# **ANNUAL STATEMENT**

**OF THE** 

**JACKSON NATIONAL LIFE INSURANCE COMPANY** 

TO THE

**Insurance Department** 

**OF THE** 

**STATE OF** 

Michigan

FOR THE YEAR ENDED DECEMBER 31, 2020

[  $\ensuremath{\mathsf{X}}$  ] LIFE, ACCIDENT AND HEALTH

[ ] FRATERNAL BENEFIT SOCIETIES

2020



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

Jackson National Life Insurance Company

NAIC Group Code 0918 0918 NAIC Company Code 65056 Employer's ID Number 38-1659835

Organized under the Laws of		Prior) igan, S	tate of Domicile or Port of Entry	MI
Country of Domicile		United States of	f America	
Licensed as business type: _	Lif	e, Accident and Health [X] Fr	aternal Benefit Societies [ ]	
Incorporated/Organized	06/19/1961	-	Commenced Business	08/30/1961
Statutory Home Office	1 Corporate			Lansing, MI, US 48951
	(Street and Nu	umber)	(City or To	wn, State, Country and Zip Code)
Main Administrative Office		1 Corporate (Street and N	,	
/O'L T	Lansing, MI, US 48951	· · · · · · · · · · · · · · · · · · ·		517-381-5500
(City or I	own, State, Country and Zip C	Code) (Telephone Number)		
Mail Address	1 Corporate Way (Street and Number or P.			Lansing, Ml, US 48951 wn, State, Country and Zip Code)
Primary Location of Books and		1 Corporat		mi, class, country and Elp coucy
Timary Location of books and t		(Street and N		
(City or T	Lansing, MI, US 48951 own, State, Country and Zip C	,	(Area	517-381-5500 Code) (Telephone Number)
, ,	own, State, Country and Zip C			Code) (Telephone Number)
Internet Website Address		www.jackso	n.com	
Statutory Statement Contact		Alan Costello (Name)		517-381-5500 Area Code) (Telephone Number)
	statjnlic@jackson.com	, ,,	(	517-706-5522
	(E-mail Address)			(FAX Number)
		1		
President	Laura Louene F	OFFICE Prieskorn #	RS Treasurer	Michael Alan Costello
	Kristan L Ric		Appointed Actuary and Chief Financial Officer	
Aimee Rochelle DeCamillo,	Chief Commercial Officer	OTHE Bradley Olan Harris #,		Savvas (Steve) Panagiotis Binioris, SVP
Don Wayne Cum	nmings #, SVP	Devkumar Dilip G		Guillermo Esteban Guerra #, SVP
Laura Louise Ha Stacey Lynn Sc		Thomas Paul H Elizabeth Ann W		Dana Scamarcia Rapier, SVP Richard Charles White, SVP
Marina Costa A		Dennis Allen		Barrett Mark Bonemer, VP
Pamela Lynn		Andrew Robert Ca		William Thomas Devanney Jr., VP
Lisa Ilene Scott Jav G		Heather Anne Robert William		Joseph Kent Garrett, VP Courtney Ann Hoffmann, VP
Thomas Andre		Scott Francis		Toni Lee Klus, VP
Matthew Fox		Ryan Tait Me		Dean Michael Miller, VP
Jacky Mo		James Aaron S		Muhammad Sajid Shami, VP
Brian Raymond Weston Bartley		Dr. Bhatt Lakshmi Naray	vana Vadlamani, VP	Brian Michael Walta, VP
weston Bartley	wetheren, vP			
Morten Nic	olai Friie	DIRECTORS OR Bradley Ola		Dennis James Manning (Chairman)
Edward Ronal		Laura Louene F		Marcia Lynn Wadsten #
State of County of	Michigan Ingham	SS:		
County of	ingriam			
The officers of this reporting ent	ity being duly sworn, each dep	oose and say that they are the c	described officers of said reporting	ng entity, and that on the reporting period stated above,
statement together with related	ers were the absolute property	of the said reporting entity, fr	ee and clear from any liens or	claims thereon, except as herein stated, and that this true statement of all the assets and liabilities and of the
condition and affairs of the said	reporting entity as of the report	ting period stated above, and	of its income and deductions the	erefrom for the period ended, and have been completed
in accordance with the NAIC Ar	nnual Statement Instructions a	and Accounting Practices and F	Procedures manual except to the	e extent that: (1) state law may differ; or, (2) that state
rules or regulations require dif	ferences in reporting not rel	ated to accounting practices	and procedures, according to	the best of their information, knowledge and belief,
exact copy (except for formatting	differences due to electronic	e described officers also include filling) of the enclosed statement	ent. The electronic filing may be	ectronic filing with the NAIC, when required, that is an requested by various regulators in lieu of or in addition
to the enclosed statement.		ming, or the enclosed stateme	The electronic ming may be	requested by various regulators in hea or or in addition
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Laurella	estion	Kustan X	achen sono	ull
	00-0			
Laura Prieskor President	rn	Kristan L. Rich Assistant Se		Michael A. Costello Treasurer
TO SACURACIO SAS				
Subscribed and sworn to before			<ul><li>a. Is this an original filing?</li><li>b. If no,</li></ul>	
day of _	Februa	ry, 2021	State the amendment in the state of the	
Shonda This	Duso-Jan	manya	Date filed      Number of pages attach	
Rhonda Phillips-Langham				
Notary Public 10-Nov-24				

RHONDA PHILLIPS-LANGHAM
NOTARY PUBLIC-STATE OF MICHIGAN
COUNTY OF INGHAM
My Commission Expires November 10, 2024
Acting in the County of Transaction

## **ASSETS**

			Current Year	1	Prior Year
		1	2	3 Net Admitted Assets	4 Net Admitted
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Assets
1.	Bonds (Schedule D)	52,658,303,777	0	52,658,303,777	51,622,738,742
	Stocks (Schedule D): 2.1 Preferred stocks	40 325 000	0	40,325,000	0
	2.2 Common stocks			864,508,335	
	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	10,906,757,382	L0	10,906,757,382	9,912,447,248
	3.2 Other than first liens.				0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less \$0				
	encumbrances)	242,109,683	0	242,109,683	248,959,944
	4.2 Properties held for the production of income (less				
	\$0 encumbrances)	7, 172, 124	0	7, 172, 124	7, 172, 124
	4.3 Properties held for sale (less \$0				
	encumbrances)	2, 186, 728	0	2, 186, 728	2,826,669
5.	Cash (\$242,833,018 , Schedule E - Part 1), cash equivalents				
	(\$979,514,932 , Schedule E - Part 2) and short-term investments (\$2,298,135 , Schedule DA)	1 044 040 005		1 044 040 005	1 100 040 000
0	Contract loans (including \$				
	Derivatives (Schedule DB)			2,406,182,341	
	Other invested assets (Schedule BA)			1,654,938,583	
9.	Receivables for securities			149,020,017	
10.	Securities lending reinvested collateral assets (Schedule DL)			12,304,884	
	Aggregate write-ins for invested assets			0	
	Subtotals, cash and invested assets (Lines 1 to 11)				
	Title plants less \$0 charged off (for Title insurers				
	only)	0	0	0	0
14.	Investment income due and accrued	667,384,859	0	667,384,859	704,567,228
	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	332,544,497	0	332,544,497	279,390,437
	15.2 Deferred premiums and agents' balances and installments booked but				
	deferred and not yet due (including \$0		_		
	earned but unbilled premiums)	49,034,925	0	49,034,925	56,609,528
	15.3 Accrued retrospective premiums (\$	0			0
	contracts subject to redetermination (\$0 )	0	0	0	0
	Reinsurance:  16.1 Amounts recoverable from reinsurers	207 210 471		207 210 471	26 107 014
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
	Amounts receivable relating to uninsured plans				
	Current federal and foreign income tax recoverable and interest thereon				
	Net deferred tax asset				
19.	Guaranty funds receivable or on deposit	1,950,128	0	1,950,128	1,982,904
20.	Electronic data processing equipment and software	2,870,520	0	2,870,520	7,268,534
21.	Furniture and equipment, including health care delivery assets				
	(\$0 )				
	Net adjustment in assets and liabilities due to foreign exchange rates				
	Receivables from parent, subsidiaries and affiliates				
	Health care (\$0 ) and other amounts receivable				
	Aggregate write-ins for other than invested assets	111,262,134	29,382,210	81,879,924	131,007,878
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	78,203,183,348	1, 157, 182, 923	77,046,000,425	73,474,554,192
27.	From Separate Accounts. Segregated Accounts and Protected Cell				
	Accounts				
28.	Total (Lines 26 and 27)	281,959,544,677	1, 157, 182, 923	280,802,361,754	255,055,912,445
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103. 1198.	Summary of remaining write-ins for Line 11 from overflow page			0	0
	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	00	0	0	0
	Agents' balances (net)	<del>-</del> _	-		0
	Capitalized software and associated costs		15,740,958	0	
	Goodwill and value of business acquired		0	81,879,924	
	Summary of remaining write-ins for Line 25 from overflow page	, ,			· · ·
	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	111,262,134			
		. , , , , , , , , , , , , , , , , , , ,		, -,	

# LIABILITIES, SURPLUS AND OTHER FUNDS

	,	1 Current Veer	2
1.		Current Year	Prior Year
2.	included in Line 6.3 (including \$ 0 Modco Reserve)	28,641,465,110	52,691,932,555
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$0 Modco Reserve)	11,886,021,839	13,092,200,315
4.	Contract claims: 4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	903 762 962	800 047 780
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	0	09,047,789
5.	Policyholders' dividends/refunds to members \$	204 200	220, 020
6.	and unpaid (Exhibit 4, Line 10)	204,000	229,030
	amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$	8,737,702	9,047,483
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$	174,717	179,548
7.	6.3 Coupons and similar benefits (including \$0 Modco)  Amount provisionally held for deferred dividend policies not included in Line 6	43,167	49,340 0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less		
	\$0 discount; including \$0 accident and health premiums (Exhibit 1,	0 507 004	0 500 507
9.	Part 1, Col. 1, sum of lines 4 and 14)	2,567,301	2,500,537
	9.1 Surrender values on canceled contracts	300,467	448,095
	9.2 Provision for experience rating refunds, including the liability of \$0 accident and health experience rating refunds of which \$0 is for medical loss ratio rebate per the Public Health		
	Service Act	0	0
	9.3 Other amounts payable on reinsurance, including \$(71,856,646) assumed and \$46,936,704	(24.242.242)	(22 447 257)
	ceded	(24,919,942)	(23,117,357)
10.	Commissions to agents due or accrued-life and annuity contracts \$ 122,307,852 accident and health		
14	\$0 and deposit-type contract funds \$0  Commissions and expense allowances payable on reinsurance assumed	122,307,852	117,677,812
11. 12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	252,144,900	220,282,864
13.	Transfers to Separate Accounts due or accrued (net) (including \$(5,269,735,358) accrued for expense		
14.	allowances recognized in reserves, net of reinsured allowances)	(5,287,185,601)	(5,332,639,488)
	Current federal and foreign income taxes, including \$		
	Net deferred tax liability		0
16. 17.	Unearned investment income		
18.	Amounts held for agents' account, including \$6,419,592 agents' credit balances	6,419,592	6,316,081
19. 20.	Remittances and items not allocated	44,758,224	20,967,517
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money \$	452,318,666	377,548,328
23. 24.	Dividends to stockholders declared and unpaid	0	0
24.	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)		
	24.02 Reinsurance in unauthorized and certified (\$0 ) companies24.03 Funds held under reinsurance treaties with unauthorized and certified (\$0 ) reinsurers	33,888,565	64,948,976
	24.03 Payable to parent, subsidiaries and affiliates	253.247.466	3,753,821,449
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans		
	24.08 Derivatives		
	24.09 Payable for securities		
	24.10 Payable for securities lending		48,063,148 0
25.	Aggregate write-ins for liabilities	2,886,029,867	1,225,010,887
26. 27.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	72,265,490,146	68,714,976,454 181,581,358,253
28.	Total liabilities (Lines 26 and 27)	276,021,851,475	250,296,334,707
29.	Common capital stock	13,800,000	13,800,000
30. 31.	Preferred capital stock		0 0
32.	Surplus notes	249,680,279	249,611,466
33. 34.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	4,006,054,966	3,506,054,966
34. 35.	Aggregate write-ins for special surplus funds  Unassigned funds (surplus)	510,975.034	990 , 111 . 306
36.	Less treasury stock, at cost:		
	36.10 shares common (value included in Line 29 \$0 )		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including \$0 in Separate Accounts Statement)	4,766,710,279	4,745,777,738
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	4,780,510,279	4,759,577,738
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)  DETAILS OF WRITE-INS	280,802,361,754	255,055,912,445
2501.	Deferred compensation	359,569,468	351,807,270
2502.	Deferred rent	9,621,253	11,567,876
2503. 2598.	Founders Plan Tiability		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	2,886,029,867	1,225,010,887
3101.			
3102. 3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. 3401.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	0
3401.			
3403.			
3498. 3499.	Summary of remaining write-ins for Line 34 from overflow page	0	0 0
		0	U

# **SUMMARY OF OPERATIONS**

Contract and smally consideration for the and searchest and results continued to Cast 11. Cast 21. Cast 11. Cast 22. Cast 11. Cast 22. Cast 11. Cast 22. Cast 11. Cast 22. Cast 12. C			1	2
Cut 11 Contributed for the selection for contribution of the configurations of the contribution of the con	1	Premiums and annuity considerations for life and accident and health contracts (Eyhibit 1, Part 1, Line 20.4, Col. 1, less	Current Year	Prior Year
3. No. receptored incomine Embroid or Part Preventioned Incomine Embros (17.1		Col. 11)	(8,369,874,070)	20,569,180,872
4. Anototation of invested harvestnesser Reserve (MRT, Line 5)  - Separate Notice for part in non-internation evoluting receivable in the season of the seas	2.			
Segment Accounts not again from cognitative cancilating unrelated gains or losses   1.1.28, 32, 211   3.0.78 pt		Net investment income (Exhibit of Net Investment Income, Line 17)	3,550,551,701	3,648,162,584
6. Commissions and expenses allowances or reinstance ceded (Exhibit 1, Part 2, Line 24.1, Oul.1) 1.29, 3.09, 31 (1.50) 1.00 (1				
No. Continuo Frances     No. Continuo F		Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	1 236 332 511	33 079 871
8. Historian to the satisfaction in recentant management, administration and corrient guarantees from September 8. 1828, 15, 221 4, 179, 200, 794 82, 252, 501 701 (Lines 1 to 0.5 1) 9. 10. 202, 202, 202, 202, 202, 202, 202, 20	_	Reserve adjustments on reinsurance ceded	0	
Accounts 5 C Charges and Mees for disposit-hipse contracts 6 C Charges and Mees for disposit-hipse contracts 7 C Charges and Mees for disposit-hipse contracts 8 C Charges and Mees for disposit-hipse contracts 9 C Charges and Mees for disposit-hipse contracts 1 (1973 58) (20 (20 4,00 81) 14,188 1 (1973 58) (20 (20 4,00 81) 14,188 1 (1973 58) (20 (20 4,00 81) 14,188 1 (1973 58) (20 (20 4,00 81) 14,188 1 (1973 58) (20 (20 4,00 81) 14,188 1 (1973 58) (20 (20 4,00 81) 14,188 1 (1973 58) (20 (20 4,00 81) 14,188 1 (1973 58) (20 (20 4,00 81) 14,188 1 (1973 58) (20 (20 4,00 81) 14,188 1 (1973 58) (20 (20 4,00 81) 14,188 1 (1973 58) (20 (20 4,00 81) 14,188 1 (1973 58) (20 (20 4,00 81) 14,188 1 (1973 58) (20 4,00 81) 14,188 1 (1973 58) (20 (20 4,00 81) 14,188 1 (1973 58) (20 4,00 81) 14,188 1 (1973 58) (20 (20 4,00 81) 14,188 1 (1973 58) (20 4,00 81) 14,188 1 (	8.			
8 Charges and lose for disposit type contracts		8.1 Income from fees associated with investment management, administration and contract guarantees from Separate		== == .
8.3 Agregates where for the informationarium comes 9.1 Total Linear 16.5 1.5 1.9 1.9 (20, 20 ft 16.1) 1.9 (20, 20		Accounts	4,638,415,231	4,179,600,794
5. Total (Lines 1 to 3.9)   22 - 42, 901 fts   15   17   20   20   20   20   20   20   20   2				
1.0. Detail brendfes 1.079.22, 204 1, 107,714 68 1.074.12, Auruly brendfet (Existin) Explicit (a. 4, 4) 1.074.12, Auruly brendfet	a			
1.1 Matured endocumental speciationing quaranteed annual pure endocuments)				
12. Annually benefits (Exhibit S, Part 2, Line 6.4, Col. 4.1 8) 13. Dealship benefits and benefits under accident and health contracts 12. 150, Col. 3. 14. Coapure, guaranteed annual pure reductments and smiller benefits 15. Discoverable 16. Di	_	Matured endowments (excluding guaranteed annual pure endowments)		
3.2   Deskilly benefits and benefits under excident and health contracts   17,19,003   11,788,487   15,807,000   16,744,931,681   15,807,000   16,744,931,681   15,807,000   16,744,931,681   15,807,000   16,744,931,681   15,807,000   16,744,931,681   15,807,000   16,744,931,681   15,807,000   16,744,931,681   15,807,000   16,744,931,681   15,907,000   16,744,931,				
15. Survenish benefits and withdrawants for the contracts   19.23 (92, 673   18,744,556,458   17. Interest and adjustments on operators of deposits of properties   9,80 (97, 79, 78)   17. Interest and adjustments on contract or deposits of properties   2,840,656   36,80 (17. 18. 18. 18. 18. 18. 19. 19. 19. 19. 19. 19. 19. 19. 19. 19	13.	Disability benefits and benefits under accident and health contracts	12,153,033	11,736,434
16.   Corco promoversions	14.			
17. Interest and aglustments or contract or deposit-type contract thats				
18.   Paymento on suppremientary contracts with this Contingencies   9, 444, 699		Group conversions	0	
15   Increase in aggregate reserves for life and audiorient and health contracts   (24, 140, 388, 373)   (22), 484, 440		Interest and adjustments on contract or deposit-type contract funds	208,726,483	369,867,358
201   Totals (Lines 10 to 19)   Totals (Line 10 to 19)   Totals (Lines 10 to 19)   Totals (Lin		Payments on supplementary contracts with nile contingencies	(24 140 388 373)	
2. Commissions on permiums, annuity considerations, and deposit-type contract track (gined business only (E-mibit 1, Part 2, Line 22, Cot 1)		Totals (I ince 10 to 19)	(3 364 113 096)	
Line 31 Co.1 1)		Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part		
200   Commissions and expense allowances on reinsurance assurance (Exhibit I, Part 2, Lune 2e.2, Col. 1)   188, 145, 001   582, 307, 502   582, 307, 502   583, 302   583, 302, 502   583, 302, 502   583, 302, 502   583, 502, 502, 502   583, 502, 502, 502, 502, 502, 502, 502, 502		2, Line 31, Col. 1)		, ,, ,,
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)   45, 823, 835   35, 848, 891   33, 488, 891   34, 488, 891   34, 488, 892   34, 488, 893   34, 488, 891   34, 488, 8	l l	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	185,145,601	
25	l l	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	688,276,009	682,307,529
20. Not transfers to or (from) Separate Accounts not of reinsurance   1,2 (200, 280, 511)   1,2 (31) (64, 547)   1,2 (31) (64, 557)   1,2 (31) (64, 557)   1,5 (55, 20, 107)   1,6 (7, 20) (80)   23, 156, 974, 690   23, 156, 974, 690   23, 156, 974, 690   23, 156, 974, 690   24, 156, 974, 290   24, 156, 974, 290   24, 156, 974, 290   24, 156, 974, 290   24, 156, 974, 290   24, 200, 290, 290, 290, 290, 290, 290, 290		Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	45,623,235	58,515,407
27. Aggregate write-ins for deductions   1,716,830,717   425,532,017	l l	Increase in loading on deterred and uncollected premiums	(2,498,839)	(3,468,801)
28. Totals (Lime 20 to 27)	l l			
28. Net gain from operations before dividends to policyholders, returds to members and federal income taxes (Line 9 minus Line 28)   3,460,673,040   5,593,777,728				
Line 28) Line 281 Line 301 Line			(1,007,200,000)	20,010,071,000
30.   Dividends to policyhoiders and refunds to members   11,984,872   9,422,805   minus Line 30;   minus Line 30;   3,486,688,228   5,884,294,522   5,884,294,523   5,884,294,223   5,884,294,223   5,884,294,223   5,884,294,223   5,884,2	20.	Line 28)	3,480,673,040	5,903,717,128
mirus Line 30) . 3,868, 688, 228 5, 84, 234, 522 5. Federal and foreign income taxes incurred (excluding tax on capital gains) . 949, 924, 914 51 1, 1579, 926, 572 5. Not gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains (rosses) (Line 31 mins Line 32) . 1, 17, 212, 514 (secularing taxes of \$ 64, 547, 577 transferred to the IMF) less capital gains (tosses) (secularing taxes of \$ 64, 547, 577 transferred to the IMF) less capital gains (tosses) (secularing taxes of \$ 64, 547, 577 transferred to the IMF) less capital gains (tosses) (secularing taxes of \$ 64, 547, 577 transferred to the IMF) less capital gains (tosses) (secularing taxes of \$ 64, 547, 577 transferred to the IMF) less capital gains (tosses) (secularing taxes of \$ 64, 547, 577 transferred to the IMF) less capital gains (tosses) (secularing taxes of \$ 64, 547, 577 transferred to the IMF) less capital gains (tosses) (secularing taxes of \$ 64, 547, 577 transferred to the IMF) less capital gains (tosses) (secularing taxes of \$ 64, 547, 577 transferred to the IMF) less capital gains (tosses) (secularing taxes of \$ 64, 547, 577 transferred to the IMF) less capital gains (tosses) (secularing taxes of \$ 64, 547, 547, 547, 547, 547, 547, 547, 54	30.	Dividends to policyholders and refunds to members	11,984,812	9,422,606
Section   Sect	31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29		
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains (losses) (Line 31 minus Line 32)   4. Net realized capital gains (losses) (Levoluding pass of \$ . 864,97,577 transferred to the IMR) less capital gains tax of \$ . (4,452,296,387)   (5,372,238,088)   (5,372,238,088)   (5,372,238,088)   (5,372,238,088)   (6,372,238,088)   (7,372,372,372)   (1,1037,665,138)				
realized capital gains or (losses) (Line 31 minus Line 32)  8. Net relacade capital gains (losses) (excluding gains (losses) (suctioning gains (losses) (losses) (suctioning gains (losses) (los	_		949,924,814	1,5/9,682,5/2
34 Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR)   (4,452,236,387)   (5,372,238,088)	33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losese) (line 31 minus line 32)	2 518 763 414	4 314 611 950
\$	34			
35. Not income (Line 33 plus Line 34)   CAPITAL AND SURPLUS ACCOUNT	0		(4.452.236.387)	(5.372.238.088)
Section   Sect	35.		(1,933,472,973)	(1,057,626,138)
37. Net income (Line 35)		CAPITAL AND SURPLUS ACCOUNT		
38. Change in net urnealized capital gains (losses) less capital gains tax of \$ .120,450,616   .453,210,266   .119,356,066   .538,383   .0 .40. Change in net urnealized foreign exchange capital gain (loss)   .538,383   .0 .40. Change in net deferred income tax   .317,135,572   .457,434,864   .41. Change in inability for reinsurance in unauthorized and certified companies   .152,807,889   .750,802   .750,803   .750,802   .750,803   .750,802   .750,803   .750,802   .750,803   .750,802   .750,803   .750,802   .750,803   .750,802   .750,803   .750,802   .750,803   .750,802   .750,803   .750,802   .750,803   .750,802   .750,803   .750,802   .750,803   .750,802   .750,803   .75	36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)		
Change in net urrealized foreign exchange capital gain (loss)	37.			
40. Change in net deferred income tax. 41. Change in noaddinted assets 41. Change in Inability for reinsurance in unauthorized and certified companies. 42. Change in liability for reinsurance in unauthorized and certified companies. 43. Change in liability for reinsurance in unauthorized and certified companies. 43. Change in liability for reinsurance in unauthorized and certified companies. 43. Change in liability for reinsurance in unauthorized and certified companies. 43. Change in seser valuation reserve. 44. Change in asset valuation reserve. 45. Change in seser valuation reserve. 46. Surplus (contributed to) withdrawn from Separate Accounts during period. 47. Other changes in surplus in Separate Accounts during period. 48. Change in surplus in Separate Accounts during period. 49. Change in surplus in Separate Accounts during period. 40. Change in surplus in Separate Accounts during period. 40. Change in surplus and several period. 40. Change in surplus and several period. 40. Change in surplus in Separate Accounts during period. 40. Change in surplus in Separate Accounts during period. 40. Change in surplus in Separate Accounts during period. 40. Change in surplus and several period. 40. Change in surplus and several period. 40. Change in surplus and several period. 40. Change in surplus in Separate Accounts during period. 40. Change in surplus and several period. 40. Change in surplus in Separate Accounts during period. 40. Change in surplus defect of changes in accounting principles. 50. Capital changes: 50. 17 Paid in 50. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0		Change in net unrealized capital gains (losses) less capital gains tax of \$	453,210,266	119,356,066
1.1 Change in nonadmitted assets   (152, 807, 988)   (350, 692, 003)   1.1 (64, 888, 726)   1.2 (64, 988, 726)   1.3 (160, 41)   (64, 888, 726)   1.3 (160, 41)   (64, 888, 726)   1.3 (160, 41)   1.6 (4, 888, 726)   1.3 (160, 41)   1.6 (4, 888, 726)   1.3 (160, 41)   1.6 (4, 888, 726)   1.3 (160, 41)	l l	Change in net unrealized foreign exchange capital gain (loss)	5,393,835	0
42. Change in liability for reinsurance in unauthorized and certified companies         31,060,411         (64,898,726)           30. Change in reserve on account of change in valuation basis, (increase) or decrease         0         438, 371,407           44. Change in asset valuation reserve.         (21,474,836)         269,445,741           45. Change in threasury stock (Page 3, Lines 36,1 and 362, Col. 2 minus Col. 1)         0         0         0           46. Surplus (contributed to whitdrawn from Separate Accounts during period         0         0         0           47. Other changes in surplus in Separate Accounts Statement         0         0         0           48. Change in surplus notes         68,809         53,295           49. Cumulative effect of changes in accounting principles         0         0         0           50. Transferred from surplus (Stock Dividend)         0         0         0           50.2 Transferred from surplus (Stock Dividend)         0         0         0           51.1 Paid in         500,000,000         120,000,000         120,000,000           51.2 Transferred to surplus         50,000,000         120,000,000           51.3 Transferred to capital (Slock Dividend)         0         0         0           51.3 Transferred to capital arusurplus as a result of reinsurance         905,073,992         (		Change in net deterred income tax	317,135,572	457,434,864
43. Change in reserve on account of change in valuation basis, (increase) or decrease 4. Change in sest valuation reserve 4. Change in streasury stock (Page 3, Lines 36, 1 and 36, 2, Col. 2 minus Col. 1). 5. Change in treasury stock (Page 3, Lines 36, 1 and 36, 2, Col. 2 minus Col. 1). 6. Surplus (contributed to) withdrawn from Separate Accounts during period 6. On 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	l l			
44. Change in asset valuation reserve 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 50.1 Paid in 50.2 Transferred to surplus 50.1 Paid in 50.2 Transferred to surplus 50.2 Transferred to surplus 50.2 Transferred to surplus 50.1 Paid in 50.2 Transferred to surplus 50.1 Paid in 50.1 Paid in 50.2 Transferred to surplus 50.1 Paid in 50.1 Paid in 50.1 Paid in 50.2 Transferred to surplus 50.1 Paid in 50.2 Transferred to surplus 50.1 Paid in 50.1 Paid in 50.1 Paid in 50.0 0,000 51.3 Transferred to surplus 51.1 Paid in 50.0,000,000 51.3 Transferred to surplus 51.1 Paid in 500,000,000 51.3 Transferred to surplus 51.1 Paid in 500,000,000 51.3 Transferred to surplus 51.1 Paid in 500,000,000 51.3 Transferred to capital (Stock Dividend) 51.3 Transferred to capital (Stock Dividend) 51.4 Change in surplus as a result of reinsurance 905,073,982 124,118,543) 52. Dividends to stockholders 90.5 (525,000,000) 51.3 Transferred for gains and losses in surplus 52. Aggregate write-ins for gains and losses in surplus 52. Net change in capital and surplus for the year (Lines 37 through 53) 52. Capital and surplus December 31, current year (Lines 37 through 53) 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus December 31, current year (Lines 36 + 54) (Page 3, Line 38) 55. Capital and surplus December 31, current year (Lines 36 + 54) (Page 3, Line 38) 56. Capital and surplus December 31, current year (Lines 36 + 54) (Page 3, Line 38) 57. Sep 3, 15, 577, 588 58. Sep 3, 15, 157, 158, 157, 1	l .			
46. Change in treasury stock (Page 3, Lines 36, 1 and 36,2; Col. 2 minus Col. 1)	l l	Change in asset valuation reserve	(21,474,836)	269,445,741
46   Surplus (contributed to) withdrawn from Separate Accounts during period   0   0   0   0   0   0   0   0   0				
48. Change in surplus notes	46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0
49.   Cumulative effect of changes in accounting principles   0   0   0   0   0   0   0   0   0		Other changes in surplus in Separate Accounts Statement	0	0
50. Capital changes:	l l	Change in surplus notes	68,809	53,295
Solid   Faid in   Solid   So			0	0
50.2 Transferred from surplus (Stock Dividend)	50.		n	n
50.3 Transferred to surplus   0   0   0   0   0   0   0   0   0				
51.       Surplus adjustment:       500,000,000       120,000,000         51. Paid in       500,000,000       120,000,000         51.2 Transferred to capital (Stock Dividend)       0       0       0         51.4 Change in surplus as a result of reinsurance       995,073,982       (24,118,543)         52. Dividends to stockholders       0       (525,000,000)         53. Aggregate write-ins for gains and losses in surplus       (83,254,537)       588,811,512         54. Net change in capital and surplus for the year (Lines 37 through 53)       20,932,540       (28,862,525)         55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       4,780,510,279       4,759,577,738         DETAILS OF WRITE-INS         08.301. General account policy fees       .75,259,135       338,400,587         08.302. Marketing fees       .562,455,640       .543,429,724         08.303. Miscellaneous income       .1,575,867       .264,155       .512,280         08.309. Summary of remaining write-ins for Line 8.3 from overflow page       2,264,155       .512,280         08.309. Totals (Lines 08.301 thru 08.303 plus 08.398)/Line 8.3 above)       641,554,797       .885,205,291         2701. Additional contract benefits to Founders Plan policyholders       .88,757       .96,042         2702. Amortization of good		50.3 Transferred to surplus	0	0
51.1 Paid in       .500,000,000       120,000,000         51.2 Transferred to capital (Stock Dividend)       0       0         51.3 Transferred from capital       0       0         51.4 Change in surplus as a result of reinsurance       905,073,982       (24,118,543)         52. Dividends to stockholders       0       (525,000,000)         53. Aggregate write-ins for gains and losses in surplus       (83,254,537)       588,811,501         54. Net change in capital and surplus for the year (Lines 37 through 53)       20,932,540       (28,862,525)         55. Capital and surplus, December 31, current year (Lines 36+54) (Page 3, Line 38)       4,780,510,279       4,759,577,738         DETAILS OF WRITE-INS         08.301. General account policy fees       75,259, 135       338,400,587         08.302. Market ing fees       562,455,640       543,429,724         08.303. Miscel laneous income       1,575,867       2,862,700         08.398. Summary of remaining write-ins for Line 8.3 from overflow page       2,264,155       512,280         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       641,554,797       885,205,291         2701. Additional contract benefits to Founders Plan policyholders       88,573       96,042         2702. Amortization of goodwill and value of business acquired       49,127,954       <	51.	Surplus adjustment:		
51.3 Transferred from capital       0       .0         51.4 Change in surplus as a result of reinsurance       .905,073,982       .(24,118,543)         52. Dividends to stockholders       .0       .(525,000,000)         53. Aggregate write-ins for gains and losses in surplus       .(83,254,537)       .538,811,512         54. Net change in capital and surplus for the year (Lines 37 through 53)       .20,932,540       .(28,862,525)         55. Capital and surplus, becember 31, current year (Lines 36 + 54) (Page 3, Line 38)       .4,780,510,279       .4,759,577,738         DETAILS OF WRITE-INS         08.301, General account policy fees       .75,259, 135       .338,400,587         08.302, Marketing fees       .562,455,640       .543,429,724         08.303, Miscel laneous income       .1,575,867       .2,862,700         08.398, Summary of remaining write-ins for Line 8.3 from overflow page       .2,264,155       .512,280         08.399, Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       .641,554,797       .885,205,291         2701. Additional contract benefits to Founders Plan policyholders       .88,573       .96,042         2702. Amortization of goodwill and value of business acquired       .49,127,954       .105,481,086         2703. Interest on funds withheld treaties       .822,170,459       .344,073,432         2798. Su				
51.4 Change in surplus as a result of reinsurance       .905,073,982       .(24,118,543)         52. Dividends to stockholders       .0		51.2 Transferred to capital (Stock Dividend)	0	0
52. Dividends to stockholders         0         (525,000,000)           53. Aggregate write-ins for gains and losses in surplus         (83,254,537)         588,811,512           54. Net change in capital and surplus for the year (Lines 37 through 53)         20,932,540         (28,862,525)           55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)         4,780,510,279         4,759,577,738           DETAILS OF WRITE-INS           08.301. General account policy fees         .75,259,135         338,400,587           08.302. Marketing fees         .562,455,640         543,429,724           08.303. Miscellaneous income         .1,575,867         2,862,700           08.398. Summary of remaining write-ins for Line 8.3 from overflow page         .2,264,155         512,280           08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)         641,554,797         885,205,291           2701. Additional contract benefits to Founders Plan policyholders         .88,573         .96,042           2702. Amortization of goodwill and value of business acquired         .49,127,954         .105,481,086           2703. Interest on funds withheld treaties         .822,170,459         .344,073,432           2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)         1,716,830,717         425,532,017           5301. Interest rate swaps adjustment per		51.3 Transferred from capital	0	0
53.       Aggregate write-ins for gains and losses in surplus       (83,254,537)       588,811,512         54.       Net change in capital and surplus for the year (Lines 37 through 53)       20,932,540       (28,862,525)         55.       Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       4,780,510,279       4,759,577,738         DETAILS OF WRITE-INS         08.301.       General account policy fees       75,259,135       338,400,587         08.302.       Marketing fees       562,455,640       543,429,724         08.303.       Miscel laneous income       1,575,867       2,862,700         08.398.       Summary of remaining write-ins for Line 8.3 from overflow page       2,264,155       512,280         08.399.       Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       641,554,797       885,205,291         2702.       Amort ization of goodwill and value of business acquired       8,573       96,042         2703.       Interest on funds withheld treaties       822,170,459       344,073,432         2798.       Summary of remaining write-ins for Line 27 from overflow page       845,443,731       (24,118,543)         2799.       Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       1,716,830,717       425,532,017         5301.       Interest rate swaps adjustm	50			
54.         Net change in capital and surplus for the year (Lines 37 through 53)         20,932,540         (28,862,525)           55.         Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)         4,780,510,279         4,759,577,738           DETAILS OF WRITE-INS           08.301.         General account policy fees         .75,259,135         .338,400,587           08.302.         Marketing fees         .562,455,640         .543,429,724           08.303.         Miscellaneous income         1,575,867         2,862,700           08.398.         Summary of remaining write-ins for Line 8.3 from overflow page         2,264,155         .512,280           08.399.         Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)         641,554,797         885,205,291           2701.         Additional contract benefits to Founders Plan policyholders         .88,573         .96,042           2702.         Amortization of goodwill and value of business acquired         .49,127,954         .105,481,086           2703.         Interest on funds withheld treaties         .822,170,459         .344,073,432           2798.         Summary of remaining write-ins for Line 27 from overflow page         .845,443,731         (24,118,543)           2799.         Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)         1,716,830,717				
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       4,780,510,279       4,759,577,738         DETAILS OF WRITE-INS         08.301. General account policy fees       .75,259,135       .338,400,587         08.302. Marketing fees       .562,455,640       .543,429,724         08.303. Miscel laneous income       .1,575,867       .2,862,700         08.398. Summary of remaining write-ins for Line 8.3 from overflow page       .2,264,155       .512,280         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       641,554,797       .885,205,291         2701. Additional contract benefits to Founders Plan policyholders       .88,573       .96,042         2702. Amortization of goodwill and value of business acquired       .49,127,954       .105,481,086         2703. Interest on funds withheld treaties       .822,170,459       .344,073,432         2798. Summary of remaining write-ins for Line 27 from overflow page       .845,443,731       .(24,118,543)         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       1,716,830,717       .425,532,017         5301. Interest rate swaps adjustment per permitted practice       .0       .164,710,140         5302. Change in CARVM allowance on account of change in valuation basis       .0       .424,101,372         5303. WH-21 impact due to CDHS model change		99 9		
DETAILS OF WRITE-INS         08.301. General account policy fees       .75, 259, 135       .338, 400, 587         08.302. Marketing fees       .562, 455, 640       .543, 429, 724         08.303. Miscel laneous income       .1,575, 867       .2, 862, 700         08.398. Summary of remaining write-ins for Line 8.3 from overflow page       .2, 264, 155       .512, 280         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       .641,554, 797       .885, 205, 291         2701. Additional contract benefits to Founders Plan policyholders       .88, 573       .96, 042         2702. Amortization of goodwill and value of business acquired       .49, 127, 954       .105, 481, 086         2703. Interest on funds withheld treaties       .822, 170, 459       .344, 073, 432         2798. Summary of remaining write-ins for Line 27 from overflow page       .845, 443, 731       .(24, 118, 543)         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       .1,716, 830, 717       .425, 532, 017         5301. Interest rate swaps adjustment per permitted practice       .0       .164, 710, 140         5302. Change in CARVM allowance on account of change in valuation basis       .0       .424, 101, 372         5303. WH-21 impact due to CDHS model change       .(83, 254, 537)       .0         5398. Summary of remaining write-ins for Line 53 from overflow page       <				. , , ,
08.301. General account policy fees       75,259,135       338,400,587         08.302. Marketing fees       562,455,640       543,429,724         08.303. Miscellaneous income       1,575,867       2,862,700         08.398. Summary of remaining write-ins for Line 8.3 from overflow page       2,264,155       512,280         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       641,554,797       885,205,291         2701. Additional contract benefits to Founders Plan policyholders       88,573       96,042         2702. Amortization of goodwill and value of business acquired       49,127,954       105,481,086         2703. Interest on funds withheld treaties       822,170,459       344,073,432         2799. Summary of remaining write-ins for Line 27 from overflow page       845,443,731       (24,118,543)         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       1,716,830,717       425,532,017         5301. Interest rate swaps adjustment per permitted practice       0       0       164,710,140         5302. Change in CARVM allowance on account of change in valuation basis       0       424,101,372         5303. WH-21 impact due to CDHS model change       (83,254,537)       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0	- 55.		.,,	.,,,,,,,,
08.302. Marketing fees       562,455,640       543,429,724         08.303. Miscellaneous income       1,575,867       2,862,700         08.398. Summary of remaining write-ins for Line 8.3 from overflow page       2,264,155       512,280         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       641,554,797       885,205,291         2701. Additional contract benefits to Founders Plan policyholders       88,573       96,042         2702. Amortization of goodwill and value of business acquired       49,127,954       105,481,086         2703. Interest on funds withheld treaties       822,170,459       344,073,432         2798. Summary of remaining write-ins for Line 27 from overflow page       944,101,372         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       1,716,830,717       425,532,017         5301. Interest rate swaps adjustment per permitted practice       0       164,710,140         5302. Change in CARVM allowance on account of change in valuation basis       0       424,101,372         5303. WH-21 impact due to CDHS model change       (83,254,537)       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0	08.301.		75 , 259 , 135	338,400,587
08.398. Summary of remaining write-ins for Line 8.3 from overflow page       2,264,155       512,280         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       641,554,797       885,205,291         2701. Additional contract benefits to Founders Plan policyholders       .88,573       .96,042         2702. Amortization of goodwill and value of business acquired       .49,127,954       .105,481,086         2703. Interest on funds withheld treaties       .822,170,459       .344,073,432         2798. Summary of remaining write-ins for Line 27 from overflow page       .845,443,731       .(24,118,543)         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       1,716,830,717       .425,532,017         5301. Interest rate swaps adjustment per permitted practice       .0       .164,710,140         5302. Change in CARVM allowance on account of change in valuation basis       .0       .424,101,372         5303. WH-21 impact due to CDHS model change       .83,254,537)       .0         5398. Summary of remaining write-ins for Line 53 from overflow page       .0       .0	08.302.	Marketing fees	562,455,640	543,429,724
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       641,554,797       885,205,291         2701. Additional contract benefits to Founders Plan policyholders       .88,573       .96,042         2702. Amortization of goodwill and value of business acquired       .49,127,954       .105,481,086         2703. Interest on funds withheld treaties       .822,170,459       .344,073,432         2798. Summary of remaining write-ins for Line 27 from overflow page       .845,443,731       .(24,118,543)         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       1,716,830,717       .425,532,017         5301. Interest rate swaps adjustment per permitted practice       .0       .164,710,140         5302. Change in CARVM allowance on account of change in valuation basis       .0       .424,101,372         5303. WH-21 impact due to CDHS model change       .(83,254,537)       .0         5398. Summary of remaining write-ins for Line 53 from overflow page       .0       .0				
2701. Additional contract benefits to Founders Plan policyholders       88,573       .96,042         2702. Amortization of goodwill and value of business acquired       .49,127,954       .105,481,086         2703. Interest on funds withheld treaties       .822,170,459       .344,073,432         2798. Summary of remaining write-ins for Line 27 from overflow page       .845,443,731       .(24,118,543)         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       1,716,830,717       .425,532,017         5301. Interest rate swaps adjustment per permitted practice       .0       .164,710,140         5302. Change in CARVM allowance on account of change in valuation basis       .0       .424,101,372         5303. WH-21 impact due to CDHS model change       .(83,254,537)       .0         5398. Summary of remaining write-ins for Line 53 from overflow page       .0       .0	08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	2,264,155	512,280
2701. Additional contract benefits to Founders Plan policyholders       .88,5/3       .96,042         2702. Amortization of goodwill and value of business acquired       .49,127,954       .105,481,086         2703. Interest on funds withheld treaties       .822,170,459       .344,073,432         2798. Summary of remaining write-ins for Line 27 from overflow page       .845,443,731       .(24,118,543)         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       1,716,830,717       .425,532,017         5301. Interest rate swaps adjustment per permitted practice       .0       .164,710,140         5302. Change in CARVM allowance on account of change in valuation basis       .0       .424,101,372         5303. WH-21 impact due to CDHS model change       .(83,254,537)       .0         5398. Summary of remaining write-ins for Line 53 from overflow page       .0       .0	08.399.	I otals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	641,554,797	885,205,291
2703. Interest on funds withheld treaties       822,170,459       344,073,432         2798. Summary of remaining write-ins for Line 27 from overflow page       845,443,731       (24,118,543)         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       1,716,830,717       425,532,017         5301. Interest rate swaps adjustment per permitted practice       0       164,710,140         5302. Change in CARVM allowance on account of change in valuation basis       0       424,101,372         5303. VM-21 impact due to CDHS model change       (83,254,537)       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0	2701.	Additional contract benefits to Founders Plan policyholders	88,5/3	
2798. Summary of remaining write-ins for Line 27 from overflow page       845,443,731       (24,118,543)         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       1,716,830,717       425,532,017         5301. Interest rate swaps adjustment per permitted practice       0       164,710,140         5302. Change in CARVM allowance on account of change in valuation basis       0       424,101,372         5303. VM-21 impact due to CDHS model change       (83,254,537)       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0				
2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       1,716,830,717       425,532,017         5301. Interest rate swaps adjustment per permitted practice       0       .164,710,140         5302. Change in CARVM allowance on account of change in valuation basis       0       .424,101,372         5303. VM-21 impact due to CDHS model change       (83,254,537)       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0				
5301. Interest rate swaps adjustment per permitted practice	2799	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	1.716 830 717	
5302. Change in CARVM allowance on account of change in valuation basis	5301	Interest rate swaps adjustment per permitted practice	0	
5303. VM-21 impact due to CDHS model change				
5398. Summary of remaining write-ins for Line 53 from overflow page 0	5303.	VM-21 impact due to CDHS model change	(83,254,537)	0
5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above) (83,254,537) 588,811,512	5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0
	5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(83, 254, 537)	588,811,512

	CASITIEOW	1	2
		Current Year	Prior Year
	Cash from Operations	Current real	FIIOI Teal
1. F	Premiums collected net of reinsurance	18 375 733 728	20,208,575,62
	Net investment income		2,614,584,39
	Miscellaneous income		5,079,440,47
-	Fotal (Lines 1 through 3)		27,902,600,48
			22,862,640,86
-	Benefit and loss related payments		(2,605,619,73
			2,667,951,79
	Commissions, expenses paid and aggregate write-ins for deductions		
	Dividends paid to policyholders		9,586,62
	Federal and foreign income taxes paid (recovered) net of \$(114,304) tax on capital gains (losses)		376,247,2
	Total (Lines 5 through 9)		23,310,806,83
11. N	Net cash from operations (Line 4 minus Line 10)	5,598,912,772	4,591,793,64
	Cash from Investments		
	Proceeds from investments sold, matured or repaid:	00 400 044 007	0.707.000.00
	2.1 Bonds		, , ,
	2.2 Stocks		469,598,10
	2.3 Mortgage loans		1,242,741,59
	2.4 Real estate		
	2.5 Other invested assets		246,940,25
1	2.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	
1	2.7 Miscellaneous proceeds	(2,335,429,686)	(5,457,725,0
1	2.8 Total investment proceeds (Lines 12.1 to 12.7)	28,552,036,950	6,299,544,29
13. (	Cost of investments acquired (long-term only):		
1	3.1 Bonds	27,485,006,589	9,889,710,02
1	3.2 Stocks	113,692,076	137 , 133 , 56
1	3.3 Mortgage loans	2,188,692,281	1,750,063,18
1	3.4 Real estate	1,097,514	952,82
1	3.5 Other invested assets	397,499,928	293,642,57
1	3.6 Miscellaneous applications	3,503,393,955	2,462,588,47
1	3.7 Total investments acquired (Lines 13.1 to 13.6)	33,689,382,343	14,534,090,64
14.	Net increase (decrease) in contract loans and premium notes	(181,533,647)	17,657,05
15. N	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(4,955,811,746)	(8,252,203,4
	Cash from Financing and Miscellaneous Sources		
16. (	Cash provided (applied):		
1	6.1 Surplus notes, capital notes	0	
1	16.2 Capital and paid in surplus, less treasury stock	500,000,000	83,376,36
1	16.3 Borrowed funds	74,960,531	294,960,52
1	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,206,178,476)	1,345,319,83
-	16.5 Dividends to stockholders	0	525,000,00
	16.6 Other cash provided (applied)		801,284,26
	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)		1,999,940,99
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. 1	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	83,796,883	(1,660,468,76
19. (	Cash, cash equivalents and short-term investments:		
1	19.1 Beginning of year	1,160,849,203	2,821,317,9
	19.2 End of year (Line 18 plus Line 19.1)	1,244,646,085	1,160,849,2
	plemental disclosures of cash flow information for non-cash transactions:		
	Assets transferred on reinsurance transaction		428,792,37 730,432,47
.000	Non-cash financial assets acquired from parent as a capital contribution		36,623,63

#### ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

	P	NIVAL 1313 OF	OPERATION	19 DI LINES	OF BUSINES	55 - SUIVINA	nı			
		1	2	3	4	5	6	7	8	9
									Other Lines of	YRT Mortality
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Business	Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	(8,369,874,070)	456,244,389	3, 122, 976	(9,255,754,489)	426,513,054	0	0	0	0
2.	Considerations for supplementary contracts with life contingencies	7,441,318	XXX	XXX	7,441,318	0	XXX	XXX	0	XXX
3.	Net investment income	3,550,551,701	696,937,598	1,701,740	1,886,971,168	951,438,896	13,502,299	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	208,971,544	83,562,527	601,046	63,212,776	61,595,195	0	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	XXX	0	0
6.	Commissions and expense allowances on reinsurance ceded	1,236,332,511	596,579	3,588	1,232,838,895	52,261	2,841,188	XXX	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	XXX	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and									
	contract guarantees from Separate Accounts	4,638,415,231	497,914	2,460,738	4,516,567,432	118,889,147	0	XXX	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	xxx	XXX	0	0
	8.3 Aggregate write-ins for miscellaneous income	641,554,797	2,174,858	0	500,065,381	139,314,558	0	0	0	0
9.	Totals (Lines 1 to 8.3)	1,913,393,032	1,240,013,865	7,890,088	(1,048,657,519)	1,697,803,111	16,343,487	0	0	0
10.	Death benefits	1,079,022,004	1,076,851,728	2,170,276	0	0	XXX	XXX	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	6,058,163	6,058,163	0	0	0	XXX	XXX	0	0
12.	Annuity benefits	3,281,538,268	XXX	XXX	2.486.909.764	794,628,504	XXX	XXX	0	XXX
13.	Disability benefits and benefits under accident and health contracts	12.153.033	12.150.372	2,661	0	0	0	XXX	0	
14.	Coupons, guaranteed annual pure endowments and similar benefits		75, 123	2,001	1	1	0	XXX	0	٥٥
15.	Surrender benefits and withdrawals for life contracts	16, 120, 092, 073	227,296,625	121,884	13,938,873,561	1,953,800,003	XXX	XXX	0	٥٥
16.	Group conversions	0, 120,092,073	0	121,004 0				XXX	0	٥٥
17.	Interest and adjustments on contract or deposit-type contract funds	268.726.483	8,229,102	87	(5,033,090)	265,530,384	0	XXX	0	٥٥
	Payments on supplementary contracts with life contingencies	8,610,126	0,229,102		8,610,126	200,000,004	XXX	XXX	0	٥٥
18. 19.		(24, 140, 388, 373)	(323,550,221)	(445.963)	(21.777.496.548)	(2,038,895,641)	0	XXX	0	٥٥
	Increase in aggregate reserves for life and accident and health contracts	(3,364,113,097)	1,007,110,892	1,848,946	(5,348,136,186)	975,063,251	0		0	0
20.	Totals (Lines 10 to 19)	(3,304,113,097)	1,007,110,892	1,848,940	(3,348,130,180)	975,063,251	0 <sub></sub>	XXX	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds	1,763,715,876	4,883,757	20 , 166	1,638,665,698	117,829,735	2,316,520	0	0	XXX
22.	(direct business only)	185, 145,601	740,920	20, 100	1,038,003,098	29,246,096	524.668	XXX	0	
23.	Commissions and expense allowances on reinsurance assumed	688,276,009		449.713	441, 194, 426	29,246,096	324,000	XXX	0	٥٥
_	General insurance expenses and fraternal expenses.	45.623.235	17.034.651		22,245,436	6,280,666	0	0	0	٥٥
24.	Insurance taxes, licenses and fees, excluding federal income taxes	, ., .,		970	22,245,430	0,200,000	0		0	
25.	Increase in loading on deferred and uncollected premiums	(2,498,839)	(2,499,809)	155,749		(1,570,539,207)	0	XXX	0	
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,600,259,511)	(1,293,818)		(1,028,582,235)	( ۱,570,539,207 )		XXX	0	 0
27.	Aggregate write-ins for deductions	1,716,830,717	336,425,552	(915,922)	1,367,818,788		13,502,299		0	
28.	Totals (Lines 20 to 27)	(1,567,280,009)	1,472,180,017	1,622,112	(2,752,160,164)	(305,265,461)	16,343,487	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and	3.480.673.041	(232.166.152)	6.267.976	1,703,502,645	2.003.068.572	0	0	0	0
00	federal income taxes (Line 9 minus Line 28)			0,207,976	1,703,302,643	2,003,000,372	0		0	
30.	Dividends to policyholders and refunds to members	11,984,812	11,984,812	U	U	U	0	XXX	U	U
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	3,468,688,229	(244, 150, 964)	6,267,976	1,703,502,645	2,003,068,572	n	0	0	0
32.	Federal income taxes (Line 29 minus Line 30)  Federal income taxes incurred (excluding tax on capital gains)	949,924,814	(51,271,704)	1,316,276	579,235,841	420,644,401	0	0	0	0
33.	Net gain from operations after dividends to policyholders, refunds to members and	343,324,014	(31,211,104)	1,010,270	313,203,041	420,044,401	U	U	U	0
33.	federal income taxes and before realized capital gains or (losses) (Line 31 minus									
	Line 32)	2,518,763,415	(192,879,260)	4,951,700	1,124,266,804	1,582,424,171	0	0	0	0
34.	Policies/certificates in force end of year	2.693.059	1,166,748	15.997	1,347,273	163,041	0	XXX	0	0
<u> </u>	DETAILS OF WRITE-INS	2,000,000	., .55,7 10	.5,001	.,,	.55,011		7000		·
08 301	General account policy fees	75 , 259 , 135	0	n	66,817,129	8,442,006	0	0	0	n
	Marketing fees	562,455,640	0	n	431,583,088	130,872,552	0	0	n	٥
	Miscellaneous income	1.575.867	1.571.303	۰	4.564	130,072,332	0	0	0	ں ۱
	Summary of remaining write-ins for Line 8.3 from overflow page	2.264.155	603.555	۰	1,660,600	 n	0	0	n	ں ۱
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	641,554,797	2,174,858		500,065,381	139,314,558	0	0	0	ں ۸
2701.	Additional contract benefits to founders plan policyholders	88,573	88,573	0	000,000,361	139,314,336	0	0		0
_	' ' '	49. 127. 954			0			0	0	
2702.	Amortization of goodwill and value of business acquired	49, 127,954 822,170,459	49, 127, 954		488,068,754	0	13.502.299		0	
2703.	Interest on funds withheld treaties	, ,		U		0	13,302,299	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	845,443,731	(33,390,381)	(915,922)	879,750,034	0	40 500 000		0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	1,716,830,717	336,425,552	(915,922)	1,367,818,788	0	13,502,299	0	0	0

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

	AN <i>F</i>	4L 1212 OL	OPERATI	ON2 BY LI	NES OF BO	<b>JOINE 22</b>	- טטועוטאוו	AL LIFE IN	SURANU				
		1	2	3	4	5	6	7	8	9	10	11	12
								Universal Life					1
								With Secondary		Variable	Credit Life	Other Individual	YRT Mortality
		Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(c)	Life	Risk Only
1.	Premiums for life contracts (a)	456,244,389	200,828	47,521	169,229,616	0	184,286,521	98,752,481	0	3,727,422	0	0	ļ0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	696,937,598	8,074,599	188, 252, 646	30,571,211	0	391,903,618	77,305,090	0	830,434	0	0	J0
4.	Amortization of Interest Maintenance Reserve (IMR)		0	24 , 267 , 192	6,677,195	0	37,631,651	14,787,421	0	199,068	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or												1
	losses	0	0	0	0	0	Ω	0	0	0	0	0	L0
6.	Commissions and expense allowances on reinsurance ceded	596,579	0	385,895	(3,930,386)	0	3,488,542	652,528	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	Ω	0	٥	0	0	0	0	0	0
8.	Miscellaneous Income:												1
	8.1 Income from fees associated with investment management,												1
	administration and contract guarantees from Separate Accounts	497,914	0	٥	0	0	0	(2, 114, 598)	0	2,612,512	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	o	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	2,174,858	0	388,219	1,582,900	0	149,287	53,439	0	1,013	0	0	0
9.	Totals (Lines 1 to 8.3)	1,240,013,865	8,275,427	213,341,473	204, 130, 536	0	617,459,619	189.436.361	0	7,370,449	0	0	0
10.	Death benefits	1,076,851,728	2,589,853	129,425,227	228,080,807	0	546,098,445	171.843.739	0	(1,186,343)	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	6,058,163	483,669	317,985	2,083,020	0	2,673,427	500,062	n	n	n	n	n
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXXXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	12,150,372	40	38.062	6,925,081		3,229,257	1,957,932		^^^		^	^^^
-	Coupons, guaranteed annual pure endowments and similar benefits	75, 123			75, 122	٥	5,223,237 0	1,907,902	۷	n	٥	٥	ر م
14.		227,296,625	2.664.706	16.146.453	22,610,587		143,882,476	36,788,953	۷	5,203,450	۷	o	1
15.	Surrender benefits and withdrawals for life contracts	227 , 290 , 023	2,004,700	10, 140, 433	22,010,007	۷	143,002,470					u	t
16.	Group conversions	0.000.400		U	0 504 500		0.000.540	050.040		00.075		u	ty
17.	Interest and adjustments on contract or deposit-type contract funds	8,229,102	32,793	754,659	3,581,580		2,988,546	850,849		20,675	ν	U	لا
18.	Payments on supplementary contracts with life contingencies	U	U		U					(700, 400)		0	ļ
19.	Increase in aggregate reserves for life and accident and health contracts	(323,550,221)	(3,941,726)	(109,492,020)	19,930,622	0	(203, 168, 183)	(26, 116, 415)	0	(762, 499)	0	U	U
20.	Totals (Lines 10 to 19)	1,007,110,892	1,829,335	37, 190, 367	283,286,819	0	495,703,968	185,825,120	0	3,275,283	0	0	J0
21.	Commissions on premiums, annuity considerations and deposit-type							0.0.00		455.000			1
	contract funds (direct business only)	4,883,757	93	0	1, 112,337	0	2,674,933	940,401	0	155,993	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	740,920	0	671,203	(1,354,243)	0	1, 199,580	224,380	0	0	0	0	ļ
23.	General insurance expenses	109,777,872	2,485,752	22,804,625	24,297,501	0	37,813,184	22,078,173	0	298,637	0	0	ļ0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	17,034,651	352, 178	2,505,640	3,854,515	0	7, 103, 245	3, 127, 624	0	91,449	0	0	ļ0
25.	Increase in loading on deferred and uncollected premiums	(2,499,809)	(9)	0	(2,493,479)	0	(6,321)	0	0	0	0	0	ļ0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,293,818)	0	0	0	0	0	0	0	(1,293,818)	0	0	ļ0
27.	Aggregate write-ins for deductions	336,425,552	145,850	84,086,630	(17,615,732)	0	223,825,183	45,826,460	0	157, 161	0	0	0
28.	Totals (Lines 20 to 27)	1,472,180,017	4,813,199	147,258,465	291,087,718	0	768,313,772	258,022,158	0	2,684,705	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to												
	members and federal income taxes (Line 9 minus Line 28)	(232, 166, 152)	3,462,228	66,083,008	(86,957,182)	0	(150,854,153)	(68,585,797)	0	4,685,744	0	0	ļ
30.	Dividends to policyholders and refunds to members	11,984,812	0	0	11,984,812	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to						_					_	
	members and before federal income taxes (Line 29 minus Line 30)	(244, 150, 964)	3,462,228	66,083,008	(98,941,994)	0	(150,854,153)	(68,585,797).	٥	4,685,744	٥	0	L
32.	Federal income taxes incurred (excluding tax on capital gains)	(51,271,704)	727,068	13,877,432	(20,777,820)	0	(31,679,373)	(14,403,017)	0	984,006	0	0	0
33.	Net gain from operations after dividends to policyholders, refunds to												
	members and federal income taxes and before realized capital gains or												1
	(losses) (Line 31 minus Line 32)	(192,879,260)	2,735,160	52,205,576	(78, 164, 174)	0	(119, 174, 780)	(54, 182, 780)	0	3,701,738	0	0	0
34.	Policies/certificates in force end of year	1, 166, 748	188, 178	426,810	244,095	0	228,214	77,555	0	1,896	0	0	0
	DETAILS OF WRITE-INS								-		-		1
08.301.	Miscellaneous income	1,571,303	0	0	1,571,303	0	0	0	0	0	0	0	0
	Reinsurance experience and other refunds	603,555	0	388, 219	11,597	0	149,287	53,439	0	1,013	0	0	L
08.303.	,			,=									
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	(
08.399.		2,174,858	0	388.219	1,582,900	n	149.287	53.439	n	1.013	0	n	1
2701.	Additional contract benefits to founders plan policyholders	88,573	0	000,210	88.573	0	110,207	00,400	0	1,010	0	0	
2701.	Amortization of goodwill and value of business acquired	49, 127, 954	0	15,972,872	1,532,638	 ۱	23, 170, 988	8,294,295		157 , 161	۷	ν	,
-	Interest on funds withheld treaties	320,599,406	145,850	68, 113, 758	1, 532, 638		200,654,195					ν	
2703.			140,850	, 80, 113, 758			200,654,195			J	U	U	ļ
2798.	Summary of remaining write-ins for Line 27 from overflow page	(33,390,381)	14E 050	Q4 000 000	(33,390,381)	u		4F 000 400		4E7 404	u		t
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	336,425,552	145,850	84,086,630	(17,615,732)	0	223,825,183	45,826,460	0	157, 161	0	1	1 0

<sup>(</sup>a) Include premium amounts for preneed plans included in Line 1

<sup>(</sup>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.

<sup>(</sup>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)

	AITALIOIO OI	OI LITATIO	JNO DI LINE				TIANOL	_		
		1	2	3	4	5	6 Variable Universal	7 Credit Life	8 Other Group Life	9 YRT Mortality
		Total	Whole Life	Term Life	Universal Life	Variable Life	Life	(d)	(a)	Risk Only
1.	Premiums for life contracts (b)	3, 122, 976	35,879	1,995,860	890,634	0	200,603	0	0	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	1,701,740	448,963	65,398	1, 174, 159	0	13,220	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	601,046	827		562,821	0	6,835	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	3,588	591	2.997	0	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract									
	guarantees from Separate Accounts	2,460,738	0	0	2, 114,598	0	346,140	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	7,890,088	486,260	2,094,818	4,742,212	0	566,798	0	0	0
10.	Death benefits	2, 170, 276	112,504	1,680,527	377,245	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0	0	0
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	2,661	1,506	555	600	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	1	0	1	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	121,884	(19,988)	0	40,871	0	101,001	0	0	0
16.	Group conversions	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	87	88	(1)	0	0	0	0	0	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(445,963)	(292,683)	(124,412)	(43, 122)	0	14,254	0	0	0
20.	Totals (Lines 10 to 19)	1,848,946	(198,573)	1,556,670	375,594	0	115,255	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct		` , ,	, ,	,		,			
	business only)	20 , 166	583	206	12,728	0	6,649	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	8	8	0	0	0	0	0	0	0
23.	General insurance expenses	449,713	18,288	25,529	401,066	0	4,830	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	62,482	6,772	3,037	52,056	0	617	0	0	0
25.	Increase in loading on deferred and uncollected premiums	970	(37)	1,007	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	155,749	0	0	1	0	155,748	0	0	0
27.	Aggregate write-ins for deductions	(915,922)	(915,922)	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	1,622,112	(1,088,881)	1,586,449	841,445	0	283,099	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal			500 000			***			
	income taxes (Line 9 minus Line 28)	6,267,976	1,575,141	508,369	3,900,767	0	283,699	0	0	
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before	6,267,976	1,575,141	508,369	3,900,767	0	283,699	0	0	0
32.	federal income taxes (Line 29 minus Line 30)	1,316,276	330,780	106,758	819, 161	U	59,577	 0	0	U
	Net gain from operations after dividends to policyholders, refunds to members and federal	1,310,2/6	33U,78U	100,758	819, 161	U	39,3//	U	U	U
33.	income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	4,951,700	1,244,361	401,611	3,081,606	0	224, 122	0	0	0
34.	Policies/certificates in force end of year	15.997	8.466	6.926	525	0	80	0	0	
J 1.	DETAILS OF WRITE-INS	10,001	0,700	0,020	323	U	30	<u> </u>		
08 301	DETAILS OF WHITE-ING									
08.302.							<u> </u>		<u> </u>	
08.303.										
	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	Λ	Λ	Λ	n	Λ	h	<u> </u>
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)		n	0	 0	0	0	 0	υ	
		(915.922)	(915,922)	0	0	0	0	0	0	0
2701.	Reinsurance on in-force business	(910,922)	(910,922)	u	U	U	l	u	J	
2702.										
2703. 2798.	Summary of remaining write-ins for Line 27 from overflow page	·····	^	n	0	0	•		0	
	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	U	U	9	9		<u>0</u>	9		u
	es the following amounts for FEGLI/SGLI: Line 1 0 Line 10	(915,922) 0 Line	(915,922)	0 Line 23	0	0 Line 24	0	0	0	0

<sup>(</sup>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.

<sup>(</sup>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)

	ANALISIS OF OFERATIONS BY LI	1	<u> </u>	Defe			6	7
		•	2	3	4	5	Life Contingent	,
			-		Variable Annuities	Variable Annuities	Payout (Immediate	
		Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
1	Premiums for individual annuity contracts	(9,255,754,489)	(13,074,355,564)	(12,438,588,407)	14,289,457,064	1,939,467,668	28,264,750	0
2.	Considerations for supplementary contracts with life contingencies	7.441.318	XXX	XXX	XXX	XXX	7.441.318	XXX
3.	Net investment income	1,886,971,168	395,480,704	135,349,342	1,204,461,306	94,780,480	56,899,336	
4	Amortization of Interest Maintenance Reserve (IMR)	63,212,776	(5, 197, 417)	00,040,042	64.959.428	4.348.805	(898,040)	٥
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	03,212,770	(5, 197, 417)	٥		4,040,000	(090,040)	٥٥
5. 6	Commissions and expense allowances on reinsurance ceded	1.232.838.895	620,652,533	612 . 186 . 362	0	0		٥
٠.	Reserve adjustments on reinsurance ceded	1,232,030,093	020,002,003	012, 100, 302	 0	0		
7.	Miscellaneous Income:	0	0					
8.	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	4,516,567,432	3.464	2.962.767	4.335.996.213	177.604.988	0	0
		4,510,507,432		2,902,707	4, 330, 990, 213	177,004,900		
	8.2 Charges and fees for deposit-type contracts	U		4 040	U	44 740 000	0	1.660.600
	8.3 Aggregate write-ins for miscellaneous income	500,065,381	1,309	1,240	456,655,977	41,746,029	226	
	Totals (Lines 1 to 8.3)	(1,048,657,519)	(12,063,414,971)	(11,688,088,696)	20,351,529,988	2,257,947,970	91,707,590	1,660,600
10.	Death benefits	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12.	Annuity benefits	2,486,909,764	97 , 538 , 176	80,208,561	2,013,426,485	178,556,055	117, 180, 487	0
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	1	0	1	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	13,938,873,561	504,955,188	359,945,305	11,027,507,154	2,046,464,856	1,058	0
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	(5,033,090)	(16, 157, 662)	858,375	7,812,914	1,371,893	1,081,390	0
18.	Payments on supplementary contracts with life contingencies	8,610,126	0	0	0	0	8,610,126	0
19.	Increase in aggregate reserves for life and accident and health contracts	(21.777,496,548)	(12.082.887.328)	(11.890.010.112)	1.764.757.431	158.841.722	271,801,739	0
20.	Totals (Lines 10 to 19)	(5,348,136,186)	(11,496,551,626)	(11,448,997,870)	14.813.503.984	2.385.234.526	398,674,800	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1.638.665.698	14.876.365	50.604.693	1,409,774,529	162 . 156 . 493	1,253,618	0
22.	Commissions and expense allowances on reinsurance assumed	154.633.909	173.914	8.275	132,905,061	21,547,094	(435)	0
23.	Odminissions and experise anowarces of renisulance assumed	441.194.426	73.551.058	45.156.671	372.041.611	41.486.854	(91.041.768)	٥١
24.	Insurance taxes, licenses and fees, excluding federal income taxes	22,245,436	3.848.623	2.215.958	17,754,509	2,686,040	(4,259,694)	٥٠
25.	Increase in loading on deferred and uncollected premiums	0	0,040,020	2,210,330		2,000,040	(4,255,054)	٥٠
		(1,028,582,235)	0	0	(574,957,585)	(453,624,650)	0	٥٠
26.		1.367.818.788	648.499.964	716.743.364	1.466.210	(455,024,050)	1,109,250	٥
27.	Aggregate write-ins for deductions	, - , ,	,,.	, .,.				0
28.	Totals (Lines 20 to 27)	(2,752,160,164)	(10,755,601,702)	(10,634,268,909)	16, 172, 488, 319	2,159,486,357	305,735,771	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,703,502,645	(1,307,813,269)	(1,053,819,787)	4, 179, 041, 669	98,461,613	(214,028,181)	1,660,600
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,703,502,645	(1,307,813,269)	(1,053,819,787)	4, 179, 041, 669	98,461,613	(214,028,181)	1,660,600
32.	Federal income taxes incurred (excluding tax on capital gains)	579,235,841	(444,691,014)	(358,326,529)	1,420,984,418	33,479,546	(72,775,228)	564,648
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital							
	gains or (losses) (Line 31 minus Line 32)	1,124,266,804	(863, 122, 255)	(695,493,258)	2,758,057,251	64,982,067	(141,252,953)	1,095,952
34.	Policies/certificates in force end of year	1,347,273	212,929	128,605	853,995	122,643	29, 101	0
	DETAILS OF WRITE-INS							
08.301.	General account policy fees	66,817,129	0	0	49,795,688	17,021,441	0	0
08.302.	Marketing fees	431,583,088	0	0	406,858,596	24,724,492	0	0
08.303.	Miscellaneous income	4,564	1,309	1,240	1,693	96	226	0
	Summary of remaining write-ins for Line 8.3 from overflow page	1,660,600	0	0	0	0	0 [	1,660,600
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	500,065,381	1,309	1,240	456,655,977	41,746,029	226	1,660,600
2701.	Interest on funds withheld treaties	488.068.754	241,686,266	245,273,238	0	0	1,109,250	0
	Reinsurance on in-force business	1,466,210		10,2,0,200	1,466,210	0	1, 100,200	۰ ۱
-	Reinsurance on in-force business - Athene	937,914,074	466,443,948	471,470,126	,1,400,210	0	0	0۔۔۔۔۔۔ ۱
2798.		(59,630,250)	(59,630,250)	471,470,120	 n	0	n	ں <u></u> 0 ۱
		1,367,818,788	648,499,964	716,743,364	1.466.210	0	1,109,250	
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	1,30/,818,788	048,499,964	1 10,143,364	1,400,210	1 0	1, 109,∠50	0

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

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

	ANALISIS OF OPERATIONS BY		OUNTEDO - O				_	7
		1		Defe			6	7
			2	3	4	5	Life Contingent	
		Total	Fig. 1 A	la da cada A a a citta a	Variable Annuities	Variable Annuities	Payout (Immediate	Other Appuilties
<b>—</b>	Paris and Company of the Company of	Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
	Premiums for group annuity contracts	426,513,054	99,924,556	0	225,745,694	100,832,947	9,857	0
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX	0	XXX
3.	Net investment income	951,438,896	289,560,792	26,059,284	38,029,716	3,226,342	259, 135, 998	335,426,764
4.	Amortization of Interest Maintenance Reserve (IMR)	61,595,195	28 , 161 , 184	2,692,733	3,929,650	333,381	26,478,247	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	52,261	52,261	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	118,889,147	0	0	118,546,271	342,876	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	139,314,558	0	0	139,309,020	5,538	0	0
9.	Totals (Lines 1 to 8.3)	1,697,803,111	417,698,793	28,752,017	525,560,351	104,741,084	285,624,102	335,426,764
10.	Death benefits	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12.	Annuity benefits	794,628,504	(125,233,025)	23,328,326	223,433,171	19,832,745	653, 267, 287	0
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	1	0	1	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	1.953.800.003	178.621.571	94.717.468	1,431,311,143	249.141.441	8.380	0
16.	Group conversions .	0	0	0	0	0	0	0
17.		265,530,384	(1, 112, 784)	9.057	36.851	3.260	(18,443)	266.612.443
18.	Payments on supplementary contracts with life contingencies	0	(1,112,704)	0,007	0	0,200	(10,440)	
19.	Increase in aggregate reserves for life and accident and health contracts	(2,038,895,641)	(1,353,759,965)	(959,535,969)	214,014,093	9,033,076	51,353,124	o
20.	Totals (Lines 10 to 19)	975,063,251	(1,301,484,203)	(841.481.117)	1,868,795,258	278,010,522	704.610.348	266.612.443
		117,829,735	1,371,781	340.603	1,000,793,238	15,867,798	704,010,346	200,012,443
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	29,246,096	,1,3/1,761		100,249,555		29,246,096	0
22.	Commissions and expense allowances on reinsurance assumed	, ,				•		U
23.	General insurance expenses	136,853,998	13,562,549	9,536,771	13,917,523	1, 180, 726	93,891,533	4,764,896
24.	Insurance taxes, licenses and fees, excluding federal income taxes	6,280,666	646,286	443,945	647,872	54,964	4,408,655	78,944
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,570,539,207)	0	0	(1,437,848,866)	(132,690,341)	0	0
27.	Aggregate write-ins for deductions	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	(305, 265, 461)	(1,285,903,587)	(831, 159, 798)	, , , .	162,423,669	832, 156, 632	271,456,283
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	2,003,068,572	1,703,602,380	859,911,815	(20,200,989)	(57,682,585)	(546,532,530)	63,970,481
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	2,003,068,572	1,703,602,380	859,911,815	(20,200,989)	(57,682,585)	(546,532,530)	63,970,481
32.	Federal income taxes incurred (excluding tax on capital gains)	420,644,401	357,756,500	180,581,481	(4,242,207)	(12,113,343)	(114,771,831)	13,433,801
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital	, ,	. ,	•				
	gains or (losses) (Line 31 minus Line 32)	1,582,424,171	1,345,845,880	679,330,334	(15,958,782)	(45,569,242)	(431,760,699)	50,536,680
34.	Policies/certificates in force end of year	163,041	20,347	12,885	111,405	16,344	2,060	0
	DETAILS OF WRITE-INS	,	,	,	,	,	,	
08.301	General account policy fees	8,442,006	0	0	8,436,468	5,538	0	0
	Marketing fees	130,872,552	0	0	130,872,552	0	0	0
08.303						•		
	Summary of remaining write-ins for Line 8.3 from overflow page	n	0	0	n	n	n	0
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	139,314,558	0	n	139.309.020	5,538	n	۰ ۱
2701.		100,017,000	U	0	100,000,020	0,000	0	0
2701.								
2702.								
	Comment of a militial with in fact line 07 from an affirm	0	0	Λ	0	0	^	n
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	U	U	U	U	U	Ü

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

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

		1 Comprehensive 4				5	6	T 7	8	9	10	11	12	13
		<b>'</b>	2	3	· ·			Federal						1.5
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Employees Healtl Benefits Plan	n Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	0	!	0	0	0		0	00	0		00	0	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	13,502,299	!	0	0	0		0	0  0	0	ļ	010,140,916	3,361,383	0
4.	Amortization of Interest Maintenance Reserve (IMR)	0		0	Ω	0		Ω	00	0		0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or	0	,	,		0		,		0		0	0	0
6.	losses Commissions and expense allowances on reinsurance ceded	2,841,188		n	)	٥		ر	ע	n		02,133,877	707.311	o
7.	Reserve adjustments on reinsurance ceded	2,041,100		0	0	0		0	0	0		0 0		0
	Miscellaneous Income:													
0.	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	(	0		0		0	0	0		0 0	0	0
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	0	(	0 (		0		0 (		0	T	0 0	0	0
9.	Totals (Lines 1 to 8.3)	16,343,487		0 (	0	0		0 (	0	0		0 12,274,793	4,068,694	0
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	xxx	XXX	XXX	XXX
	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. 14.	Disability benefits and benefits under accident and health contracts	Q 0		0	0	0 n		0	0	0 n		0	0 n	0 n
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions	0		0	) 0	0		0 (	) 0	0		0 0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	0	(	0 (	0	0		0 (	) 0	0		0 0	0	0
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	0	(	0 (		0		0 (	) 0	0		0 0	0	0
20.	Totals (Lines 10 to 19)	0		0 (	0	0		0 (	0	0		0 0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	2,316,520	(	0	)   0	0		0	) 0	0		01,609,209	707.311	0
22.	Commissions and expense allowances on reinsurance assumed	524,668	(	0	0	0		0	0	0		0524,668	0	0
23.	General insurance expenses	0	(	0	0	0		0 (	0	0		0 0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	0		ō L	0	0		0	0	0		o l	0	0
25.	Increase in loading on deferred and uncollected premiums	0		0	0	0		0	0	0		0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance.	0		0	0	0		0	0	0		00	0	0
27.	Aggregate write-ins for deductions	13,502,299	(	0	0	0		0	0	0		0 10,140,916	3,361,383	0
28.	Totals (Lines 20 to 27)	16,343,487	(	0 (	0	0		0 (	0	0		0 12,274,793	4,068,694	0
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	0		0 (	) 0	0		0 (	0	0		0	0	0
30.	Dividends to policyholders and refunds to members	0		n	n	0		0	)	n		0	ر ۱	0
	Net gain from operations after dividends to policyholders, refunds to	U	'	<u> </u>	- 0	1	+	<u> </u>	, 0	1	<del> </del>	0	0	1
31.	members and before federal income taxes (Line 29 minus Line 30)	0		0	o L o	0		o L	0	0	L	o Lo	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	0	(	0 (	0	0		0 (	0	0		0 0	0	0
	Net gain from operations after dividends to policyholders, refunds to													
1	members and federal income taxes and before realized capital gains or			_							1	_		
	(losses) (Line 31 minus Line 32)	0		0 (		0		0 (	0	0		0 0	0	0
34.	Policies/certificates in force end of year	0		U (	0	0		0 (	0	0		0	0	0
00.004	DETAILS OF WRITE-INS			1										
08.301. 08.302.						†	·			·	t			
08.302.						†	·			<b>†</b>	t			†
08.303.	Summary of remaining write-ins for Line 8.3 from overflow page	0		n l	n	n		0	)	n	t	n	n	n
08.398.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	n .		n	0	0		0	0	n		0	ر ۱	0
2701.	Interest on funds withheld treaties	13.502.299	,	0 0	) 0	0		0 (	) 0	0	<del> </del>	0 10.140.916	3.361.383	0
2701.		10,002,200			y	J		- I,			<u> </u>	,		
2702.						1					1	<u> </u>		
2798.	Summary of remaining write-ins for Line 27 from overflow page	0		0	0	0		0 [	0	0	I	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	13,502,299	(	0	0	0		0	0	0		0 10,140,916	3,361,383	0
	,	, , , , , , , , , , , , , , , , , , , ,				·			· -			, , , , , , , , , , , , , , , , , , , ,	.,. ,	

<sup>(</sup>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.

## 7

#### ANNUAL STATEMENT FOR THE YEAR 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

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

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (b) (N/A Fratermal)	Other Individual	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves)	Total	industrial Life	WHOIE LITE	Term Life	IIIdexed Life	Oniversal Life	Guarantees	variable Life	Oniversal Life	(N/A Fratermar)	Life	Tilok Offiy
(Net of Reinsurance Ceded)												
Reserve December 31 of prior year	10,806,106,660	176,520,633	3,039,083,423	139, 175, 989	0	5,734,902,203	1,701,879,491	0	14.544.921	0	0	
Tabular net premiums or considerations	451,734,203	109,889	50,344,509	86, 178, 634	0	205,277,168		0	3,470,755	0	0	
Present value of disability claims incurred	198,561	0	61,500	91,693	0	10,741	34,627	0	0	0	0	
4. Tabular interest	493,844,446	4,817,051	134,913,400	16,732,368	0	258,172,252	78,495,831	0	713,544	0	0	
Tabular less actual reserve released	3,764,828	0	(75, 145)	3,720,444	0	(1,119,187)	1,238,782	0	(66)	0	0	
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0	0	0	
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	0	XXX	0	0	0	0	0	0	0	XXX	0	
7. Other increases (net)	272,388,165	0	16,163,465	243,641,147	0	6,357,813	6,225,740	0	0	0	0	
8. Totals (Lines 1 to 7)	12,028,036,863	181,447,573	3,240,491,152	489,540,275	0	6,203,600,990	1,894,227,719	0	18,729,154	0	0	
9. Tabular cost	665,351,057	5,486,388	71,960,242	71,423,846	0	362,055,794	154,299,661	0	125 , 126	0	0	
10. Reserves released by death	361,466,708	1,733,525	162,578,826	7,774,129	0	161,324,957	27,341,999	0	713,272	0	0	
11. Reserves released by other terminations (net)	510,553,717	1,648,753	75,799,186	245,622,472	0	146,741,878	35,339,279	0	5,402,149	0	0	
12. Annuity, supplementary contract and disability payments involving life contingencies	9,402,761	0	561,495	5,613,221	0	1,744,342	1,483,703	0	0	0	0	
13. Net transfers to or (from) Separate Accounts	(1,293,815)	0	0	0	0	0	0	0	(1,293,815)	0	0	
14. Total Deductions (Lines 9 to 13)	1,545,480,428	8,868,666	310,899,749	330,433,668	0	671,866,971	218,464,642	0	4,946,732	0	0	
15. Reserve December 31 of current year	10,482,556,435	172,578,907	2,929,591,403	159, 106, 607	0	5,531,734,019	1,675,763,077	0	13,782,422	0	0	
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	9, 127, 366, 765	163,895,560	2,712,195,652	9,437,231	0	4,978,321,902	1,249,335,024	0	14, 181, 396	0	0	
17. Amount Available for Policy Loans Based upon Line 16 CSV	7,625,574,841	147,715,243	2,093,321,589	0	0	4,326,682,783	1,054,465,856	0	3,389,370	0	0	

<sup>(</sup>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.

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

# 7.2

#### ANNUAL STATEMENT FOR THE YEAR 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

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

(N/A Fraternal)

			1,711 10101110	-/					
	1	2	3	4	5	6	7	8	9
						Variable		Other	YRT
						Universal	Credit	Group	Mortality
	Total	Whole Life	Term Life	Variable Life	Universal Life	Life	Life (b)	Life	Risk Only
Involving Life or Disability Contingencies (Reserves)									
(Net of Reinsurance Ceded)									
Reserve December 31 of prior year		5,045,852	1,681,546	0	30,745,470	355,044	0	0	0
Tabular net premiums or considerations	1,691,863	60,531	569,624	0	997,238	64,470	0	0	C
Present value of disability claims incurred	0	0	0	0	0	0	0	0	0
4. Tabular interest	1.710.246	214.794	84.235	0	1.397.875	13.342	0	0	0
Tabular less actual reserve released	697	0	565	0	132	0	0	0	0
Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0
7. Other increases (net)	2,569,302	21,556	0	0	2,547,746	0	0	0	C
8. Totals (Lines 1 to 7)	43,800,020	5,342,733	2,335,970	0	35,688,461	432,856	0	0	
9. Tabular cost	5,834,645	351,764	749,658	0	4,825,413	(92, 190)	0	0	C
10. Reserves released by death	240,392	143, 148	3, 191	0	94,053	0	0	0	C
11. Reserves released by other terminations (net)	186, 131	94,652	25,432	0	66,047	0	0	0	
12. Annuity, supplementary contract and disability payments involving life									
contingencies	1 , 155	0	555	0	600	0	0	0	0
13. Net transfers to or (from) Separate Accounts	155,748	0	0	0	0	155,748	0	0	C
14. Total Deductions (Lines 9 to 13)	6,418,071	589,564	778,836	0	4,986,113	63,558	0	0	C
15. Reserve December 31 of current year	37,381,949	4,753,169	1,557,134	0	30,702,348	369,298	0	0	C
Cash Surrender Value and Policy Loans								·	
16. CSV Ending balance December 31, current year	27,047,557	3,843,000	0	0	22,850,822	353,735	0	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	23,431,045	3,826,557	0	0	19,537,298	67,190	0	0	C

<sup>(</sup>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		Defe	erred		6	7
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
Reserve December 31 of prior year	34,142,034,913	13,606,165,476	12,234,413,196		393,693,832	1,332,643,950	
Tabular net premiums or considerations	16,336,346,578	263,495,740	915, 169, 467	13,320,600,592	1,809,605,971	27,474,808	
Present value of disability claims incurred		XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	553,246,534	194,716,786	147,693,046	168,501,533	9,785,806	32,549,363	
Tabular less actual reserve released	919,887,542	31,219,552	(89,836,795)	810,782,519	110,286,448	57,435,818	
Increase in reserve on account of change in valuation basis		0	0	0	0	0	
7. Other increases (net)	(24,098,287,256)	(11,974,267,168)	(12,425,640,869)	303,730,221	559,758	(2,669,198)	(
8. Totals (Lines 1 to 7)	27,853,228,311	2, 121, 330, 386	781,798,045	21, 178, 733, 324	2,323,931,815	1,447,434,741	
9. Tabular cost	203,335	8,522	0	0	0	194,813	
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	13,978,253,707	544,441,150	360,574,409	11,026,772,234	2,046,464,856	1,058	
12. Annuity, supplementary contract and disability payments involving life contingencies	2,447,987,791	53,602,566	76,820,551	2,013,243,817	178,556,055	125,764,802	
13. Net transfers to or (from) Separate Accounts	(1,027,675,823)	0	0	(574,051,173)	(453,624,650)	0	
14. Total Deductions (Lines 9 to 13)		598,052,238	437,394,960	12,465,964,878	1,771,396,261	125,960,673	
15. Reserve December 31 of current year	12,454,459,301	1,523,278,148	344,403,085	8,712,768,446	552,535,554	1,321,474,068	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	10,757,729,849	1,524,945,234	299,558,693	8,380,742,207	552,483,715	0	
17. Amount Available for Policy Loans Based upon Line 16 CSV	144,328,429	144,328,429		0	0	0	

<sup>(</sup>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)

	(1471114151114	-/					
	1		Defe	erred		6	7
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
Reserve December 31 of prior year	7,705,963,070	1,369,629,409	960,044,423	593,886,212	54,945,410	4,727,457,616	(
Tabular net premiums or considerations	399,277,320	94,080,402	0	210,630,351	94,081,436	485,131	(
Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	149,778,845	17,521,037	9,508,696	14,077,672	795,275	107,876,165	(
Tabular less actual reserve released	577,428,178	(108,220,679)	140,881,786	181,972,050	50,342,431	312,452,590	(
Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	(
7. Other increases (net)	(1,984,988,783)	(1,304,971,695)	(991,880,658)	24,229,467	97,778	287,536,325	(
8. Totals (Lines 1 to 7)	6,847,458,630	68,038,474	118,554,247	1,024,795,752	200,262,330	5,435,807,827	
9. Tabular cost	436	436	0	0	0	0	
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	1,954,586,535	179,516,580	94,717,468	1,431,202,666	249,141,441	8,380	
12. Annuity, supplementary contract and disability payments involving life contingencies	796,234,963	(127,347,986)	23,328,326	223,433,171	19,832,745	656,988,707	
13. Net transfers to or (from) Separate Accounts	(1,570,430,730)	0	0	(1,437,740,389)	(132,690,341)	0	
14. Total Deductions (Lines 9 to 13)	1,180,391,204	52,169,030	118,045,794	216,895,448	136,283,845	656,997,087	
15. Reserve December 31 of current year	5,667,067,426	15,869,444	508,453	807,900,304	63,978,485	4,778,810,740	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	851,304,574	3,777,820	508,454	783,055,724	63,962,576	0	
17. Amount Available for Policy Loans Based upon Line 16 CSV	910,403	910,403	0	0	0	0	(

<sup>(</sup>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	2
				Earned During Year
1.	U.S. Government bonds	(a)	166,431,916	158,669,390
1.1	Bonds exempt from U.S. tax	. (a)	0	0
1.2	Other bonds (unaffiliated)			1,908,443,584
1.3	Bonds of affiliates			0
2.1	Preferred stocks (unaffiliated)			268,698
2.11	Preferred stocks of affiliates			
2.2	Common stocks (unaffiliated)		9,326,718	8,958,272
2.21	Common stocks of affiliates			
3.	Mortgage loans			420 , 145 , 128
4.	Real estate	(d)	31,025,585	31,025,585
5	Contract loans		395,605,747	393,819,152
6	Cash, cash equivalents and short-term investments			
7	Derivative instruments	_ (f)	131,894,460	122,272,331
8.	Other invested assets			
9.	Aggregate write-ins for investment income			
10.	Total gross investment income		3,775,134,607	3,788,705,674
11.	Investment expenses			(g)131,467,571
12.	Investment taxes, licenses and fees, excluding federal income taxes			
13.	Interest expense			(h)26,215,537
14.	Depreciation on real estate and other invested assets			(i)7,947,776
15.	Aggregate write-ins for deductions from investment income			69,260,810
16.	Total deductions (Lines 11 through 15)			238, 153, 973
17.	Net investment income (Line 10 minus Line 16)			3,550,551,701
	DETAILS OF WRITE-INS			
0901.	Securities Lending Income		208,742	208,742
0902.				
0903.				
0998.	Summary of remaining write-ins for Line 9 from overflow page		0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		208,742	208,742
1501.	Appreciation of Deferred Compensation			53,853,905
1502.	Interest Expense on Federal Home Loan Bank of Indianapolis Borrowings			567, 104
1503.	Interest Expense on Repurchase Agreements			748,423
1598.	Summary of remaining write-ins for Line 15 from overflow page			14,091,378
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)			69,260,810

(a) Includes \$	82,077,850	accrual of discount less \$110,729,401	amortization of premium and less \$92,702,694	paid for accrued interest on purchases.
(b) Includes \$	0	accrual of discount less \$0	amortization of premium and less \$0	paid for accrued dividends on purchases.
(c) Includes \$	4,538,268	accrual of discount less \$7,200,002	amortization of premium and less \$0	paid for accrued interest on purchases.
(d) Includes \$	30,767,739	for company's occupancy of its own building	s; and excludes \$0 interest on encur	mbrances.
(e) Includes \$	0	accrual of discount less \$0	amortization of premium and less \$0	paid for accrued interest on purchases.
(f) Includes \$	0	accrual of discount less \$0	amortization of premium.	
	131,467,571 and Separate Acco		79 investment taxes, licenses and fees, excluding fede	ral income taxes, attributable to
(h) Includes \$	20,431,597	interest on surplus notes and \$	0 interest on capital notes.	
(i) Includes \$	7 947 776	depreciation on real estate and \$	depreciation on other invested assets.	

**EXHIBIT OF CAPITAL GAINS (LOSSES)** 

	EXIIIBII	1	2	3 (LOCOL	4	5
		'	-		7	J
				Total Realized	Change in	Change in Unrealized
		Realized Gain (Loss)	Other Realized	Capital Gain (Loss)	Unrealized	Foreign Exchange
		On Sales or Maturity	Adjustments	(Columns 1 + 2)	Capital Gain (Loss)	Capital Gain (Loss)
1.	U.S. Government bonds	1,725,329,586		1,725,329,586	0	0
1.1	Bonds exempt from U.S. tax	0	0	L0	0	0
1.2	Other bonds (unaffiliated)	1,316,161,943	(47,246,056)	1,268,915,887	(6,494)	43,993,552
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated) Preferred stocks of affiliates Common stocks (unaffiliated)	0	0	0	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	(3,569,448)	(9,700,000)	(13,269,448)	4,888,181	0
2.21	Common stocks of affiliates	0	0	0	(7,699,062)	0
3.	Mortgage loans	0	0	0	0	4,093,654
4.	Real estate	0	(639,941)	(639,941)	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	(4,142,091)	0	(4,142,091)	32,272	0
7.	Derivative instruments	(5 479 288 655)	0	(5 479 288 655)	544 389 433	46 010 041
8.	Other invested assets	(719, 101)	(85,084,973)	(85,804,074)	32,056,551	0
9.	Aggregate write-ins for capital gains (losses)	(2,276,451,708)	2,025,695	(2,274,426,013)	0	(88,703,412)
10.	Total capital gains (losses)	(4,722,679,474)	(140,645,275)	(4,863,324,749)		5,393,835
	DETAILS OF WRITE-INS					
0901.	Funds Withheld Interest	(2.280.053.165)	0	(2.280.053.165)	0	0
0902.	Litigation Proceeds					
0903.	Liability for Deposit-Type Contracts					(88,703,412)
0998.	Summary of remaining write-ine for Line 9 from					, , , ,
3000.	overflow page	0	2,025,695	2,025,695	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9,		, , ,	, , , , , , , , , , , , , , , , , , , ,		
	above)	(2,276,451,708)	2,025,695	(2,274,426,013)	0	(88,703,412)

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#### ANNUAL STATEMENT FOR THE YEAR 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

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

	EXHIBIT - 1 PAR				<del> </del>	<b>-</b>	Insur					_	
		1	2	Ordi	nary	5	Gro			Accident and Health	1	11	12
		·		3	4 Individual	Credit Life (Group	6	7	8	9 Credit (Group and	10	Aggregate of All Other Lines of	Fraternal (Fraternal Benefi
		Total	Industrial Life	Life Insurance	Annuities	and Individual)	Life Insurance	Annuities	Group	Individual)	Other	Business	Societies Only)
	FIRST YEAR (other than single)	000 070 070	0	0.000	000 007 040	0		0			0		
1.	Uncollected  Deferred and accrued	298,970,873 255,287	0	3,263 255.287	298,967,610	0	0	0		.0	0	0	
2. 3.	Deferred , accrued and uncollected:	200,287	0	200,287	0	0		0		.0	0		
٥.	3.1 Direct	262,362	٥	262,362	٥	0	0	٥		0	٥	0	
	3.2 Reinsurance assumed	300,015,524	٥	202,302	300.015.524	0	0			0	0 N	0	
	3.3 Reinsurance ceded	1,051,727	0	3,812	1,047,915	0	Λ			0	o	0	
	3.4 Net (Line 1 + Line 2)	299, 226, 159	0	258,550	298,967,609	0	0	0		0	0	0	
4.	Advance	14,714	0	14,714	0.00	0	0	0		0 0	0	0	
5.	Line 3.4 - Line 4	299,211,445	0	243,836	298,967,609	0	0	0		0 0	0	0	
6.	Collected during year:												
•	6.1 Direct	14,467,512,258	0	1,154,659	14,393,817,639	0	1,091,147	71,448,813		.00	0	0	
	6.2 Reinsurance assumed	946,096,448	0	249,373	945,847,075	0	0	0		.00	0	0	
	6.3 Reinsurance ceded	17,317,290	0	435,493	16,881,797	0	0	0		.00	0	0	
	6.4 Net	15,396,291,416	0	968,539	15,322,782,917	0	1,091,147	71,448,813		.00	0	0	
7.	Line 5 + Line 6.4	15,695,502,861	0	1,212,375	15,621,750,526	0	1,091,147	71,448,813		.00	0	0	
8.	Prior year (uncollected + deferred and accrued - advance)	217,604,241	0	328, 107	217,276,134	0	0	0		.00	0	0	
9.	First year premiums and considerations:												
	9.1 Direct	14,467,422,868	0	1,065,269	14,393,817,639	0	1,091,147	71,448,813		.00	0	0	
	9.2 Reinsurance assumed	1,028,835,839	0	249,373	1,028,586,466	0	0	0		.0 0.	0	0	
	9.3 Reinsurance ceded	18,360,085	0	430,373	17,929,712	0	0	0		.00	0	0	
	9.4 Net (Line 7 - Line 8)	15,477,898,622	0	884,269	15,404,474,393	0	1,091,147	71,448,813		.00	0	0	
	SINGLE												
10.													
	10.1 Direct	227,585,064	0	10,086,927	217,498,137	0	0	0		.0 0.	0	0	
	10.2 Reinsurance assumed	531,600	0	531,600	0	0	0	0		.00	0		
	10.3 Reinsurance ceded	568,469	0	568,469	0	0	0	0		.0 0.	0	0	
	10.4 Net	227,548,195	0	10,050,058	217,498,137	0	0	0		.00	0	0	
	RENEWAL												
11.	Uncollected	23,247,891 .	3,202	(6,456,929)	32,861,766	0	(3, 160, 148)	0		.00	0	0	
12.	Deferred and accrued	66,372,661	0	66,305,050	0	0	67,611	0		.00	0	0	
13.	Deferred, accrued and uncollected:	101 501 010	0.000	00 000 050	•	•	057 050	•			4 004 504		
	13.1 Direct	101,594,912	3,202	96,368,856	0	0	357,656	0	6		4,864,534		
	13.2 Reinsurance assumed	65,827,702	0	18,225,163	47,247,182	0	0.450.400	0	6	270	355,330		
	13.3 Reinsurance ceded	77,802,063	U	54,745,899	14,385,416	0	3,450,193	0		0 0	5,219,864	0	
1.1	13.4 Net (Line 11 + Line 12)	89,620,551 2,552,587	3,202	59,848,120	32,861,766	0	(3,092,537)	0		0 0	0 0	0	
14.	AdvanceLine 14	2,552,587 . 87,067,964	6,709 (3,507)	2,544,669 57,303,451		0	1,209 (3,093,746)	0		.0	0	0	
15. 16	Collected during year:	01,001,904	(0,007)		32,001,700	0	(3,093,740)	U		.0  0	LU	ļ	
10.	16.1 Direct	2,881,444,034	199.403	637,832,638	1,833,470,208	n	18,647,237	355,054,384	131, 1	28	36.108.966	0	
	16.2 Reinsurance assumed	2,881,444,034	199,403	118, 164, 493	1,833,470,208	0	18,647,237	9,857	1,3		4,983,968		
	16.3 Reinsurance ceded	27,215,625,387	41 n	278,883,788	26,877,853,723	0 n	1,314,607	/۵۵٫ <i>ا</i> د	132,5		41,092,934		
	16.4 Net	(24,036,736,936)	199.444	477, 113, 343	(24,871,413,451)		2,299,487	355.064.241		0 0			
17.		(23,949,668,972)	195,937	534,416,794	(24,871,413,431,	0	(794, 259)	355,064,241		0 0	0	n	
18.	Prior year (uncollected + deferred and accrued - advance)	125,651,910	(4,892)		(24,636,331,663)		(2,826,090)	000,004,241 A		0	0 N	n	
19.	Renewal premiums and considerations:		(4,092)	, 300, 300	, აა, 1/ა, აა4	0	(2,020,090)	U			U		
10.	19.1 Direct	2,752,005,134	200.788	508.695.518	1,833,470,208	n	18.649.164	355.054.384	130.5	20 0	35.804.552	n	
	19.2 Reinsurance assumed	299,915,179	200,700	115,732,710	177,947,562	n	1,314,607	9,857	1,3		4,909,102		
	19.3 Reinsurance ceded	27,127,241,200	0	179,318,995	26,889,144,789	0	17,931,942	0,007	131,8	20 0	40,713,654		
	19.4 Net (Line 17 - Line 18)	(24,075,320,887)	200.829	445.109.233	(24.877.727.019)		2,031,829	355.064.241		0 0	0,710,004	0	
	TOTAL	(= :, :: 0,020,001)	200,020	0, .00,200	(=:,=:,;:=:,010)	1	2,55.,520	550,001,211		Ť		†	
20.	Total premiums and annuity considerations:												
_0.	20.1 Direct	17,447,013,066	200,788	519,847,714	16,444,785,984	n	19,740,311	426,503,197	130,5	20 0	35,804,552	n	
	20.2 Reinsurance assumed	1,329,282,618	41	116,513,683	1,206,534,028	0	1,314,607	9,857	1,3		4,909,102		
	20.3 Reinsurance ceded	27, 146, 169, 754		180,317,837	26,907,074,501	0	17,931,942	0,007	131,8		40,713,654		
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	(8,369,874,070)	200,829	456,043,560	(9,255,754,489)	0	3,122,976	426,513,054		0 0	0		
		(-,,)	,		( - , - 50 , . 0 . , 100 )		٥,,٥،٥	.20,0.0,001		· · · · · · · · · · · · · · · · · · ·			

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#### ANNUAL STATEMENT FOR THE YEAR 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

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

			IOL ALLO	WAITOLO	IND COMIN			ance	incoo Om	<b>y</b> /			
		1	2	Ordir	narv	5		DUD		Accident and Health		11	12
			_	3	4		6	7	8	9	10	Aggregate of All	Fraternal
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Other Lines of Business	(Fraternal Benefit Societies Only)
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21	To pay renewal premiums	503,504	0	503,504	0	0	0	0	0	0	0	0	0
22	All other	10,199,512	0	10, 199, 512	0	0	0	0	0	0	0	0	0
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23	First year (other than single):												
	23.1 Reinsurance ceded	131,294	0	45,327	85,967	0	0	0	0	0	0	0	0
	23.2 Reinsurance assumed	144,336,233	0	424,025	143,912,208	0	0	0	0	0	0	0	0
	23.3 Net ceded less assumed	(144,204,939)	0	(378,698)	(143,826,241)	0	0	0	0	0	0	0	0
24	Single:												
	24.1 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
	24.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
	24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0	0
25	Renewal:												
	25.1 Reinsurance ceded	1,236,201,217	0	551,252	1,232,752,928	0	3,588	52,261	1,710	0	2,839,478	0	0
	25.2 Reinsurance assumed	40,809,368	0	316,895	10,721,701	0	8	29,246,096	101	0	524,567	0	0
	25.3 Net ceded less assumed	1,195,391,849	0	234,357	1,222,031,227	0	3,580	(29, 193, 835)	1,609	0	2,314,911	0	0
26	Totals:												
	26.1 Reinsurance ceded (Page 6, Line 6)	1,236,332,511	0	596,579	1,232,838,895	0	3,588	52,261	1,710	0	2,839,478	0	0
	26.2 Reinsurance assumed (Page 6, Line 22)		0	740,920	154,633,909	0	8	29,246,096	101	0	524,567	0	0
	26.3 Net ceded less assumed	1,051,186,910	0	(144,341)	1,078,204,986	0	3,580	(29, 193, 835)	1,609	0	2,314,911	0	0
	COMMISSIONS INCURRED (direct business only)												
27	First year (other than single)	788,401,122	0	85 , 128	785,821,098	0	0	2,494,896	0	0	0	0	0
28	Single	993,849	0	0	993,849	0	0	0	0	0	0	0	0
29	Renewal	974,061,162	93	4,798,536	851,591,008	0	20 , 166	115,334,839	1,609	0	2,314,911	0	0
30	Deposit-type contract funds	259,743	0	0	259,743	0	0	0	0	0	0	0	0
31	Totals (to agree with Page 6, Line 21)	1,763,715,876	93	4,883,664	1,638,665,698	0	20,166	117,829,735	1,609	0	2,314,911	0	0

## ANNUAL STATEMENT FOR THE YEAR 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY **EXHIBIT 2 - GENERAL EXPENSES**

			Insurance			_		_
	_					5	6	7
		1	Accident ar		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Pont							
	Rent	36,283,845	0	0	0	0	0	36,283,84
	Salaries and wages		0	0	0	1,554,738	0	341,968,02
	Contributions for benefit plans for employees		0	0	0	0	0	55,875,44
	Contributions for benefit plans for agents	0	0	0	0	0	0	
3.21	Payments to employees under non-funded benefit							
	plans	0	0	0	0	0	0	
3.22	Payments to agents under non-funded benefit	•		•		•		
	plans	0	0	0	0	0	0	
	Other employee welfare		0	0	0	8,527	0	6,337,69
3.32	Other agent welfare	0	0	0	0	0	0	
4.1	Legal fees and expenses	11,682,279	0	0	0	0	0	11,682,27
4.2	Medical examination fees	35,032	0	0	0	0	0	35,03
4.3	Inspection report fees	21.902	0	0	0	0	0	21,90
	Fees of public accountants and consulting							
	actuaries	5.325.356	0	0	0	0	0	5,325,35
4.5	Expense of investigation and settlement of policy							
4.0	claims	90.125	0	0	0	0	0	90.12
5.1	Traveling expenses	0 7/7 268	0	0	0	237	0	9,747,50
	Advertising		0	٥	0		0	5,160,56
				0		0		
	Postage, express, telegraph and telephone		0	0	0	(480)	0	14,040,45
	Printing and stationery		0	0	0	55	0	3,958,70
5.5	Cost or depreciation of furniture and equipment	4,841,903	0	0	0	0	0	4,841,90
5.6	Rental of equipment	6, 128, 485	0	0	0	0	0	6, 128, 48
5.7	Cost or depreciation of EDP equipment and							
	software	23,523,707	0	0	0	0	0	23,523,70
6.1	Books and periodicals	360.684	0	0	0	0	0	360,68
	Bureau and association fees		0	0	0	1, 116	0	3, 108, 1
				0				
	Insurance, except on real estate		0		0	0	0	7 , 174 , 95
	Miscellaneous losses		0	0	0	0	0	
6.5	Collection and bank service charges	2,257,866	0	0	0	(750)	0	2,257,1
6.6	Sundry general expenses	7,873,852	0	0	0	0	0	7,873,85
	Group service and administration fees		0	0	0	0	0	
	Reimbursements by uninsured plans		0	0	0	0	0	
	Agency expense allowance		0	0	0	0	0	
		0			0		0	
	Agents' balances charged off (less \$	.=						
	\$0 recovered)		0	0		0	0	152, 14
	Agency conferences other than local meetings	8,972,511	0	0	0	0	0	8,972,5
8.1	Official publication (Fraternal Benefit Societies						_	
		XXX	XXX	XXX	XXX	XXX	0	
8.2	Expense of supreme lodge meetings (Fraternal							
	Benefit Societies Only)	XXX		XXX	XXX	XXX	0	
9.1	Real estate expenses	0	0	0	0	4,330,267	0	4,330,26
9.2	Investment expenses not included elsewhere	0	0	0	0	125,342,925	0	125,342,92
	Aggregate write-ins for expenses	134,919,047	0	0	0	230,936	0	135,149,98
	General expenses incurred			<u> </u>	0	131,467,571		(a)819,743,58
			0	0	<sup>0</sup>		` '	
	General expenses unpaid Dec. 31, prior year		0	0	0	7,857,136	0	220,282,8
		238,250,607	0	0	0	13,894,293	0	252, 144, 9
13.	Amounts receivable relating to uninsured plans,	_	_	_	_	_	_	
	prior year	0	0	0	0	0	0	
14.	Amounts receivable relating to uninsured plans,	_	_	_	_	_	_	
	current year	0	0	0	0	0	0	
15.	General expenses paid during year (Lines 10+11-							
	12-13+14)	662,451,130	0	0	0	125,430,414	0	787,881,5
	DETAILS OF WRITE-INS							
.301.	Rating Agency Fees	3,403,223	0	0	0	0	0	3,403,2
302	Software Purchases	1, 139, 474	.0	0	0	0	0	1, 139, 4
	System Processing Costs	96,587,070	0	٥	0	230,936	0	
	Summary of remaining write-ins for Line 9.3 from		u	0	l	∠ა∪, ಶაಠ	0	96,818,0
.398.		33,789,280	0	0	0	0	0	33,789,2
200	overflow page			0	l	0		১১, ៸ ০৬, ∠
.399.	Totals (Lines 09.301 thru 09.303 plus 09.398)	13/ 010 0/7	0	0	0	230,936	0	125 140 0
	(Line 9.3 above)	134,919,047				23U, <del>9</del> 3b	0	135, 149, 98
		2,388 to affiliates		59,805,207 to n	on-affiliates.			
Show th	ne distribution of this amount in the following categor							
	. Charitable\$0 ; 2. Instituti					· · - · · ·		

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

	EXHIBIT 3 - TAXES, LICENS	DES AND F	EES (EVC		DENAL III	COME IA	(E3)
			Insurance		4	5	6
		1	2	3			
			Accident and	All Other Lines			
		Life	Health	of Business	Investment	Fraternal	Total
1.	Real estate taxes	0	0	0	3, 131, 095	0	3, 131, 095
2.	State insurance department licenses and fees	6,260,037	0	0	0	0	6,260,037
3.	State taxes on premiums	14,822,548	0	0	0	0	14,822,548
4.	Other state taxes, including \$ 633,294						
	for employee benefits	3,677,833	0	0	4,379	0	3,682,212
5.	U.S. Social Security taxes	20,817,333	0	0	125,859	0	20,943,192
6.	All other taxes	45,484	0	0	946	0	46,430
7.	Taxes, licenses and fees incurred	45,623,235	0	0	3,262,279	0	48,885,514
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	(4,396,758)	0	0	0	0	(4,396,758)
9.	Taxes, licenses and fees unpaid Dec. 31, current year	(5,583,216)	0	0	64,000	0	(5,519,216)
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	46 809 693	0	0	3 198 279	0	50 007 972

## **EXHIBIT 4 - DIVIDENDS OR REFUNDS**

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums		
2.	Applied to shorten the endowment or premium-paying period	0	
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	10,703,016	
6.	Paid in cash		
7.	Left on deposit	629 , 119	
8.	Aggregate write-ins for dividend or refund options	0	
9.	Total Lines 5 through 8	12 404 866	
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year	8 . 955 . 585	
12.	Terminal dividends		
13.	Provision for deferred dividend contracts	0	
14.	Amount provisionally held for deferred dividend contracts not included in Line 13	0	
15.	Total Lines 10 through 14	9,160,473	
16.	Total Lines 10 through 14	9,505,401	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	12,059,938	
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
898.	Summary of remaining write-ins for Line 8 from overflow page	0	
899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	

0100057- 2001 CS0 3.50% CRW	1	2	3	4	5	6
Treat   Trea						
Section   1964   Color   1964   Co		Total (a)	Industrial	Ordinary		Group
COMMINISTRY		000 477		000 477		0
Section   Sect	0100001. 1941 CS0 2.50% CRVM NI P	229,177		229,1//		0
1.000000   181   201	0100003. 1941 CS0 2.50% NLP		0		0	0
1900000   191	0100004. 1941 CS0 3.00% CRVM	7,942,685	0		0	0
1000007   941 Ste Int 2 cos (600)			0		0	0
1.000000   185   186   187   286   187			407 442	/52		0 0
1000000   1541   2451   163   160			0	1,414	0	0
0.000011   980 CT   25 M.P	0100009. 1941 Substd Ind 3.00% CRVM	13, 121	13, 121	0	0	0
0.000012   1986   27   100   4   1   1   1   1   1   1   1   1   1	0100010. 1941 Substd Ind 5.50% CRVM	255,586	0		0	0
	0100011. 1958 CET 2.00% NLP	205,517	0		0	0
0.00014   188 OF   0.00 MP	0100012. 1938 CET 3.50% NLP	1.757.244	0		• • • • • • • • • • • • • • • • • • • •	0
0.000007, 1986 000, 000 Number	0100014. 1958 CET 4.00% NLP	2,580	0			0
0.00007,   188   CS   0.00	0100015. 1958 CET 4.50% NLP	73,266			0	0
0.000003   1983   201   500   700   0   0   0   0   0   0   0   0			0	31,799	-	0
10000031   1866   1852   285   1870			0	4 995 606	_	0
1909,000,000,000,000,000,000,000,000,000			0			0
1909022   1985 (33 2 35) (FMM — LP	0100020. 1958 CSO 2.25% CRVM	168,883	0		0	0
1000023   1893   502   239   187   20   39,897   0   39,897   0   0   0   0   0   0   0   0   0	0100021. 1958 CS0 2.25% NLP	1,655,345	0		-	0
1,000002, 1985 637 2, 655 M.P	0100022. 1958 CSO 2.50% CRVM	14,452,908	0			0
19000000   1983 (30) 300 (20)   20   20   20   20   20   20   20	0100024. 1958 CSO 2.625% NI P	93,997 36 077	U	93,997 36 077		0 N
0.000002   1986   203   303   104   304   305	0100025. 1958 CSO 3.00% CRVM	34.630.238	0	34,630,238		0
1,127,855   0	0100026. 1958 CSO 3.00% CRVM> NLP	56,768	0	56,768		0
1000000   158 (83) 3,5 M.P.			0			0
1000003   1586 CS   4.00 CPM			0		0	0
0.00031   1886 (SS) 4 50 N.P.   2,744,751   0   19,927,684   0   0   191,276,684   0   0   0   0   0   0   0   0   0			0		0	0 0
10000023   1586 CSD 4 500 KPP	0100031. 1958 CS0 4.00% NLP	2,794,751	0	2,794,751	0	0
0.00004   1986 (SS 5.50) CPM	0100032. 1958 CSO 4.50% CRVM	191,927,684	0	191,927,684	0	0
0.000036 1986 CSD 6.000 CMM	0100033. 1958 CS0 4.50% NLP	1,312,871		1,312,871	0	0
0.000069   1961 CS 3 , 300 CPM	0100034. 1958 CSO 5.50% CRVM	17 588 043	0	17 588 043	0	0
0.00007, 1981 (S.) 3.50, CRM				32.233	0	0
0100004 1980 CSS 3.75 N.P.   1.148,651	0100037. 1961 CSI 3.50% CRVM	1,012,268		0	0	0
0100004   1890 CSS 4 QOS (CRM   1.118,575   0   1.26,755   0   0   0.0000000000000000000000000				2,550	0	
0100041   1980 (SS 4 , 50% CPM	0100039. 1980 CS0 3.75% NLP	1,418,651	0	0		
0.000042, 1980 CS0 4, 50% CMP					•••••••••••••••••••••••••••••••••••••••	, -
0000043, 1980 CS8 4, 500 FM -> NP						
0100044   1980 (SS 0 4 595 GPAN → N.P.   220 596   0   7.31 193   0   0   0100046   1980 (SS 0 4 755 GPAN	0100043. 1980 CS0 4.50% NLP	9,214,708	0		_	, , ,
0000066   1980 CSS   5.00% CRVM	0100044. 1980 CS0 4.50% CRVM> NLP	220,596		220,596	0	0
0100047, 1980 (SS) 5,000; RIMP → IP						
0100048   1980 (SD 5.00) (CRIM — NLP   12.084   0   12.084   0   0   0   0   0   0   0   0   0	0100046. 1980 CS0 5.00% CRVM	2/3,26/,/31	0	., ,		
0100099, 1980 (SS) 5,50% RPM	0100047. 1980 CS0 5.00% NLP	12 094			0	
0100050. 1980 CS0 5.0% N.P			0	1,345,635,783	0	
0100052, 1980 CS0 6, 00% CPMM	0100050. 1980 CS0 5.50% NLP	1,141,879,808	0		0	
0100053. 1980 CS0 G. 00N N.P.			0	135,284		
0100064- 1980 CS0 VRR 4-50x CRVM 0100055- 1980 CS0 VRR 5-50x CRVM 0100055- 1980 CS0 VRR 5-50x CRVM 0100056- 1980 CS0 VRR 5-50x CRVM 0100057- 2001 CS0 3-50x CRVM 0100058- 1800 CS0 VRR 5-50x CRVM 0100062- 250x 2001 CS0 VRR 5-50x CRVM 0100062- 150x 2001 CS0 VRR 5-50x CRVM 0100063- 150x 2001 CS0 VRR 5-50x CRVM 0100063- 150x 2001 CS0 VRR 5-50x CRVM 0100065- 150x CRVM 0100665- 150x CR			0	386,610,736		0
0100055   1980 (SS) VARS 5.0% CRW   784,030   0   784,030   0   0   0   0   0   0   0   0   0				463.348	0	0
0100057- 2001 (S0 3.50% CRIW   7,30.610   0 3,432.250   0 123.304   0100058   50% 2001 (S0 3.50% CRIW   7,30.610   0 0 7,727,552   0 3.058   0100059.250% 2001 (S0 3.50% CRIW   1,070   0 0 1,070   0 0 0,000   000059.250% 2001 (S0 3.50% CRIW   305,012.885   0 289,918,608   0 6,094.277   0100061   150% 2001 (S0 4.00% CRIW   283,333,807   0 278,537,352   0 4,798.455   0100062.250% 2001 (S0 4.00% CRIW   871,035   0 6,71,035   0 6,71,035   0 0 0,000   0100063   350% 2001 (S0 4.00% CRIW   483,533   0 0 4483,533   0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0100055. 1980 CS0 VAR% 5.00% CRVM	784,030	0	784,030	0	0
0100058   150% 2001 CSO 3 50% CRVM					0	0
0100069			0			
0100060						
0100061   150% 2001 CS0 4.00% CRWM	0100060. 2001 CSO 4.00% CRVM	305,012,885	0	298,918,608	0	
0100063, 350% 2001 CS0 4, 00% CRVM	0100061. 150% 2001 CSO 4.00% CRVM	283,335,807	0	278,537,352	0	4,798,455
0100064   150% 2010   CSO 4 50% CRIW    31,749,777   0   31,357,916   0   391,861   0100065   150% 2017   CSO 3.50% CRIW    241,633   0   0   0   0   0   0   0   0   0	0100062. 250% 2001 CSO 4.00% CRVM	671,035	0	671,035		
0100065. 150%, 2017 CSO 3.50%, CRVM	0100064. 150% 2001 CSO 4 50% CRVM	483,533 31 740 777	0 n	483,533	0 n	
0100066	0100065. 150% 2017 CSO 3.50% CRVM	241.633	0	241,633		0
0100067. 1941 (S0 2.50% Paid Up   25,484,772   3,007,618   22,477,154   0   0   0   0100068. 1941 (S0 3.00% Paid Up   25,484,772   3,007,618   22,477,154   0   0   0   0100070. 1941 (S0 4.50% Paid Up   260,270   9,079   251,191   0   0   0   0100071. 1941 (S0 5.25% Paid Up   84,165   0   84,165   0   84,165   0   0   0   0100072. 1941 Std Ind 3.00% Paid Up   6,3922,998   63,574,243   348,755   0   0   0   0   0100074. 1941 Std Ind 6.00% Paid Up   9,378,874   9,359,081   19,793   0   0   0   0   0100074. 1941 Substd Ind 3.00% Paid Up   9,378,874   9,359,081   19,793   0   0   0   0   0   0   0   0   0	0100066. 1941 CSO 2.00% Paid Up	86,471	0	86,471	0	0
0100069, 1941 CS0 4.00% Paid Up	0100067. 1941 CSO 2.50% Paid Up	37,959	0	37,959	0	
0100070. 1941 (S0 4.50% Paid Up   260,270   9,079   251,191   0   0   0   0   0   0   0   0   0	0100068. 1941 CSU 3.00% Paid Up	25,484,772			0	
0100071. 1941 CSO 5.25% Paid Up	0100070. 1941 CSO 4.50% Paid Up	260 270			0 N	
0100072	0100071. 1941 CS0 5.25% Paid Up	84,165	0	84 , 165	0	
0100074	0100072. 1941 Std Ind 3.00% Paid Up	63,922,998	63,574,243		0	0
0100075.         1941 Substd Ind 5.50% Paid Up         25,648         25,648         0<	0100073. 1941 Std Ind 6.00% Paid Up	4,402	4,402	0	0	
0100076.         1958 CS0         2.00% Paid Up         109,312         0         109,312         0         0         0           0100077.         1958 CS0         2.50% Paid Up         15,136,533         0         15,136,533         0         0         0           0100078.         1958 CS0         3.00% Paid Up         55,525,917         0         55,387,928         0         137,989           0100079.         1958 CS0         3.50% Paid Up         20,094,321         47         20,094,274         0         0           0100081.         1958 CS0         4.00% Paid Up         21,199,442         916         2,198,526         0         0           0100082.         1958 CS0         5.50% Paid Up         24,864,935         0         24,864,935         0         0         0           0100082.         1958 CS0         5.50% Paid Up         23,514,052         0         23,514,052         0         0         0           0100083.         1958 CS0         6.00% Paid Up         33,075         0         33,075         0         0         0           0100085.         1961 CS1         3.00% Paid Up         49,350,861         49,262,093         88,768         0         0         0 </td <td>0100074. 1941 SUBSTO INC 3.00% Paid Up</td> <td>9,3/8,8/4</td> <td></td> <td>19,793</td> <td></td> <td></td>	0100074. 1941 SUBSTO INC 3.00% Paid Up	9,3/8,8/4		19,793		
0100077.         1958 CS0         2.50% Paid Up         15,136,533         0         15,136,533         0         0           0100078.         1958 CS0         3.00% Paid Up         55,525,917         0         55,387,928         0         137,989           0100079.         1958 CS0         3.50% Paid Up         20,094,321         47         20,094,274         0         0           0100081.         1958 CS0         4.00% Paid Up         24,864,935         0         24,864,935         0         0           0100082.         1958 CS0         5.00% Paid Up         889         0         889         0         0           0100083.         1958 CS0         5.50% Paid Up         23,514,052         0         23,514,052         0         0           0100084.         1958 CS0         6.00% Paid Up         33,075         0         33,075         0         0         0           0100085.         1961 CSI         3.00% Paid Up         49,350,861         49,262,093         88,768         0         0         0           0100087.         1961 CSI         3.50% Paid Up         5,230,823         5,230,823         0         0         0         0           0100087.         1961 CSI	0100076. 1958 CSO 2.00% Paid Up	109 312		109 312		
0100078.         1958 CS0 3.00% Paid Up         55,525,917         0         55,387,928         0         137,989           0100079.         1958 CS0 3.50% Paid Up         20,094,321         47         20,094,274         0         0           0100081.         1958 CS0 4.00% Paid Up         21,199,442         916         2,198,526         0         0           0100081.         1958 CS0 4.50% Paid Up         24,864,935         0         24,864,935         0         0           0100082.         1958 CS0 5.00% Paid Up         889         0         889         0         0           0100083.         1958 CS0 5.50% Paid Up         23,514,052         0         23,514,052         0         0           0100084.         1958 CS0 6.00% Paid Up         33,075         0         33,075         0         0         0           0100085.         1961 CSI 3.00% Paid Up         49,350,861         49,262,093         88,768         0         0         0           0100086.         1961 CSI 4.00% Paid Up         5,230,823         5,230,823         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0 <td>0100077. 1958 CSO 2.50% Paid Up</td> <td>15, 136, 533</td> <td>0</td> <td>15 , 136 , 533</td> <td>0</td> <td>0</td>	0100077. 1958 CSO 2.50% Paid Up	15, 136, 533	0	15 , 136 , 533	0	0
0100080.       1958 CS0 4.00% Paid Up       2,199,442       916       2,198,526       0       0         0100081.       1958 CS0 4.50% Paid Up       24,864,935       0       24,864,935       0       0         0100082.       1958 CS0 5.00% Paid Up       889       0       889       0       0         0100083.       1958 CS0 5.50% Paid Up       23,514,052       0       23,514,052       0       0         0100084.       1958 CS0 6.00% Paid Up       33,075       0       33,075       0       0       0         0100085.       1961 CSI 3.00% Paid Up       49,350,861       49,262,093       88,768       0       0       0         0100086.       1961 CSI 3.50% Paid Up       5,230,823       5,230,823       0       0       0       0         0100087.       1961 CSI 4.00% Paid Up       5,808       5,808       0       0       0       0         0100088.       1980 CSO 4.00% Paid Up       22,432,937       0       22,432,937       0       0       0         0100089.       1980 CSO 4.50% Paid Up       14,123,024       0       14,123,024       0       0       0         0100090.       1980 CSO 4.75% Paid Up       290,248       0	0100078. 1958 CSO 3.00% Paid Up	55,525,917	0		0	
0100081       1958 CS0 4.50% Paid Up       24,864,935       0       24,864,935       0       0         0100082       1958 CS0 5.00% Paid Up       889       0       889       0       0         0100083       1958 CS0 5.50% Paid Up       23,514,052       0       23,514,052       0       0         0100084       1958 CS0 6.00% Paid Up       33,075       0       33,075       0       0         0100085       1961 CSI 3.00% Paid Up       49,350,861       49,262,093       88,768       0       0         0100086       1961 CSI 3.50% Paid Up       5,230,823       5,230,823       0       0       0         0100087       1961 CSI 4.00% Paid Up       5,808       5,808       0       0       0         0100088       1980 CSO 4.00% Paid Up       22,432,937       0       22,432,937       0       0         0100089       1980 CSO 4.50% Paid Up       14,123,024       0       14,123,024       0       0         0100090       1980 CSO 4.75% Paid Up       290,248       0       290,248       0       0			47		0	
0100082.     1958 CS0 5.00% Paid Up     889     0     .889     0     .0       0100083.     1958 CS0 5.50% Paid Up     23,514,052     0     .23,514,052     .0     .0       0100084.     1958 CS0 6.00% Paid Up     .33,075     .0     .33,075     .0     .0       0100085.     1961 CS1 3.00% Paid Up     .49,350,861     .49,262,093     .88,768     .0     .0       0100086.     1961 CS1 3.50% Paid Up     .5,230,823     .5,230,823     .0     .0     .0       0100087.     1961 CS1 4.00% Paid Up     .5,808     .5,808     .0     .0       0100088.     1980 CS0 4.00% Paid Up     .22,432,937     .0     .0     .0       0100089.     1980 CS0 4.50% Paid Up     .14,123,024     .0     .14,123,024     .0     .0       0100090.     1980 CS0 4.75% Paid Up     .290,248     .0     .290,248     .0     .0			916	2,198,526		
0100083.     1958 CS0     5.50% Paid Up     23,514,052     0     23,514,052     0     0       0100084.     1958 CS0     6.00% Paid Up     33,075     0     33,075     0     0       0100085.     1961 CSI     3.00% Paid Up     49,350,861     49,262,093     88,768     0     0       0100086.     1961 CSI     3.50% Paid Up     5,230,823     5,230,823     0     0     0       0100087.     1961 CSI     4.00% Paid Up     5,808     5,808     0     0     0       0100088.     1980 CSO     4.00% Paid Up     22,432,937     0     22,432,937     0     0       0100089.     1980 CSO     4.50% Paid Up     14,123,024     0     14,123,024     0     0       0100090.     1980 CSO     4.75% Paid Up     290,248     0     290,248     0     0						
0100084. 1958 CS0 6.00% Paid Up       33,075       0       33,075       0       0         0100085. 1961 CSI 3.00% Paid Up       49,350,861       49,262,093       88,768       0       0         0100086. 1961 CSI 3.50% Paid Up       5,230,823       5,230,823       0       0       0         0100087. 1961 CSI 4.00% Paid Up       5,808       5,808       0       0       0         0100088. 1980 CSO 4.00% Paid Up       22,432,937       0       22,432,937       0       0         0100089. 1980 CSO 4.50% Paid Up       14,123,024       0       14,123,024       0       0         0100090. 1980 CSO 4.75% Paid Up       290,248       0       290,248       0       0	0100083. 1958 CS0 5.50% Paid Up	23,514,052	0		0	0
0100085. 1961 CSI 3.00% Paid Up       .49,350,861       .49,262,093       .88,768       .0       .0         0100086. 1961 CSI 3.50% Paid Up       .5,230,823       .5,230,823       .0       .0       .0         0100087. 1961 CSI 4.00% Paid Up       .5,808       .5,808       .0       .0       .0         0100088. 1980 CSO 4.00% Paid Up       .22,432,937       .0       .22,432,937       .0       .0         0100089. 1980 CSO 4.50% Paid Up       .14,123,024       .0       .14,123,024       .0       .0         0100090. 1980 CSO 4.75% Paid Up       .290,248       .0       .290,248       .0       .0	0100084. 1958 CSO 6.00% Paid Up	33,075	0	33,075	0	0
0100087.     1961 CSI 4.00% Paid Up     5,808     5,808     0     0     0       0100088.     1980 CSO 4.00% Paid Up     22,432,937     0     22,432,937     0     0       0100089.     1980 CSO 4.50% Paid Up     14,123,024     0     14,123,024     0     0       0100090.     1980 CSO 4.75% Paid Up     290,248     0     290,248     0     0	0100085. 1961 CSI 3.00% Paid Up	49,350,861	49,262,093	88,768		0
0100088. 1980 CS0 4.00% Paid Up     22,432,937     0     22,432,937     0     0       0100089. 1980 CS0 4.50% Paid Up     14,123,024     0     14,123,024     0     0       0100090. 1980 CS0 4.75% Paid Up     290,248     0     290,248     0     0			5,230,823	0	0	
0100089. 1980 CS0 4.50% Paid Up	0100088. 1980 CSO 4 00% Paid Up	22 432 937			U	
0100090. 1980 CSO 4.75% Paid Up	0100089. 1980 CSO 4.50% Paid Up	14,123,024		14,123,024		0
0100091. 1980 CSO 5.00% Paid Up	0100090. 1980 CS0 4.75% Paid Up	290,248	0	290,248	0	0
	0100091. 1980 CSO 5.00% Paid Up	15,305,602	0	15,305,602	0	0

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·	_	0	7	Credit			
Valuation Standard	Total (a)	Industrial	Ordinary	(Group and Individual)	Group		
0100092. 1980 CS0 5.50% Paid Up		0	22,901,288	()	Group 0		
0100093. 1980 CS0 6.00% Paid Up	342,026	0	342,026	0	0		
0100094. 1980 CSO 6.25% Paid Up		0	33,643	0	0		
0100095. 1980 CSO VAR% 4.50% Paid Up		0	5,026,366	0	0		
0100096. 1980 CSO VAR% 5.00% Paid Up		0 0	690 , 140 2 , 184 ,688	0	0		
0100098. 2001 CSO 4.00% Paid Up	433 793	0	429.836	0	3.957		
0100099. American Experience 3.00% Paid Up	477,375	232,252	245,123	0	0		
0100100. American Experience 3.50% Paid Up	1,079,666	418,463	661,203	0	0		
0100101. American Experience 4.50% Paid Up	1, 197	1, 197	0	0	0		
0100102. American Experience 5.25% Paid Up		0	7,096 20,768	0	0		
0100104. American Men 3.00% Paid Up	583 966	0	583.966	0	0		
0100105. American Men 3.50% Paid Up	1,844	0	1,844	0	0		
0100106. American Men 4.50% Paid Up		0	5,283	0	0		
0100107. American Men 5.00% Paid Up		0 3,073,279	84,060	0	0		
0100108. Std Ind 3.50% Paid Up		4.725	0	0	0		
0100110. Substd Ind 3.50% Paid Up		1.512.639	0	0	0		
0100111. 1941 CSO 2.00% Paid Up ETI	8,079	0	8,079	0	0		
0100112. 1941 CSO 2.50% Paid Up ETI	9,718	0	9,718	0	0		
0100113. 1941 CS0 3.00% Paid Up ETI		0	309,870	0	0		
0100114. 1941 Std Ind 3.00% Paid Up ETI 0100115. 1941 Std Ind 3.50% Paid Up ETI		1,303,784 0	0 47	0	0 0		
0100115. 1941 Std Ind 3.30% Paid Up ETI	85 039	71,776	13,263	0 N	0		
0100117. 1958 CET 2.50% Paid Up ETI	72,663	0	72,663	0	0		
0100118. 1958 CET 3.00% Paid Up ETI	5,075,517	0	5,075,517	0	0		
0100119. 1958 CET 3.50% Paid Up ETI		0	1,812,318	0	0		
0100120. 1958 CET 4.00% Paid Up ETI	457,284	0 0	457,284 8,573,515	0 0	0		
0100121. 1958 CET 5.00% Paid Up ETI	59 533	0 N		0 N	0 N		
0100123. 1958 CET 5.50% Paid Up ETI	2,319,808	0	2,319,808	0	0		
0100124. 1958 CSO 2.00% Paid Up ETI	51,361	0	51,361	0	0		
0100125. 1958 CS0 2.50% Paid Up ETI		0	233,219	0	0		
0100126. 1958 CSO 3.00% Paid Up ETI 0100127. 1958 CSO 4.00% Paid Up ETI		0	1, 169, 124 120, 126	0	0 n		
0100128. 1958 CSO 4.50% Paid Up ETI		0	671,330	0	0		
0100129. 1958 CSO 5.50% Paid Up ETI		0	130,462	0	0		
0100130. 1961 CIET 3.00% Paid Up ETI		7,278,856	0	0	0		
0100131. 1961 CIET 3.50% Paid Up ETI		1,349,861 28.582	0	0	0		
0100132. 1961 CIEI 4.00% Paid Up ETI		28,582 0	0 15.766.378	0	0 n		
0100134. 1980 CET 4.50% Paid Up ETI		0	356,454	0	0		
0100135. 1980 CET 5.00% Paid Up ETI	2,783,294	0	2,783,294	0	0		
0100136. 1980 CET 5.50% Paid Up ETI	20,643,029	0	20,643,029	0	0		
0100137. 1980 CS0 4.50% Paid Up ETI	45,368	0	45,368 613,850	0	0		
0100138. 1980 CS0 4.75% Faid Up ETI		0	13,919	0	0		
0100140. 1980 CS0 5.50% Paid Up ETI	4,368,749	0	4,368,749	0	0		
0100141. 1980 CSO 6.25% Paid Up ETI		0	40 , 146	0	0		
0100142. 1980 CSO VAR% 4.50% Paid Up ETI		0	64	0	0		
0100143. 1980 CSO VAR% 5.50% Paid Up ETI 0100144. American Experience 3.00% Paid Up ETI	206	206	0	0	0		
0100145. Std Ind 3.50% Paid Up ETI	843,328	843,328	0	0	0		
0100146. Substd Ind 3.50% Paid Up ETI	4,793	4,793	0	0	0		
0100147. Substandard	1,704,278	0	1,685,261	0	19,017		
0100148. REALIC 125% 80 CSO 5.50% CRVM		0	101,834,524 20,375,702	0 0	0 0		
0100150. REALIC 130% 41 CSO 3.00% NL		0	77,984	0	0		
0100151. REALIC 150% 2017 CSO 3.50% CRVM	9,227	0	9,227	0	0		
0100152. REALIC 1924-29 A 3.00% NL	373,022	0	373,022	0	0		
0100153. REALIC 200% 80 CSO 4.00% NL		0 0	6,228,845 9,906,282	0 0	0		
0100154. REALIC 2001 CS0 3.50% CRVM	72.023 716	0	72,023,716	0	0		
0100156. REALIC 2001 CSO 4.25% CRVM	13,091	0	13,091	0	0		
0100157. REALIC 2001 CSO 3.50% NL		0	6,850	0	0		
0100158. REALIC 2001 CSO 4.00% NL	554,563	0	554,563	0	0		
0100159. HEALIC 41 CET 2.50% CHVM		0	73.466	0	U		
0100161. REALIC 41 CET 3.00% NL	200,069	0	200,069	0	0		
0100162. REALIC 41 CSI 3.50%	1, 152,024	1,152,024	0	0	0		
0100163. REALIC 41 CSI 3.00% CRVM	8,674	8,674	0	0	0		
0100164. REALIC 41 CSI 2.50% NL	437	0 28,278	437 1,769	0	0		
0100165. REALIC 41 CSI 3.00% NL		262,831	1,769	0 0	U		
0100167. REALIC 41 CSO 1.75% CRVM	20,504	0	20,504	0	0		
0100168. REALIC 41 CSO 2.50% CRVM	2,391,586	0	2,391,586	0	0		
0100169. REALIC 41 CSO 2.75% CRVM		0	1,165,929	0	0		
0100170. REALIC 41 CSO 3.00% CRVM		0	31,038,733 4,680,732	0 0	0		
0100171. HEALIC 41 CS0 3.50% CHVM	363 141	0	4,680,732	0 N	O		
0100173. REALIC 41 CSO 3.00% ILL	718,022	0	718,022	0	0		
0100174. REALIC 41 CSO 2.50% MOD	6,365	0	6,365	0	0		
0100175. REALIC 41 CS0 2.75% MOD		0	8,008	0	0		
0100176. REALIC 41 CSO 3.00% MOD		0 0	861,977 235.243	0 0	0 		
0100177. REALIC 41 CS0 3.25% MOD		0	51,264	0	0		
0100179. REALIC 41 CSO 2.00% NL	794,353	0	794,353	0	0		
0100180. REALIC 41 CSO 2.25% NL		0	22,618	0	0		
0100181. REALIC 41 CS0 2.50% NL	, ,	0 0	24,111,186	0	0		
0100182. HEALIC 41 CS0 2.75% NL	. ,		37,589 36,069,331	0	13.230		
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				Credit (Group and		
Valuation Standard	Total (a)	Industrial	Ordinary	Individual)	Group	
0100184. REALIC 41 CSO 3.25% NL		0	89,960 1.388.620	0	0	
0100185. REALIC 41 CS0 3.50% NL	5,953,611	0	5,953,611	0	0	
0100187. REALIC 41 CS0 3.50% / 3.00% NL	1,489,228	0	1,489,228	0	0	
0100188. REALIC 41 STD IND 2.50% CRVM	6,896	6,896	0	0	0	
0100189. REALIC 41 STD IND 3.00% CRVM		2,693	1,427	0	0	
0100190. REALIC 41 STD IND 2.50% NL	291	0	291 61.581	0	0	
0100191. REALIC 41 SID IND 3.00% NL			01,381	0 n	0	
0100193. REALIC 41 SUBSTD IND 3.00% CRVM		554	282	0	0	
0100194. REALIC 41 SUBSTD IND 3.00% NL	3,729	0	3,729	0	0	
0100195. REALIC 58 CET 2.50% CRVM	, .	0	22,511	0	0	
0100196. REALIC 58 CET 3.00% CRVM		0	175,528	0	4,287	
0100197. REALIC 58 CET 3.25% CRVM	6,031 64,762	0	6,031 64,762	0	0	
0100198. REALIC 58 CET 3.50% CRVM	20 303	0	20.303	0	0	
0100200. REALIC 58 CET 4.00% CRVM	70	0	70	0	0	
0100201. REALIC 58 CET 4.50% CRVM	406,718	0	406,718	0	0	
0100202. REALIC 58 CET 2.00% NL		0	4,358	0	0	
0100203. REALIC 58 CET 2.25% NL		0	222,225 164.908	0	0	
0100204. REALIC 58 CET 2.50% NL	2.930.558	9,589	2.906.515	0	24 043	
0100206. REALIC 58 CET 3.25% NL		0	240.854	0	24,040	
0100207. REALIC 58 CET 3.50% NL	1, 197, 741	0	1,196,999	0	742	
0100208. REALIC 58 CET 3.50% / 2.50% NL	50,241	0	50,241	0	0	
0100209. REALIC 58 CET 4.00% NL		0	315,356	0	0	
0100210. REALIC 58 CET 4.50% NL		0	601, 169 21,230	ļ0	0	
0100211. REALIC 58 CET 5.00% NL		U	21,230	J0		
0100213. REALIC 58 CET 5.25% NL		0	733,862	0	0	
0100214. REALIC 58 CSO 2.00% CRVM	109,455	0	109,455	0	0	
0100215. REALIC 58 CSO 2.25% CRVM	9,241,290	0	9,241,290	0	0	
0100216. REALIC 58 CSO 2.50% CRVM		0	10, 101, 178	0	0	
0100217. REALIC 58 CSO 2.75% CRVM		0	10,806 50,819,233	0	149.916	
0100218. HEALIC 58 CS0 3.00% CRVM	195,203	0	195.203	0	149,916	
0100220. REALIC 58 CSO 3.25% CRVM		0	4,943,931	0	0	
0100221. REALIC 58 CSO 3.50% CRVM	36,844,831	0	36,782,791	0	62,040	
0100222. REALIC 58 CS0 3.50% / 2.00% CRVM	88,985	0	88,985	0	0	
0100223. REALIC 58 CS0 3.50% / 2.50% CRVM		0	24,622,901	0	0	
0100224. REALIC 58 CSO 4.00% CRVM	255,273,124 173,643	0	255,273,124 173.643	0	0	
0100225. REALIC 58 CS0 4.50% CRVM	128,288,256	0	128,288,256	0	0	
	157,057,834	0	157,057,834	0	0	
0100228. REALIC 58 CSO 6.00% CRVM	, ,	0	24,895,529	0	0	
	2,015	0	2,015	0	0	
0100230. REALIC 58 CS0 2.00% MOD	244,168	0	244, 168 2.348.963	0	0	
0100231. REALIC 58 CSO 2.25% MOD		0	2,348,963	0	0	
0100233. REALIC 58 CSO 3.00% MOD	42 787 650	0	42,787,650	0	0	
0100234. REALIC 58 CSO 3.50% MOD	112.483.797	0	112,483,797	0	0	
0100235. REALIC 58 CSO 3.50% / 2.50% MOD		0	3,653,137	0	0	
0100236. REALIC 58 CSO 3.75% MOD	74,561	0	74,561	0	0	
0100237. REALIC 58 CSO 4.00% MOD 0100238. REALIC 58 CSO 4.00% / 2.50% MOD	3,796,611	0	3,796,611 76,135	0 0	0	
0100238. REALIC 58 CS0 4.50% MOD	12 768 418	0	12,768,418	0	0	
0100240. REALIC 58 CSO 4.50%-3.00% MOD		0	785,273	0	0	
0100241. REALIC 58 CS0 2.50% NJ	2,669,730	0	2,501,586	0	168 , 144	
0100242. REALIC 58 CS0 2.75% NJ	571,217	0	571,217	0	0	
0100243. REALIC 58 CSO 3.00% NJ		0	386,365 1,178,526	0	0	
0100244. REALIC 58 CSO 3.25% NJ	1 266 303	0	1,178,526	0	0 0	
0100246. REALIC 58 CSO 3.50% NJ	1.238.242	0	1.102.394	0	135,848	
0100247. REALIC 58 CSO 3.50% / 2.50% NJ	2,933,277	0	2,933,277	0	0	
0100248. REALIC 58 CSO 4.00% NJ		0	95,717	0	0	
0100249. REALIC 58 CS0 4.50% NJ	1,058,564	0	1,058,564	0	0	
0100250. REALIC 58 CS0 1.00% NL	211 612	0	8,970 311,613	0	0 0	
0100251: REALIC 58 CS0 2.30% NL	2.369 280	0	2,369,280	0	0	
0100253. REALIC 58 CS0 2.50% NL	40,857,994	20,397	40,813,815	0	23,782	
0100254. REALIC 58 CSO 2.75% NL	20,724,730	0	20,724,730	0	0	
0100255. REALIC 58 CS0 3.00% NL	105,774,952	0	105,455,346	0	319,606	
0100256. REALIC 58 CS0 3.00% - 10 - 2.50% NL		0	4,628,553 10,844,420	0 0	0	
0100257. REALIC 58 CS0 3.25% NL 0100258. REALIC 58 CS0 3.50% NL	50 963 503	753		0	0 925,253	
0100259. REALIC 58 CS0 3.50% NL	13.112.972	0	13,112,972	0	0	
0100260. REALIC 58 CSO 4.00% NL	11,342,877	0	11,340,457	0	2,420	
0100261. REALIC 58 CS0 4.00% - 20 - 2.50% NL	705,783	0	705,783	0	0	
0100262. REALIC 58 CS0 4.50% NL		0	42,203,009	0	75,652	
0100263. REALIC 58 CS0 5.00% NL		0	448 , 459 1 , 889 , 135	0	0	
0100265. REALIC 58 CS0 5.30% NL		0	602	0	0	
0100266. REALIC 60 CSG 4.00% CRVM	22,134	0	0	0	22 , 134	
0100267. REALIC 60 CSG 4.50% CRVM	24,418	0	0	0	24,418	
0100268. REALIC 60 CSG 6.00% CRVM	.  65	0	0	0	65	
0100269. REALIC 60 Group 3.00% NL	248	0 2,973	0	0	248	
0100270. REALIC 61 CIET 3.00% CRVM	2,9/3	2,973	0	0 0	0	
0100271. HEALIC 61 CIET 3.30% CHVM	382 207	382,207	0	0	0	
0100273. REALIC 61 CSI 3.00% CRVM	11,753	11,753	0	0	0	
0100274. REALIC 61 CSI 3.50% CRVM		80,145	0	0	0	
0100275. REALIC 61 CSI 3.50% NL	9,740	9,740	0	0	0	

1	2	3	4	5	6	
				Credit (Group and		
Valuation Standard	Total (a)	Industrial	Ordinary	Individual)	Group	
0100276. REALIC 65 SOA	168,110	0	0	0	168 , 110	
0100277. REALIC 80 CET 3.00% CRVM		0	1,814	0	0	
0100278. REALIC 80 CET 4.50% CRVM		0	1,038,120	0	0	
0100280. REALIC 80 CET 5.50% CRVM		0	4,255,781	0	0	
0100281. REALIC 80 CET 6.00% CRVM		0	2,550,090	0	0	
0100282. REALIC 80 CET 4.00% NL	145,989	0	143,994	0	1,995	
0100283. REALIC 80 CET 4.50% NL		0	5,297,620	0	0	
0100284. REALIC 80 CET 5.00% NL		0	2,565,500	0	0	
0100285. REALIC 80 CET 5.25% NL	7 256 000	0	164,223 7,256,988	0	0	
0100286. HEALIC 80 CET 5.50% NL	7,200,988	0	263,935	0	0	
0100288. REALIC 80 CSO 2.50% CRVM	93 532	0	93.532	0	0	
0100289. REALIC 80 CSO 3.00% CRVM	652.705	0	652,705	0	0	
0100290. REALIC 80 CSO 3.25% CRVM	3,249,057	0	3,249,057	0	0	
0100291. REALIC 80 CS0 3.50% CRVM	2,915,514	0	2,915,514	0	0	
0100292. REALIC 80 CSO 4.00% CRVM	249,515,859	0	249,515,859	0	0	
0100293. REALIC 80 CS0 4.25% CRVM	1,188,201	0	1,188,201	0	0 14,861,503	
0100294. REALIC 80 CSO 4.50% CRVM		0	3,457,274,961 4,216,779	0	14,861,503	
0100295. REALIC 80 CSO 4.75% CRVM		0	1,676,979,256	0	0	
0100297. REALIC 80 CSO 5.25% CRVM		0	5,249,580	0	0	
0100298. REALIC 80 CSO 5.50% CRVM		0	1,010,261,222	0		
0100299. REALIC 80 CSO 6.00% CRVM	147,422,464	0	146,628,626	0	793,838	
0100300. REALIC 80 CSO 4.00% MOD	10, 111, 707	0	10,111,707	0	0	
0100301. REALIC 80 CSO 4.50% MOD		0	18,952,673	0	0	
0100302. REALIC 80 CS0 5.00% MOD	187,388 30,955,967	0	187,388	0	ļ0	
0100303. REALIC 80 CS0 5.50% MOD		0	30,955,967 385,670	0	0	
0100304. REALIC 80 CS0 4.50% NJ		n	320,385	n	U	
0100306. REALIC 80 CS0 2.25% NL	4.841	0	4,841	0	0	
0100307. REALIC 80 CS0 2.50% NL	29,638	0	29,638	0	0	
0100308. REALIC 80 CS0 3.00% NL	3,629,191	0	3,629,191	0	0	
0100309. REALIC 80 CS0 3.50% NL	207,741	0	207,741	0	0	
0100310. REALIC 80 CS0 4.00% NL	31,943,321	0	31,732,249	0	211,072	
0100311. REALIC 80 CS0 4.50% NL		0	1,997,626,213	0	29,987 0	
0100313. REALIC 80 CS0 5.00% NL	20 545 502	0	20,545,502	0	0	
0100314. REALIC 80 CS0 5.25% NL		0	771,280	0	0	
0100315. REALIC 80 CS0 5.50% NL	40,400,644	0	40,400,644	0	0	
0100316. REALIC 80 CS0 6.00% NL	48,095,252	0	46,956,185	0	1, 139, 067	
0100317. REALIC AE 3.00% CRVM		0	2,228,773	0	0	
0100318. REALIC AE 3.50% CRVM		0 0	2,428 309.538	0	0	
0100319. REALIC AE 3.50% FPT		0	309,538	0	0 713.000	
0100320. REALIC AE 3.50% ILL	, , ,	0	32.553	0	0 0	
0100322. REALIC AE 3.00% MOD		0	8,028	0	0	
0100323. REALIC AE 3.50% MOD	41,387	0	41,387	0	0	
0100324. REALIC AE 3.00% NJ		0	2,240	0	0	
0100325. REALIC AE 2.50% NL		0	410,380	0	0	
0100326. REALIC AE 3.00% NL		0	5,691,481	0	0	
0100327. REALIC AE 3.50% NL		148,535 209,519	4,267,880 0	0	0 0	
0100329. REALIC American Men 3.00% CRVM		0	4,487	0	0	
0100330. REALIC American Men 3.00% ILL		0	263,563	0	.0	
0100331. REALIC American Men 3.00% MOD		0	121,406	0	0	
0100332. REALIC American Men 3.00% NL		0	4,014,640	0	3,000	
0100333. REALIC Krieger Disabled Lives 3.00%		0	0	0	14,032	
0100334. REALIC Krieger Disabled Lives 4.50%	268,610	0	0	0	268,610 30,966	
0100335. REALIC Krieger Disabled Lives 5.00%	236 267	0	0	0		
0100336. REALIC Krieger Disabled Lives 5.30%		0	0	0	64,603	
0100338. REALIC UL Fund Value	31,877,915	0	31,877,915	0	0	
0100339. REALIC Unearned Premium Reserve	15,746	0	15,746	0	0	
0199997. Totals (Gross)	16,424,791,367	171,722,269	16,157,540,807	0	95,528,291	
0199998. Reinsurance ceded	6,275,887,247	0	6,215,035,910	0	60,851,337	
0199999. Life Insurance: Totals (Net)	10,148,904,120	171,722,269	9,942,504,897	0	34,676,954	
ANNUITIES (excluding supplementary contracts with life contingencies):						
0200001. DEFERRED ANNUITIES:	0	XXX	0	XXX	0	
0200002. 1937 Standard Annuity Table 3.50% CRVM	111,387	XXX	111,387	XXX	0	
0200003. 1951GAM proj to 1960 3.50%	4,045	XXX	0	XXX		
0200004. 1971GAM 6.00%	3,934	XXX	0	XXX		
0200005. 1971GAM 7.50%		XXX	0	XXX		
0200006. 1971GAM 9.75%			0	XXXXXX	16,366	
0200007. 1983GAM 6.00%		XXX	0	XXX	178 978	
0200009. 1983GAM 6.50%		XXX		XXX		
0200010. 1983GAM 6.75%	22,557	XXX	0	XXX	22,557	
0200011. 1983GAM 7.00%	373,908	XXX	0	XXX	373,908	
0200012. 1983GAM 7.25%			0	XXX		
0200013. 1983GAM 7.50%		XXX	0	XXX		
0200014. 1994GAM 6.50%			1 100 920	XXXXXX	1,367,778	
0200015. 1971 IAM 4.00% CARVM 0200016. 1971 IAM 4.50% CARVM			1,109,820 255,984	XXX		
0200017. 1971 IAM 7.25% CARVM			893,490	XXX		
0200018. 1971 IAM 8.50% CARVM			890,875	XXX		
0200019. 1971 IAM 8.75% CARVM	607,491		607,491	XXX		
0200020. 1971 IAM 10.00% CARVM	237 , 175	XXX	237, 175	XXX	0	
0200021. 1.50%		XXX	0	XXX	111,716	
0200022. 4.00%		XXX		XXX	5,392,675	
0200023. 1983a 3.50%	J195 , 163	XXX	195, 163	XXX		

1	2	3	4	5	6		
·	_			Credit			
				(Group and			
Valuation Standard	Total (a)	Industrial	Ordinary	Individual)	Group		
0200024. 1983a 4.00%	35,483,840	XXX	35,483,840	XXX	0		
0200025. 1983a 4.50%			90,125	XXX	0		
0200026. 1983a 5.25%		XXX					
0200027. 1983a 5.50%		XXX		XXX	91,085,069		
0200028. 1983a 5.75%			167,785,722		624, 128		
0200029. 1983a 6.00%			276,969,742		5,902,800		
0200030. 1983a 6.25%		XXX			589,403		
0200031. 1983a 6.50%		XXX		XXX	376,008		
0200032. 1983a 6.75%		XXX			0		
0200033. 1983a 7.00%	590,625,356	XXX	590,625,356	XXX	0		
0200034. 1983a 7.25%	101,030,283	XXX	98,088,922	XXX	2,941,361		
0200035. 1983a 8.50%	237.924.098		99,081,336	XXX	138,842,762		
0200036. 1983a 8.75%			3,942,648	XXX			
0200037. Annuity 2000 3.75%	2 467 820 700	XXX	2 080 243 887		387,585,813		
0200038. Annuity 2000 4.00%	1 100 702 000		1,015,884,055	XXX			
0200036. Annuity 2000 4.00%	1,106,703,999						
0200039. Annuity 2000 4.25%	891,745,829	XXX			130,544,220		
0200040. Annuity 2000 4.50%			2, 157, 103, 343		239,436,739		
0200041. Annuity 2000 4.75%			1, 124, 222, 703	XXX			
0200042. Annuity 2000 5.00%	1,425,832,346	XXX	1,227,313,629	XXX	198,518,717		
0200043. Annuity 2000 5.25%		XXX			45,281,563		
0200044. Annuity 2000 5.50%			721,167,275		47,755,513		
0200045. Annuity 2000 5.75%	323 804 400	XXX	300 028 157		22,966,252		
0200045. Annuity 2000 5.75%	500 440 040		554,091,639				
0200040. AIIIIIII Y 2000 0.00%	392,443,818	XXX			38,352,179		
0200047. Annuity 2000 6.25%	151,206,233		141,333,453		9,872,780		
0200048. Annuity 2000 6.50%			248,226,913	XXX			
0200049. Annuity 2000 7.00%			69,996,418		6,211,025		
0200050. Annuity 2000 7.25%			7 , 177 , 165		560,849		
0200051. Annuity 2000 7.50%		XXX			0		
0200052. IAR 2012 3.25%		XXX			49,282,143		
0200053. IAR 2012 3.50%		XXX			62,343		
0200054. IAR 2012 3.75%		XXX		XXX			
			1 010 404 000		100,007,401		
0200055. IAR 2012 4.00%		XXX	1,013,491,029	XXX			
0200056. IAR 2012 4.25%	802,589,548	XXX	/05,815,117	XXX	96,/74,431		
0200057. VM-21/AG43 (CSV)		XXX	8,883,255,327	XXX	842,575,604		
0200058. VA Pending Deaths Payable	78,061,838	XXX	72,878,023	XXX	5, 183, 815		
0200059. PAT 3% 1966-1980	1,035,447	XXX	1,035,447	XXX	0		
0200060. PAT 4.50 - 3% 1980-1987	9.078.528	XXX	9.078.528		0		
0200061. PAT 4.50 - 4 - 3% 1980-1981		XXX		XXX	0		
0200062. PAT 4.50% 1988–1998		XXX	17 240 150		0		
0200063. PAT 7 - 6.50 - 4 - 3% 1982-1987	4 102 057	XXX			0		
0200064. REALIC 37 SA 2.50%			6,969,889	XXX	0		
0200065. REALIC 37 SA 3.50%			23,686		0		
0200066. REALIC 37 SA 4.50%	87,963		87,963	XXX	0		
0200067. REALIC 49 ANN 3.50%	141,084	XXX	141,084	XXX	0		
0200068. REALIC 71 GAM 4.00%		XXX	2.843.268	XXX			
0200069. REALIC 71 GAM 5.25%	2 628 970		2,628,970	XXX			
0200070. REALIC 71 GAM 5.50%	2 772 707		3,773,797		0		
0200070. NEALIO 71 GAM 5.30%	3,773,797	XXX	3,113,181				
0200071. REALIC 71 GAM 5.75%		XXX	1,544,371	XXX	0		
0200072. REALIC 71 GAM 6.00%	8,453,869	XXX	2,599,844		5,854,025		
0200073. REALIC 71 GAM 6.25%	2,696,638	XXX		XXX	0		
0200074. REALIC 71 GAM 6.50%	256,764	XXX	256,764	XXX	0		
0200075. REALIC 71 GAM 6.00% CARVM		XXX	6,543,287		0		
0200076. REALIC 71 IAM 3.50%	2 535		2,535	XXX			
0200077. REALIC 71 IAM 4.00%	725 096	VVV	725,096		0		
0200078. REALIC 71 IAM 4.50%		XXX	2 070 220		0		
0200079. REALIC 71 IAM 5.50%		XXX			0		
0200080. REALIC 71 IAM 8.00%		XXX			0		
0200081. REALIC 71 IAM 8.25%			469,403		0		
0200082. REALIC 71 IAM 8.50%			61,002		0		
0200083. REALIC 71 IAM 8.75%	159, 180		159 , 180		0		
0200084. REALIC 71 IAM 9.00%	5,598	XXX	5,598		0		
0200085. REALIC 71 IAM 9.25%	465.368	XXX	465,368		0		
0200086. REALIC 71 IAM 10.00%	59 104	XXX	59,104	XXX	0		
0200087. REALIC 71 IAM 3.00% CARVM	3 580 440	YYY	3,580,449	YYY	.0		
0200088. REALIC 71 IAM 4.00% CARVM	15 027 127	XXX	15 087 187		0		
0200089. REALIC 71 IAM 4.50% CARVM		XXX			0		
0200090. REALIC 71 IAM 4.30% CARVM			2,958,324		0		
0200090. REALIC 71 IAM 5.00% CARVM		XXX			0		
0200092. REALIC 71 IAM 5.50% CARVM		XXX			0		
0200093. REALIC 71 IAM 5.75% CARVM		XXX		XXX			
0200094. REALIC 71 IAM 6.00% CARVM	2,526,985	XXX			0		
0200095. REALIC 71 IAM 6.25% CARVM	8,315,802		8,315,802		0		
0200096. REALIC 71 IAM 6.75% CARVM	14,513,533	XXX			0		
0200097. REALIC 71 IAM 7.25% CARVM	, -,				0		
0200098. REALIC 71 IAM 8.00% CARVM	1.124.751	XXX	1.124.751				
	1,124,751 20 664 772	XXX	1,124,751 20.664.772		n		
I 0200099 REALIC 71 LAM 8 25% CARVM	20,664,772	XXX	20,664,772	XXX			
0200099. REALIC 71 IAM 8.25% CARVM	20,664,772 7,005,087	XXXXXX	20,664,772 7,005,087	XXXXXX	0		
0200100. REALIC 71 IAM 8.50% CARVM	20,664,772 7,005,087 1,264,116	XXX XXX XXX	20,664,772 7,005,087 1,264,116	XXX XXX XXX	0		
0200100. REALIC 71 IAM 8.50% CARVM	20,664,772 7,005,087 1,264,116 366,739	XXX XXX XXX XXX		XXXXXXXXXXXX	0 0		
0200100. REALIC 71 IAM 8.50% CARVM	20,664,772 	XXX XXX XXX XXX XXX		XXX XXX XXX XXX XXX			
0200100. REALIC 71 IAM 8.50% CARVM 0200101. REALIC 71 IAM 8.75% CARVM 0200102. REALIC 71 IAM 9.25% CARVM 0200103. REALIC 71 IAM 10.00% CARVM	20,664,772 	XXX XXX XXX XXX XXX XXX	20,664,772 ,7,005,087 ,264,116 ,366,739 ,7,204,388 ,628,405	XXX XXX XXX XXX XXX XXX	0 0 0 0 0		
0200100. REALIC 71 IAM 8.50% CARVM 0200101. REALIC 71 IAM 8.75% CARVM 0200102. REALIC 71 IAM 9.25% CARVM 0200103. REALIC 71 IAM 10.00% CARVM 0200104. REALIC 83 A 4.00%	20,664,772 	XXX XXX XXX XXX XXX XXX XXX XXX	20,664,772 ,7,005,087 ,264,116 ,366,739 ,7,204,388 ,628,405 ,961,920	XXX XXX XXX XXX XXX XXX XXX	0 0 0 0 0 0		
0200100. REALIC 71 IAM 8.50% CARVM 0200101. REALIC 71 IAM 8.75% CARVM 0200102. REALIC 71 IAM 9.25% CARVM 0200103. REALIC 71 IAM 10.00% CARVM	20,664,772 	XXX XXX XXX XXX XXX XXX	20,664,772 ,7,005,087 ,264,116 ,366,739 ,7,204,388 ,628,405 ,961,920	XXX XXX XXX XXX XXX XXX XXX	0 0 0 0 0		
0200100. REALIC 71 IAM 8.50% CARVM		XXX XXX XXX XXX XXX XXX XXX XXX XXX XX		XXX XXX XXX XXX XXX XXX XXX XXX XXX	0 0 0 0 0 0 0 0		
0200100. REALIC 71 IAM 8.50% CARVM 0200101. REALIC 71 IAM 8.75% CARVM 0200102. REALIC 71 IAM 9.25% CARVM 0200103. REALIC 71 IAM 10.00% CARVM 0200104. REALIC 83 A 4.00% 0200105. REALIC 83 A 4.50% 0200106. REALIC 83 A 5.25%		XXX XXX XXX XXX XXX XXX XXX XXX XXX XX		XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	0 0 0 0 0 0 0 0 0		
0200100. REALIC 71 IAM 8.50% CARVM 0200101. REALIC 71 IAM 8.75% CARVM 0200102. REALIC 71 IAM 9.25% CARVM 0200103. REALIC 71 IAM 10.00% CARVM 0200104. REALIC 83 A 4.00% 0200105. REALIC 83 A 4.50% 0200106. REALIC 83 A 5.50%		XXX XXX XXX XXX XXX XXX XXX XXX XXX XX		XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	0 0 0 0 0 0 0 0 0 0		
0200100. REALIC 71 IAM 8.50% CARVM 0200101. REALIC 71 IAM 8.75% CARVM 0200102. REALIC 71 IAM 9.25% CARVM 0200103. REALIC 71 IAM 10.00% CARVM 0200104. REALIC 83 A 4.00% 0200105. REALIC 83 A 4.50% 0200106. REALIC 83 A 5.50% 0200107. REALIC 83 A 5.50% 0200108. REALIC 83 A 5.50%		XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	20,664,772 7,005,087 1,264,116 366,739 7,204,388 628,405 961,920 1,439,969 7,008,573 16,403,979 11,687,742	XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	0 0 0 0 0 0 0 0 0 0 0 0		
0200100. REALIC 71 IAM 8.50% CARVM 0200101. REALIC 71 IAM 8.75% CARVM 0200102. REALIC 71 IAM 9.25% CARVM 0200103. REALIC 71 IAM 10.00% CARVM 0200104. REALIC 83 A 4.00% 0200105. REALIC 83 A 4.50% 0200106. REALIC 83 A 5.25% 0200107. REALIC 83 A 5.50% 0200108. REALIC 83 A 5.50%		XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	20,664,772 7,005,087 1,264,116 366,739 7,204,388 628,405 961,920 1,439,969 7,008,573 16,403,979 11,687,742 7,728,452	XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	0 0 0 0 0 0 0 0 0 0 0		
0200100. REALIC 71 IAM 8.50% CARVM 0200101. REALIC 71 IAM 8.75% CARVM 0200102. REALIC 71 IAM 9.25% CARVM 0200103. REALIC 71 IAM 10.00% CARVM 0200104. REALIC 83 A 4.00% 0200105. REALIC 83 A 4.50% 0200106. REALIC 83 A 5.25% 0200107. REALIC 83 A 5.50% 0200107. REALIC 83 A 5.50% 0200108. REALIC 83 A 5.50% 0200109. REALIC 83 A 6.00% 0200110. REALIC 83 A 6.00%		XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	20,664,772 7,005,087 1,264,116 366,739 7,204,388 628,405 961,920 1,439,969 7,008,573 16,403,979 11,687,742 7,728,452 13,655,089	XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
0200100. REALIC 71 IAM 8.50% CARVM 0200101. REALIC 71 IAM 8.75% CARVM 0200102. REALIC 71 IAM 9.25% CARVM 0200103. REALIC 71 IAM 10.00% CARVM 0200104. REALIC 83 A 4.00% 0200105. REALIC 83 A 4.50% 0200106. REALIC 83 A 5.25% 0200107. REALIC 83 A 5.50% 0200107. REALIC 83 A 5.50% 0200108. REALIC 83 A 5.75% 0200109. REALIC 83 A 6.25% 0200110. REALIC 83 A 6.25% 0200111. REALIC 83 A 6.50%		XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	20,664,772 7,005,087 1,264,116 366,739 7,204,388 628,405 961,920 1,439,969 7,008,573 16,403,979 11,687,742 7,728,452 13,655,089 7,946,542	XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
0200100. REALIC 71 IAM 8.50% CARVM 0200101. REALIC 71 IAM 8.75% CARVM 0200102. REALIC 71 IAM 9.25% CARVM 0200103. REALIC 71 IAM 10.00% CARVM 0200104. REALIC 83 A 4.00% 0200105. REALIC 83 A 4.50% 0200106. REALIC 83 A 5.25% 0200107. REALIC 83 A 5.50% 0200107. REALIC 83 A 5.50% 0200108. REALIC 83 A 5.75% 0200109. REALIC 83 A 6.25% 0200110. REALIC 83 A 6.25% 0200111. REALIC 83 A 6.50% 0200111. REALIC 83 A 6.50%		XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	20,664,772 7,005,087 1,264,116 366,739 7,204,388 628,405 961,920 1,439,969 7,008,573 16,403,979 11,687,742 7,728,452 13,655,089 7,946,542 12,235,632	XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
0200100. REALIC 71 IAM 8.50% CARVM	20,664,772 ,7,005,087 ,1,264,116 ,366,739 ,7,204,388 ,628,405 ,961,920 ,1,439,969 ,7,008,573 ,16,403,979 ,11,687,742 ,7,28,452 ,13,661,130 ,7,946,542 ,12,235,632 ,3,702,817	XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	20,664,772 7,005,087 1,264,116 366,739 7,204,388 628,405 961,920 1,439,969 7,008,573 16,403,979 11,687,742 7,728,452 13,655,089 7,946,542	XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
0200100. REALIC 71 IAM 8.50% CARVM	20,664,772 ,7,005,087 ,1,264,116 ,366,739 ,7,204,388 ,628,405 ,961,920 ,1,439,969 ,7,008,573 ,16,403,979 ,11,687,742 ,7,28,452 ,13,661,130 ,7,946,542 ,12,235,632 ,3,702,817	XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	20,664,772 7,005,087 1,264,116 366,739 7,204,388 628,405 961,920 1,439,969 7,008,573 16,403,979 11,687,742 7,728,452 13,655,089 7,946,542 12,235,632 3,702,817	XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
0200100. REALIC 71 IAM 8.50% CARVM 0200101. REALIC 71 IAM 8.75% CARVM 0200102. REALIC 71 IAM 9.25% CARVM 0200103. REALIC 71 IAM 10.00% CARVM 0200104. REALIC 83 A 4.00% 0200105. REALIC 83 A 4.50% 0200106. REALIC 83 A 5.25% 0200107. REALIC 83 A 5.50% 0200107. REALIC 83 A 5.50% 0200108. REALIC 83 A 5.75% 0200109. REALIC 83 A 6.25% 0200110. REALIC 83 A 6.25% 0200111. REALIC 83 A 6.50% 0200111. REALIC 83 A 6.50%		XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	20,664,772 7,005,087 1,264,116 366,739 7,204,388 628,405 961,920 1,439,969 7,008,573 16,403,979 11,687,742 7,728,452 13,655,089 7,946,542 12,235,632	XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		

1	2	3	4	5	6
				Credit	
	(1)			(Group and	_
Valuation Standard	Total (a)	Industrial	Ordinary	Individual)	Group
0200116. REALIC 83 A 8.50%		XXX	1,266,740	XXX	0
0200117. REALIC 83 A 8.75%	1, 179, 530	XXX	1, 179, 530	XXX	0
0200118. REALIC 83 A 3.50% CARVM		XXX	55,232	XXX	0
0200119. REALIC 83 A 4.00% CARVM		XXX	9,614,946	XXX	0
0200120. REALIC 83 A 4.50% CARVM	3, 103, 992	XXX	3, 103, 992	XXX	0
0200121. REALIC 83 A 5.00% CARVM		XXX	36,333,313	XXX	0
0200122. REALIC 83 A 5.25% CARVM		XXX	51,317,771	XXX	0
0200123. REALIC 83 A 5.50% CARVM	50, 180,009	XXX	50, 180, 009	XXX	0
0200124. REALIC 83 A 5.75% CARVM	30,794,360	XXX	30,790,421	XXX	3,939
0200125. REALIC 83 A 6.00% CARVM		XXX	18,901,334	XXX	97,552
0200126. REALIC 83 A 6.25% CARVM	43.833.812	XXX		XXX	10,035,034
0200127. REALIC 83 A 6.50% CARVM	19.020.148	XXX		XXX	238,666
0200128. REALIC 83 A 6.75% CARVM	21 814 598	XXX	21,814,598	XXX	0
0200129. REALIC 83 A 7.00% CARVM		XXX		XXX	0
0200130. REALIC 83 A 7.25% CARVM		XXX		XXX	0
0200131. REALIC 83 A 8.00% CARVM		XXX	499,465	XXX	o
0200131. REALIC 83 A 8.00% CARVM	257 222		257,232	XXX	0
0200132: REALIC 83 A 8.23% CARVM		XXX	1,661,467	XXX	0
0200133. REALIC 83 A 8.30% CARVM	1,001,407	XXX	1,001,407	XXX	
			570,260		0
0200135. REALIC 83 A 10.00% CARVM		XXX	2,150,596	XXX	0
0200136. REALIC a-1949 3.50% CARVM		XXX		XXX	0
0200137. REALIC a-2000 3.75% CARVM	184,505	XXX		XXX	0
0200138. REALIC a-2000 4.50% CARVM	12,887,736	XXX		XXX	0
0200139. REALIC a-2000 4.75% CARVM	11,654,024	XXX	11,654,024	XXX	0
0200140. REALIC a-2000 5.00% CARVM	41,793,873	XXX		XXX	0
0200141. REALIC a-2000 5.25% CARVM	39,441,039	XXX	39,441,039	XXX	0
0200142. REALIC a-2000 5.50% CARVM	39,989,149	XXX	39,989,149	XXX	0
0200143. REALIC a-2000 5.75% CARVM	321,846	XXX	321,846	XXX	0
0200144. REALIC a-2000 6.00% CARVM	9,834.453		9,834,453	XXX	0
0200145. REALIC Deferred 4.00%		XXX	153,518	XXX	0
0200146. REALIC Deferred 4.50%		XXX	1,372,521	XXX	n
0200147. REALIC Deferred 5.75%	0 160 840	XXX		XXX	0
0200147. REALIC Deferred 5.75%		XXX		XXX	0
0200148. REALIC Deferred 6.25%	3,240,202 606 000	XXX		XXX	0
0200149. REALIC Deferred 6.30%	020,000	XXX	020,000	XXX	0
0200151. REALIC Deferred 8.00%	203,412	XXX	203,412	XXX	0
0200152. REALIC Deferred Various	4,442,065	XXX		XXX	0
0200153. REALIC Deferred 2.50% CARVM	4/1	XXX	471	XXX	0
0200154. REALIC Deferred 3.00% CARVM	110,3/6,183	XXX	110,376,183	XXX	0
0200155. REALIC Deferred 3.50% CARVM	13,839,619	XXX	13,839,619	XXX	0
0200156. REALIC Deferred 4.00% CARVM	186,844,040	XXX	186,844,040	XXX	0
0200157. REALIC Deferred 4.00-8.25% CARVM		XXX	83,736,387	XXX	454 , 143
0200158. REALIC Deferred 4.50% CARVM		XXX	19,565,297	XXX	0
0200159. REALIC Deferred 5.00% CARVM	65,129,696	XXX	65,129,696	XXX	.0
0200160. REALIC Deferred 5.25% CARVM		XXX	11,954,535	XXX	0
O200161. REALIC Deferred 5.50% CARVM		XXX	52,721,325	XXX	25,326
0200162. REALIC Deferred 5.75% CARVM	8.791.370		8,791,370	XXX	
0200163. REALIC Deferred 6.00% CARVM	8 324 418		8,324,418		0
0200164. REALIC Deferred 6.25% CARVM	12 599 970		12,503,735	YYY	96,235
0200165. REALIC Deferred 6.50% CARVM	12 084 138	XXX			0
0200166. REALIC Deferred 6.75% CARVM			13,709,581		0
0200167. REALIC Deferred 7.00% CARVM	2 107 /61		2,107,461		0
			1,781,444		91,354
0200168. REALIC Deferred 7.25% CARVM	1,072,790		382,603		
					0
0200170. REALIC Deferred 8.25% CARVM			60,164	XXX	0
0200171. REALIC Deferred 8.50% CARVM	8,022,919	XXX			484,765
0200172. REALIC Deferred 8.75% CARVM			3,423,874		188,005
0200173. REALIC Deferred Various CARVM	1,555		1,555	XXX	0
0200174. REALIC Deferred 10.00% CARVM	673,573		673,573		0
0200175. REALIC FPDA 3.50%			449,460		0
0200176. REALIC FPDA 4.00%			6,744,003	XXX	
0200177. REALIC FPDA 4.50%	1,146,703		1,146,703	XXX	0
0200178. REALIC Group Pension Ann (PADA)			0	XXX	
0200179. REALIC Prog Annuity 3.00%			156	XXX	0
0200180. REALIC Prog Annuity 3.50%			17,090	XXX	
0200181. REALIC Prog Annuity 4.50% CARVM	6,778,457	XXX	6,778,457		0
0200182. REALIC SPDA 3.50%	7,555,575	XXX	7,555,575	XXX	
0200183. REALIC SPDA 4.00%	40,511	XXX	40,511	XXX	0
O200184. REALIC SPDA & FPDA Various CARVM	46,309,853		46,309,853	XXX	
0200185. REALIC Spouse Insurance Benefit	8,723		0		8,723
0200186. IMMEDIATE ANNUITIES:			0	XXX	
0200187. 1983a 4.00%	860 208		860,208	XXX	
0200188. 1983a 5.25%			77,843	XXX	
0200189. 1983a 6.00%	11 222		11,322	XXX	
0200190. 1983a 6.25%	502 227		593,387	XXX	
0200190. 1983a 6.25%			2,304,825	XXX	115 N74
0200192 1983a 6.75%		XXX	15,737,692	XXX	
0200193. 1983a 7.00%			1,280,788	XXX	
0200194. 1983a 7.25%			3,380,659	XXX	
0200195. 1983a 7.75%			1,306,015	XXX	
0200196. 1983a 8.00%			1,343,156	XXX	
0200197. 1983a 8.25%			3,781,031	XXX	
0200198. 1983a 8.75%			4,286,650	XXX	256,564
0200199. 1983a 9.25%	597, 139	XXX	592 , 147	XXX	4,992
		XXX	336,503	XXX	
0200200. 1983a 11.00%					0
		XXX	159.659	XXX	
0200201. 1983a 11.25%	336,503 159,659	XXX	159,659 99,806,283	XXX	7 111 417
0200201. 1983a 11.25%	336,503 159,659 106,917,700	XXXXXX	99,806,283	XXX	7, 111, 417
0200201. 1983a 11.25% 0200202. Annuity 2000 4.00% 0200203. Annuity 2000 4.25%		XXX XXX XXX	99,806,283 64,478,121	XXXXXX	7,111,417 3,782,084
0200201. 1983a 11.25% 0200202. Annuity 2000 4.00% 0200203. Annuity 2000 4.25% 0200204. Annuity 2000 5.00%		XXX XXX XXX XXX	99,806,283 64,478,121 27,667,809	XXXXXXXXX	7,111,417 3,782,084 949,773
0200201. 1983a 11.25% 0200202. Annuity 2000 4.00% 0200203. Annuity 2000 4.25% 0200204. Annuity 2000 5.00% 0200205. Annuity 2000 5.25%		XXX XXX XXX XXX XXX		XXX XXX XXX	
0200201. 1983a 11.25% 0200202. Annuity 2000 4.00% 0200203. Annuity 2000 4.25% 0200204. Annuity 2000 5.00%		XXX XXX XXX XXX XXX	99,806,283 64,478,121 27,667,809 87,323,926 142,613,472	XXX XXX XXX XXX XXX	

1	2	3	4	5	6		
				Credit			
				(Group and	_		
Valuation Standard	Total (a)	Industrial	Ordinary	Individual)	Group		
0200208. Annuity 2000 6.25%		XXX	17,222,245	XXX	906,344		
0200209. Annuity 2000 6.50%		XXX	12,707,581	XXX	485,978		
0200210. Annuity 2000 6.75%	18,334,063	XXX	17,879,203	XXX	454,860		
0200211. Annuity 2000 7.00%	20,081,639	XXX	19,307,586				
0200212. IAR 2012 0.75%	1,039,782	XXX	1,039,782	XXX	0		
0200213. IAR 2012 1.00%	16,254,156	XXX	15,617,835	XXX	636,321		
0200214. IAR 2012 1.25%	849,675	XXX	849,675	XXX	0		
0200215. IAR 2012 1.50%	24,096,368	XXX	22,657,384	XXX	1,438,984		
0200216. IAR 2012 1.75%		XXX		XXX			
0200217. IAR 2012 2.00%		XXX			2,408,345		
0200218. IAR 2012 2.25%		XXX	71,289,171	XXX	4 287 967		
0200219. IAR 2012 2.50%		XXX	22,799,337	YYY	639,074		
0200220. IAR 2012 2.75%			52,549,163		2,795,004		
0200221. IAR 2012 3.00%		XXX		XXX			
0200222. IAR 2012 3.25%		XXX			3,076,488		
		XXX	48,393,739	XXX			
0200224. IAR 2012 3.75%			115,701,312	XXX			
0200225. IAR 2012 4.00%		XXX	179,856,841	XXX			
0200226. IAR 2012 4.25%			5,512,995	XXX			
0200227. REALIC 2012 IAR 3.00%				XXX	0		
0200228. REALIC 2012 IAR 3.25%		XXX			0		
0200229. REALIC 2012 IAR 3.75%	14,598	XXX		XXX	0		
0200230. REALIC 2012 IAR 4.00%			50,762	XXX	0		
0200231. REALIC 2012 IAR 4.25%		XXX	18,712	XXX	0		
0200232. REALIC 37 SA 3.50%	3,263	XXX	3,263	XXX	0		
0200233. REALIC 37 SA 3.50% NL	15,902	XXX	0	XXX	15,902		
0200234. REALIC 71 GAM 7.50%	142,881	XXX		XXX	142,881		
0200235. REALIC 71 GAM 8.50%	9.696	XXX		XXX	9,696		
0200236. REALIC 71 GAM 10.00%			0		111,852		
0200237. REALIC 71 GAM 11.00%	49 454		0	XXX			
0200238. REALIC 71 GAM 11.25%		XXX	0	XXX	123,075		
0200239. REALIC 71 IAM 6.00%			16,381	XXX			
0200239. REALIC 71 IAM 6.00%		XXX		XXX	0		
0200241. REALIC 71 IAM 7.00%				XXX	0		
0200241. REALIC 71 IAW 7.00%		XXX		XXX	6,735		
0200243. REALIC 71 IAM 8.25%		XXX	10,908	XXX	0		
0200244. REALIC 71 IAM 10.00%		XXX		XXX	0		
0200245. REALIC 71 IAM 11.00%			27,497	XXX	0		
0200246. REALIC 71 IAM 11.25%		XXX	152,452	XXX	0		
0200247. REALIC 83 A 6.25%		XXX	660,561	XXX	0		
0200248. REALIC 83 A 6.50%		XXX	469,300	XXX	15,570		
0200249. REALIC 83 A 6.63%		XXX		XXX	0		
0200250. REALIC 83 A 6.75%	454,246	XXX	454,246	XXX	0		
0200251. REALIC 83 A 7.00%	2,074,330	XXX	2,074,330	XXX	0		
0200252. REALIC 83 A 7.25%		XXX	473,589	XXX	0		
0200253. REALIC 83 A 7.50%		XXX	47,412	XXX	12.412		
0200254. REALIC 83 A 7.75%	791,474	XXX	791,474	XXX	0		
0200255. REALIC 83 A 8.00%	423 868	XXX			0		
0200256. REALIC 83 A 8.25%		XXX		XXX	429,047		
0200257. REALIC 83 A 8.50%	23 624		23,624		0		
0200258. REALIC 83 A 8.75%			2,390,329	XXX			
0200259. REALIC 83 A 9.25%		XXX			0		
0200260. REALIC 83 A 11.00%	122 002		433,993		0		
0200261. REALIC 83 A 8.25% NL	44 500		44.532		0		
				XXX	510,254		
0200262. REALIC 83 GAM 6.25%			0	XXX	510,234		
0200263. REALIC 83 GAM 6.50%	231,684	XXX	0	XXX	231,684		
0200264. REALIC 83 GAM 6.75%			0	XXX			
0200265. REALIC 83 GAM 7.00%			0	XXX	60,250		
0200266. REALIC 83 GAM 7.25%	212, 181	XXX	0	XXX	212,181		
0200267. REALIC 83 GAM 7.50%	10,113		0	XXX	10,113		
0200268. REALIC 83 GAM 7.75%			0	XXX			
0200269. REALIC 83 GAM 8.00%	18,472	XXX	0	XXX	18,472		
0200270. REALIC 83 GAM 8.25%		XXX	0	XXX	467,472		
0200271. REALIC 83 GAM 8.75%	356,294	XXX	0	XXX	356,294		
0200272. REALIC 83 GAM 9.00%		XXX	0	XXX			
0200273. REALIC 83 GAM 9.25%	99,166	XXX	0	XXX			
0200274. REALIC 94 GAR 3.50%			0	XXX			
0200275. REALIC 94 GAR 4.00%	17,745		0	XXX			
0200276. REALIC 94 GAR 4.50%	12,800		0	XXX			
0200277. REALIC 94 GAR 5.25%			0	XXX			
0200278. REALIC 94 GAR 5.50%	1,737,925		0	XXX	1,737,925		
0200279. REALIC 94 GAR 6.00%	996,253	XXX	0	XXX	996,253		
0200280. REALIC 94 GAR 6.50%	475,296	XXX	0	XXX	475,296		
0200281. REALIC 94 GAR 6.75%	306,983	XXX	0	XXX	306,983		
0200282. REALIC 94 GAR 7.00%	242.678	XXX	0	XXX	242.678		
0200283. REALIC a-1949 3.50%		XXX	15,942	XXX			
0200284. REALIC a-2000 4.00%			38,335	XXX			
0200285. REALIC a-2000 4.50%	31 048		31,048		0		
0200286. REALIC a-2000 5.25%	521 129		515,110		6,018		
0200287. REALIC a-2000 5.50%			1,080,444		22,258		
0200288. REALIC a-2000 6.00%		XXX		XXX			
0200289. REALIC a-2000 6.00%	401, 341		166,481		309,949		
0200289. HEALIC a-2000 6.25%			1,335,607	XXX			
0200291. REALIC a-2000 6.75%	.  312,5/8		308,943	XXX	3,635		
		XXX	344,922		19,614		
0200292. REALIC a-2000 7.00%	364,536			VVV	959		
0200293. 37 SA 2.50%	959	XXX			. —		
0200293. 37 SA 2.50% 0200294. 37 SA 3.50%	959 	XXX	0	XXX	117,331		
0200293. 37 SA 2.50% 0200294. 37 SA 3.50% 0200295. 51 GAM 2.00%	959 117,331 1,585	XXXXXX	0	XXXXXX	117,331 1,585		
0200293. 37 SA 2.50% 0200294. 37 SA 3.50% 0200295. 51 GAM 2.00% 0200296. 51 GAM 2.25%	959 117,331 1,585 5,082	XXX XXX XXX	0 0	XXX XXX XXX	117,331 1,585 5,082		
0200293. 37 SA 2.50% 0200294. 37 SA 3.50% 0200295. 51 GAM 2.00% 0200296. 51 GAM 2.25% 0200297. 51 GAM 2.50%	959 117,331 1,585 5,082 58,878	XXX XXX XXX XXX	0 0 0	XXXXXXXXXXXX			
0200293. 37 SA 2.50% 0200294. 37 SA 3.50% 0200295. 51 GAM 2.00% 0200296. 51 GAM 2.25%	959 117,331 1,585 5,082 58,878 432,989	XXX XXX XXX		XXXXXXXXXXXX	117,331 1,585 5,082 58,878 432,989		

DOMESTIC   TO   TO   TO   TO   TO   TO   TO   T	1	2	3	4	5	6	
Description   Production   Pr					Credit		
1.552.500   3.000					(Group and		
Company   17   649   10   10   10   10   10   10   10   1	Valuation Standard	Total (a)		Ordinary	Individual)	Group	
Company   17   649   10   10   10   10   10   10   10   1		1,352.392	XXX	0	XXX	1,352,392	
Description   19							
CONSIDER   17 DIN 1.1205							
Decoulty   1 miles   1 m	0200002. 71 CAM 11 00W	10,700,700					
0000005   7   90   3.65   93   0.000   90   90   90   90   90   90							
	0200305. /1 GAM 3.25%	310					
Controlled   19					XXX	578,710	
1909/000   7   697 75   75   75   75   75   75   75   75	0200307. 71 GAM 4.50%	9,114	XXX	0	XXX	9,114	
1909/000   7   697 75   75   75   75   75   75   75   75	0200308. 71 GAM 6.00%	5,262,445	XXX	0	XXX	5,262,445	
COMMINIST   1 OUT   7 OUT	0200309. 71 GAM 7 50%	192 235 132			XXX	192 235 132	
Control   17   648   8.00   9.77   868   9.00   9	0200310 71 GAM 7 75%	25, 430, 303			VVV	25 430 303	
CONTROLL   17 CHE   2.515	0200010. 71 QAM 9.10%	277 000				277 000	
CONTRACT   1   1   1   1   1   1   1   1   1	0200311. / I GAM 8.00%	277,809			XXX	277,809	
Concords   35 Get   0.501					XXX	48,281,518	
100000016 18 00 11 1.005			XXX	0	XXX	41,196,637	
100000016 18 00 11 1.005	0200314. 83 GAM 10.50%	590,364	XXX	0	XXX	590,364	
0000014   85 004   75 6	0200315. 83 GAM 11.00%	419.973	XXX	0	XXX	419.973	
0000011 8 00 00 5 255   00 00 00 00 00 00 00 00 00 00 00 00 0	0200316. 83 GAM 4 75%	26 810 526			XXX	26 810 526	
0.0001516   83 98 5 29			~~~	0			
1,000,000,000,000,000,000,000,000,000,0	0200017. 83 QAW 5.00%	21,004,007					
0.0000203   83 046 779							
Decoding   S Gulf   CON   Text   F1   S01   DOCK   DOCK							
00000236 28 3 W 6.255	0200320. 83 GAM 5.75%	8,912,790			XXX	8,912,790	
0000033, 83 GM 6.795	0200321. 83 GAM 6.00%	162,191,830	XXX	0	XXX	162, 191,830	
0000033, 83 GM 6.795			XXX	0	XXX	230,758,002	
Decognition   Company					XXX	205,769,628	
Decourse  35 Sept 7,00%				n	YVV	115 051 020	
DEDOCATE   80 SW   7.255   115 183, 384   2000				^			
0.000327, 63 GM 7-595					XXX	200,000,020	
DEDITIONAL   ST.   ST.					XXX	115,163,948	
Decompage   83 DM 8 006   125,651,184   2000   20,000   126,651,184   2000   20,0000   20,0000   20,							
00000393   30 W 8.05   25 961   180   200   20 968   180   20 968   180   20 968   180   20 968   180   20 968   20 96							
0000303   30 MB 255   25,865,190   200	0200329. 83 GAM 8.00%	125 ,651 .184	XXX	0			
Decosars   83 GW 8 505   7,005,120   XXX							
0200322 83 0M 8 755					YVV	7 005 120	
0.000333, 83 049 9, 25%   26,889,636   200X   0   XXX   26,889,636   X37,976   XXX   0   XXX   0   XXX   347,08   XXX   347,08   XXX   0   XXX   347,08	0200332 92 CAM 9 759	1,000,120			······································	AA GEE 000	
0000354   83 SM 9. 30%   0. XXX   0. XXX   0. XXX   0. XXX   0. XXX   291 125 494   XXX   0. 0 XXX   291 125 494   XXX   0	0200332. 83 GAM 8.75%	44,000,930			XXX	44,000,930	
2000365 94 GWI 8.36%   54 627   XXX	0200333. 83 GAM 9.25%	26,889,636			XXX	26,889,636	
200036.9 49 M. 2.755   291,125,494   XXX	0200334. 83 GAM 9.50%	3,437,087					
020037.9   040   4.055	0200335. 94 GAM 3.50%	54,627	XXX	0	XXX	54,627	
020037.9   040   4.055	0200336. 94 GAM 3.75%	291.125.494	XXX	0	XXX	291.125.494	
Depoils   94 GW   4.25\  Depoils   73,863,724   DOX   Depoils   DOX   DOX   T3,865,729   DOX   DEPOILS   DOX   DEPOILS   DOX   DEPOILS   DOX   DEPOILS   DOX   DEPOILS   DOX   DEPOILS					XXX	19 675 157	
Deposition   Proceedings   Proceedings   Process   Pro					VVV	73 863 724	
Depoil							
0200341.94 GM 5.25   500   10.739   500							
0200342, 94 68M 5,5%   390,110,739   XXX   0   XXX   486,646,024   0200344, 94 68M 5,75%   11,571,307   XXX   0   XXX   15,571,307   XXX   0   XXX   15,571,307   XXX   0   XXX   15,571,307   XXX   0   XXX   15,571,307   XXX   0   XXX   11,182,029   XXX   0   XXX   11,182,029   XXX   0   XXX   11,182,029   XXX   0   XXX   11,182,029   XXX   0   XXX   20,182,041,722   XXX   0   XXX   20,183,069   XXX   20,183,				•••••••••••••••••••••••••••••••••••••••	XXX		
Decompose							
Decompose	0200342. 94 GAM 5.25%	360,110,739	XXX	0	XXX	360,110,739	
Decompasts 9 de Dis 5.755   15.571, 307   XXX   0   XXX   11.820, 292   XXX   0   XXX   7.72, 115.761, 308   XXX   7.7	0200343. 94 GAM 5.50%	486.646.024	XXX	0	XXX	486,646,024	
Deconsides   94 GM   6,00%   182,041,722   XXX							
Decognate   94 GM   6.5%   7.9 213.74							
D200347 94 GNM 6,50%		, ,					
Decode   194   194   195   1					XXX	11, 182,029	
Decognate   94 GMI 7.00%   7,638,222   XXXX   0   XXX   7,638,222   XXXX   36,059,163,542   XXX   7,215,404   XXX   23,964,119,526   XXX   2,156,693,82   XXX   7,215,404   XXX   23,964,119,526   XXX   2,166,693,82   XXX   2,166,693,82   XXX   2,166,693,82   XXX   2,166,693,82   XXX   2,166,693,82   XXX   2,166,693,82   XXX   XXX   X,215,604,105   X,215							
029999F Totals (Gross)	0200348. 94 GAM 6.75%	209, 136, 965	XXX	0	XXX		
029999F Totals (Gross)	0200349. 94 GAM 7.00%	7,638,222	XXX	0	XXX	7,638,222	
D299998. Reinsurance ceded   26, 130, 6113, 349   XXX   23, 964, 119, 526   XXX   2, 166, 683, 82   D299999. Annulities: Totals (Net)   17, 142, 754, 598   XXX   12, 084, 044, 016   XXX   5, 048, 710, 58   SUPPLEMENTARY CONTRACTS WITH LIFE   D300001: 1937 STMD4D6 ANUITY 3, 00%   320   0   320   0   0   0   0   0   0   0   0   0		43 273 567 947	XXX	36 058 163 542	XXX		
D299999. Annulities: Totals (Niet)	, ,						
SUPPLEMENTARY CONTRACTS WITH LIFE				, , ,			
CONTINGENCIES:		17,142,754,598	XXX	12,094,044,016	XXX	5,048,710,582	
D300001 1937 STMDARD ANUITY 3.00%   13,140   0   11,076   0   2,06							
0300002   1971   IAI   7.50%   320							
D0300003   1983   JAM   6.25%				11,076	0	2,064	
D0300003   1983   JAM   6.25%	0300002. 1971 IAM 7.50%	320	0	320	0	0	
DG00004   1983   IAM   6.50%   75   162   0   75   162   0   0   0   0   0   0   0   0   0	0300003. 1983 IAM 6.25%	48,405		48,405	0	0	
D300005   1883   IMI   7.0%   12   020   0   12   020   0   0   0300006   1883   IMI   7.0%   12   020   0   12   020   0   0   0300007   1883   IMI   7.0%   14   991   0   0   14   991   0   0   0   0   0   0   0   0   0	0300004. 1983 IAM 6.50%	75 162		75 162	n	0	
0300006   983   MI 7 20%   0   12 020   0   12 020   0   0   0300007   0300007   0300008   1983   MI 7 7.5%   14 991   0   14 991   0   0   14 991   0   0   0   0   0   0   0   0   0							
D300007, 1983   IAM 7, 25%   6.6, 466   0   66, 466   0   0   0   0   0   0   0   0   0	0300006. 1983 IAM 7 00%	12 020					
19300008   1983   IAM   1983   IAM   1981   0							
GOSDOOO9. 1983 IAM 8.00%			0		ļ		
0300010. 1983 IAM 8.25%   128,219   0   60,035   0   68,18			0				
0300011. 1983 IAM 8.75%   103,010   0   30,382   0   72,62				0	ļ0		
0300012			ļ0	60,035	J0	,	
0300012			0	30,382	ļ0		
0300013   IAR 2012 4,00%   160,667   0   160,667   0   0   0   0300014   PROGRESSIVE ANNUITY 3.00%   59,711   0   69,711   0   69,711   0   0   0   0   0   0   0   0   0			0	9,552	0	0	
D300014   PROGRESSIVE ANNUITY 3.00%   69,711   0   69,711   0   0   0   0   0   0   0   0   0	0300013. IAR 2012 4.00%	160,667	0	160,667	0	0	
0300015   REALIC 2012   IAR 1.50%   180,577   0   180,577   0   0   0   0   0   0   0   0   0	0300014. PROGRESSIVE ANNUITY 3.00%	69 711	0	69 711		0	
0300016.         REALIC 2012 IAR 1.75%         1,091,687         0         1,091,687         0           0300017.         REALIC 2012 IAR 2.00%         240,234         0         240,234         0           0300018.         REALIC 2012 IAR 2.25%         1,177,130         0         1,177,130         0           0300019.         REALIC 2012 IAR 2.50%         2,744,984         0         2,744,984         0           0300020.         REALIC 2012 IAR 3.00%         2,733,822         0         2,703,822         0           0300021.         REALIC 2012 IAR 3.00%         2,703,822         0         2,703,822         0           0300022.         REALIC 2012 IAR 3.05%         2,691,046         0         2,691,046         0           0300023.         REALIC 2012 IAR 3.75%         8,522,924         0         8,522,924         0           0300024.         REALIC 2012 IAR 3.75%         8,522,924         0         8,522,924         0           0300025.         REALIC 2012 IAR 4.00%         9,441,116         0         9,441,116         0           0300026.         REALIC 2012 IAR 4.25%         1,085,267         0         1,085,267         0           0300027.         REALIC 37 SA 2.50%         7/8         0			n	180 577			
0300017.         REALIC 2012 IAR 2.00%         240,234         0         240,234         0           0300018.         REALIC 2012 IAR 2.50%         1,177,130         0         1,177,130         0           0300019.         REALIC 2012 IAR 2.50%         2,744,984         0         2,744,984         0           0300020.         REALIC 2012 IAR 3.00%         3,659,312         0         3,659,312         0           0300021.         REALIC 2012 IAR 3.00%         2,703,822         0         2,703,822         0           0300023.         REALIC 2012 IAR 3.50%         2,691,046         0         2,691,046         0           0300024.         REALIC 2012 IAR 3.50%         1,694,198         0         1,694,198         0           0300025.         REALIC 2012 IAR 4.00%         9,441,116         0         9,441,116         0           0300026.         REALIC 2012 IAR 4.25%         1,085,267         0         1,085,267         0           0300027.         REALIC 37 SA 3.50%         52,179         0         52,179         0           0300028.         REALIC 51 GAM 3.50%         45,955         0         0         0         45,955           0300030.         REALIC 55 AA 3.50%         6,482         0 <td>0300016 REALIC 2012 LAR 1 75%</td> <td>1 00,377</td> <td>O</td> <td>1 001 607</td> <td>n</td> <td></td>	0300016 REALIC 2012 LAR 1 75%	1 00,377	O	1 001 607	n		
0300018. REALIC 2012 IAR 2.25%         1,177,130         0         1,177,130         0           0300019. REALIC 2012 IAR 2.50%         2,744,984         0         2,744,984         0           0300020. REALIC 2012 IAR 3.00%         3,659,312         0         3,659,312         0           0300021. REALIC 2012 IAR 3.00%         2,703,822         0         2,703,822         0           0300022. REALIC 2012 IAR 3.25%         2,691,046         0         2,691,046         0           0300023. REALIC 2012 IAR 3.50%         1,694,198         0         1,694,198         0           0300024. REALIC 2012 IAR 4.00%         9,441,116         0         9,441,116         0           0300025. REALIC 2012 IAR 4.00%         9,441,116         0         9,441,116         0           0300027. REALIC 37 SA 2.50%         778         0         778         0           0300028. REALIC 37 SA 3.50%         52,179         0         52,179         0           0300029. REALIC 51 GAM 3.50%         45,955         0         0         0           0300030. REALIC 55 AA 6.00%         9,88         0         9,98         0           0300031. REALIC 55 AA 6.00%         115,068         0         0         0         0         115,06 <td></td> <td></td> <td>0</td> <td>1,001,007</td> <td></td> <td></td>			0	1,001,007			
0300019. REALIC 2012 IAR 2.50%         2,744,984         0         2,744,984         0           0300020. REALIC 2012 IAR 2.75%         3,659,312         0         3,659,312         0           0300021. REALIC 2012 IAR 3.00%         2,703,822         0         2,703,822         0           0300022. REALIC 2012 IAR 3.25%         2,691,046         0         2,691,046         0           0300023. REALIC 2012 IAR 3.50%         1,694,198         0         1,694,198         0           0300024. REALIC 2012 IAR 3.75%         8,522,924         0         8,522,924         0           0300025. REALIC 2012 IAR 4.00%         9,441,116         0         9,441,116         0           0300026. REALIC 2012 IAR 4.25%         1,085,267         0         1,085,267         0           0300027. REALIC 37 SA 2.50%         778         0         778         0           0300028. REALIC 37 SA 3.50%         52,179         0         52,179         0           0300029. REALIC 51 GAM 3.50%         45,955         0         0         0         45,955           0300030. REALIC 55 AA 6.00%         998         0         998         0         0         0         115,06           0300031. REALIC 71 GAM 6.00%         115,068         0			0		} <u>0</u>		
0300020.         REALIC 2012 IAR 2.75%         3,659,312         0         3,659,312         0           0300021.         REALIC 2012 IAR 3.00%         2,703,822         0         2,703,822         0           0300022.         REALIC 2012 IAR 3.50%         2,691,046         0         2,691,046         0           0300023.         REALIC 2012 IAR 3.50%         1,694,198         0         1,694,198         0           0300024.         REALIC 2012 IAR 3.75%         8,522,924         0         8,522,924         0           0300025.         REALIC 2012 IAR 4.00%         9,441,116         0         9,441,116         0           0300026.         REALIC 2012 IAR 4.25%         1,085,267         0         1,085,267         0           0300027.         REALIC 37 SA 2.50%         778         0         778         0           0300028.         REALIC 37 SA 3.50%         52,179         0         52,179         0           0300029.         REALIC 51 GAM 3.50%         45,955         0         0         0         45,95           0300030.         REALIC 57 GAM 6.00%         998         0         998         0         0         0         115,06           0300031.         REALIC 71 GAM 6.00%	U3UUU18. HEALIC 2012 IAR 2.25%	J1 , 177 , 130	0		ļ0		
0300020.         REALIC 2012 IAR 2.75%         3,659,312         0         3,659,312         0           0300021.         REALIC 2012 IAR 3.00%         2,703,822         0         2,703,822         0           0300022.         REALIC 2012 IAR 3.50%         2,691,046         0         2,691,046         0           0300023.         REALIC 2012 IAR 3.50%         1,694,198         0         1,694,198         0           0300024.         REALIC 2012 IAR 3.75%         8,522,924         0         8,522,924         0           0300025.         REALIC 2012 IAR 4.00%         9,441,116         0         9,441,116         0           0300026.         REALIC 2012 IAR 4.25%         1,085,267         0         1,085,267         0           0300027.         REALIC 37 SA 2.50%         778         0         778         0           0300028.         REALIC 37 SA 3.50%         52,179         0         52,179         0           0300029.         REALIC 51 GAM 3.50%         45,955         0         0         0         45,95           0300030.         REALIC 57 GAM 6.00%         998         0         998         0         0         0         115,06           0300031.         REALIC 71 GAM 6.00%			0		0	0	
0300021. REALIC 2012 IAR 3.00%       2,703,822       0       2,703,822       0         0300022. REALIC 2012 IAR 3.25%       2,691,046       0       2,691,046       0         0300023. REALIC 2012 IAR 3.50%       1,694,198       0       1,694,198       0         0300024. REALIC 2012 IAR 3.75%       8,522,924       0       8,522,924       0         0300025. REALIC 2012 IAR 4.00%       9,441,116       0       9,441,116       0         0300026. REALIC 2012 IAR 4.25%       1,085,267       0       1,085,267       0         0300027. REALIC 37 SA 2.50%       778       0       778       0         0300028. REALIC 37 SA 3.50%       52,179       0       52,179       0         0300029. REALIC 51 GAM 3.50%       45,955       0       0       0       45,955         0300030. REALIC 55 AA 3.50%       6,482       0       6,482       0       0       998       0         0300031. REALIC 55 AA 6.00%       998       0       998       0       0       0       115,068         0300032. REALIC 71 GAM 6.00%       115,068       0       0       0       0       115,068         0300033. REALIC 71 GAM 10.00%       57,439       0       0       0       0	0300020. REALIC 2012 IAR 2.75%	3,659,312	0	3,659,312	0	0	
0300022. REALIC 2012 IAR 3.25%       2,691,046       0       2,691,046       0         0300023. REALIC 2012 IAR 3.50%       1,694,198       0       1,694,198       0         0300024. REALIC 2012 IAR 3.75%       8,522,924       0       8,522,924       0         0300025. REALIC 2012 IAR 4.00%       9,441,116       0       9,441,116       0         0300026. REALIC 2012 IAR 4.25%       1,085,267       0       1,085,267       0         0300027. REALIC 37 SA 2.50%       778       0       778       0         0300028. REALIC 37 SA 3.50%       52,179       0       52,179       0         0300029. REALIC 51 GAM 3.50%       45,955       0       0       0       45,955         0300031. REALIC 55 AA 3.50%       6,482       0       6,482       0       0       998       0         0300032. REALIC 71 GAM 6.00%       115,068       0       0       0       0       115,06         0300033. REALIC 71 GAM 7.50%       11,044       0       0       0       0       57,43         0300034. REALIC 71 GAM 11.00%       57,439       0       0       0       0       1,456,28         0300036. REALIC 71 GAM 11.25%       1,198,896       0       0       0 <t< td=""><td></td><td></td><td>0</td><td>2,703,822</td><td>0</td><td>0</td></t<>			0	2,703,822	0	0	
0300023. REALIC 2012 IAR 3.50%       1,694,198       0       1,694,198       0         0300024. REALIC 2012 IAR 3.75%       8,522,924       0       8,522,924       0         0300025. REALIC 2012 IAR 4.00%       9,441,116       0       9,441,116       0         0300026. REALIC 2012 IAR 4.25%       1,085,267       0       1,085,267       0         0300027. REALIC 37 SA 2.50%       778       0       778       0         0300028. REALIC 37 SA 3.50%       52,179       0       52,179       0         0300029. REALIC 51 GAM 3.50%       45,955       0       0       0       45,95         0300030. REALIC 55 AA 3.50%       6,482       0       6,482       0       0       998       0         0300031. REALIC 55 AA 6.00%       998       0       998       0       998       0         0300032. REALIC 71 GAM 6.00%       115,068       0       0       0       0       115,068         0300033. REALIC 71 GAM 10.00%       57,439       0       0       0       0       57,43         0300035. REALIC 71 GAM 11.00%       1,456,280       0       0       0       0       1,198,89	0300022. REALIC 2012 IAR 3 25%	2 691 046	n		n	0	
0300024. REALIC 2012 IAR 3.75%       8,522,924       0       8,522,924       0         0300025. REALIC 2012 IAR 4.00%       9,441,116       0       9,441,116       0         0300026. REALIC 2012 IAR 4.25%       1,085,267       0       1,085,267       0         0300027. REALIC 37 SA 2.50%       778       0       778       0         0300028. REALIC 37 SA 3.50%       52,179       0       52,179       0         0300029. REALIC 51 GAM 3.50%       45,955       0       0       0       45,95         0300030. REALIC 55 AA 3.50%       6,482       0       6,482       0         0300031. REALIC 55 AA 6.00%       998       0       998       0         0300032. REALIC 71 GAM 6.00%       115,068       0       0       0       115,068         0300033. REALIC 71 GAM 10.00%       57,439       0       0       0       0       57,439         0300035. REALIC 71 GAM 11.00%       1,456,280       0       0       0       0       1,198,896			n	1 60/ 100	n		
0300025. REALIC 2012 IAR 4.00%       9,441,116       0       9,441,116       0         0300026. REALIC 2012 IAR 4.25%       1,085,267       0       1,085,267       0         0300027. REALIC 37 SA 2.50%       778       0       778       0         0300028. REALIC 37 SA 3.50%       52,179       0       52,179       0         0300029. REALIC 51 GAM 3.50%       45,955       0       0       0       45,95         0300030. REALIC 55 AA 3.50%       6,482       0       6,482       0         0300031. REALIC 55 AA 6.00%       998       0       998       0         0300032. REALIC 71 GAM 6.00%       115,068       0       0       0       0       115,068         0300033. REALIC 71 GAM 17.50%       11,044       0       0       0       0       11,04         0300034. REALIC 71 GAM 10.00%       57,439       0       0       0       0       57,439         0300035. REALIC 71 GAM 11.00%       1,456,280       0       0       0       0       1,198,896	0300024 PEALIC 2012 IND 2 75%	0 500 004		0 500 004			
0300026. REALIC 2012 IAR 4.25%       1,085,267       0       1,085,267       0         0300027. REALIC 37 SA 2.50%       778       0       778       0         0300028. REALIC 37 SA 3.50%       52,179       0       52,179       0         0300029. REALIC 51 GAM 3.50%       45,955       0       0       0       45,95         0300030. REALIC 55 AA 3.50%       6,482       0       6,482       0         0300031. REALIC 55 AA 6.00%       998       0       998       0         0300032. REALIC 71 GAM 6.00%       115,068       0       0       0       115,068         0300033. REALIC 71 GAM 7.50%       11,044       0       0       0       0       11,04         0300034. REALIC 71 GAM 10.00%       57,439       0       0       0       0       57,439         0300035. REALIC 71 GAM 11.00%       1,456,280       0       0       0       0       1,198,896			0				
0300027. REALIC 37 SA 2.50%     778     0     778     0       0300028. REALIC 37 SA 3.50%     52,179     0     52,179     0       0300029. REALIC 51 GAM 3.50%     45,955     0     0     0     45,95       0300030. REALIC 55 AA 3.50%     6,482     0     6,482     0       0300031. REALIC 55 AA 6.00%     998     0     998     0       0300032. REALIC 71 GAM 6.00%     115,068     0     0     0     115,06       0300033. REALIC 71 GAM 7.50%     11,044     0     0     0     0     11,04       0300034. REALIC 71 GAM 10.00%     57,439     0     0     0     0     57,439       0300035. REALIC 71 GAM 11.00%     1,456,280     0     0     0     0     1,456,28       0300036. REALIC 71 GAM 11.25%     1,198,896     0     0     0     0     1,198,896			ļ0				
0300028. REALIC 37 SA 3.50%     52,179     0     52,179     0       0300029. REALIC 51 GAM 3.50%     45,955     0     0     0     45,955       0300030. REALIC 55 AA 3.50%     6,482     0     6,482     0       0300031. REALIC 55 AA 6.00%     998     0     998     0       0300032. REALIC 71 GAM 6.00%     115,068     0     0     0     0     115,06       0300033. REALIC 71 GAM 7.50%     11,044     0     0     0     0     11,04       0300034. REALIC 71 GAM 10.00%     57,439     0     0     0     0     57,439       0300035. REALIC 71 GAM 11.00%     1,456,280     0     0     0     0     1,456,28       0300036. REALIC 71 GAM 11.25%     1,198,896     0     0     0     0     1,198,89			0		ļ0	0	
0300028. REALIC 37 SA 3.50%     52,179     0     52,179     0       0300029. REALIC 51 GAM 3.50%     45,955     0     0     0     45,955       0300030. REALIC 55 AA 3.50%     6,482     0     6,482     0       0300031. REALIC 55 AA 6.00%     998     0     998     0       0300032. REALIC 71 GAM 6.00%     115,068     0     0     0     0     115,06       0300033. REALIC 71 GAM 7.50%     11,044     0     0     0     0     11,04       0300034. REALIC 71 GAM 10.00%     57,439     0     0     0     0     57,439       0300035. REALIC 71 GAM 11.00%     1,456,280     0     0     0     0     1,456,28       0300036. REALIC 71 GAM 11.25%     1,198,896     0     0     0     0     1,198,89			0		0	0	
0300029. REALIC 51 GAM 3.50%     45,955     0     0     0     45,95       0300030. REALIC 55 AA 3.50%     6,482     0     6,482     0       0300031. REALIC 55 AA 6.00%     998     0     998     0       0300032. REALIC 71 GAM 6.00%     115,068     0     0     0     0     115,06       0300033. REALIC 71 GAM 7.50%     11,044     0     0     0     0     11,04       0300034. REALIC 71 GAM 10.00%     57,439     0     0     0     0     57,43       0300035. REALIC 71 GAM 11.00%     1,456,280     0     0     0     1,456,28       0300036. REALIC 71 GAM 11.25%     1,198,896     0     0     0     0     1,198,89	0300028. REALIC 37 SA 3.50%	52,179	0	52 . 179	0	0	
0300030. REALIC 55 AA 3.50%       6,482       0       6,482       0         0300031. REALIC 55 AA 6.00%       998       0       998       0         0300032. REALIC 71 GAM 6.00%       115,068       0       0       0       0       115,06         0300033. REALIC 71 GAM 7.50%       11,044       0       0       0       0       11,04         0300034. REALIC 71 GAM 10.00%       57,439       0       0       0       0       57,43         0300035. REALIC 71 GAM 11.00%       1,456,280       0       0       0       0       1,456,28         0300036. REALIC 71 GAM 11.25%       1,198,896       0       0       0       0       1,198,89	0300029. REALIC 51 GAM 3 50%	45 955	n	l '	n	45.955	
0300031. REALIC 55 AA 6.00%     998     0       0300032. REALIC 71 GAM 6.00%     115,068     0     0     0     115,06       0300033. REALIC 71 GAM 7.50%     11,044     0     0     0     0     11,04       0300034. REALIC 71 GAM 10.00%     57,439     0     0     0     0     57,43       0300035. REALIC 71 GAM 11.00%     1,456,280     0     0     0     0     1,456,28       0300036. REALIC 71 GAM 11.25%     1,198,896     0     0     0     0     1,198,89					n		
0300032. REALIC 71 GAM 6.00%     115,068     0     0     0     115,06       0300033. REALIC 71 GAM 7.50%     11,044     0     0     0     11,04       0300034. REALIC 71 GAM 10.00%     57,439     0     0     0     57,43       0300035. REALIC 71 GAM 11.00%     1,456,280     0     0     0     1,456,28       0300036. REALIC 71 GAM 11.25%     1,198,896     0     0     0     0     1,198,89	0300000. IILALIO 33 MA 3.3U%	000		0,482	0		
0300033. REALIC 71 GAM 7.50%     11,044     0     0     0     11,04       0300034. REALIC 71 GAM 10.00%     57,439     0     0     0     57,439       0300035. REALIC 71 GAM 11.00%     1,456,280     0     0     0     0     1,456,28       0300036. REALIC 71 GAM 11.25%     1,198,896     0     0     0     0     1,198,89			0		ļ0		
0300033. REALIC 71 GAM 7.50%     11,044     0     0     0     11,04       0300034. REALIC 71 GAM 10.00%     57,439     0     0     0     57,439       0300035. REALIC 71 GAM 11.00%     1,456,280     0     0     0     0     1,456,28       0300036. REALIC 71 GAM 11.25%     1,198,896     0     0     0     0     1,198,89			ļ0	ļ0	ļ0		
0300034. REALIC 71 GAM 10.00%     57,439     0     0     57,439       0300035. REALIC 71 GAM 11.00%     1,456,280     0     0     0     1,456,280       0300036. REALIC 71 GAM 11.25%     1,198,896     0     0     0     0     1,198,896			0	0	ļ0		
0300035. REALIC 71 GAM 11.00%			0	0	0	57,439	
0300036. REALIC 71 GAM 11.25% 1,198,896 0 0 1,198,89			0	0	0	1,456,280	
0300037. REALIC 71 IAM 3.00%			0	0	0	1,198,896	
			n			l	
	. COCCOUNT. III DI IV. C. LDW O VOM	L	U	ىن, 20كى	JU	لــــــــــــــــــــــــــــــــــــ	

1	2	3	4	5	6
				Credit (Group and	
Valuation Standard	Total (a)	Industrial	Ordinary	Individual)	Group
0300038. REALIC 71 IAM 3.50%	164,788	0	1,414	0	163,374
0300039. REALIC 71 IAM 5.00%	254,914	0	0	0	254,914
0300040. REALIC 71 IAM 5.50%	5,344 322.974	0	5,344 192,952	0	0
0300041. REALIC 71 IAM 6.00%	322,974		192,952	0	130,022
0300042. REALIC 71 IAM 6.25%	11,866	 N	11,866	0	4,333
0300044. REALIC 71 IAM 6.63%	6.479	0	6.479	0	0
0300045. REALIC 71 IAM 6.99%	813	0	813	0	0
0300046. REALIC 71 IAM 7.50%	49,342	0	45,468	0	3,874
0300047. REALIC 71 IAM 8.00%	84,896	0	84,896	0	0
0300048. REALIC 71 IAM 8.25%	2,558	0	2,558	0	0
0300049. REALIC 71 IAM 8.75%	35,463	0	8,953	0	26,510
0300050. REALIC 71 IAM 9.00%	1,789	0	1,789	0	0
0300051. REALIC 71 IAM 10.00%	2,048	0	2,048	0	0
0300052. REALIC 71 IAM 11.00%	32,118	0	32,118	0	0
0300053. REALIC 71 IAM 11.25%	271,555 3,955	 0	271,555 3.955	0	
0300054. REALIC 71 TAM 13.25%		 0	3,955	0	 0
0300056. REALIC 83 A 5.00%	2,854		2.854	0	0
0300057. REALIC 83 A 5.25%	, .	0	96.741	0	0
		0	7.920	0	0
0300059. REALIC 83 A 5.60%	15,337	0	15,337	0	0
0300060. REALIC 83 A 6.00%	21,729	0	21,729	0	0
0300061. REALIC 83 A 6.25%	1,075,926	0	1,075,926	0	0
0300062. REALIC 83 A 6.33%	23,388	0	23,388	0	0
0300063. REALIC 83 A 6.50%	187,552	0	187,552	0	0
0300064. REALIC 83 A 6.63%	9,303 235.925	0	9,303	0	0
0300065. REALIC 83 A 6.75%	235,925 55.032	0	235,925 55,032	0	0
0300066. REALIC 83 A 6.39%	210,655	 n	210.655	0 n	0 n
0300067. REALIC 83 A 7.50%	157,214	 N	157,214	0	 n
0300069. REALIC 83 A 7.50%	4,373	0	4,373	0	0 
0300070. REALIC 83 A 7.75%	170,512	0	170,512	0	0
0300071. REALIC 83 A 8.00%	163,716	0	163,716	0	0
0300072. REALIC 83 A 8.25%	328,006	0	328,006	0	0
0300073. REALIC 83 A 8.75%	214,800	0	214,800	0	0
0300074. REALIC 83 A 9.00%	4,846	0	4,846	0	0
0300075. REALIC 83 A 9.25%	89, 104	0	89, 104	0	0
0300076. REALIC 83 GAM 6.75%	27,381	0	0	0	27,381
0300077. REALIC 83 GAM 8.00%	1,756,238 80.935	0	0	0	1,756,238
0300078. REALIC 83 GAM 8.25%	253,390	0 0	0	0	80,935 253,390
0300079. HEALIC 83 GAM 8.75%	277.285	0	0	0	277.285
0300081. REALIC 84 A 11.00%	176,629	0	176.629	0	217,203
0300082. REALIC 94 GAM 5.25%	182.257	0	0	0	182.257
0300083. REALIC 94 GAM 5.50%		0	0	.0	255,917
0300084. REALIC 94 GAM 6.00%		0	0	0	19,398
0300085. REALIC 94 GAR 2.25%		0	0	0	64,944
0300086. REALIC 94 GAR 3.00%		0	0	0	691,138
0300087. REALIC 94 GAR 3.25%		0	0	0	615,266
0300088. REALIC 94 GAR 3.50%		0	0	0	244,494
0300089. REALIC 94 GAR 3.75%	607,035	0	0	0	607,035
0300090. REALIC 94 GAR 4.00% 0300091. REALIC 94 GAR 4.25%		0 0	0	0 0	2,229,338 593,666
0300091. hEALIC 94 GAR 4.25%		0	0	0	757.685
0300093. REALIC 94 GAR 5.00%		0	0	0	761,370
0300094. REALIC 94 GAR 5.25%		0	0	0	1,271,216
0300095. REALIC 94 GAR 5.50%		0	0	0	
0300096. REALIC 94 GAR 6.00%	824,992	0	0	0	824,992
0300097. REALIC 94 GAR 6.50%	388,703	0	0	0	388,703
0300098. REALIC a-1949 3.50%	109,563	0	109.563	0	0
0300099. REALIC a-2000 4.00%	3,291,481	0	3,291,481	0	0
0300100. REALIC a-2000 4.25%		0	1,769,677	0	0
0300101. REALIC a-2000 4.50%	3,080,283	0	3,680,283 415,224	0	0
0300103. REALIC a-2000 5.00%		0	1,118,661	0	152,323
0300104. REALIC a-2000 5.50%	982 555	0	982,555	0	
0300105. REALIC a-2000 6.00%	1,297,787	0	1,297,787	0	0
0300106. REALIC a-2000 6.25%	159,979	0	159,979	0	0
0300107. REALIC a-2000 6.50%	167,673	0	167,673	0	0
0300108. REALIC a-2000 6.75%	317,309	0	317,309	0	0
0300109. REALIC a-2000 7.00%	451,142	0	451,142	0	0
0399997. Totals (Gross)	70,347,629	0	53,787,521	0	16,560,108
0399998. Reinsurance ceded	2,970,967	0	, , , , , , , , , , , , , , , , , , , ,	0	242,971
0399999. SCWLC: Totals (Net)	67,376,662	0	51,059,525	0	16,317,137
ACCIDENTAL DEATH BENEFITS:	04 555	•	24,555	_	_
0400001. 1959 ADB Table 1941 CSO 3.00%	24,555	0	24,555	0 0	0
0400002. 1959 ADB Table 1941 Std Ind 3.00%		484,980 0	1.428.268	0	0 0
0400003. 1939 ADB Table 1938 CS0 3.00%		0	1,428,208	0	0
0400005. 1959 ADB Table 1958 CS0 6.00%	5 210	0	5,210	0	0
0400006. 1959 ADB Table 1980 CSO 4.00%	1.424	0	1,417	0	7
0400007. 1959 ADB Table 1980 CSO 4.50%	54,730	0	53,900	0	830
0400008. 1959 ADB Table 1980 CSO 5.00%	21,939	0	21,939	0	0
0400009. 1959 ADB Table 1980 CSO 5.50%	946,068	0	946,068	0	0
0400010. 1959 ADB Table 1980 CSO 6.00%		0	20,809	0	0
0400011. 1959 ADB Table 2001 CSO 4.00%		0	16,542	0	0
0400012. REALIC 59 ADB	4,693	0	3,118	0	1,575
0400013. REALIC 59 ADB 2.50%		0	2,394	0	0
0400014. REALIC 59 ADB 3.00%	43,452	0 0	43,452 24.747	0 0	0
0400015. REALIC 59 ADB 4.50%		0	37.922	0	
3.00010. HENETO OO AUD 4.00%					

1	2	3	4	5	6	
1	2	3	4	Credit	0	
	T . 1 (5)		0.11	(Group and		
Valuation Standard	Total (a)	Industrial 0	Ordinary	Individual)	Group	
0400017. REALIC 59 ADB 5.50%	3,245 28,038	0	3,245 28.038	0		
0400019. REALIC 59 ADB 3.00% NL		0	1,189	0	0	
0400020. REALIC 59 ADB 3.50% NL		0	275	0	0	
0400021. REALIC 59 ADB/ 2001 CSO 3.00%	10	0	10	0	0	
0400022. REALIC 59 ADB/ 2001 CS0 3.00% NL		0	165	0	0	
0400023. REALIC 59 ADB/ 41 CSO 3.00%	35,641	0	35,641	0	0	
0400024. REALIC 59 ADB/ 41 CSO 3.50%		0	242	0	0	
0400025. REALIC 59 ADB/ 58 CSO 3.00%	313,854	0	313,854	0	0	
0400026. REALIC 59 ADB/ 58 CSO 3.50%		0	4,987	0	0	
0400027. REALIC 59 ADB/ 58 CSO 4.50%		0	2,502 592,793	0		
0400029. REALIC 59 ADB/ 58 CSO 3.00% CHVW		0	392,793	0	٥	
0400030. REALIC 59 ADB/ 58 CS0 3.50% NL		0	27, 165	0	o	
0400031. REALIC 59 ADB/ 80 CSO 3.00%	246 547	0	246,547	0	0	
	50,381	0	50.381	0	0	
0400033. REALIC 59 ADB/ 80 CSO 4.50% CRVM	3,174,610	0	3,174,610	0	0	
0400034. REALIC 59 ADB/ 80 CS0 3.00% NL	22,932	0	22,932	0	0	
0400035. REALIC 59 ADB/ 80 CS0 3.50% NL		0	2,083	0	0	
0400036. REALIC 59 ADB/ 80 CS0 4.50% NL		0	1,416,473	0	1,737,376	
0400037. REALIC 59 ADB/ 80 CS0 5.00% NL		0	259,445	0	0	
0400038. REALIC 59 ADB/ 80 CS0 5.50% NL		0	48,838	0	0	
0400039. REALIC Unearned Premium Reserve	946	0	946	0	0	
0499997. Totals (Gross)	11,087,936	484,980	8,863,168	0	1,739,788	
0499998. Reinsurance ceded 0499999. Accidental Death Benefits: Totals (Net)	3,477,241	104 000	1,739,028	0	1,738,213	
DISABILITY-ACTIVE LIVES:	7,610,695	484,980	7, 124, 140	0	1,575	
0500001. 1926 Class (3) 3.0% NL	1 407	^	1,497	^	^	
0500001. 1926 Class (3) 3.0% NL	2 401	U	2,401	U	U	
0500002. 1932 Dis Study 1938 CS0 5.00% Benefit 5	4 QRA	n	4.984	0	0	
0500004. 1952 Dis Study 1980 CSO 4.00% Benefit 5		0	76,884	0	277	
0500005. 1952 Dis Study 1980 CSO 4.50% Benefit 5	2.835.058	0	2,576,142	0	258,916	
0500006. 1952 Dis Study 1980 CSO 5.00% Benefit 5		0	126, 155	0	L0	
0500007. 1952 Dis Study 1980 CS0 5.50% Benefit 5	408,223	0	408,223	0	0	
0500008. 1952 Dis Study 1980 CS0 6.00% Benefit 5		0	23,907	0	0	
0500009. 1952 Dis Study 2001 CSO 3.50% Benefit 5	542	0	542	0	0	
0500010. 1952 Dis Study 2001 CSO 4.00% Benefit 5	609,638	0	576,942	0	32,696	
0500011. 1952 Table P2 3.0% NL		0	92,522	0	0	
0500012. 1953 Table P2 4.5% NL		0	126,374	0	0	
0500013. 1958 CS0 3.0% (63-88)		0	40,873	0	0	
0500014. 1959 ADT(20%) 1980 CSO 5.5% NL	,,	35	6,259 213.073	0	٠	
0500016. 1980 CS0 3.0% (86-90)		აა	7,892	0		
0500017. CLASS 3 MOD CSO 3.0% (48-63)		0	299	0	0	
0500018. CT 3.0% NL	6.096	0	6.096	0	0	
0500019. OTHER	272	0	272	0	0	
0500020. REALIC 26 CI(3) 41 CSO 3.00%	39	0	39	0	0	
0500021. REALIC 41 Class (3) w/ 41 CSO 3.00%	9,890	0	9,890	0	0	
0500022. REALIC 52 CDT w/ 58 CS0 3.00% NL	44,314	0	44,314	0	0	
0500023. REALIC 52 Disability Study 3.50%	1,053	0	1,053	0	0	
0500024. REALIC 52 Disability Study w/ 58 CSO 3.00%		0	60,422	0	0	
0500025. REALIC 52 Disability Study w/ 58 CSO 3.50%		0	9,148	0	0	
0500026. REALIC 52 Disability Study w/ 58 CSO 3.00% NL			055		•	
0500007 DEN 10 50 District Odustry / 50 000 0 500 NI	355	0	355	0	0	
0500027. REALIC 52 Disability Study w/ 58 CSO 3.50% NL		0	228	0	0	
0500028. REALIC 52 Disability Study w/ 80 CSO 3.00%	£2 070	0	62,873	0	0	
0500028. HEALIC 52 Disability Study W/ 80 CSO 3.00%		0	2,765,791	0	2,580,464	
0500030. REALIC 52 Disability Study, Benefit 5 4.00%		0	1,624,994	n	n	
0500031. REALIC 52 Disability Study, Benefit 5 4.25%	7,983	0	7,983	0	0	
0500032. REALIC 52 Disability Study, Benefit 5 4.50%	1,719,804	0	1,719,804	0	0	
0500033. REALIC 52 Disability Study, Benefit 5 4.75%	4,165	0	4,165	0	0	
0500034. REALIC 52 Interco DI	4,816	0	4,816	0	0	
0500035. REALIC 52 Interco DI 2.50%	8,955	0	8,955	0	0	
0500036. REALIC 52 Interco DI 3.00% 0500037. REALIC 52 Interco DI 3.50%	55,823	0	55,823	0	0	
0500037. HEALIC 52 Interco DI 3.50%		0	9,295 313.497	0	L0 ^	
0500038. REALIC 52 Interco DI 3.00% NL		U	313,497	U	u	
0500040. REALIC 52 Interco DI w/ 2001 CSO 3.00%		0	1.583	n	n	
0500041. REALIC 52 Interco DI w/ 2001 CSO 4.00%	292.221	0	292,221	0	0	
0500042. REALIC 52 Interco DI w/ 41 CSO 3.00%	326	0	326	0	0	
0500043. REALIC 52 Interco DI w/ 58 CSO	15,885	0	15,885	0	0	
0500044. REALIC 52 Interco DI w/ 58 CSO 3.00%	485,832	0	485,832	0	0	
0500045. REALIC 52 Interco DI w/ 80 CSO 3.00%	549,523	0	549,523	0	0	
0500046. REALIC 52 Interco DI w/ 80 CSO 4.00%	7,969	0	7,969	0	0	
0500047. REALIC 52 Interco DI w/ 80 CSO 4.50%		0	19,477	0	0	
0500048. REALIC 52 Interco DI w/ 80 CS0 5.00%		<u>0</u>	125	0	ļ0	
0500049. REALIC 52 Study per 2/ 58CS0 MORT 5 3.00% 0500050. REALIC 58 Disability Study 3.00%	0,41/	0	6,417 31.531	0	0	
0500050. REALIC 58 DISABILITY Study 3.00%	31,031 707 c	0	31,531	0	0 ^	
0500051: REALIC 59 Period(2) & 56 CSO 3.00%	300	U	2,121		U	
0500053. REALIC Unearned COI - Waiver	2 000	n	2.000	0	n	
0500054. REALIC Unearned Premium Reserve	9 106	n	9,106	0	n	
0500055. REALIC Waiver Benefit 5 Period 2 3.00%	929	0	929	0	0	
0599997. Totals (Gross)	15,293,325	35	12,420,937	0	2,872,353	
0599998. Reinsurance ceded	11,432,270	0	8,615,358	0	2,816,912	
0599999. Disability-Active Lives: Totals (Net)	3,861,055	35	3,805,579	0	55,441	
	, ,	-			,	
DISABILITY-DISABLED LIVES:		i .	00 000 701	0	0	
0600001. 1952 Dis Study 1958 CSO 3.00% Benefit 5	23,900,721	0	23,900,721	0		
0600001. 1952 Dis Study 1958 CSO 3.00% Benefit 5 0600002. 1952 Dis Study 1958 CSO 3.50% Benefit 5	8,895,580	0	8,655,074	0	240,506	
0600001. 1952 Dis Study 1958 CSO 3.00% Benefit 5	8,895,580 24,797,216	0 0 0		0	240,506 	

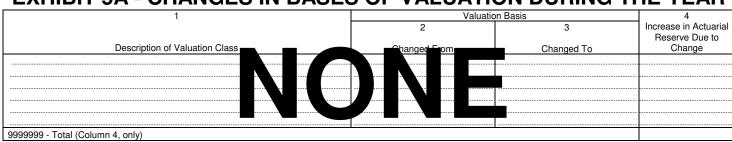
## **EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

EXINDIT O MOUNT			<u> </u>	OOITIIIAC	
1	2	3	4	5	6
				Credit	
Valuation Ctandard	Total (a)	Industrial	Ordinary	(Group and Individual)	Group
Valuation Standard				iridividual)	Group
0600005. 1952 Dis Study 1958 CSO 5.00% Benefit 5		0	6,726,439		0
0600006. 1952 Dis Study 1958 CSO 5.50% Benefit 5		0	4,429,708	ļ <u>0</u> ļ	0
0600007. 1952 Dis Study 1958 CSO 6.00% Benefit 5		0	345,266	0	0
0600008. REALIC 52 CDT w/ 58 CSO 3.00% NL	56,971	0	56,971	0	0
0600009. REALIC 52 Dis Ben 5	2,902	0	2,902	0	0
0600010. REALIC 52 Dis Ben 5 3.50%	465,206	0	465,206	0	0
0600011. REALIC 52 Dis Study (Inc. Ann) 3.00%	3,634,419	0	3,634,419	0	0
0600012. REALIC 52 Disability Study 3.50%	172.561	0	172,561	0	0
0600013. REALIC 52 Disability Study (Benefits 4 & 5)	, ,		,		
3.00%	5 583 698	0	5,583,698	0	0
0600014. REALIC 52 Disability Study w/ 58 CSO 3.00%	62 106	0	62,196	0	0
0600015. REALIC 52 Disability Study w/ 80 CSO 4.50%	27 540 202	0	26,894,255	0	655,038
		0		0	
0600016. REALIC 52 Disability Study, Benefit 5 3.00%			8,484,470		0
0600017. REALIC 52 Disability Study, Benefit 5 4.00%		0	872,322	0	0
0600018. REALIC 52 Disability Study, Benefit 5 4.50%		0	2,401,783	0	0
0600019. REALIC 52 Disability Study, Benefit 5 4.75%	103,706	0	103,706	0	0
0600020. REALIC 52 Interco DI 3.00%	4,847,912	0	4,847,912	0	0
0600021. REALIC 52 Interco DI 3.50%	1,644	0	0	0	1,644
0600022. REALIC 52 Interco DI Ben5 Per2 2.50%	10,999,676	0	10,999,676	0	0
0600023. REALIC 52 Interco DI Ben5 Per2 3.00%		0	4,403,110	0	0
0600024. REALIC 52 Interco DI w/ 2001 CSO 3.00%	115 301	0	115.301	0	0
0600025. REALIC 52 Interco DI w/ 58 CSO 3.00%	12 420 107	0	12.419.478	0	719
0600025. REALIC 52 Interco DI w/ 58 CSO 3.50%		0	10,004,423	0	
					0
0600027. REALIC 52 Interco DI w/ 58 CSO 3.00% NL	906,613	0	906,613	0	0
0600028. REALIC 52 Interco DI w/ 80 CSO 3.00%		0	2,808,981	0	0
0600029. REALIC 52 Period(2) & 58 CSO 3.00%		0	93,753	0	0
0600030. REALIC 52 Period(2) & 80 CSO 3.00%		0	794,700	0	0
0600031. REALIC 60 CSG 3.00%	85,055	0	0	0	85,055
0600032. REALIC 70 Interco 3.00%	165,677	0	152,633	0	13,044
0600033. REALIC 70 Interco Group 3.00%		0	0	0	28,818
0600034. REALIC 71 Interco DI Modified 4.50%	135	0	135		0
0600035. REALIC 85 CIDA w/ 80 CSO 4.00%	17 000	0	17.000	0	۰
0600036. REALIC Disabled Lives - IBNR	26 073	0	26,073		0
0600037. REALIC Krieger Disabled Lives 3.00%	104,344	0		0	104,344
0699997. Totals (Gross)			0		
	202,998,224	0	201,855,138	0	1,143,086
0699998. Reinsurance ceded	32,965,722	0	32,057,134	0	908,588
0699999. Disability-Disabled Lives: Totals (Net)	170,032,502	0	169,798,004	0	234,498
MISCELLANEOUS RESERVES:					
0700001. For excess of valuation net premiums over					
corresponding gross premiums	83,472,328	371,623	80,679,975	0	2.420.730
0700002. For non-ded of deferred fractional prem or					
return of prem at death	1 355 202	0	1,355,292	0	0
0700003. VM-21/AG 43 (Excess over CSV)		0	339,097,032	0	27,616,078
		0	0		577,920,339
0700004. Miscellaneous Annuity Reserves		0	0 Q0	0	
0700005. REALIC 1/2 Gross Premium	90				0
0700006. REALIC Deficiency Reserves		0	122, 183, 155	0	13,440,806
0700007. REALIC Excess Mortality Reserves		0	3,202,491	0	0
0700008. REALIC Group Conversion		0	62,873	0	0
0700009. REALIC Guaranteed Insurability Option		0	14,500	0	0
0700010. REALIC Monthly Disability Rider	1, 199	0	1 , 199	0	0
0700011. REALIC Non-Deduction of Deferred Fractional					
Premiums	5.236.994	0	5,233,883	0	3,111
0700012. REALIC Optional Indebtedness	697,065	0	697,065	n	0
0700013. REALIC Payor Death	12	0	12	0	n
0700014. REALIC Reserve for the Value of Variable Units		0	12		0
		0	78,219		^
0700015 DEALIC Deturn of Description		0		<sup>0</sup>	
0700015. REALIC Return of Premiums	2,797,174	0	2,796,016	0	1, 158
0700016. REALIC Substandard Mortality	179,840	0	179,691	0	149
0700017. REALIC Surrender values in excess of basic					
reserves		0	69,995,062	0	34,594
0700018. REALIC Unearned Premium Reserve	159,609	0	47,519	0	112,090
0799997. Totals (Gross)	1,247,544,752	371,623	625,624,074	0	621,549,055
0799998. Reinsurance ceded	146,619,274	0	129,523,411	0	17,095,863
0799999. Miscellaneous Reserves: Totals (Net)		371,623	496,100,663	0	
	1,100,925,478				604,453,192
9999999. Totals (Net) - Page 3, Line 1	28,641,465,110	172,578,907	22,764,436,824	0	5,704,449,379

## **EXHIBIT 5 - INTERROGATORIES**

1.1 1.2	Has the reporting entity ever issued both participating and non-participating contracts?		Yes [	Х]	No [	l
2.1	Does the reporting entity at present issue both participating and non-participating contracts?	- ,	Yes [	]	No [ X	l
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 [	Χ]	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?	\$				0
	4.3 Basis of reserve:					
	N/A					
	N/A					
	4.5 Basis of special assessments: N/A					
	4.6 Assessments collected during the year					0
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					0
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 [	1	No [ X	1
	6.1 If so, state the amount of reserve on such contracts on the basis actually held:	\$	-		-	0
	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.	d				
7.	Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year?		V [	,	Na F V	
1.	7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements					
	7.1 if yes, state the total dollar amount of assets covered by these contracts of agreements.  7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:	Φ				0
	N/A					
	7.3 State the amount of reserves established for this business:					۸
	7.4 Identify where the reserves are reported in the blank:	Ψ				0
	·					
8.	N/A		Voc I	1	No I V	
0.	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:	Ψ Φ				ں ۸
	8.3 Identify where the reserves are reported in the blank:	Ψ				0
	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 [	Х]	No [	
	9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders:	\$		1,	799,718,	950
	9.2 State the amount of reserves established for this business:	\$		1,	737,357,	659
	9.3 Identify where the reserves are reported in the blank:					
	Exhibit 5, Ordinary deferred annuities					

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



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

		7 101011			<u> </u>	<u> </u>					,			
		1 1	Comprehe		4	5	6	7	8	9	10	11	12	13
			2	3				_ Federal						
								Employees	T: 11 NO /12:	THE VIX		D: 1.111		
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
-	ACTIVE LIFE RESERVE	TOTAL	individual	Group	Supplement	VISION ONly	Dental Only	FIAII	iviedicare	Medicaid	Credit A&F	income	Care	Other Health
4	Unearned premium reserves	8.746.418	0	(	0	_			0	١	0	3,085,153	5.242.379	418.886
2.	Additional contract reserves (b)	486 . 118 . 120	n l		)	n	0	0	0	n	0	46,801,151	425,243,205	14,073,764
2.	Additional actuarial reserves-Asset/Liability analysis	0 1	0		)	0	0	0	0	0	0	0	720,240,200	n
J.	Reserve for future contingent benefits	0	0		0	0	0	0	0	0	0	0	0	0
5	Reserve for rate credits	0	0	(	0	0	0	0	0	0	0	0	0	0
6	Aggregate write-ins for reserves	0	0		0	0	0	0	0	0	0	0	0	0
7	Totals (Gross)	494,864,538	0	(	0	0	0	0	0	0	0	49,886,304	430,485,584	14,492,650
8	Reinsurance ceded	494.864.538	0		0	0	0	0	0	0	0	49,886,304	430,485,584	14,492,650
9.	Totals (Net)	0	0	(	0	0	0	0	0	0	0	0	0	0
<u> </u>	CLAIM RESERVE		Ţ,	•	, ,	ľ		, ,					-	Ĭ
10	Present value of amounts not yet due on claims	659,701,561	0	(	0	0	0	0	0	0	0	514,256,580	138,356,410	7,088,571
11	Additional actuarial reserves-Asset/Liability analysis	0	0	(	0	0	0	0	0	0	0	0	0	0
12.	Reserve for future contingent benefits	0	0	(	0	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves	0	0	(	0	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	659,701,561	0	(	0	0	0	0	0	0	0	514,256,580	138,356,410	7,088,571
15.	Reinsurance ceded	659.701.561	0	(	0	0	0	0	0	0	0	514,256,580	138,356,410	7,088,571
16.	Totals (Net)	0	0	(	0	0	0	0	0	0	0	0	0	0
17.	TOTAL (Net)	0	0	(	0	0	0	0	0	0	0	0	0	0
18.	TABULAR FUND INTEREST	0	0	(	0	0	0	0	0	0	0	0	0	0
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
	Summary of remaining write-ins for Line 6 from overflow page	0	0 [	(	00	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	(	0	0	0	0	0	0	0	0	0	0
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	(	00	0	0	00	0	0	0	0	0	0
	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	(	0	0	0	0	0	0	0	0	0	0

<sup>(</sup>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.

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

#### ANNUAL STATEMENT FOR THE YEAR 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

#### REALIC - Admin Re DI / A&H (Dallas)

#### Attachment to Exhibit 6 of 2020 Annual Statement Additional Active Life Reserves - Statutory Valuation Bases

Additional contract reserves were calculated on a seriatim basis using the two-year preliminary term method and taking the mid-terminal reserves plus the gross unearned premium.

Type of Business	Valuation Morbidity	Valuation Interest Rates*				
Disability Income	1964 Commissioners Disability Table (pre-1989 issues)	3.5%, 4.0%, 4.5%, 5.5%, 6.0%				
Disability income	1985 Commissioners Individual Disability Tables A (post-1988 issues)	3.5%, 4.0%, 4.5%, 5.0%, 5.5%				
Cancer	1956 Cancer Expense Tables (pre-1979 issues)	3.5%, 4.0%				
	1974 Cancer Expense Tables (post-1978 & pre-1992 issues)	4.0%, 4.5%, 5.5%, 6.0%				
	1985 NAIC Cancer Tables (post-1991 issues)	4.5%, 5.0%, 5.5%				
Hospital Indemnity	1956 Hospital / Surgical Tables (pre-1979 issues)	3.5%, 4.0%				
	1974 Medical Expense Tables (post-1978 issues)	4.0%, 4.5%, 5.0%, 5.5%, 6.0%				
Hospital / Surgical	1956 Hospital / Surgical Tables (pre-1979 issues)	3.5%, 4.0%				
	1974 Medical Expense Tables (post-1978 issues)	4.0%, 4.5%, 5.0%, 5.5%, 6.0%				

<sup>\*</sup> Statutory maximum valuation interest based on year of issue.

## **EXHIBIT 7 - DEPOSIT TYPE CONTRACTS**

EAGIDITY DELOCKTION										
	1	2	3	4	5 Dividend	6 Premium and				
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Accumulations or Refunds	Other Deposit Funds				
Balance at the beginning of the year before reinsurance	13,040,950,008	12,292,527,639	427,218,973	248,645,371	48,563,235	23,994,790				
Deposits received during the year	1,313,664,261	1,284,182,967	6,493,571	22,692,624	295,099	0				
Investment earnings credited to the account	279,085,429	266,481,328	8,396,654	2, 172,743	1,792,156	242,548				
Other net change in reserves	208,707,633	88,703,412	123,805,097	(3,800,876)	0	0				
5. Fees and other charges assessed	5,336,961	0	5,336,961	0	0	0				
6. Surrender charges	0	0	0	0	0	0				
7. Net surrender or withdrawal payments	2,972,272,901	2,801,538,434	126,946,447	39,179,807	2,643,090	1,965,123				
Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0				
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	11,864,797,469	11,130,356,912	433,630,887	230,530,055	48,007,400	22,272,215				
10. Reinsurance balance at the beginning of the year	51,250,307	0	8,028,333	39,500,897	1,036,051	2,685,026				
11. Net change in reinsurance assumed	(2,960,968)	0	2,216,150	(4,037,480)	(895,011)	(244,627				
12. Net change in reinsurance ceded	27,064,969	0	26,986,976	1,223,494	(1,032,130)	(113,371				
13. Reinsurance balance at the end of the year (Lines 10+11-12)	21,224,370	0	(16,742,493)	34,239,923	1, 173, 170	2,553,770				
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	11,886,021,839	11,130,356,912	416,888,394	264,769,978	49,180,570	24,825,985				

## **EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

PART 1 - Liability End of Current Year

PART 1 - Liability End of Current Year												
		1	1 2 Ordinary		6 Group			Accident and Health				
				3	4	5 Cumplementen	Credit Life (Group	7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
Due and unpaid:												
	1.1 Direct	3,102,349	11,348	3,091,001	0	0	0	0	0	0	0	0
	1.2 Reinsurance assumed	42,828	7,772	35,056	0	0	0	0	0	0	0	0
	1.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	1.4 Net	3, 145, 177	19,120	3, 126,057	0	0	0	0	0	0	0	0
2. In course of settlement:												
2.1 Resisted	2.11 Direct	600,000	0	600,000	0	0	0	0	0	0	0	0
	2.12 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	2.13 Reinsurance ceded	600,000	0	600,000	0	0	0	0	0	0	0	0
	2.14 Net	0	0	(b)0	(b)0	0	(b)0	(b)0	0	0	0	0
2.2 Other	2.21 Direct	668.113.961	811.549	240,412,873	381,064,125	0	0	782.338	28,676,830	29.125	0	16,337,121
	2.22 Reinsurance assumed	259,227,751	563, 189	44,970,738	68,262,319	0	0	205,000	142,765,000	7.879	0	2,453,626
	2.23 Reinsurance ceded	106,475,464	0	82,563,517	0	0	0	5,084,196	0	37,004	0	18,790,747
	2.24 Net	820,866,248	1,374,738	(b)202,820,094	(b)449,326,444	0	(b)0	(b)(4,096,858)	171,441,830	(b)0	(b)0	(b)0
3. Incurred but unreported:					, ,						, ,	. ,
	3.1 Direct	97,446,018	144,716	83,970,537	3,950,000	0	0	107,880	0	8,656	0	9,264,229
	3.2 Reinsurance assumed	44,570,411	0	35,889,978	7,921,720	0	0	55,690	0	2,194	0	700,829
	3.3 Reinsurance ceded	62,264,892	0	52,129,094		0	0	159,890	0	10,850	0	9,965,058
	3.4 Net	79,751,537	144,716	(b)67,731,421	(b)11,871,720	0	(b)0	(b)3,680	0	(b)0	(b)0	(b)0
4. TOTALS	4.1 Direct	769.262.328	967.613	328.074.411	385,014,125	0	0	890.218	28,676,830	37.781	L	25,601,350
	4.2 Reinsurance assumed	303,840,990	570,961	80,895,772	76, 184, 039	0	0	260,690	142,765,000	10,073	0	3, 154, 455
	4.3 Reinsurance ceded	169,340,356	0	135,292,611	0	0	0	5,244,086	0	47,854	0	28,755,805
	4.4 Net	903,762,962	(a) 1,538,574	(a) 273,677,572	461, 198, 164	0	0	(a) (4,093,178)	171,441,830	0	0	0

### ANNUAL STATEMENT FOR THE YEAR 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

# **EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

PART 2 - Incurred During the Year

PART 2 - Incurred During												
	·	1	2		Ordinary		6	Gro	up		Accident and Health	
				3	4	5		7	8	9	10	11
			Industrial Life	Life Insurance		Supplementary	Credit Life (Group	Life Insurance		_	Credit (Group	
		Total	(a)	(b)	Individual Annuities	Contracts	and Individual)	(c)	Annuities	Group	and Individual)	Other
1.	Settlements During the Year:											
	1.1 Direct	4,470,953,912	1,935,959	1,336,529,971	2,667,725,479	5,226,791	0	19,401,043	310,328,477	(7,674)	0	129,813,866
	1.2 Reinsurance assumed	1 , 102 , 704 , 268	1,071,607	412,840,332	176,659,609	4,028,736	0	798,886	484, 169, 311	0	0	23 , 135 , 787
	1.3 Reinsurance ceded	1,029,880,100	0	672,573,821	188, 163, 682	645,401	0	15,408,800	146,417	(7,674)	0	152,949,653
	1.4 Net	(d)4,543,778,080	3,007,566	1,076,796,482	2,656,221,406	8,610,126	0	4,791,129	794,351,371	0	0	
2.	Liability December 31, current year from Part 1:											
	2.1 Direct	769,262,328	967,613	328,074,411	385,014,125	0	0	890,218	28,676,830	37,781	0	25,601,350
	2.2 Reinsurance assumed	303,840,990	570,961	80,895,772	76, 184, 039	0	0	260,690	142,765,000	10,073	0	3, 154, 455
	2.3 Reinsurance ceded	169,340,356	0	135,292,611	0	0	0	5,244,086	0	47,854	0	28,755,805
	2.4 Net	903,762,962	1,538,574	273,677,572	461, 198, 164	0	0	(4,093,178)	171,441,830	0	0	C
3.	Amounts recoverable from reinsurers December 31, current	287,219,471	0	49,384,597	227 224 274	0	0	0	0	0	0	,
	year	201,219,411		49,384,397	237,834,874	0	0	0				
4.	Liability December 31, prior year: 4.1 Direct	734,531,377	959,094	318,964,942	356,691,747	0	0	1,061,577	36,709,697	47,284	0	20,097,036
	4.2 Reinsurance assumed	256,548,984	513,483	81,694,022	36,401,839	0	0	63,613	134,455,000	10,695	0	3,410,332
	4.3 Reinsurance ceded	182,032,572	0	155,867,049	0	0	0	2,600,176	0	57,979	0	23,507,368
	4.4 Net	809,047,789	1,472,577	244,791,915	393,093,586	0	0	(1,474,986)	171, 164, 697	0	0	(
5.	Amounts recoverable from reinsurers December 31, prior year	36,107,814	0	35,689,159	418,655	0	0	0	0	0	0	(
6.	Incurred Benefits				,							
	6.1 Direct	4,505,684,863	1,944,478	1,345,639,440	2,696,047,857	5,226,791	0	19,229,684	302,295,610	(17,177)	0	135,318,180
	6.2 Reinsurance assumed	1.149.996.274	1,129,085	412,042,082	216,441,809	4,028,736	0	995.963	492.479.311	(622)	0	22,879,910
	6.3 Reinsurance ceded	1,268,299,541	0	665,694,821	425,579,901	645,401	0	18,052,710	146,417	(17,799)	0	158, 198, 090
	6.4 Net	4,387,381,596	3,073,563	1,091,986,701	2,486,909,765	8,610,126	0	2,172,937	794,628,504	0	0	0
			-, -,		, , ,							

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$	483,669	in Line 1.1, \$483,669	in Line 1.4.
	\$483,669	in Line 6.1, and \$483,669	in Line 6.4.
(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$	4,592,366	in Line 1.1, \$5,574,494	in Line 1.4.
	\$4,592,366	in Line 6.1, and \$5,574,494	in Line 6.4.
(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$	0	in Line 1.1, \$0	in Line 1.4.
	\$0	in Line 6.1, and \$0	in Line 6.4.

(d) Includes \$ ......12, 153,034 premiums waived under total and permanent disability benefits.

# ANNUAL STATEMENT FOR THE YEAR 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

# **EXHIBIT OF NON-ADMITTED ASSETS**

	EXHIBIT OF NON-ADMITTE	1 ASSETS	2	3
		Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	_	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):	,,,	, , , , , , , , , , , , , , , , , , , ,	
0.	3.1 First liens	0	0	0
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
7.	4.1 Properties occupied by the company	0	0	0
	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			
٥.	(Schedule DA)	0	0	0
6.	Contract loans	1,982,024	1,661,258	(320,766)
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	16,616,717	30,758,845	14 , 142 , 128
9.	Receivables for securities	0	0	0
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)			
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	0	0	0
	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			0
16.	Reinsurance:			
10.	16.1 Amounts recoverable from reinsurers	0	0	0
	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			
	Current federal and foreign income tax recoverable and interest thereon			
	Net deferred tax asset			
	Guaranty funds receivable or on deposit			
19.	Electronic data processing equipment and software		0	
20.				
21.	Furniture and equipment, including health care delivery assets			
22.	Net adjustment in assets and liabilities due to foreign exchange rates		0	0
23.	Receivables from parent, subsidiaries and affiliates			0
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	29,382,210	37,595,863	8,213,653
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1.157.182.923	993.515.645	(163.667.278)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0
28.	Total (Lines 26 and 27)	1,157,182,923	993,515,645	(163,667,278)
	DETAILS OF WRITE-INS	.,,,		(:,,
1101.	DETAILS OF WHITE-ING			
1102.				
1103.				
	Common of complaint with ine fact the 44 from profile was		0	0
1198.	Summary of remaining write-ins for Line 11 from overflow page	0		0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)		0	-
2501.	Agents' balances (net)	, ,		435,460
2502.	Capitalized software and associated costs			6,391,776
2503.	Prepaid operating expenses			1,386,417
2598.	Summary of remaining write-ins for Line 25 from overflow page		0	0.040.050
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	29,382,210	37,595,863	8,213,653

### 1. Summary of Significant Accounting Policies and Going Concern

#### A. Accounting Policies

The financial statements of Jackson National Life Insurance Company (the "Company" or "Jackson") are presented on the basis of accounting practices prescribed or permitted by the Michigan Department of Insurance and Financial Services.

The Department of Insurance and Financial Services recognizes statutory accounting practices prescribed or permitted by the state of Michigan for determining and reporting the financial condition and results of operations of an insurance company, and for determining its solvency under Michigan Insurance Law. The Department of Insurance and Financial Services has adopted the National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") to the extent that the accounting practices, procedures, and reporting standards are not modified by the Michigan Insurance Code. The state of Michigan has adopted certain prescribed accounting practices that differ from those defined in NAIC SAP. Specifically, the value of the book of business arising from the acquisition of a subsidiary or through reinsurance may be recognized as an admitted asset if certain criteria are met. In NAIC SAP, goodwill may be admitted in amounts not to exceed 10% of an insurer's capital and surplus, as adjusted, and is eliminated in the event of a merger. The commissioner of insurance has the right to permit other specific practices that deviate from prescribed practices.

The Valuation of Life Insurance Policies Model Regulation ("Model 830", also known as Regulation XXX), was effective for NAIC SAP in 2000. The state of Michigan did not permit Model 830 for reserve calculations until January 1, 2002. Thus, reserves for life business issued in calendar years 2000-2001 are not valued according to Model 830 and NAIC SAP, but rather, are valued under the prior method of the Standard Valuation Law, referred to as the 'unitary' method

Actuarial Guideline XXXV ("Actuarial Guideline 35" or the "Guideline") was adopted by the NAIC in December 1998. The purpose of Actuarial Guideline 35 is to interpret the standards for the valuation of statutory reserves for fixed index annuities. NAIC SAP requires application of Actuarial Guideline 35 for all fixed index annuities issued after December 31, 2000. Michigan law prescribes the valuation of fixed index annuities without consideration of the Guideline. As a result, the Guideline is not reflected in the Company's accounts as of December 31, 2020 and 2019.

As a result of an acquisition accounted for as a statutory purchase in accordance with Statement of Statutory Accounting Principles ("SSAP") No. 68, the Company has goodwill attributed to the value of the book of business acquired ("VOBA"). The VOBA value is fully recoverable by the present value of the future cash flows of the business acquired. Under Michigan law, the entire balance is recognized as an admitted asset. While the VOBA also meets the NAIC SAP definition of goodwill, under statutory goodwill accounting in accordance with paragraph 13 of SSAP No. 68, the entire VOBA of \$81,879,924 at December 31, 2020, would be a reduction from the Michigan basis capital and surplus, as shown in the table below.

Effective October 1, 2018, the Company entered into an agreement with John Hancock Life Insurance Company (U.S.A.) to assume \$4.98 billion of statutory reserves on the U.S. Group Annuity business. The transaction closed on October 31, 2018 and resulted in \$57,798,084 of VOBA.

Effective March 15, 2019, the Company entered into a 90% reinsurance agreement with John Hancock Life Insurance Company of New York ("John Hancock New York") to assume its Group Payout Annuity business. The transaction is structured as indemnity reinsurance by Jackson of John Hancock New York's approximately 18,000 Group Payout Annuity certificates representing \$406,106,634 of assumed premium, ceding commission income of \$26,834,350 and \$406,102,634 of reserves.

During 2019, upon release of \$450,000,000 of excess group annuity reserves initially established by John Hancock and John Hancock New York, the remaining VOBA balance was fully amortized.

Effective December 31, 2020, the Company received approval from the Department of Insurance and Financial Services regarding the use of a permitted practice, which allows early adoption of an exemption for ordinary life insurance certificates issued during 2020 that would be subject to VM-20 of the NAIC Valuation Manual. The exemption for companies meeting the conditions of APF 2020-09 will be part of the 2022 Valuation Manual. The permitted practice does not result in differences in net income or capital and surplus between NAIC SAP and practices prescribed or permitted by the state of Michigan, as reserves are established utilizing the same methodology as prior years. However, the additional PBR requirements are eliminated.

Reporting Nonconforming Credit Tenant Loans provides a limited time exception for the classification of nonconforming credit tenant loans ("CTLs") as long-term bonds which are reportable on Schedule D Part 1. The exception applies if the nonconforming CTL was not previously reported on a different schedule and the nonconforming CTL must be filed with the SVO by February 15, 2021. Disclosure of this treatment must be included as a permitted practice. At December 31, 2020, the Company reported nonconforming CTLs with carrying value of \$297,262,413 as long-term bonds on Schedule D-1 under the exception provided by INT 20-10.

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

	CCAP !!	F/S	F/S	12/21/2020	12/21/2010
	SSAP #	Page	Line #	12/31/2020	12/31/2019
Net Income					
Jackson National Life Insurance Company, Michigan basis				\$(1,933,472,973)	\$ (263,497,629)
Michigan Prescribed Practices that increase/(decrease) NAIC SAP:					
Valuation of Life Insurance Policies Model Regulation (XXX)					
Decrease in aggregate reserves for life and accident					
and health policies and contracts	51	4	19	(1,890,070)	(1,707,661)
Actuarial Guideline XXXV					
(Decrease)/increase in aggregate reserves for life and accident					
and health policies and contracts	51	4	19	(99,215,627)	97,290,647
Amortization of value of business acquired	68	4	2702	(49,127,954)	(105,481,086)
Prescribed practices adjustment				(150,233,651)	(9,898,100)
Tax effect of prescribed practice differences	51,68	4	32	21,141,243	(20,166,330)
NAIC SAP				\$(1,804,380,565)	\$ (233,433,199)
0. 1					
Surplus  Laker National Life Inguing Company Michigan hade				¢ 4 700 510 270	¢4.750.577.720
Jackson National Life Insurance Company, Michigan basis Michigan Prescribed Practices that increase/(decrease) NAIC SAP:				\$ 4,780,510,279	\$4,759,577,738
Valuation of Life Insurance Policies Model Regulation (XXX):					
	51	3	1	(0.560.752)	(9 672 612)
Reserve, Michigan basis	51	3		(8,568,753)	(8,673,613)
Reserve, NAIC SAP	31	3	1	(19,910,020)	(21,904,950)
Model Regulation (XXX) adjustment Actuarial Guideline XXXV:				11,341,267	13,231,337
	51	3	1	(110 502 1(0)	(0.753.071.005)
Reserve, Michigan basis Reserve, NAIC SAP	51	3	1 1	(111,009,467)	(8,752,871,985)
Actuarial Guideline XXXV adjustment	31	3	1	(111,098,467) 515,307	(8,852,602,919) 99,730,934
Value of business acquired	68	2	2503	81,879,924	131,007,878
Tax effect of prescribed practice differences	08	2	2303	11,498,577	9,721,195
Net impact of prescribed practices				105,235,075	253,691,344
Michigan Permitted Practices that increase/(decrease) NAIC SAP:				103,233,073	233,091,344
Nonconforming credit tenant loans (CTLs)					
included on Schedule D-1	1	2	2	(207.262.412)	
Nonconforming credit tenant loans (CTLs)	1	2	2	(297,262,413)	-
not included on Schedule BA	1	2	8	297,262,413	
	1	2	8	291,202,413	
Net impact of permitted practice NAIC SAP				\$ 4,675,275,204	\$4,505,886,394
NAIC SAI				\$ 4,073,273,204	\$ <del>1</del> ,303,000,394

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

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. These estimates and assumptions are based on management's best estimates and judgments. Management evaluates its estimates and assumptions on an ongoing basis using historical experience and other factors as deemed appropriate. As facts and circumstances dictate, these estimates and assumptions may be adjusted. Since future events and their effects cannot be determined with precision, actual results could differ significantly from these estimates. Changes in estimates, including those resulting from continuing changes in the economic environment, will be reflected in the financial statements in the periods the estimates are changed.

### C. Accounting Policy

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

In addition, the Company uses the following accounting policies:

- (1) Short-term investments are stated at amortized cost.
- (2) Bonds not backed by other loans are stated at amortized cost except those with an NAIC rating of "6," which are stated at the lower of amortized cost or fair value. Acquisition premiums and discounts are amortized into investment income through call or maturity dates using the interest method.
- (3) Common stocks are stated at fair value, except as described in item (7) below.
- (4) Preferred stocks are stated at cost, except those with an NAIC Securities Valuation Office ("SVO") rating of "4" through "6," which are reported at the lower of cost or fair value.

- (5) Mortgage loans on real estate are stated at unpaid principal balances, net of unamortized discounts and premiums, impairments and any allowance for loan losses.
- (6) Loan-backed and structured securities, hereafter collectively referred to as "loan-backed securities", are stated at amortized cost except those with an NAIC carry rating of "6," which are carried at the lower of amortized cost or fair value. The retrospective adjustment method is used to value loan-backed securities where the collection of all contractual cash flows is probable. For loan-backed securities where the collection of all contractual cash flows is not probable, the Company:
  - Recognizes the accretable yield over the life of the loan-backed security as determined at the
    acquisition or transaction date,
  - Continues to estimate cash flows expected to be collected at least quarterly, and
  - Recognizes an other-than-temporary impairment loss if the loan-backed security is impaired (i.e., the fair value is less than the amortized cost basis) and if the Company does not expect to recover the entire amortized cost basis when compared to the present value of cash flows expected to be collected.

Investments are reduced to estimated fair value (discounted cash flows for loan-backed securities) for declines in value that are determined to be other-than-temporary. In determining whether an other-than-temporary impairment has occurred, the Company considers a security's forecasted cash flows as well as the severity and duration of depressed fair values.

If the Company intends to sell an impaired loan-backed security or does not have the intent and ability to retain the impaired loan-backed security for a period of time sufficient to recover the amortized cost basis, an other-than-temporary impairment has occurred. In these situations, the other-than-temporary impairment loss recognized is the difference between the amortized cost basis and fair value. For loan-backed securities, the credit portion of the recognized loss is recorded to the asset valuation reserve ("AVR") and the non-credit portion is recorded to the interest maintenance reserve ("IMR"). If the Company does not expect to recover the entire amortized cost basis when compared to the present value of cash flows expected to be collected, it cannot assert that it has the ability to recover the loan-backed security's amortized cost basis even though it has no intent to sell and has the intent and ability to retain the loan-backed security. Therefore, an other-than-temporary impairment has occurred and a realized loss is recognized for the non-interest related decline, which is calculated as the difference between the loan-backed security's amortized cost basis and the present value of cash flows expected to be collected.

For situations where an other-than-temporary impairment is recognized, the previous amortized cost basis less the other-than temporary impairment recognized as a realized loss becomes the new amortized cost basis of the loan-backed security. The new amortized cost basis is not adjusted for subsequent recoveries in fair value. Therefore, the prospective adjustment method is used for periods subsequent to other-than-temporary impairment loss recognition.

- (7) The Company carries its audited wholly owned insurance and non-insurance subsidiaries at statutory capital and surplus and U.S. generally accepted accounting principles ("GAAP") equity, respectively. The Company nonadmits \$5,889,447 of the unaudited equity of seven subsidiaries, with a carrying value of \$5,889,447 on Schedule D, Part 2, Section 2. The Company also nonadmits \$16,568,829 in unaudited equity in four limited liability subsidiaries with a combined carrying value of \$16,568,829 on Schedule BA Part 1.
- (8) The Company carries ownership interests in partnerships and limited liability companies at fair value, as determined using the proportion of Jackson's investment in each fund ("NAV equivalent") as a practical expedient for fair value.
- (9) Derivative instruments used for hedging purposes are stated at amortized cost or fair value. See Note 8 for more information on derivative instruments.
- (10) The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 54, Individual and Group Accident and Health Contracts.
- (11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.
- (12) The Company did not modify its fixed asset capitalization policy from the prior period.
- (13) The Company does not have pharmaceutical rebate receivables.

### D. Going Concern

There is not substantial doubt about the Company's ability to continue as a going concern.

#### 2. Accounting Changes and Corrections of Errors

At December 31, 2019, Jackson early adopted the provisions of the National Association of Insurance Commissioners Valuation Manual Minimum Standards No. VM-21: Requirements for Principle-Based Reserves for Variable Annuities (VM-21). During 2020, Jackson determined that a simplifying modelling assumption was not consistent with its intent in the adoption of VM-21. The total impact to the 2019 statutory financial statements of the adjustment resulting from this correction and related modelling changes, net of tax was a reduction to net income and ending capital and surplus of \$72,395,249 and \$83,254,537, respectively.

#### 3. Business Combinations and Goodwill

#### A. Statutory Purchase Method

(1)-(4) The purchase of Reassure America Life Insurance Company ("REALIC") on September 4, 2012, was accounted for as a statutory purchase. The final adjusted purchase price paid for REALIC was \$605,044,583, with the \$491,279,544 excess of the adjusted purchase price over the net statutory assets acquired recorded as VOBA. The Company amortizes REALIC VOBA, recording amortization expense of \$49,127,954 during both 2020 and 2019.

### B. Statutory Merger

The Company did not have business combinations during the year accounted for as a statutory merger.

### C. Assumption Reinsurance

The Company did not have goodwill resulting from assumption reinsurance during the year.

#### D. Impairment Loss

The Company did not recognize an impairment loss during the year with respect to business combinations and goodwill.

#### 4. Discontinued Operations

The Company did not have transactions during the year with respect to discontinued operations.

### 5. Investments

### A. Mortgage Loans, including Mezzanine Real Estate Loans

- (1) The minimum and maximum lending rates for mortgage loans issued during 2020 were: Commercial loans 3.0% and 6.1%, Residential loans 0.0% and 16.0%.
- (2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages, was 83% for commercial loans and 188% for residential mortgage loans.
- (3) The Company had no taxes, assessments, or advances not included in the mortgage loan total.
- (4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

				Re	Residential				Con	nmercial			
	F	arm	Ins	ured		All Other	Ins	nsured All Other			Mezzanine		Total
2020													
<ol> <li>Recorded investment (All)</li> </ol>													
(a) Current	\$	-	\$	-	\$	463,125,888	\$	-	\$	10,197,511,856	\$	246,119,638	\$ 10,906,757,382
<ol><li>Participant of Co-lender in a</li></ol>													
Mortgage Loan Agreement													
(a) Recorded investment	\$	-	\$	-	\$	463,125,888	\$	-	\$	727,247,615	\$	-	\$ 1,190,373,503
2019													
1. Recorded investment (All)													
(a) Current	\$	-	\$	-	\$	-	\$	-	\$	9,842,647,248	\$	69,800,000	\$ 9,912,447,248
<ol><li>Participant of Co-lender in a</li></ol>													
Mortgage Loan Agreement													
(a) Recorded investment	\$	-	\$	-	\$	-	\$	-	\$	253,320,317	\$	-	\$ 253,320,317

(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:

				Reside				Co	mmercia	ıl			
	F	arm	Ins	ure d	All	Other	Ins	ured	All	Other	Mez	zanine	Total
2020			-						-				-
1. With allowance for credit losses	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$ -
2. No allowance for credit losses		-		-		-		-		-		-	-
3. Total	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$ -
4. Subject to a participant or co-lend mortgage loan agreement for whic reporting entity is restricted from unilaterally foreclosing on the mortgage loan		_	\$	_	\$	_	\$	-	\$	_	\$	_	\$ _
2 0 19													
<ol> <li>With allowance for credit losses</li> <li>No allowance for credit losses</li> </ol>	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$ -
3. Total	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$ -
4. Subject to a participant or co-lend mortgage loan agreement for whic 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:

0														
					l e n tia	-			nme re ia					
	Fa	a rm	In s	ure d	All	Other	In s	ure d	All	Other	Me z	zanine	T	ota l
2020	ď		\$		\$		\$		\$		ď		\$	
<ol> <li>Average recorded investment</li> <li>Interest income recognized</li> </ol>	\$	-	Э	-	Э	-	\$	-	\$	-	Э	-	\$	_
3. Recorded investments on		_		_		_		_		_		_		_
nonaccrualstatus		_		-		-		-		-		-		_
4. Amount of interest income														
recognized using a cash-														
basis method of accounting		-		-		-		-		-		-		-
2 0 19									di di		ф		ф	
1. Average recorded investment	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
Interest income recognized     Recorded investments on		-		-		-		-		-		-		-
nonaccrualstatus		_		_		_		_		_		_		_
4. Amount of interest income														
recognized using a cash-														
basis method of accounting		-		-		-		-		-		-		-
										2020			2019	
(7) Allowance for credit losses	:									2020			2017	
a. Balance at beginning of p	perio	od							\$			\$		-
b. Additions charged to op	erat	ions									•			-
c. Direct write-downs charge	ged a	agair	ist th	ie allo	wan	ces					-			-
d. Recoveries of amounts p	revi	ousl	y ch	arged	off									-
e. Balance at end of period			-	-					\$			\$		_

- (8) The Company did not have mortgage loans derecognized as a result of foreclosure.
- (9) The Company continues to accrue uncollected interest income for impaired mortgages unless the interest is deemed uncollectible. Cash receipts are applied first against interest accruals, and then to principal.

### B. Debt Restructuring

In connection with certain problem credit workouts (often related to bankruptcy proceedings or a debtor's "Offer to Exchange"), the Company receives cash and/or newly issued securities in partial or full satisfaction of outstanding debtor obligations. To the extent such transactions meet the definition of a troubled debt restructuring; they are accounted for at fair value with any associated losses realized.

		2	2020	2	019
(1)	The total recorded investment in restructured loans	\$	-	\$	-
(2)	The realized capital losses related to these loans	\$	_	\$	_

- (3) The Company has no additional funding commitments to debtors whose debt has been restructured.
- (4) The Company continues to accrue interest for restructured loans unless the interest is deemed uncollectible.

### C. Reverse Mortgages

The Company does not have investments in reverse mortgages.

#### D. Loan-Backed Securities

- (1) Principal prepayment assumptions for loan-backed and structured securities are obtained from broker-dealers, independent providers of broker-dealer estimates, or internal models.
- (2) The following table details loan-backed and structured securities with a recognized other-than-temporary impairment where the Company has either the intent to sell the securities or lacks the ability or intent to retain the securities as of the statement date:

	1 Amortized Cost	:	2	3
	Basis Before	_	orary Impairment	
	Other-than-	Recognize 2a	ed in Loss	F2 * X7 1
	Temporary Impairment	Za Interest	2b Non-interest	Fair Value 1 - (2a + 2b)
OTTI recognized 1st Quarter	Impairment	Interest	Non-interest	1 - (2a + 2b)
Of 11 recognized 1st 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	\$ -	\$	\$	\$ -
c. Total 1st Quarter	\$ -	\$ -	\$ -	\$ -
OTTI recognized 2nd Quarter	<u>.                                      </u>	<u>.                                      </u>	<u> </u>	
d. Intent to sell	\$ 28,826,247	\$ 1,579,802	\$ -	\$ 27,246,445
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	\$ -	\$ -	\$ <u>-</u>	\$ <u>-</u>
f. Total 2nd Quarter	\$ 28,826,247	\$ 1,579,802	\$ -	\$ 27,246,445
OTTI recognized 3rd 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 i. Total 3rd Quarter	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>
OTTI recognized 4th Quarter	<del>*</del>		<del>*</del>	<del>-</del>
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  1. Total 4th Quarter	<u>\$</u> -	\$ - \$ -	\$ - \$ -	\$ - \$ -
m. Annual Aggregate Total		\$ 1,579,802	\$	

(3) The following table details loan-backed and structured securities with a recognized other-than-temporary impairment recorded in 2020 where the Company has the intent and ability to hold the securities for sufficient time to recover the amortized cost:

1	2	3	4	5	6	7
1	Book/Adj					
1	Carrying Value		Recognized	Amortized cost		Financial
1	Amortized cost		other-than-	after other-than		Statement
1	before current	Projected	temporary	temporary		Reporting
CUSIP	period OTTI	Cash Flows	impairment	impairment	Fair Value	Period
74959RAB2	10,823,285	5,807,259	5,016,026	5,807,259	4,585,480	Q1-2020
74959RAD8	14,075,110	7,091,803	6,983,307	7,091,803	5,874,120	Q1-2020
74959RAF3	11,253,718	6,067,443	5,186,276	6,067,443	5,031,890	Q1-2020
12669GYN5	1,973,959	1,858,915	115,044	1,858,915	1,859,690	Q1-2020
32051GWU5	2,626,420	2,594,334	32,086	2,594,334	2,571,574	Q1-2020
32055WAC0	790,757	779,868	10,889	779,868	721,991	Q1-2020
36185MEG3	5,126,260	4,898,348	227,913	4,898,348	5,104,179	Q1-2020
76111XZY2	3,126,886	3,056,574	70,312	3,056,574	3,099,064	Q1-2020
576434YS7	704,257	691,572	12,685	691,572	669,754	Q1-2020
05949A3H1	134,689	130,615	4,074	130,615	123,783	Q1-2020
000780GH3	433,261	404,511	28,750	404,511	404,285	Q1-2020
000780PR1	261,135	260,481	653	260,481	248,388	Q1-2020
617445CJ8	23,513	13,322	10,190	13,322	22,778	Q1-2020
74959RAB2	5,519,919	5,343,794	176,125	5,343,794	3,897,020	Q2-2020
74959RAD8	6,766,012	6,375,768	390,244	6,375,768	4,929,660	Q2-2020
74959RAF3	5,806,701	5,563,367	243,333	5,563,367	4,314,530	Q2-2020
32055WAC0	771,481	717,942	53,539	717,942	756,295	Q2-2020
5899295V6	975,894	901,453	74,441	901,453	939,534	Q2-2020
74959RAB2	5,164,611	4,720,247	444,364	4,720,247	3,973,000	Q3-2020
74959RAD8	6,130,323	5,655,921	474,402	5,655,921	4,932,090	Q3-2020
74959RAF3	5,412,244	5,032,565	379,679	5,032,565	4,295,620	Q3-2020
466247AG8	599,473	578,392	21,081	578,392	578,392	Q3-2020
57643MJV7	1,122,488	703,034	419,454	703,034	703,034	Q4-2020
00442JAD6	519,367	502,598	16,769	502,598	502,598	Q4-2020
Total			20,391,635			

(4) The following table summarizes loan-backed and structured securities in an unrealized loss position as of December 31, 2020:

	Total	<12 Months	12+ Months
Fair Value	\$ 1,051,238,248	\$ 997,304,843	\$ 53,933,405
Unrealized Loss	\$ 6,980,856	\$ 5,998,150	\$ 982,706

The carrying value and fair value of all loan-backed and structured securities, regardless of whether the security is in an unrealized loss position, was \$9,331,967,595 and \$9,730,090,338, respectively.

(5) The Company periodically reviews its debt securities and equities on a case-by-case basis to determine if any decline in fair value to below cost or amortized cost is other-than-temporary. Factors considered in determining whether a decline is other-than-temporary include the length of time a security has been in an unrealized loss position, reasons for the decline in value, expectations for the amount and timing of a recovery in value, and the Company's intent and ability not to sell a security prior to a recovery in fair value.

Securities the Company determines are underperforming or potential problem securities are subject to regular review. To facilitate the review, securities with significant declines in value, or where other objective criteria evidencing credit deterioration have been met, are included on a watch list. Among the criteria for securities to be included on a watch list are: credit deterioration that has led to a significant decline in fair value of the security; a significant covenant related to the security has been breached; or an issuer has filed or indicated a possibility of filing for bankruptcy, has missed or announced it intends to miss a scheduled interest or principal payment, or has experienced a specific material adverse change that may impair its creditworthiness.

In performing these reviews, the Company considers the relevant facts and circumstances relating to each investment and exercises considerable judgment in determining whether a security is other-than-temporarily impaired. Assessment factors include judgments about an obligor's current and projected financial position, an issuer's current and projected ability to service and repay its debt obligations, the existence of, and realizable value of, any collateral supporting the obligations, and the macro-economic and micro-economic outlooks for specific industries and issuers. This assessment may also involve assumptions regarding underlying collateral such as prepayment rates, default and recovery rates, and third-party servicing capabilities.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
  - (1) For securities lending agreements, the Company requires collateral with a minimum fair value of 102% of the fair value of the loaned securities, calculated on a daily basis. Cash collateral received was invested in cash equivalents and an offsetting liability was included in Payable for Securities Lending. The fair value of the collateral at December 31, 2020 was \$12,304,884. There was no collateral received for dollar repurchase agreements.
  - (2) The Company had no assets pledged as collateral relating to dollar repurchase agreements and/or securities lending transactions at December 31, 2020.
  - (3) Collateral Received
    - a. Aggregate Amount Collateral Received

		1	Fair Value
	<ol> <li>Securities Lending:</li> <li>(a) Open</li> </ol>	\$	12,304,884
	(b) - (g) Not applicable		
	(h) Total Collateral Received	\$	12,304,884
	2. Dollar Repurchase Agreement		
	(a) - (h) Total Collateral Received	\$	
b.	The fair value of that collateral and of the		
	portion of that collateral that it has sold		
	or repledged	\$	12,304,884

- c. The Company receives cash collateral in an amount in excess of the fair value of the securities lent and invests the collateral into highly liquid short-term investments.
- (4) The Company does not have any securities lending transactions administered by an affiliated agent in which "one-line" reporting is used.

- (5) Collateral Reinvestment
  - a. Aggregate Amount Collateral Reinvested

		I	Amortizea		
			Cost	]	Fair Value
1.	Securities Lending:				_
	(a) Open	\$	12,304,884	\$	12,304,884
	(b) - (l) None				
	(m) Total Collateral Reinvested	\$	12,304,884	\$	12,304,884
2.	Dollar Repurchase Agreement				
	(a) - (m) Total Collateral Reinvested	\$	_	\$	_

A montired

- b. Under the securities lending agreement, the collateral received remains segregated from the Company's other invested assets and is invested into highly liquid and high quality short-term investments that could be sold and used to pay the amounts due under the agreement.
- (6) The Company has not accepted collateral that it is not permitted by contract or custom to sell or repledge.
- (7) The Company does not have securities lending transactions that extend beyond one year from the reporting date.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing Cash Taker
  - (1) The Company routinely enters into repurchase agreements whereby the Company agrees to sell and repurchase securities. Repurchase agreements are accounted for as collateralized borrowings. Collateral securities sold under such agreements continue to be included in invested assets. Proceeds received from the sale of securities subject to repurchase agreements are included in liabilities.
  - (2) Type of Repo Trades Used

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Bilateral	Yes	Yes	Yes	Yes
b.	Tri-Party	No	No	No	No

(3) Original (Flow) & Residual Maturity

	[	First Quarter	ter Second Quarter		Third Quarter		Fourth Quarter	
a.	Maximum Amount							
	1. Open - No Maturity	\$ -	\$	-	\$	-	\$	-
	2. Overnight	\$ 275,655,025	\$	9 50 ,9 0 1,19 3	\$	1,3 3 9 ,8 6 7,155	\$	1,465,415,532
	3. 2 Days to 1 Week	\$ 220,580,882	\$	-	\$	742,641,416	\$	1,320,062,504
	4. >1 Week to 1 Month	\$ -	\$	-	\$	-	\$	-
	5. > 1 Month to 3 Months	\$ -	\$	-	\$	-	\$	-
	6. > 3 Months to 1 Year	\$ -	\$	-	\$	-	\$	-
	7. >1 Year	\$ -	\$	-	\$	-	\$	-
Ь.	Ending Balance							
	1. Open - No Maturity	\$ -	\$	-	\$	-	\$	-
	2. Overnight	\$ -	\$	-	\$	-	\$	-
	3. 2 Days to 1 Week	\$ -	\$	-	\$	-	\$	1,100,038,993
	4. >1 Week to 1 Month	\$ -	\$	-	\$	-	\$	-
	5. > 1 Month to 3 Months	\$ -	\$	-	\$	-	\$	-
	6. > 3 Months to 1 Year	\$ -	\$	-	\$	-	\$	-
	7. > 1 Year	\$ -	\$	-	\$	-	\$	-

- (4) The Company had no securities sold and/or acquired that resulted in default.
- (5) Securities Sold Under Repo Secured Borrowing

		I	First Quarter	S	econd Quarter	Third Quarter	F	ourth Quarter
a.	Maximum Amount							
	1. BACV		XXX		XXX	XXX		XXX
	<ol><li>Nonadmitted - Subset of BACV</li></ol>		XXX		XXX	XXX		XXX
	3. Fair Value	\$	400,648,158	\$	959,062,161	\$ 1,502,416,730	\$	1,513,586,262
Ь.	Ending Balance							
	1. BACV		XXX		XXX	XXX	\$	1,144,081,256
	2. Nonadmitted - Subset of BACV		XXX		XXX	XXX	\$	-
	3. Fair Value	\$	-	\$	-	\$ -	\$	1,110,940,422

(6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation

Ending Balance	NAIC 1
a. Bonds - BACV	\$ 1,144,081,256
b. Bonds - FV	\$1,110,940,422

(7) Collateral Received – Secured Borrowing

		I	First Quarter		Second Quarter		Third Quarter		Quarter
a.	Maximum Amount								
	1. Cash	\$	396,146,507	\$	9 50 ,9 0 1,19 3	\$ 1,48	1,228,440	\$ 1,494.	,674,320
	2. Securities (FV)	\$	-	\$	-	\$	-	\$	-
Ь.	Ending Balance								
	1. Cash	\$	-	\$	-	\$	-	\$ 1,100,	038,993
	2. Securities (FV)	\$	-	\$	-	\$	-	\$	-

(8) Cash & Non-Cash Collateral Received – Secured Borrowing by NAIC Designation

Ending Balance	NAIC 1
a. Cash	\$ 1,100,038,993

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair	Value
a. Overnight and Continuous	\$	-
b. 30 Days or Less	\$1,100	,038,993
c. 31 to 90 Days	\$	-
d. >90 Days	\$	-

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortiz	ed Cost	Fa	ir Value
a. 30 Days or Less	\$	_	\$	-
b. 31 to 60 Days	\$	-	\$	-
c. 61 to 90 Days	\$	-	\$	-
d. 91 to 120 Days	\$	-	\$	-
e. 121 to 180 Days	\$	-	\$	-
f. 181 to 365 Days	\$	-	\$	-
g. 1 to 2 Years	\$	-	\$	_
h. 2 to 3 Years	\$	-	\$	_
i. >3 Years	\$	_	\$	_

(11) Liability to Return Collateral – Secured Borrowing (Total)

		First Quart	er	Second	Quarter	Third (	Quarter	Fourth	Quarter
a.	Maximum Amount								
	<ol> <li>Cash (Collateral - All)</li> </ol>	\$396,146,5	07	\$ 950,	901,193	\$ 1,481,	228,440	\$ 1,494	,674,320
	2. Securities Collateral (FV)	\$ -		\$	-	\$	-	\$	-
Ь.	Ending Balance								
	<ol> <li>Cash (Collateral - All)</li> </ol>	\$ -		\$	-	\$	-	\$ 1,100	038,993
	2. Securities Collateral (FV)	\$ -		\$	-	\$	-	\$	-

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company does not have reverse repurchase agreements.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have repurchase agreements accounted for as a sale during 2020 or 2019.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company does not have reverse repurchase agreements.

J. Real Estate

The Company has no real estate investment activities requiring disclosure.

#### K. Low-Income Housing Tax Credit Investments

The Company does not have investments in low-income housing tax credits.

#### L. Restricted Assets

### (1) Restricted Assets (Including Pledged)

			Gross (Admi	tted & Nonadmitte	ed) Restricted		
		Current Year					
	1	2	3	4	5	6	7
Restricted		G/A	TotalSeparate				
Asset	Total	Supporting	Account (S/A)	S/A Assets			Increase/
Category	General	S/A	Restricted	Supporting G/A	Total	TotalFrom	(Decrease)
	Account (G/A)	Activity(a)	Assets	Activity(b)	(1plus 3)	Prior Year	(5 minus 6)
c.Subject to repurchase							
agreements	\$ 1,144,081,256	\$ -	\$ -	\$ -	\$ 1,144,081,256	\$ -	\$ 1,144,081,256
i. FHLB capital stock	\$ 125,392,100	\$ -	\$ -	\$ -	\$ 125,392,100	\$ 125,392,100	\$ -
j. On deposit with states	92,128,262	-	-	-	92,128,262	93,973,431	(1,845,169
l. P ledged as collateral							
to FHLB	2,571,399,555	-	-	-	2,571,399,555	3,346,252,844	(774,853,289)
m.Pledgedascollateralnot							
captured in other categories	2,445,850,807	-	-	-	2,445,850,807	1,125,845,403	1,320,005,404
n. Other restricted assets	10,896,041	-	-	-	10,896,041	44,001,044	(33,105,003
o. Total Restricted Assets	\$ 6,389,748,021	\$ -	\$ -	\$ -	\$ 6,389,748,021	\$ 4,735,464,823	\$ 1,654,283,198

<sup>(</sup>a) Subset of Column 1 (b) Subset of Column 3

		Curren	t Year		
			Perce	ntage	
	8	9	10	11	
Restricted		Total	Gross (Admitted	Admitted Restricted to	
Asset	Total	Admitted	&Nonadmitted)	Total	
Category	Nonadmitted	Restricted	Restricted to	Admitted	
	Restricted	(5 minus 8)	Total Assets (c)	Assets (d)	
c.Subject to repurchase					
agreements	\$ -	\$ 1,144,081,256	0.41%	0.41%	
i. FHLB capital stock	\$ -	\$ 125,392,100	0.04%	0.04%	
j. On deposit with states	=	92,128,262	0.03%	0.03%	
l. P ledged as collateral to FHLB	-	2,571,399,555	0.91%	0.92%	
m.Pledged as collateral not captured in other categories	-	2,445,850,807	0.87%	0.87%	
n. Other restricted assets	=	10,896,041	0.00%	0.00%	
o. Total Restricted Assets	\$ -	\$6,389,748,021	2.27%	2.28%	

<sup>(</sup>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

			Gross (Ad	mitted & Nonad	mitted Restricted)				Perce	ntage
			Current Year							
	1	2	3	4	5	6	7	8	9	10
									Gross	Admitted
		G/A	TotalSeparate						(Admitted&	Restricted to
Descript ion of	Total	Supporting	Account (S/A)	S/A Assets			Increase/	TotalCurrent	Nonadmitted)	Total
Assets	General	S/A	Restricted	Supporting G/A	Total	TotalFrom	(Decrease)	Year Admitted	Restricted to	Admitted
	Account (G/A)	Activity (a)	Assets	Activity(b)	(1plus 3)	Prior Year	(5 minus 6)	Restricted	TotalAssets	Assets
Cleared S waps	\$ 75,192,514	\$ -	S -	\$ -	\$ 75,192,514	\$ -	\$ 75,192,514	\$ 75,192,514	0.03%	0.03%
Futures	2,370,658,292	-	-	-	2,370,658,292	1,125,845,403	1,244,812,889	2,370,658,292	0.84%	0.84%
Total(c)	\$ 2,445,850,806	\$ -	S -	\$ -	\$ 2,445,850,806	\$ 1,125,845,403	\$ 1,320,005,403	\$ 2,445,850,806	0.87%	0.87%

<sup>(</sup>a) Subset of column 1 (b) Subset of column 3

#### (3) Detail of Other Restricted Assets

	Gross (Admitted & Nonadmitted Restricted)									
			Current Year							
	1	2	3	4	5	6	7	8	9	10
									Gross	Admitted
		G/A	TotalSeparate						(Admitted &	Restricted to
Description of	Total	Supporting	Account (S/A)	S/AAssets			Increase/	TotalCurrent	Nonadmitted)	Total
Assets	General	S/A	Restricted	Supporting G/A	Total	TotalFrom	(Decrease)	Year Admitted	Restricted to	Admitted
	Account (G/A)	Activity(a)	Assets	Activity(b)	(1plus 3)	Prior Year	(5 minus 6)	Restricted	TotalAssets	Assets
Securities Loaned for Sec.										
Lending Agreements	\$ 10,896,041	s -	\$ -	s -	\$ 10,896,041	\$ 44,001,044	\$ (33,105,003)	\$ 10,896,041	0.00%	0.009
Total	\$ 10,896,041	\$ -	\$ -	s -	\$ 10,896,041	\$ 44,001,044	\$ (33,105,003)	\$ 10,896,041	0.00%	0.00%

<sup>(</sup>a) Subset of column 1
(b) Subset of column 3
(c) Total Life for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Life for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively.

#### (4) Collateral Received and Reflected as Assets

	1	2	3	4
			% of BACV to	
Collateral	Book/Adjusted		Total Assets	% of BACV to
Assets	Carrying Value	Fair	(Admitted and	Total Admitted
	(BACV)	Value	Nonadmitted)*	Assets**
General Account:				
a. Cash, Cash Equivalents and Short-				
Term Investments	\$ -	\$ -	0.00%	0.00%
b. Schedule D, Part 1	-	-	0.00%	0.00%
c. Schedule D, Part 2, Section 1	-	-	0.00%	0.00%
d. Schedule D, Part 2, Section 2	-	-	0.00%	0.00%
e. Schedule B	=	-	0.00%	0.00%
f. Schedule A	-	-	0.00%	0.00%
g. Schedule BA, Part 1	-	-	0.00%	0.00%
h. Schedule DL, Part 1	12,304,884	12,304,884	0.02%	0.02%
i. Other	1,345,268,146	1,345,268,146	1.72%	1.75%
Total Collateral Assets				
j. $(a+b+c+d+e+f+g+h+i)$	\$1,357,573,030	\$1,357,573,030	1.74%	1.76%
Separate Account:				
k. Cash, Cash Equivalents and Short-				
Term Investments	\$ -	\$ -	0.00%	0.00%
1. Schedule D, Part 1	=	-	0.00%	0.00%
m. Schedule D, Part 2, Section 1	-	-	0.00%	0.00%
n. Schedule D, Part 2, Section 2	-	-	0.00%	0.00%
o. Schedule B	=	-	0.00%	0.00%
p. Schedule A	=	-	0.00%	0.00%
q. Schedule BA, Part 1	-	-	0.00%	0.00%
r. Schedule DL, Part 1	=	=	0.00%	0.00%
s. Other	=	=	0.00%	0.00%
Total Collateral Assets			_	_

<sup>\*</sup> j = Column 1 divided by Asset Page, Line 26 (Column 1)

<sup>\*\*</sup> t = Column 1 divided by Asset Page, Line 27 (Column 3)

		1	2
		Amount	% of Liability to Total Liabilities *
u.	Recognized Obligation to	Amount	1 Otal Liabilities
	Return Collateral Asset (General Account)	\$1,357,573,030	1.88%
v.	Recognized Obligation to		
	Return Collateral Asset (Separate Account)	\$ -	0.00%

<sup>\*</sup> u = Column 1 divided by Liability Page, Line 26 (Column 1)

### M. Working Capital Finance Investments

The Company does not have working capital finance investments.

#### N. Offsetting and Netting of Assets and Liabilities

The Company reports derivatives, repurchase agreements and securities lending assets and liabilities on a gross basis.

### O. 5GI Securities

The Company does not have 5GI securities as defined per the Purposes and Procedures Manual of the NAIC Investment Analysis Office.

#### P. Short Sales

The Company did not sell any securities short during 2020 or 2019.

### Q. Prepayment Penalty and Acceleration Fees

During 2020 and 2019, the Company sold, redeemed, or otherwise disposed of 69 and 62 securities, respectively, due to the exercise of a callable feature, generating investment income of \$26,307,799 and \$36,389,303, respectively, as a result of the associated prepayment penalty and/or acceleration fee.

<sup>\*</sup> t = Column 1 divided by Asset Page, Line 27 (Column 1)

<sup>\*\*</sup> j = Column 1 divided by Asset Page, Line 26 (Column 3)

<sup>\*</sup> v = Column 1 divided by Liability Page, Line 27 (Column 1)

- 6. Joint Ventures, Partnerships and Limited Liability Companies
  - A. The Company has no investments in joint ventures, partnerships or limited liability companies that exceed 10% of its admitted assets.
  - B. The Company recognized impairment writedowns of \$85,084,973 and \$55,896,855 on joint ventures, partnerships, limited liability companies and other loans during 2020 and 2019, respectively. These writedowns were the recognition of losses that were previously reflected in surplus as unrealized. Refer to Note 10J for additional details related to the impairment writedown.
- 7. Investment Income
  - A. Investment income due and accrued was excluded on the following basis:

Bonds - securities in default and otherwise where collection of interest is uncertain.

Mortgage loans - loans in foreclosure or delinquent greater than one year, and otherwise where collection of interest is uncertain.

Real Estate – properties where rent is in arrears for more than three months.

- B. Income due and accrued on investments where collection is not likely has been excluded from net investment income. At December 31, 2020, the amount excluded was \$4,159,264. No additional nonadmitted amounts have been charged to surplus.
- 8. Derivative Instruments
  - A. Derivatives under SSAP No. 86 Derivatives
    - (1) The Company enters into financial derivative transactions, including, but not limited to, swaps, put-swaptions, forwards, futures and options to reduce and manage business risks. These transactions manage the risk of a change in the value, yield, price, credit risk, cash flows, credit quality, or degree of exposure with respect to assets, liabilities, or future cash flows, which the Company has acquired or incurred.

Derivative instruments are held primarily for hedging purposes. The hedging program is supported by correlation analysis, cash flow matching, duration matching, and/or scenario testing.

Fair values of derivative instruments are based on quoted market prices, estimates received from independent pricing services, or valuation pricing models, and generally reflect the estimated amounts that the Company would receive or pay upon sale or termination of the contracts as of the reporting date. With respect to market risk movements on derivatives used for hedging purposes, fair value changes would be anticipated to be offset by fair value changes of the hedged items. Derivatives used in hedging activities are accounted for at fair value.

Cash requirements for derivatives activities are limited to payments on swaps and options, and margin requirements on cleared interest rate swaps and open futures contracts.

(2) Interest rate swap agreements hedge assets or liabilities and generally involve the exchange of fixed and floating payments over the life of the agreements without an exchange of the underlying principal (notional) amount. Generally, no cash is exchanged at the outset of the contract. The Company agrees with counterparties to exchange, at specified intervals, the difference between referenced rates on the notional amount. A cash payment, representing the net differential, is usually made by one counterparty to the other at each payment date.

Put-swaption contracts provide the purchaser with the right, but not the obligation, to require the writers to pay the present value of a long duration interest rate swap at future exercise dates. The Company purchases and writes put-swaption contracts with maturities up to 10 years. The Company's put-swaption contracts hedge against movements in interest rates.

Equity index futures contracts and equity index call and put options are used to hedge the Company's obligations associated with its fixed indexed immediate and deferred annuities and guarantees provided by variable annuity products.

Treasury futures contracts are used to hedge movements in interest rates.

Cross-currency swaps, which embody spot and forward currency swaps and additionally, in some cases, interest rate swaps and equity swaps, are entered into for the purpose of hedging the Company's foreign currency denominated obligations and foreign currency denominated invested assets.

Credit default swaps may be used to hedge potential changes in the credit quality of certain bonds held by the Company.

(3) Put-swaption contracts are reported in invested assets at fair value and put-swaption contracts written are reported in liabilities at fair value. Changes in fair value are recorded as unrealized gains or unrealized losses.

Treasury futures, equity index futures contracts and equity index options (including various call and put options) are reported in invested assets at fair value. Changes in fair value are recorded as unrealized gains or unrealized losses.

Cross-currency swaps are reported in invested assets at fair value. Amounts paid or received on currency swaps hedging foreign currency denominated guaranteed investment contracts are netted with amounts paid or received on the hedge-associated foreign currency denominated guaranteed investment contracts. Changes in fair value of the swaps are recorded as unrealized gains or unrealized losses.

Credit default swaps are reported in invested assets at fair value. Changes in fair value are recorded as unrealized gains or unrealized losses. Periodic premiums paid are reported in investment income.

- (4) The Company did not have any derivative contracts with financing premiums.
- (5) The Company has no unrealized gains or losses from derivative instruments that are excluded from the assessment of hedge effectiveness.
- (6) The Company did not have any hedges that previously were deemed effective that are no longer deemed effective.
- (7) The Company has no derivatives accounted for as cash flow hedges of a forecasted transaction.
- (8) The Company does not have any future derivative premium payments due.
- B. Derivatives under SSAP No. 108 Derivative Hedging Variable Annuity Guarantees

The Company does not have any derivative hedging variable annuity guarantees.

#### 9. Income Taxes

A.

1. The components of the net deferred tax asset at December 31 are as follows:

	I		]	Dece	ember 31, 2019		Change				
	Ordinary	Capital	Total		Ordinary Capital Total		Ordinary	Capital	Total		
Total gross DTA Statutory valuation allowance	\$ 1,812,094,694	\$ 30,542,583	\$ 1,842,637,277 -	\$ 1	1,661,596,595	\$	1,818,795	\$ 1,663,415,390	\$ 150,498,099	\$ 28,723,788	\$ 179,221,887
Adjusted gross DTA	1,812,094,694	30,542,583	1,842,637,277	1	1,661,596,595		1,818,795	1,663,415,390	150,498,099	28,723,788	179,221,887
DTA nonadmitted	1,076,824,829	-	1,076,824,829		884,229,290		-	884,229,290	192,595,539	-	192,595,539
Subtotal net admitted DTA	735,269,865	30,542,583	765,812,448		777,367,305		1,818,795	779,186,100	(42,097,440)	28,723,788	(13,373,652)
Deferred tax liabilities	(52,329,549)	(89,479,687)	(141,809,236)		(72,908,323)		(86,363,978)	(159,272,301)	20,578,774	(3,115,709)	17,463,065
Net admitted DTA	\$ 682,940,316	\$ (58,937,104)	\$ 624,003,212	\$	704,458,982	\$	(84,545,183)	\$ 619,913,799	\$ (21,518,666)	\$ 25,608,079	\$ 4,089,413

#### 2. Admission Calculation Components SSAP 101:

		I	December 31, 2020		December 31, 2019				Change					
		Ordinary	Capital	Total		Ordinary	Capital	Total	Ordinary	Capital	Total			
(a)	Federal income taxes										_			
	paid in prior years													
	recoverable through													
	loss carrybacks	\$ - 5	957,733 \$	957,733	\$	- \$	54,488 \$	54,488	\$ - \$	903,245 \$	903,245			
(b)	Adjusted gross DTA													
	expected to be realized													
	after application of the													
	threshold limitation													
	(Lesser of 2(b)1 or													
	2(b)2 below)	623,045,479	-	623,045,479		619,859,312	-	619,859,312	3,186,167	-	3,186,167			
	<ol> <li>Adjusted gross DTA</li> </ol>													
	expected to be realized													
	following the balance													
	sheet date			1,307,162,202				1,109,696,730			197,465,472			
	<ol><li>Adjusted gross DTA</li></ol>													
	allowed per limitation													
	threshold			623,045,479				619,913,799			3,131,680			
(c)	Adjusted gross DTA													
	(excluding the amount of													
	DTA from 2(a) and 2(b)													
	above) offset by													
	gross DTL	 112,224,386	29,584,850	141,809,236		157,507,993	1,764,307	159,272,300	(45,283,607)	27,820,543	(17,463,064)			
(d)	DTA admitted as the result of application of													
	SSAP No. 101	\$ 735,269,865	30,542,583 \$	765,812,448	\$	777,367,305 \$	1,818,795 \$	779,186,100	\$ (42,097,440) \$	28,723,788 \$	(13,373,652)			

3.

		2020	2019
(a)	Ratio percentage used to determine recovery		
	period and threshold limitation amount	611.3%	645.7%

(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation amount

\$ 4,153,636,547 \$ 4,132,395,404

### 4. Impact of tax planning strategies

		December 31, 2020			Decembe	er 3 I	, 2019	Change			
			Ordinary		Capital	Ordinary		Capital		Ordinary	Capital
(a) Determination	of adjusted										
gross DTA and	net admitted DTA, by										
tax character as	a percentage										
<ol> <li>Adjusted gr</li> </ol>	oss DT As	\$	1,812,094,694	\$	30,542,583	\$ 1,661,596,59	5 5	1,818,795	\$	150,498,099 \$	28,723,788
<ol><li>Percentage</li></ol>	of adjusted gross DTAs by										
tax charact	er attributable to the impa	ct									
of tax plan	ning strategies		0%		0%	0	%	0%		0%	0%
<ol><li>Net admitte</li></ol>	ed adjusted gross DTAs	\$	735,269,865	\$	30,542,583	\$ 777,367,30	5 5	1,818,795	\$	(42,097,440) \$	28,723,788
<ol> <li>Percentage</li> </ol>	of net admitted adjusted										
gross DTA	s by tax character admitted	i									
because of	the impact of tax planning	,									
strategies			0%		0%	0	%	0%		0%	0%
(b) The Commonwis			4 day alorday 414 a sour	- C							

(b) The Company's tax-planning strategies do not include the use of reinsurance.

### B. Regarding deferred tax liabilities that are not recognized:

- (1) There are no temporary differences for which deferred tax liabilities have not been recognized. Accordingly, there are no events that would cause unrecognized temporary differences to become taxable.
- (2) There are no unrecognized temporary differences.
- (3) There are no unrecognized deferred tax liabilities related to investments in foreign subsidiaries and foreign corporate joint ventures that are essentially permanent in duration.
- (4) There are no other deferred tax liabilities not recognized.

- C. Significant components of income taxes incurred as of December 31 are:
  - (1) Current income taxes incurred consist of the following major components:

	 2020	_	2019	 Change
Operations				
Federal taxes from operations	\$ 1,097,325,577	\$	1,626,382,649	\$ (529,057,072)
Foreign tax expense				
Subtotal	1,097,325,577		1,626,382,649	(529,057,072)
Federal tax benefit on capital gains	(959,736,348)		(1,301,339,450)	341,603,102
Utilization of operating loss carry forwards	(4,410,067)		(13,956,053)	9,545,986
Other	(142,990,696)		(32,744,024)	(110,246,672)
Total federal current taxes incurred	\$ (9,811,534)	\$	278,343,122	\$ (288,154,656)

Federal current taxes incurred are reflected in the accompanying statements as follows:

	2020	2019	Change
Federal taxes incurred	\$ 949,924,814	\$ 1,579,682,572	\$ (629,757,758)
Capital gains tax transferred to AVR	(1,127,212,514)	(1,366,725,197)	239,512,683
Taxes transferred to IMR	646,347,577	65,317,360	581,030,217
Taxes on liability gains released from the IMR	(478,871,411)	68,387	(478,939,798)
Total federal current taxes incurred	\$ (9,811,534)	\$ 278,343,122	\$ (288,154,656)

(2) The main components of deferred tax amounts at December 31 are as follows:

		2020		2019		Change	
Deferred tax assets resulting from book/tax differences in:							
Ordinary:							
Deferred acquisition costs	\$	207,139,142	\$	215,855,553	\$	(8,716,411)	
Insurance reserves		322,910,088		332,347,623		(9,437,535)	
Investments		1,088,898,138		863,650,172		225,247,966	
Employee benefits		133,072,381		129,292,558		3,779,823	
Deferred and uncollected premium		1,531,795		2,056,551		(524,756)	
Net operating loss carryforward		28,774,228		48,060,551		(19,286,323)	
Other		29,768,922	_	70,333,587		(40,564,665)	
Total ordinary gross & adjusted							
gross deferred tax assets		1,812,094,694		1,661,596,595		150,498,099	
Deferred tax assets nonadmitted		(1,076,824,829)		(884,229,290)		(192,595,539)	
Admitted ordinary gross deferred							
tax assets		735,269,865		777,367,305		(42,097,440)	
Capital:							
Investments		4,143,602		1,463,198		2,680,404	
Unrealized capital losses		26,398,981		355,597		26,043,384	
Total capital gross & adjusted							
gross deferred tax assets		30,542,583		1,818,795		28,723,788	
Deferred tax assets nonadmitted				-		-	
Admitted capital gross deferred							
tax assets		30,542,583		1,818,795		28,723,788	
Total admitted deferred tax assets	\$	765,812,448	\$	779,186,100	\$	(13,373,652)	
Deferred tax liabilities resulting from book/tax differences i	n:						
Ordinary:							
Investments	\$	3,346,653	\$	8,057,688	\$	(4,711,035)	
Fixed assets		13,713,312		14,855,515		(1,142,203)	
Insurance reserves		23,975,726		30,753,705		(6,777,979)	
Due and deferred premium		10,364,831		18,294,241		(7,929,410)	
Other		929,027		947,174		(18,147)	
Total ordinary deferred tax liabilities		52,329,549		72,908,323		(20,578,774)	
Total capital deferred tax liabilities		89,479,687		86,363,978		3,115,709	
Total deferred tax liabilities		141,809,236		159,272,301	-	(17,463,065)	
Total net admitted deferred tax asset	\$	624,003,212	\$	619,913,799	\$	4,089,413	

There have been no adjustments to gross deferred tax assets because of a change in circumstances that causes a change in judgment about their realizability.

The change in the net deferred income taxes is comprised of the following (this analysis is exclusive of the nonadmitted DTAs as the Change in Nonadmitted Assets is reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Annual Statement):

	 2020	2019		Change	
Total deferred tax assets	\$ 1,842,637,277	\$	1,663,415,393	\$ 179,221,884	
Total deferred tax liabilities	 (141,809,236)		(159,272,304)	17,463,068	
Net deferred tax assets/liabilities	 1,700,828,041		1,504,143,089	196,684,952	
Tax effect of unrealized gains (losses)	 214,995,121		94,544,506	120,450,615	
Change in net deferred income tax	\$ 1,915,823,162	\$	1,598,687,595	\$ 317,135,567	

D. The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income (including capital items) before income taxes. The significant items causing this difference are:

	2020	Tax effect at 21%	Effective Tax Rate
Income before taxes	\$ (1,394,635,931)	\$ (292,873,546)	21.0%
Dividends received deduction	(1,044,244,495)	(219,291,344)	15.7%
Provision to Return Permanent differences	(313,185,443)	(65,768,943)	4.7%
Interest maintenance reserve	(268,550,557)	(56,395,617)	4.0%
LLC impact	532,175,690	111,756,895	-8.0%
Nondeductible VOBA amortization	49,127,952	10,316,870	-0.7%
Tax credits	(251,190,476)	(52,750,000)	3.8%
Gain on reinsurance of inforce business	905,073,981	190,065,536	-13.6%
Other	228,538,320	47,993,047	-3.4%
Total	\$ (1,556,890,959)	\$ (326,947,101)	23.4%
Federal and foreign income taxes incurred		949,924,814	-68.1%
Tax on capital losses		(959,736,348)	68.8%
Change in net deferred taxes		(317,135,567)	22.7%
Total tax on income items		\$ (326,947,101)	23.4%

- E. Tax operating loss carryforwards, tax credits or taxes incurred available for recoupment:
  - (1) At December 31, 2020, the Company had \$137,020,133 net operating loss carryforwards available for tax purposes. There is no net capital loss available for tax purposes. The Company had an alternative minimum tax credit carryover in the amount of \$6,223,697 and a general business tax credit carryover in the amount of \$3,597,799.
  - (2) The following are income taxes incurred in the current and prior years that will be available for recoupment in the event of future net losses:

	C	rdinary	Capital	Total
2020	\$	-	\$ 657,891,266	\$ 657,891,266
2019	\$	-	\$ 92,018,691	\$ 92,018,691
2018	\$	_	\$ 37,418,759	\$ 37,418,759

- (3) The Company has no deposits under IRC Section 6603.
- F. Federal Income Tax Allocations
  - (1) The Company files a consolidated federal income tax return with Brooke Life Insurance Company, Jackson National Life Insurance Company of New York, and Squire Reassurance Company II, Inc. ("Squire Re II").
  - (2) The Company has entered into written agreements with Jackson National Life Insurance Company of New York, Brooke Life Insurance Company and Squire Re II. These agreements are generally based on separate return calculations.
- G. The Company does not believe that it is reasonably possible that the liability related to any federal or foreign tax loss contingencies will significantly increase within the next 12 months.
- H. Repatriation Transition Tax (RTT)

The Company does not owe any Repatriation Transition Tax and has made no payment or expect to make any future payments to satisfy the RTT liability.

I. Alternative Minimum Tax (AMT) Credit

			 Amount
	a.	Current year recoverable	\$ -
	b.	Deferred tax asset (DTA)	\$ 6,223,697
(2)	Beg	inning Balance of AMT Credit Carryforward	\$ 6,223,697
(3)	Am	ounts Recovered	\$ -
(4)	Adj	ustments	\$ -
(5)	End	ing Balance of AMT Credit Carryforward (5=2-3-4)	\$ 6,223,697
(6)	Red	uction for Sequestration	\$ -
(7)	Nor	nadmitted by Reporting Entity	\$ -
(8)	Rep	orting Entity Ending Balance (8=5-6-7)	\$ 6,223,697

- 10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
  - A & B During 2019, the Company paid dividends of \$525,000,000 to its parent, Brooke Life Insurance Company, of which nil was extraordinary.

The Company has a Master Repurchase Agreement with its subsidiary, Jackson National Life Insurance Company of New York ("Jackson NY"), which allows for repurchase agreement transactions between the companies, when deemed appropriate. There were no such borrowings during 2020 and 2019. There was no outstanding balance as of December 31, 2020 and 2019. Interest paid during both 2020 and 2019 was nil.

Effective December 31, 2016, Jackson amended its variable annuity ("VA") reinsurance agreement with Jackson NY. The purpose of the amendment is to transfer to Jackson the total VA contract risk associated with the Variable Annuities issued by Jackson NY for better alignment with risk mitigation strategies employed at the parent company level. The amendment to the treaty allows for 90% of the entire VA contract to be ceded to Jackson on a coinsurance basis (modified coinsurance for Separate Account liabilities). The amendment covers all existing and future issues of VA contracts issued by Jackson NY.

As a result of the VA reinsurance agreement with Jackson NY, the Company assumed \$1,360,482,641 and \$1,095,955,350 of reserves at December 31, 2020 and 2019, respectively. In addition, the Company assumed \$1,200,709,344 and \$1,109,284,671 of premium during 2020 and 2019, respectively.

The Company maintains a reserve financing transaction whereby level premium term reserves are ceded to a captive subsidiary, Squire Reassurance Company II, Inc. ("Squire Re II"), under a funds withheld 100% coinsurance treaty. As of December 31, 2020 and 2019, the Company ceded \$503,394,890 and \$537,455,695, respectively, of reserves to Squire Re II.

In accordance with the tax sharing agreement, the Company utilized \$2,534,399 and \$7,200,808 of tax benefits attributable to Jackson NY, which is reflected as a capital contribution to Jackson NY in 2020 and 2019, respectively.

In 2020 and 2019, the Company received membership distributions from Jackson National Asset Management, LLC of \$535,500,000 and \$529,000,000, respectively.

Effective July 17, 2020, Brooke (Holdco1) Inc., changed its name to Jackson Financial Inc., and completed a \$500,000,000 equity investment from Athene Life Re Ltd. in exchange for shares representing a 9.9% voting interest. The shares were then immediately transferred to an affiliate of Athene, Athene Co-Invest Reinsurance Affiliate 1A Ltd. On August 31, 2020, the \$500,000,000 equity investment was recorded as a capital contribution.

In 2020, the Company received a dividend of \$40,703,735 from National Planning Holdings, LLC.

In 2020, the Company paid a capital contribution of \$5,000,000 to National Planning Holdings, LLC.

In 2020 and 2019, the Company received a return of capital of \$850,520 and \$1,000,000 from Curian Clearing, LLC, respectively.

In 2019, the Company received a capital contribution of \$120,000,000 from its parent company, Brooke Life Insurance Company.

In 2019, the Company recorded a return of capital receivable of \$25,000,000 from National Planning Holdings LLC, to be settled in 2020.

In 2019, the Company received a dividend of \$31,500,000 from Squire Re II.

In 2019, the Company received a return of capital of \$4,000,000 from Curian Capital, LLC.

- C. The Company does not have any other transactions with related parties who are not reported on Schedule Y.
- D. Other than as discussed in Notes 10A and 14, the Company does not have any other material amounts due from or to related parties as of the date of each balance sheet included in these financial statements that require disclosure.
- E. The Company has contracted to receive investment management services from affiliate PPM America, Inc. The cost of the services was \$63,634,274 and \$74,839,608 in 2020 and 2019, respectively.

The Company has entered into shared services and administrative agreements with certain affiliates. Under the agreements, the Company allocated \$77,462,038 and \$71,416,576 of certain management and administrative services expenses to affiliates in 2020 and 2019, respectively.

- F. See Note 14 for disclosure of guarantees of related parties.
- G. All outstanding shares of the Company are owned by Brooke Life Insurance Company, an insurance company domiciled in the state of Michigan. The Company is a member of the Prudential plc group incorporated in England. The group structure is shown in Schedule Y.
- H. The Company does not own any shares of an upstream intermediate entity or ultimate parent, either directly or indirectly, via a downstream subsidiary, controlled or affiliated company.

- I. The Company does not have investments in subsidiary, controlled or affiliated companies that exceed 10% of the admitted assets of the Company.
- J. During 2020, the Company recognized an impairment writedown of \$16,743,518 on its wholly owned subsidiary, National Planning Holdings, LLC.

During 2020 and 2019, the Company recognized impairment writedowns on wholly owned subsidiary, Curian Clearing, LLC of \$22,317 and \$60,000, respectively.

During 2019, the Company recognized an impairment writedown on its wholly owned subsidiary, National Planning Corporation, LLC of \$15,500,000.

During 2019, the Company recognized an impairment writedown on wholly owned subsidiary, Jackson National Life (Bermuda), LTD of \$347,000.

During 2019, the Company recognized an impairment writedown on wholly owned subsidiary, VFL International Life Company, SPC, LTD of \$375,000.

- K. The Company does not calculate investments in foreign insurance subsidiaries by adjusting annuity GAAP reserves.
- L. The Company does not hold an investment in a downstream noninsurance holding company.
- M. Investment in Subsidiary, Controlled and Affiliated Entities
  - (1) Balance Sheet Value (Admitted and NonAdmitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Owners hip	Gro Amo			lmitted mount	No na dmitted Amount	
a. SSAP No. 97 8a Entities		\$	_	\$	-	\$	-
TotalSSAP No. 97 8a Entities			-		-		-
b. SSAP No. 97 8b(ii) Entities							
P GDS (US ONE) LLC	100.00%	2,	134,228		-		2,134,228
TotalSSAP No. 97 8b(ii) Entities		2,	134,228		-		2,134,228
c. SSAP No. 97 8b(iii)							
Jackson National Asset Management, LLC	100.00%	56,	588,314		56,588,314		-
Jackson National Life Distributors LLC	100.00%	15,	442,001		15,442,001		-
Hermitage Management, LLC	100.00%		186,601		-		186,601
National Planning Holdings LLC	100.00%		111,808		-		111,808
Allied Life Brokerage Agency, Inc.	100.00%	4	497,899		-		497,899
REALIC of Jacks on ville Plans, Inc.	100.00%		1,562		-		1,562
Mission Plans of America, Inc.	100.00%		12,3 13		-		12,313
ROP, Inc.	100.00%		201,450		-		201,450
Jackson Charitable Foundation, Inc.	100.00%		100		-		100
TotalSSAP No. 97 8b(iii) Entities		73,0	042,048	•	72,030,315		1,011,734
d. SSAP No. 97 8b(iv) Entities							
Jackson National Life (Bermuda) LTD	100.00%	4,	145,427		-		4,145,427
VFL International Life Company SPC, Ltd.	100.00%	1,0	030,696		-		1,030,696
TotalSSAP No. 97 8b(iv) Entities		5	,176,123				5,176,123
e. TotalSSAP No. 97 8b Entities (except 8bi entiti	es) (b+c+d)	80,2	352,399		72,030,315		8,322,084
f. Aggregate Total(a+e)		\$ 80,3	352,399	\$	72,030,315	\$	8,322,084

- (2) None of the SCAs listed above are required to be filed with the NAIC pursuant to the adopted revisions to SSAP No. 97 Subsidiary, Controlled, and Affiliated Entities. Certain entities are captured within the scope of SSAP No. 48 Joint Ventures, Partnerships, and Limited Liability Companies, and are categorically excluded from filing requirements, and other entities are nonadmitted SCAs that do not require NAIC filing.
- N. Investment in Insurance Subsidiary, Controlled, and Affiliated Entities

The financial statements of the Company's wholly owned subsidiary, Jackson NY, are presented on the basis of accounting practices prescribed or permitted by the New York State Department of Financial Services. The State of New York has adopted certain prescribed accounting practices that differ from those found in NAIC SAP.

- (1) Reserves for fixed deferred annuities are valued under Continuous CARVM according to New York insurance law, rather than Curtate CARVM according to NAIC SAP.
- (2) For variable annuity reserves, New York insurance law incorporates Valuation Manual-21 ("VM-21") but also includes an additional floor calculation. Jackson NY reserves are not valued solely under VM-21 according to NAIC SAP, but rather, are valued with the additional floor calculation according to New York insurance law.
- (3) For payout business, New York insurance law requires an adapted version of Valuation Manual-22 ("VM-22") for purposes of defining minimum reserve standards, thus, reserves for payout business are not valued according to VM-22 as defined by NAIC SAP, but rather, are valued per New York regulation.
- (4) The Company's asset adequacy testing uses cash flow testing methodology which, under New York's prescribed assumptions, develops negative surplus in certain years, resulting in NYDFS requiring the Company to establish additional reserves.

The following table details the monetary effect of the prescribed practice on net income and surplus of Jackson NY, and the amount of the Company's investment in Jackson NY per the Company's audited statutory equity and if Jackson NY financial statements had been prepared in accordance with NAIC SAP. The risk-based capital ("RBC") of Jackson NY would not have triggered a regulatory event had it not used these prescribed practices according to New York insurance law.

	Monetary Effec	et on NAIC SAP	Amount of	Investment
				If the
				Insurance SCA
SCA Entity				Had Completed
(Investments in Insurance SCA Entities)	Net Income	Surplus	Per Audited	Statutory
	Increase	Increase	Statutory	Financial
	(Decrease)	(Decrease)	Equity	Statements*
Jackson National Life Insurance Company of New York	\$ (27,181,003)	\$ (83,499,025)	\$ 607,762,378	\$ 691,261,403

<sup>\*</sup> Per AP&P Manual (without permitted or prescribed practices)

#### O. SCA and SSAP No. 48 Entity Loss Tracking

The Company does not hold an investment in a subsidiary, controlled and affiliated entity whose losses exceed its investment.

#### 11. Debt

A. The Company's borrowings include Federal Home Loan Bank Agreements (see Note 11B below) and repurchase agreements (See Note 5 for additional details).

#### B. Federal Home Loan Bank ("FHLB") Agreements

(1) The Company is a member of the Federal Home Loan Bank of Indianapolis primarily for the purpose of participating in the bank's mortgage-collateralized loan advance program. Members are required to purchase and hold a minimum amount of FHLB capital stock, plus additional stock based on outstanding advances. Advances are in the form of debt or funding agreements issued to FHLB and held in the general account.

Short-term debt is generally used for liquidity and long-term debt is used to fund qualifying construction projects. Debt is reported in borrowed money in the financial statements. Funding agreements are reported in liability for deposit-type contracts in the financial statements. The Company calculated the maximum borrowing capacity in accordance with current FHLB capital stock and limitations in the FHLB credit policy.

### (2) FHLB Capital Stock

	De	cember 31, 2020	De	cember 31, 2019
Membership Stock - Class A	\$	=	\$	= .
Membership Stock - Class B	\$	31,428,500	\$	27,866,900
Activity Stock	\$	55,446,000	\$	74,759,300
Excess Stock	\$	38,517,600	\$	22,765,900
Aggregate Total	\$	125,392,100	\$	125,392,100
Actual or Estimated Borrowing Capacity as				
Determined by the Insurer	\$	2,786,489,302	\$	2,786,490,997

					Eligible for Redemption							
			N	ot Eligible		Less	61	Months	1 to	Less		
Membership	C	ırrent Year		for		Than	to L	ess Than	T	han	3	to 5
Stock		Total	R	edemption	6 N	Months		l Year	3 \	Years	Y	ears
Class A	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
Class B	\$	31,428,500	\$	31,428,500	\$	-	\$	-	\$	-	\$	-

### (3) Collateral Pledged to FHLB

		Total collateral pledged						
			Aggregate Total					
	Fair Value	Carrying Value	Borrowing					
December 31, 2020	\$2,734,352,634	\$2,571,399,555	\$1,930,542,635					
December 31, 2019	\$3,420,960,048	\$3,346,252,844	\$2,280,582,108					

### Maximum Amount Pledged during the Reporting Period

			Aggregate Total
	Fair Value	Carrying Value	Borrowing
Period ended December 31, 2020	\$ 3,050,505,426	\$ 2,875,470,437	\$ 2,215,542,635
Period ended December 31, 2019	\$ 4,151,803,357	\$ 4,165,411,933	\$ 2,732,371,581

#### (4) Borrowing from FHLB

	 Decemb	December 31, 2020			December 31, 2019				
	Total		ding Agreements erves Established		Total		anding Agreements		
Debt									
Short-term	\$ 380,000,000		XXX	\$	300,000,000		XXX		
Long-term	72,302,635		XXX		77,342,108		XXX		
Funding Agreements	1,478,240,000	\$	1,478,240,000		1,903,240,000	\$	1,903,240,000		
Aggregate Total	\$ 1,930,542,635	\$	1,478,240,000	\$	2,280,582,108	\$	1,903,240,000		

Maximum Amount Borrowed during the Reporting Period

	2020
Debt	\$ 857,302,635
Funding Agreements	1,578,240,000
Aggregate Total	\$ 2,435,542,635

Does the company have prepayment obligations under the following arrangements?

Debt Yes Funding Agreements Yes

- 12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
  - A. Defined Benefit Plan

The Company does not offer a defined benefit plan.

B., C.,

& D. The Company does not have classes of defined benefit plan assets.

E. Defined Contribution Plans

The Company has a defined contribution retirement plan covering substantially all employees. To be eligible to participate in the Company's contribution, an employee must have attained the age of 21, completed at least 1,000 hours of service in a 12-month period and passed their 12-month employment anniversary. In addition, the employee must be employed on the applicable January 1 or July 1 entry date. The Company's annual contributions, as declared by the board of directors, are based on a percentage of eligible compensation paid to participating employees during the year. In addition, the Company matches a participant's elective contribution, up to 6 percent of eligible compensation, to the plan during the year. The Company's expense related to this plan was \$27,164,736 and \$25,825,801 in 2020 and 2019, respectively.

The Company maintains non-qualified voluntary deferred compensation plans for certain agents and employees of Jackson and certain affiliates. At December 31, 2020 and 2019, the liability for such plans totaled \$350,740,126 and \$342,777,261, respectively. The equity risk associated with these liabilities is included in Jackson's overall hedge program. The Company's expense related to these plans, including a match of elective deferrals for the agents' deferred compensation plan and the change in value of participant elected deferrals was \$54,071,495 and \$56,266,698 in 2020 and 2019, respectively.

F. Multiemployer Plans

The Company does not participate in multiemployer plans.

G. Consolidated/Holding Company Plans

The Company does not participate in a plan sponsored by either the parent company or holding company.

H. Postemployment Benefits and Compensated Absences

Postemployment benefits and compensated absences that might exist at December 31, 2020, are accrued in accordance with SSAP No. 11, Postemployment Benefits and Compensated Absences.

I. Impact of Medicare Modernization Act on Postretirement Benefits

There was no impact of the Medicare Modernization Act on Postretirement Benefits.

- 13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations
  - A. The Company has 50,000,000 shares of common capital stock authorized and 12,000,000 shares issued and outstanding with each share having a par value of \$1.15.

- B. The Company does not have preferred stock authorized, issued or outstanding.
- C. Under Michigan insurance law, while Jackson must provide notification to the Michigan commissioner of insurance prior to payment of any dividend, ordinary dividends on capital stock may only be distributed out of earned surplus, excluding any unrealized capital gains and the effect of permitted practices (referred to as adjusted earned surplus). At December 31, 2020, the Company had no adjusted earned surplus available for dividends. Ordinary dividends in any twelve month period are also limited to the greater of 10% of statutory surplus as of the preceding year-end, excluding any increase arising from the application of permitted practices, or the statutory net income, excluding any net realized investment gains, for the twelve month period ended on the preceding December 31. The commissioner may approve payment of dividends in excess of these amounts, which would be deemed an extraordinary dividend. The maximum dividend that can be paid to parent in 2021, subject to the availability of earned surplus, without prior approval of the commissioner is approximately \$456,296,028.
- D. In June 2019, the Company paid a \$525,000,000 ordinary dividend to its parent company Brooke Life Insurance Company.
- E. Except as noted in (3) above and in Note 1A, there are no prohibitions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.
- F. Except as noted in Note 1A, there were no restrictions placed on the Company's surplus, including for whom the surplus is being held.
- G. The Company had no advances to surplus.
- H. The Company held no stock, including stock of affiliated companies, for special purposes.
- I. The Company had no change in balance of special surplus funds in 2020. The \$164,710,140 increase in the balance of special surplus funds in 2019 is due to the change in unrealized gains/losses, net of tax, on interest rate swaps per the permitted practice described in Note 1A.
- J. The portion of unassigned funds (surplus) represented by cumulative unrealized gains is \$1,300,750,676.
- K. The Company issued the following surplus debentures or similar obligations:

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year *	Unapproved Interest And/Or Principal
0001	3/15/1997	8.15%	\$ 250,000,000	N	\$ 249,611,466	\$ 249,680,279	\$ -
Total	XXX	XXX	\$ 250,000,000	XXX	\$ 249,611,466	\$ 249,680,279	\$ -

<sup>\*</sup> Total should agree with Page 3, Line 32.

1	9	10	11	12	13	14
			Current Year Interest			
			Offset Percentage (not			
	Current Year	Life-To-Date	including amounts			
Item	Interest Expense	Interest Expense	paid to a 3rd party	Current Year	Life-To-Date	
Number	Recognized	Recognized	liquidity provider)	Principal Paid	Principal Paid	Date of Maturity
0001	\$ 20,431,597	\$ 478,812,500	0%	\$ -	\$ -	3/15/2027
Total	\$ 20,431,597	\$ 478,812,500	XXX		\$ -	XXX

1	15	16	17	18	19
Item Number	Are Surplus Note payments contractually linked? (Y/N)	Surplus Note payments subject to administrative offsetting provisions? (Y/N)	Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N)	Is Asset Issuer a Related Party (Y/N)	Type of Assets Received Upon Issuance
0001	N	N	N	N	N/A
				_	_
Total	XXX	XXX	XXX	XXX	XXX

1	20	21	22
			Is Liquidity
			Source a Related
	Principal Amount of	Book/Adjusted	Party to the
Item	Assets Received Upon	Carry Value of	Surplus Note
Number	Issuance	Assets	Issuer? (Y/N)
0001	\$ -	\$ -	N
Total	\$ -	\$ -	XXX

The surplus notes in the amount of \$250,000,000, listed in the above table, were issued pursuant to Rule 144A under the Securities Act of 1933, underwritten by a syndicate that included Goldman Sachs & Co., J.P. Morgan & Co., and Morgan Stanley & Co., and are administered by Citibank, N.A. as fiscal agent.

The surplus notes have the following repayment conditions and restrictions: Payments of interest or principal may be made only with the prior approval of the commissioner of insurance of the state of Michigan and only out of surplus earnings which the commissioner determines to be available for such payments under Michigan Insurance Law. The surplus notes may not be redeemed at the option of the Company or any holder of the notes prior to maturity.

The surplus notes rank pari passu with any other future surplus, capital or contribution notes of the Company and with all other similarly subordinated claims.

The liquidation preference to the insurer's common shareholder is as follows: In the event that the Parent is subject to such a proceeding, holders of indebtedness, policy claims and prior claims would be afforded a greater priority under the liquidation act and the terms of the Notes and, accordingly, would have the right to be paid in full before any payments of interest or principal are made to Note holders.

- L. The Company was not subject to a quasi-reorganization during the year.
- M. The Company was not subject to a quasi-reorganization in the prior 10 years.
- 14. Liabilities, Contingencies and Assessments
  - A. (1) Contingent Commitments

The Company provides a \$40,000,000 revolving credit facility to PPM America, Inc. (PPMA), an affiliate. The loan is unsecured, matures on September 9, 2023, accrues interest at LIBOR plus 2% per annum, and has a commitment fee of 0.10% per annum. There was no balance outstanding as of December 31, 2020 or 2019. Interest and commitment fees totaled \$53,736 and \$40,000 during 2020 and 2019, respectively.

The Company provided a \$20,000,000 revolving credit facility to PGDS, which terminated January 24, 2019. The loan was unsecured, accrued interest at LIBOR plus 2% per annum, and had a commitment fee of 0.10% per annum. The balance outstanding at December 31, 2019 was nil. Interest and commitment fees totaled nil during 2019.

The Company provides a \$20,000,000 revolving credit facility to Jackson Holdings, LLC, an upstream holding company. The loan is unsecured, matures on June 18, 2024, accrues interest at LIBOR plus 2% per annum, and has a commitment fee of 0.25% per annum. There was no balance outstanding as of December 31, 2020 or 2019. Interest and commitment fees totaled \$49,999 and \$50,001 during 2020 and 2019, respectively.

The Company provides a \$100,000,000 revolving credit facility to Jackson Financial Inc., an upstream holding company. The loan is unsecured, matures on December 14, 2021, accrues interest at LIBOR plus 2% per annum, and has a commitment fee of 0.10% per annum. There was no balance outstanding at December 31, 2020 or 2019. Interest and commitment fees totaled \$100,000 during both 2020 and 2019, respectively.

At December 31, 2020, the Company has unfunded commitments related to its investments in limited partnerships and limited liability companies totaling \$1,327,119,156, including \$79,606,439 to limited partnerships and limited liability companies on which the Company has taken an impairment charge, and \$828,037,302 related to commercial mortgage loans and other bonds, and \$160,000,000 related to line of credit to affiliates.

#### (2) Guarantees

1	2	3	4	5
			M aximum	
			potential amount	
			of future	
			p ay ments	
	Liability		(undiscounted)	
	recognition of		the guarantor	
	guarantee.		could be	
	(Include amount		required to make	Current status
	recognized at		under the	of payment or
	inception. If no	Ultimate	guarantee. If	performance
	initial	financial	unable to	of risk of
	recognition,	statement	develop an	guarantee.
Nature and circumstances	document	impact if action	estimate, this	Also provide
of guarantee and key	exception	under the	should be	additional
attributes, including date and	allowed under	guarantee	specifically	discussion
duration of agreement.	SSAP No. 5R.)	is required.	noted.	as warranted.
		This guarantee is not expected to		
		result in future required		
		payments by the Company and		
		is not considered to result in a		
		material contingent exposure of		
		the Company's assets to liability	The maximum	
Guarantee for policyholder		because the Company and	potential amount of	
obligations of its wholly owned		Jackson New York share the	future payments	
life insurance subsidiary,		same management and Jackson	cannot be estimated	
Jackson National Life Insurance	Exception allowed	New York is subject to the	as Jackson New York	
Company of New York	under SSAP No.	regulatory supervision of the	continues to write	
(Jackson New York)	5R, paragraph 17f.	state of New York.	new business.	
(Jackson New Tolk)	or, paragraph 1/1.	State of New Tolk.	new business.	

(3) The guaranty is for a wholly owned subsidiary that is still operating. As such, no liability for the guaranty has been recorded and the maximum potential amount of future payments cannot be estimated.

#### B. Assessments

The Company is unaware of assessments that would have a material impact on its financial position or results of operations.

### C. Gain Contingencies

The Company does not recognize gain contingencies except as provided under SSAP No. 5R, Liabilities, Contingencies and Impairments of Assets - Revised. The Company did not realize a gain subsequent to the balance sheet date but prior to the issuance of the financial statements that requires disclosure.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

The Company did not make payments in the reporting period to settle claims related to extra contractual obligations or bad faith claims stemming from lawsuits.

E. Joint and Several Liabilities

The Company does not have joint and several liabilities.

#### F. All Other Contingencies

The Company is involved in litigation arising in the ordinary course of business. It is the opinion of management that the ultimate disposition of such litigation will not have a material adverse effect on the Company's financial condition or results of operations. The Company has been named in civil litigation proceedings which appear to be substantially similar to other class action litigation brought against many life insurers alleging misconduct in the sale or administration of insurance products. The Company generally accrues for legal contingencies once the contingency is deemed to be probable and estimable. Accordingly, at December 31, 2020 and 2019, the Company recorded accruals totaling \$13,115,000 and \$30,675,000, respectively.

The Company has two separate service agreements with third party administrators to provide policyholder administrative services. These agreements, subject to certain termination provisions, have ten and twelve-year terms and expire in 2021 and 2030.

#### 15. Leases

### A. Lessee Operating Leases

(1) The Company leases office space, land and equipment under operating leases that expire at various dates through 2051. Certain leases include escalating lease rates and, as a result, at December 31, 2020, the Company recorded a liability of \$9,621,254 for future lease payments. Lease expense was \$29,754,007 and \$41,367,710 for 2020 and 2019, respectively.

The Company subleases office space under several operating leases that expire at various dates through 2029. Total future lease income to be received on the subleased property is \$15,019,242. Lease income for the subleased property totaled \$245,347 and \$263,261 in 2020 and 2019, respectively.

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

2021	\$ 7,373,623
2022	6,190,216
2023	6,051,937
2024	4,702,624
2025	3,055,398
Thereafter	5,617,421
Total	\$ 32,991,219

- (3) The Company is not involved in sales-leaseback transactions.
- B. Lessor Leases

Leasing is not a significant part of the Company's business activities.

- Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations
  of Credit Risk
  - (1) The table below summarizes the aggregate contractual or notional amounts for the Company's financial instruments, including those with off-balance sheet risk:

		Asse	ts	Liabilit	ties
	·-	2020	2019	2020	2019
a.	Swaps	8,102,206,635	10,960,340,117	-	-
b.	Futures	35,561,489,841	18,790,031,234	-	-
c.	Forwards	743,641,379	-	-	-
d.	Options _	54,300,000,000	78,000,000,000	<u>-</u> _	500,000,000
e.	Total	98,707,337,855	107,750,371,351	-	500,000,000

- (2) See Note 8.A. for a description of the credit risk, market risk and cash requirements of these financial instruments.
- (3) The Company manages the potential credit exposure for over-the-counter derivative contracts through careful evaluation of the counterparty credit standing, collateral agreements, and master netting agreements. The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments; however, the Company does not anticipate nonperformance given the counterparties' high credit ratings. The credit exposure of derivatives is represented by the fair value of contracts with a positive fair value at the reporting date. Ultimately, this exposure is reduced by any offsetting positions with, and collateral posted by, counterparties. See Schedule DB Part D Section 1 for the net counterparty credit exposure as of December 31, 2020. There were no losses as a result of derivative counterparty nonperformance during 2020.

Futures transactions are effected through regulated exchanges and positions are marked to market and settled in cash on a daily basis. As such, the Company has little exposure to counterparty credit-related losses for exchange-traded derivatives.

- (4) All of the Company's over-the-counter financial derivative counterparty master agreements contain netting provisions allowing for the offset of contractual payments due from and due to counterparties. To the extent that the net market value of aggregate contracts with individual counterparties exceeds established threshold amounts, collateral posting in favor of the exposed party is required. Collateral posted must be high quality, liquid securities or cash as dictated by the agreements.
- 17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
  - A. Transfers of Receivables Reported as Sales

No transfers as described by SSAP No. 42, Sale of Premium Receivables, have occurred during the year.

B. Transfer and Servicing of Financial Assets

The Company has entered into securities lending agreements with agent banks, for the purpose of earning fees, whereby blocks of securities are loaned to third parties, primarily major brokerage firms. As of December 31, 2020, the estimated fair value of loaned securities was \$11,941,973. The agreements require collateral with a minimum fair value of 102 percent of the fair value of the loaned securities, calculated on a daily basis. To further minimize the credit risks related to these programs, the financial condition of the counterparties is monitored by the agent banks on a regular basis. Cash collateral received is invested by the agent banks for the benefit of the Company and is included on the balance sheet. Securities for which all or a portion of Jackson's holdings have been loaned are identified in Schedule D with the designation "LS".

#### C. Wash Sales

No reportable wash sales have occurred during the year.

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

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

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

There was no direct premium written or produced by managing general agents or third party administrators.

20. Fair Value Measurements

A.

#### (1) Fair Value Measurements at Reporting Date

				No	et Asset Value	
Description	Level 1	Level2	 Level3		(NAV)	 Total
Assets at fair value:			<u>.</u>			
RMBS	\$ -	\$ 2,608,363	\$ -	\$	-	\$ 2,608,363
Common stock	232,605,764	23,081,147	1,059,047		-	256,745,958
Other invested assets	-	-	767,284		1,582,140,984	1,582,908,268
Derivative instruments	-	2,406,182,341	-		-	2,406,182,341
Separate account assets	-	203,756,361,329	-		-	203,756,361,329
Totalassets at fair value/NAV	\$ 232,605,764	\$ 206,188,233,180	\$ 1,826,331	\$	1,582,140,984	\$ 208,004,806,259

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

				Total gains Total gains						
		Trans fers	Trans fers	and (losses) and (losses)						
	Balance at	in	out	included in	included in					Balance at
Description	1/1/2020	Level 3	Level 3	Net Income	Surplus	Purchases	Issuances	Sales	Settlements	12/31/2020
Common stock	\$ 10,869,953	S -	\$ (110,905)	\$ (9,700,001)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 1,059,047
Other invested										
assets	1,070,000	-	-	(707,269)	488,269	-	-	(83,716)	-	767,284
Total	\$ 11,939,953	S -	\$ (110,905)	\$ (10,407,270)	\$ 488,269	\$ -	\$ -	\$ (83,716)	\$ -	\$ 1,826,331

(3) The Company's policy for determining and disclosing transfers between levels is to recognize transfers using beginning of-period balances.

#### (4) Bonds and Equity Securities

The fair values for bonds and equity securities are determined by management using information available from independent pricing services, broker-dealer quotes, or internally derived estimates. Priority is given to publicly available prices from independent sources, when available. Securities for which the independent pricing service does not provide a quotation are either submitted to independent broker-dealers for prices or priced internally. Typical inputs used by these three pricing methods include, but are not limited to, reported trades, benchmark yields, credit spreads, liquidity premiums, and/or estimated cash flows based on default and prepayment assumptions.

As a result of typical trading volumes and the lack of specific quoted market prices for most bonds, independent pricing services will normally derive the security prices through recently reported trades for identical or similar securities, making adjustments through the reporting date based upon available market observable information as outlined above. If there are no recently reported trades, the independent pricing services and brokers may use matrix or pricing model processes to develop a security price where future cash flow expectations are developed based upon collateral performance and discounted at relevant market rates. Certain securities are priced using broker-dealer quotes, which may utilize proprietary inputs and models. Additionally, the majority of these quotes are non-binding.

Included in the pricing of asset-backed securities are estimates of the rate of future prepayments of principal over the remaining life of the securities. Such estimates are derived based on the characteristics of the underlying structure and prepayment assumptions believed to be relevant for the underlying collateral. Actual prepayment experience may vary from these estimates.

Internally derived estimates may be used to develop a fair value for securities for which the Company is unable to obtain either a reliable price from an independent pricing service or a suitable broker-dealer quote. These estimates may incorporate Level 2 and Level 3 inputs and are generally derived using expected future cash flows, discounted at market interest rates available from market sources based on the credit quality and duration of the instrument to determine fair value. For securities that may not be reliably priced using these internally developed pricing models, a fair value may be estimated using indicative market prices. These prices are indicative of an exit price, but the assumptions used to establish the fair value may not be observable or corroborated by market observable information and, therefore, are considered to be Level 3 inputs.

The Company performs a monthly analysis on the prices and credit spreads received from third parties to ensure that the prices represent a reasonable estimate of the fair value. This process involves quantitative and qualitative analysis and is overseen by investment and accounting professionals. Examples of procedures performed include, but are not limited to, initial and on-going review of third party pricing service methodologies, review of pricing statistics and trends, back testing recent trades and monitoring of trading volumes. In addition, the Company considers whether prices received from independent brokers represent a reasonable estimate of fair value through the use of internal and external cash flow models, which are developed based on spreads and, when available, market indices. As a result of this analysis, if the Company determines there is a more appropriate fair value based upon the available market data, the price received from the third party may be adjusted accordingly.

For those securities that were internally valued at December 31, 2020 and 2019, an internally developed model was used to determine the fair value. The pricing model used by the Company utilizes current spread levels of similarly rated securities to determine the market discount rate for the security. Furthermore, appropriate risk premiums for illiquidity and non-performance are incorporated in the discount rate. Cash flows, as estimated by the Company using issuer-specific default statistics and prepayment assumptions, are discounted to determine an estimated fair value.

On an ongoing basis, the Company reviews the independent pricing services' valuation methodologies and related inputs, and evaluates the various types of securities in its investment portfolio to determine an appropriate fair value hierarchy distribution based upon trading activity and the observability of market inputs. Based on the results of this evaluation, each price is classified into Level 1, 2, or 3. Most prices provided by independent pricing services, including broker quotes, are classified into Level 2 due to their use of market observable inputs.

#### Other Invested Assets

Other invested assets include investments in limited partnerships and real estate. In most cases, fair value for limited partnerships is determined by using the proportion of Jackson's investment in each fund (NAV equivalent) as a practical expedient for fair value. No adjustments to these amounts were deemed necessary at December 31, 2020. As a result of using the net asset value per share practical expedient, these investments are not classified in the fair value hierarchy.

In cases when the Company expects to sell the limited partnership, the estimated sales price is used to determine the fair value. These limited partnerships are classified as Level 2 in the fair value hierarchy.

In cases when a limited partnership's financial statements are unavailable and a NAV equivalent is not available or practical, an internally developed model was used to determine fair value for that fund. These investments are classified as Level 3 in the fair value hierarchy.

#### Derivative Instruments

Fair value of derivative instruments reflects the estimated amounts, net of payment accruals, which the Company would receive or pay upon sale or termination of the contracts at the reporting date. Derivatives priced using valuation models incorporate inputs that are predominantly observable in the market. Inputs used to value derivatives include, but are not limited to, interest rate swap curves, credit spreads, interest rates, counterparty credit risk, equity volatility and equity index levels.

Derivative instruments classified as Level 1 include futures, which are traded on active exchanges.

Derivative instruments classified as Level 2 include interest rate swaps, cross currency swaps, credit default swaps, put swaptions and equity index call and put options. These derivative valuations are determined using pricing models with inputs that are observable in the market or can be derived principally from, or corroborated by, observable market data.

Derivative instruments classified as Level 3 include interest rate contingent options that are valued by third-party pricing services utilizing significant unobservable inputs.

Fair Values of Separate Account Assets and Liabilities

Separate account assets are invested in mutual funds, which are categorized as Level 2 assets. The value of separate account liabilities are set equal to the value of separate account assets.

- (5) For derivative assets and liabilities, see paragraphs 1 and 2 for fair value and reconciliation disclosures on a net basis.
- B. The Company provides additional fair value information in Note 5.

C. The following table details the aggregate fair value of the Company's financial instruments:

		Dec	cember 31, 2020			
	Aggregate	Admitted				Net Asset
Description	Fair Value	Value	Level 1	Level 2	Level 3	Value (NAV)
Assets at fair value:						
Bonds	\$ 57,703,440,105	\$ 52,658,303,777	\$ 5,062,721,807	\$ 52,640,636,175	\$ 82,123	\$ -
Preferred stock	42,164,645	40,325,000	42,164,645	-	973,750	-
Common stock	256,745,958	256,745,958	232,605,764	23,081,147	1,059,047	-
Commercial mortgages	11,348,869,277	10,906,757,382	=	=	11,348,869,277	=
Cash and cash equivalents	1,244,646,085	1,244,646,085	1,244,646,085	=	=	=
Policy loans	4,397,119,190	4,397,119,190	=	=	4,397,119,190	-
Derivative instruments	2,406,182,341	2,406,182,341	=	2,406,182,341	=	-
Other invested assets	1,582,908,268	1,582,908,268	=	=	767,284	1,582,140,98
Securities lending assets	12,304,884	12,304,884	12,304,884	=	=	-
Separate account assets	203,756,361,329	203,756,361,329	=	203,756,361,329		
Total assets at fair value/NAV	\$ 282,750,742,082	\$ 277,261,654,214	\$ 6,594,443,185	\$ 258,826,260,992	\$ 15,748,870,671	\$ 1,582,140,984
Liabilities at fair value:						
Reserves for life insurance						
	\$ 28,802,864,116	\$ 16,641,365,118	\$ -	\$ 41,381,840	\$ 28,761,482,276	\$ -
Liability for deposit-type contrac	12,160,547,257	11,886,021,839	_	ψ +1,501,0+0 -	12,160,547,257	ψ
Funds held under reinsurance trea	32,248,790,955	30,613,767,272	_	_	32,248,790,955	_
Securities lending liabilities	12,304,884	12,304,884	_	12,304,884	-	_
Separate account liabilities	203,756,361,329	203,756,361,329	_	203,756,361,329		_
Repurchase agreements	1,100,038,993	1,100,038,993		1,100,038,993		_
Debt	452,318,666	452,318,666	_	452,318,666	_	_
Total liabilities at fair value	\$ 278,533,226,200	\$ 264,462,178,101	\$ -	\$ 205,362,405,712	\$ 73,170,820,488	\$ -
=						
			cember 3 1, 2 0 19			
<b></b>	Aggregate	Admitted	v	* 10	Y 10	Net Asset
Description	Fair Value	Value	Level 1	Level 2	Level 3	Value (NAV)
Assets at fair value:						
Bonds	\$ 55,762,352,481	\$ 51,622,738,742	\$ 6,076,668,537	\$ 49,685,683,860	\$ 84	\$ -
Preferred stock	973,750	-	-	-	973,750	-
Common stock	272,102,535	272,102,535	226,582,202	34,650,380	10,869,953	-
Commercial mortgages	10,232,091,557	9,912,447,248	-	-	10,232,091,557	-
Cash and cash equivalents	1,160,849,203	1,160,849,203	1,160,849,203	-	-	-
Po licy lo ans	4,578,652,838	4,578,652,838	-	-	4,578,652,838	-
Derivative instruments	1,446,740,408	1,446,740,408	-	1,446,740,408	-	-
Other invested assets	1,3 79 ,4 3 5,8 76	1,3 79 ,43 5,8 76	-	180,940	1,070,000	1,378,184,936
Securities lending assets	48,063,148	48,063,148	48,063,148	-	-	-
Separate account assets	18 1,58 1,3 58 ,2 53	18 1,58 1,3 58 ,2 53	-	18 1,58 1,3 58 ,2 53	-	-
Total assets at fair value/NAV	\$256,462,620,049	\$252,002,388,251	\$ 7,512,163,090	\$ 232,748,613,841	\$ 14,823,658,182	\$ 1,378,184,936
Liabilities at fair value:						
Reserves for life insurance						
and annuities (1)	\$ 52,047,599,356	\$ 40,337,854,138	\$ -	\$ 1,381,533,899	\$ 50,666,065,457	\$ -
Liability for deposit-type contrac		13,092,200,315	ψ - -	ψ 1,501,555,099 -	13,243,153,423	-
Funds held under reinsurance trea		4,047,511,741	- -	-	4,053,984,692	-
Securities lending liabilities	48,063,148	48,063,148	_	48,063,148	-,000,707,092	
Separate account liabilities	18 1,58 1,3 58,2 53	18 1,58 1,3 58 ,2 53	_	18 1,58 1,3 58 ,2 53		
Deparate account natimites	10 1,50 1,5 50,2 55	10 1,50 1,5 50 ,2 55	-	10 1,00 1,0 0,2 00	-	-

D. At December 31, 2020 and 2019, the Company had no financial instruments where it was not practicable to estimate fair value.

(15,364,417)

183,373,139,211

(15,364,417)

\$ 239,469,171,506

E. The Company did not have investments measured using the NAV practical expedient where, if sold, were probable of being sold at amounts different from NAV per share.

#### 21. Other Items

A. Extraordinary Items

Derivative instruments Debt Total liabilities at fair value

The Company did not have an extraordinary event or transaction during the year.

(15,364,417)

\$ 251,336,342,783

B. Troubled Debt Restructuring

The Company did not restructure its debt during the year.

C. Other Disclosures and Unusual Items

As a result of the spread of the COVID-19 coronavirus, economic uncertainties have arisen which are likely to impact the Company's capital position. As the economic uncertainties are on-going, the potential impact continues to vary and is unknown at this time. The Company has implemented business continuity plans that were already in place to ensure the availability of services for our customers, work at home capabilities for our staff, where appropriate, and other ongoing risk management activities related to the current ongoing market stress.

On March 27, 2020, the Coronavirus Aid, Relief, and Economic Security Act, "the CARES Act", was signed into legislation. Some of the significant changes include reducing the interest expense disallowance for 2019 and 2020, allowing the five year carryback of net operating losses for 2018-2020, suspension of the 80% limitation of taxable income for net operating loss carryforwards for 2018-2020, and the acceleration of depreciation expense from 2018 and forward on qualified improvement property. The Company is required to recognize the effect on the financial statements in the period the law was enacted. As of December 31, 2020, the impact of the CARES Act on the Company's financial position was a net increase to capital and surplus of \$35,831,413.

At December 31, 2020 and 2019, the Company included \$577,920,339 and \$285,741,345, respectively, of miscellaneous group annuity reserves initially established by John Hancock and John Hancock of New York on closed blocks of group payout annuities, which the Company assumes. The additional reserves are in excess of those required under minimum statutory standards.

During 2020, the Company novated all Life of Georgia accident and health policies to Manhattan Life. These policies were previously 100% ceded to Manhattan Life through a coinsurance agreement, and therefore the novation had no impact on the Company's income or capital and surplus position.

At December 31, 2019, Jackson early adopted the provisions of the National Association of Insurance Commissioners Valuation Manual Minimum Standards No. VM-21: Requirements for Principle-Based Reserves for Variable Annuities (VM-21). During 2020, Jackson determined that a simplifying modelling assumption was not consistent with its intent in the adoption of VM-21. The total impact to the 2019 statutory financial statements of the adjustment resulting from this correction and related modelling changes, net of tax was a reduction to net income and ending capital and surplus of \$72,395,249 and \$83,254,537, respectively.

On May 29, 2019, the Michigan Department of Insurance and Financial Services revoked the status of Scottish RE (U.S.), Inc. as an accredited reinsurer in Michigan. As of December 31, 2020 and 2019, a liability for reinsurance in unauthorized companies of \$33,888,565 and \$64,893,937 has been established for the ceded reserve, respectively.

On January 28, 2021, the Company's ultimate parent Prudential announced that they plan to pursue the separation of its US business in the second quarter of 2021 through a demerger. The demerger, which is subject to shareholder and regulatory approval, would result in a significantly earlier separation of the US business operations than originally announced in 2020. At the point of demerger, Prudential is anticipated to retain a 19.9% non-controlling interest in the Company.

The Company does not have any other unusual items that require disclosure.

D. Business Interruption Insurance Recoveries

The Company does not have business interruption insurance recoveries that require disclosure.

E. State Transferable or Non-transferable Tax Credits

The Company does not have any state transferable or non-transferable tax credits that require disclosure.

- F. Subprime Mortgage Related Risk Exposure
  - (1) The Company defines exposure to subprime mortgage related risk as investments in securities collateralized by mortgage loans in which the borrower has a FICO score of 680 or lower.

The Company mitigates subprime risk exposure by placing limits on the aggregate amount of these investments as well as the amount of subprime investments in subordinated tranches. Approximately 95% of the current holdings of subprime collateralized mortgage-backed securities are in the senior tranches, with collateral consisting of primarily fixed-rate and first-lien mortgages.

- (2) The Company has no direct exposure through investments in subprime mortgage loans.
- (3) The following table summarizes the Company's direct exposure through investments in subprime RMBS at December 31, 2020:

	Actual	Book Adjusted		Fair	Othe	r-than-temporary
	 Cost		Carrying Value	Value	Imp	pairment Losses
Residential mortgage-						
backed securities	\$ 56,230,363	\$	57,092,807	\$ 70,534,078	\$	(16,769)

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

### G. Retained Assets

(1) The liability for retained asset accounts is reported in the financial statements as supplemental contracts without life contingencies within Exhibit 7. Depending on the type of business, interest rates paid to retained asset account holders during the year for accounts administered on behalf of Jackson were either 0.5% or 1%. For accounts that didn't meet minimum balance requirements, rates were 0.0% or 0.5%. The rates for each account type remained constant for the entire year. There are no service or maintenance fees charged on the retained asset accounts; however, minimal fees are charged for NSF checks, stop payment orders, etc. In certain states in which we conduct business, retained asset accounts are the default method of settling insurance claims.

(2) The following chart summarizes, by the number of months outstanding, the number and balance of retained asset accounts in force:

	In Force						
	Decemb	per 31, 2020	Decemb	per 31, 2019			
	Number	Balance					
a. Up to and including 12 Months	171	\$ 8,442,933	147	\$ 6,311,121			
b. 13 to 24 Months	108	3,797,749	126	5,451,043			
c. 25 to 36 Months	103	4,134,656	106	4,654,173			
d. 37 to 48 Months	83	4,040,951	101	4,343,676			
e. 49 to 60 Months	89	3,926,985	83	2,755,047			
f. Over 60 Months	6,620	184,243,831	7,244	201,681,087			
g. Total	7,174	208,587,105	7,807	225,196,148			

(3) The following chart provides a rollforward of retained asset accounts for 2020:

	Ind	ividual	Gr	oup
		Balance/		Balance/
	Number	Amount	Number	Amount
a. Balance at January 1, 2020	7,807	\$ 225,196,148	-	\$ -
b. Accounts issued/added	247	18,765,250	-	-
c. Investment earnings credited	-	2,165,484	-	-
d. Fees and other charges assessed	-	(310)	-	-
e. Transferred to state unclaimed property funds	(29)	(482,665)	-	-
f. Accounts closed/withdrawn	(851)	(37,056,802)	-	-
g. Balance at December 31, 2020	7,174	\$ 208,587,105	-	\$ -

H. Insurance-Linked Securities (ILS) Contracts

The Company does not have insurance-linked securities contracts.

I. The amount that could be realized on life insurance where the reporting entity is owner and beneficiary or has otherwise obtained rights to control the policy.

The Company does not have any policies where it is the owner and beneficiary or has the right to control the policy.

### 22. Events Subsequent

Effective February 11, 2021, Laura Prieskorn was appointed Chief Executive Officer (CEO) and Marcia Wadsten was appointed Chief Financial Officer (CFO). Michael Falcon (CEO at December 31, 2020) and Axel Andre (CFO at December 31, 2020) are no longer with the Company. As of the same date, Andrew Bowden resigned his position as General Counsel and Secretary and is no longer with the Company.

The Company is not aware of any other events occurring subsequent to the balance sheet date which require disclosure to keep the financial statements from being misleading or that may have a material effect on the financial condition of the Company.

The Company does not issue health insurance, and therefore, does not have risk sharing provisions of the Affordable Care Act reflected in special surplus.

#### 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) None of the policies issued by the Company have been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such Companies) which is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business.

Section 2 - Ceded Reinsurance Report - Part A

(1) The Company does not have 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 does not have reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies.

#### Section 3 - Ceded Reinsurance Report - Part B

- (1) The estimated amount of the aggregate reduction in surplus (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) from termination of all reinsurance agreements, by either party, as of the date of this statement, is \$197,200,439.
- (2) On June 18, 2020, Jackson announced that it had entered into a funds withheld coinsurance agreement with Athene Life Re Ltd. effective June 1, 2020 to fully reinsure \$26,722,725,194 of in-force book of fixed and fixed index annuity liabilities in exchange for a \$1,231,133,274 ceding commission, subject to a post-closing adjustment. The \$1,016,252,014 ceding commission, net of tax, was reported direct to surplus and will be amortized into income over the life of the business. In September, the post closing settlement resulted in ceded premium of \$6,275,611 and a \$28,535,680 decrease in ceding commission.
- B. Uncollectible Reinsurance

The Company did not write off reinsurance balances due from reinsurers.

C. Commutation of Ceded Reinsurance

The Company did not commute reinsurance during the period covered by this annual statement.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

The Company does not cede reinsurance transactions to a certified reinsurer whose rating was downgraded or whose status is subject to revocation.

E., F. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer

The Company does not reinsure variable annuity contracts with an affiliated captive reinsurer.

- G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to XXX/AXXX Captive Framework
  - (1) The Company does not have captive reinsurers for which a risk-based capital shortfall exists for the reporting period.
  - (2) The Company does not have captive reinsurers for which a non-zero Primary Security Shortfall exists for the reporting period.
- H. Reinsurance Credit

The Company's Guaranteed Minimum Income Benefits on Variable Annuities (GMIBs) are reinsured with Chubb Tempest Life Reinsurance LTD. GMIB reinsured benefits are subject to aggregate annual claim limits. Deductibles also apply on reinsurance of GMIB business issued since March 1, 2005. At December 31, 2020, the Company recorded a \$31,980,566 reserve credit in consideration of the GMIB cession that is fully collateralized through a combination of letters of credit and a reinsurance trust. The reserve credit considers the treaty's risk limiting factors.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company is not a party to retrospectively rated contracts or contracts subject to redetermination. In addition, the Company does not issue health insurance, and therefore, does not have premium subject to the risk sharing provisions of the Affordable Care Act.

25. Change in Incurred Losses and Loss Adjustment Expenses

The Company does not have incurred losses or loss adjustment expenses that require disclosure.

26. Intercompany Pooling Arrangements

The Company is not part of a group of affiliated insurers that utilizes a pooling arrangement.

27. Structured Settlements

The Company does not have structured settlements that require disclosure.

28. Health Care Receivables

The Company does not have health care receivables that require disclosure.

#### 29. Participating Policies

For the year ended 2020, the Company's participating policies represented less than 1% of total inforce. The Company accounts for its policyholder dividends based upon recent experience factors. In 2020, the Company paid dividends in the amount of \$12,323,566 to policyholders and incurred \$88,573 of additional contract benefits related to certain participating policies.

#### 30. Premium Deficiency Reserves

The Company does not have accident and health or property/casualty premium deficiency reserves.

#### 31. Reserves for Life Contracts and Annuity Contracts

- (1) The Company waives deduction of deferred fractional premiums upon death of the insured and returns premiums paid and due beyond the date of death. A reserve is held where a surrender value is promised in excess of the minimum required basic reserves. The excess required value has been established as a reserve in Exhibit 5, Miscellaneous Reserves Section.
- (2) For policies issued on substandard lives, either the gross premiums are calculated on a rated age basis, or an extra premium is charged in addition to the standard premium at the true issue age. Mean reserves are calculated as the regular mean reserve for the plan at the rated age, the regular mean reserve for the plan at the true issue age plus one-half (1/2) of the extra premium charged, or a substandard reserve based on the appropriate multiple of the standard.
- (3) As of December 31, 2020, the Company had \$17,618,563,151 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the state of Michigan. Reserves to cover the above insurance totaled the gross amount of \$219,096,289 at year-end and are reported in Exhibit 5, Life Insurance and Annuities section.
- (4) The Tabular Interest (Page 7, Line 4), the Tabular Less Actual Reserve Released (Page 7, Line 5), and the Tabular Cost (Page 7, Line 9) have been determined by formula as described in the instructions for Page 7, except that for some Universal Life and Single Premium Whole Life policies, the figures have been determined from the basic data for the calculation of policy reserves.
- (5) Tabular Interest on funds not involving life contingencies (Exhibit 7, Line 3) has been determined from the basic data for the calculation of policy reserves.
- (6) The Company has Universal Life products with secondary guarantees, issued on and after July 1, 2005. At December 31, 2020, the Company calculated reserves on these policies using minimum gross premiums determined by applying the set of charges and credits that produces the lowest premiums, regardless of the imposition of constraints, contingencies, or conditions that would otherwise limit the application of those credits and charges.
- 32. Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics:

#### A. Individual Annuities:

(1)	Subject to discontinuom with durant.	General <u>Account</u>	Separate Account with Guarantees	Separate Account Nonguaranteed	<u>Total</u>	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	\$ 3,357,685,058	\$ 2,372,286	\$ -	\$ 3,360,057,344	1.6%
	<ul><li>b. At book value less surrender charge of 5% or more</li><li>c. At fair value</li></ul>	 7,506,586,143	-	175,501,239,931	7,506,586,143 175,501,239,931	3.5% 82.9%
	d. Total with market value adjustment or at fair value	10,864,271,201	2,372,286	175,501,239,931	186,367,883,418	88.0%
	e. At book value without adjustment (minimal or no charge or adjustment)	23,816,863,496	-	-	23,816,863,496	11.3%
(2)	Not subject to discretionary withdrawal	 1,431,551,942	=	139,982,166	1,571,534,108	0.7%
(3)	Total (gross)	 36,112,686,639	2,372,286	175,641,222,097	211,756,281,022	100.0%
(4)	Reinsurance Ceded	 23,966,847,521	 		 23,966,847,521	
(5)	Total (net) (3) - (4)	\$ 12,145,839,118	\$ 2,372,286	\$ 175,641,222,097	\$ 187,789,433,501	
(6)	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	\$ 1,416,362,052	\$ -	\$ -	1,416,362,052	

Signature	B. Gro	up Annuities:							
Note that content adjustment   S			General		Account	<u>Total</u>	% of Total		
A Probe Name of Separate Calegory of Separate Cal	(1)	Subject to discretionary withdrawal:							
1			\$ 342,415,769	\$ 2,275,557	\$ -	\$ 344,691,326	1.1%		
or at fair value		of 5% or more	203,222,996	- -	23,000,435,977	, ,			
Canada   C		•	545,638,765	2,275,557	23,000,435,977	23,548,350,299	77.9%		
1   1   1   1   1   1   1   1   1   1			2,480,185,011	-	-	2,480,185,011	8.2%		
1   1   1   1   1   1   1   1   1   1	(2)	Not subject to discretionary withdrawal	4,205,405,166	-	8,654,227	4,214,059,393	13.9%		
(4) Reinsurance Ceded	(3)		•	2,275,557	23,009,090,204				
1	(4)	Reinsurance Ceded		-	-				
will move to RI/De for the first time within the year affeir the statement date:    Society   So	(5)	Total (net) (3) - (4)	•	\$ 2,275,557	\$ 23,009,090,204	-			
Separate   Account with   Account	(6)	will move to B(1)e for the first time	\$ 105,259,344	\$ -	\$ -	105,259,344			
a. With market value adjustment \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ 0.0% 60% of 50% or more co. At fair value eas surrender charge of 50% or more co. At fair value adjustment or at fair value of 573,126,794 of 48,051,765 of 48,0				Account with	Account	<u>Total</u>	% of Total		
b. At book value less surender charge of 5% or more	(1)	Subject to discretionary withdrawal:							
c. At fair value		b. At book value less surrender charge	\$ -	\$ -	\$ -	\$ -			
e. At book value without adjustment (minimal or no charge or adjustment)  e. At book value without adjustment (minimal or no charge or adjustment)  573,126,794  2. Not subject to discretionary withdrawal  11,323,276,728  11,896,403,522  11,896,403,522  148,051,765  11,944,455,287  100.0%  4. Reinsurance Ceded  44,698,949  5 Total (net) (3) - (4)  6 Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:  1. Exhibit 5, Annuities Section, Total (net)  2. Exhibit 5, Supplementary Contracts with  Life Contingencies Section, Total (net)  3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1  4. Subtotal  Separate Accounts Annual Statement:  5. Exhibit 3, Line 0299999, Column 2  7. Policyholder dividend and coupon accumulations  8. Policyholder premiums  9. Guaranteed interest contracts  10. Other contract deposit funds  11, Subtotal  24, 8051,766  11, 80,51,766  11, 80,51,766  11, 80,51,766  11, 80,51,766  11, 80,51,766  11, 80,51,766  11, 80,51,766  11, 80,51,766  11, 80,51,766  11, 80,51,766  11, 80,51,766		4 . C . 1	-	- -	48,051,765	48,051,765			
(minimal or no charge or adjustment) 573,126,794 - 573,126,794 4.8%  (2) Not subject to discretionary withdrawal 11,323,276,728 - 11,323,276,728 94.8%  (3) Total (gross) 11,896,403,522 - 48,051,765 11,944,455,287 100.0%  (4) Reinsurance Ceded 44,698,949 44,698,949 - 44,69		or at fair value	-	-	48,051,765	48,051,765	0.4%		
11,896,403,522   -   48,051,765   11,944,455,287   100.0%		· ·	573,126,794	-	-	573,126,794	4.8%		
(4) Reinsurance Ceded       44,698,949       -       -       44,698,949         (5) Total (net) (3) - (4)       \$ 11,851,704,573       \$ -       \$ 48,051,765       \$ 11,899,756,338         (6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:       \$ -	(2)	Not subject to discretionary withdrawal	11,323,276,728			11,323,276,728	94.8%		
(5) Total (net) (3) - (4) S 11,851,704,573 S - S 48,051,765 S 11,899,756,338 (6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date: S - S - S - S - S - S - S - S - S - S	(3)	Total (gross)	11,896,403,522	-	48,051,765	11,944,455,287	100.0%		
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:    S	(4)	Reinsurance Ceded	44,698,949		<u> </u>	44,698,949			
will move to C(1)e for the first time within the year after the statement date:    S	(5)	Total (net) (3) - (4)	\$ 11,851,704,573	\$ -	\$ 48,051,765	\$ 11,899,756,338			
D. Reconciliation of total annuity actuarial reserves and deposit fund liabilities.  Life & Accident & Health Annual Statement:  1. Exhibit 5, Annuities Section, Total (net)  2. Exhibit 5, Supplementary Contracts with  Life Contingencies Section, Total (net)  3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1  4. Subtotal  Separate Accounts Annual Statement:  5. Exhibit 3, Line 0299999, Column 2  6. Exhibit 3, Line 0399999, Column 2  7. Policyholder dividend and coupon accumulations  8. Policyholder premiums  9. Guaranteed interest contracts  10. Other contract deposit funds  11. Subtotal  Policyholder dividend  12. Subtotal  13. Subtotal  14. Subtotal  15. Subtotal  16. Other contract deposit funds  17. Policyholder dividend and coupon accumulations  18. Policyholder premiums  19. Guaranteed interest contracts  10. Other contract deposit funds  11. Subtotal	(6)								
Life & Accident & Health Annual Statement:  1. Exhibit 5, Annuities Section, Total (net)  2. Exhibit 5, Supplementary Contracts with			\$ -	\$ -	\$ -	\$ -			
12 Combined Total <u>\$ 227,799,165,008</u>	D.	Life & Accident & Health Annual Statement:       1       Exhibit 5, Annuities Section, Total (net)       \$ 17,142,754,598         2. Exhibit 5, Supplementary Contracts with							
		12 Combined Total \$ 227,799,165,008							

### 33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics:

			A	Account Value		Cash Value		Reserve
A.		General Account						
	(1)	Subject to discretionary withdrawal, surrender values						
		or policy loans: a. Term Policies with Cash Value	\$	_	\$	162,145,371	\$	610,346,226
		b. Universal Life	Ψ	8,526,464,469	Ψ	8,818,660,785	Ψ	9,290,768,344
		c. Universal Life with Secondary Guarantees		1,329,428,621		1,271,340,306		1,697,029,646
		d. Indexed Universal Life e. Indexed Universal Life with Secondary Guarantees		-		-		-
		e. Indexed Universal Life with Secondary Guarantees  f. Indexed Life		-		-		-
		g. Other Permanent Cash Value Life Insurance		-		3,039,524,080		3,223,344,585
		h. Variable Life		-		-		-
		<ul><li>i. Variable Universal Life</li><li>j. Miscellaneous Reserves</li></ul>		17,678,398 67,102,504		17,675,267 72,851,609		17,676,058 438,307,297
	(2)	Not subject to discretionary withdrawal or no cash values		07,102,304		72,631,007		430,307,277
		a. Term Policies without Cash Value		XXX		XXX		1,585,482,998
		b. Accidental Death Benefits		XXX		XXX		10,970,349
		<ul><li>c. Disability - Active Lives</li><li>d. Disability - Disabled Lives</li></ul>		XXX XXX		XXX XXX		15,294,738 203,107,747
		e. Miscellaneous Reserves		XXX		XXX		809,387,617
	(3)	Total (gross: direct + assumed)		9,940,673,992		13,382,197,418		17,901,715,605
	(4) (5)	Reinsurance Ceded Total (net) (3) - (4)	\$	4,007,352,669 5,933,321,323	\$	4,547,684,093 8,834,513,325	\$	6,470,381,755 11,431,333,850
	(3)	Total (lict) (3) - (4)	J	3,733,321,323	<u> </u>	0,034,313,323	Ψ	11,431,333,630
			<u> </u>	Account Value		Cash Value		Reserve
В.		arate 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		-
		<ul><li>b. Accidental Death Benefits</li><li>c. Disability - Active Lives</li></ul>		XXX XXX		XXX XXX		-
		d. Disability - Disabled Lives		XXX		XXX		-
		e. Miscellaneous Reserves		XXX		XXX		
	(3) (4)	Total (gross: direct + assumed) Reinsurance Ceded		-		-		-
	(5)	Total (net) (3) - (4)	\$	-	\$	-	\$	<del>-</del>
C	C	A A AN		Account Value		Cash Value		Reserve
C.	(1)	arate Account Nonguaranteed Subject to discretionary withdrawal,surrender values						
	(1)	or policy loans:						
		a. Term Policies with Cash Value	\$	-	\$	-	\$	-
		<ul><li>b. Universal Life</li><li>c. Universal Life with Secondary Guarantees</li></ul>		-		-		-
		c. Universal Life with Secondary Guarantees d. Indexed Universal Life		-		-		-
		e. Indexed Universal Life with Secondary Guarantees		-		-		-
		f. Indexed Life		-		-		-
		<ul><li>g. Other Permanent Cash Value Life Insurance</li><li>h. Variable Life</li></ul>		-		-		-
		i. Variable Universal Life		108,612,285		108,590,621		108,712,304
		j. Miscellaneous Reserves		-		-		· -
	(2)	Not subject to discretionary withdrawal or no cash values		VVV		VVV		
		<ul><li>a. Term Policies without Cash Value</li><li>b. Accidental Death Benefits</li></ul>		XXX XXX		XXX XXX		-
		c. Disability - Active Lives		XXX		XXX		-
		d. Disability - Disabled Lives		XXX		XXX		-
	(3)	e. Miscellaneous Reserves Total (gross: direct + assumed)		XXX 108,612,285	-	XXX 108,590,621		108,712,304
	(4)	Reinsurance Ceded				- 100,570,021		100,712,304
	(5)	Total (net) (3) - (4)	\$	108,612,285	\$	108,590,621	\$	108,712,304

D. Reconciliation of total life insurance actuarial reserves.

Life &	Accident & Health Annual Statement:	
1.	Exhibit 5, Life Insurance Section, Total (net)	\$ 10,148,904,120
2.	Exhibit 5, Accidental Death Benefits Section, Total (net)	7,610,695
3.	Exhibit 5, Disability - Active Lives Section, Total (net)	3,861,055
4.	Exhibit 5, Disability - Disabled Lives Section, Total (net)	170,032,502
5.	Exhibit 5, Miscellaneous Reserves Section, Total (net)	 1,100,925,478
6.	Subtotal	 11,431,333,850
Separat	e Accounts Annual Statement:	
7.	Exhibit 3, Line 0199999, Column 2	\$ 108,712,304
8.	Exhibit 3, Line 0499999, Column 2	-
9.	Exhibit 3, Line 0599999, Column 2	 
10.	Subtotal (Lines (7) through (9)	108,712,304
11.	Combined Total ((6) and (10))	\$ 11,540,046,154

- 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			et of Loading
(1)	Industrial	\$	3,202	\$	1,512
(2)	Ordinary new business		299,226,160		299,035,275
(3)	Ordinary renewal		92,709,886		85,680,665
(4)	Credit Life		-		-
(5)	Group Life		(3,092,538)		(3,138,030)
(6)	Group Annuity				
(7)	Totals	\$	388,846,710	\$	381,579,422

- 35. Separate Accounts
  - A. General Nature and Characteristics of Separate Accounts Business:

The Company maintains Separate Accounts as funding vehicles for certain individual flexible premium variable annuity and variable life contracts issued by the Company. Additionally, the Company maintains a separate account as the funding vehicle for the group variable annuity contract issued to the Company's Defined Contribution Plan. The assets of the Separate Accounts are carried at market value. The reserves for minimum guaranteed death benefit, minimum guaranteed income benefit, minimum guaranteed withdrawal benefit and minimum guaranteed accumulation benefit are held in Exhibit 5, Section G of the Company's general account annual statement. This business has been included in column 4 of the table below. Information regarding the separate accounts of the Company is as follows:

B. (1)	Premiums, considerations	Ir	ıdex		Nonindexed Guarantee ess than/equal to 4%	'	Jonindexed Guarantee ore than 4%	Nonguaranteed Separate Accounts	Total
(1)	or deposits for year-								
	ended 12/31/20	\$	_	\$	_	\$	_	\$ 13,824,737,974	\$ 13,824,737,974
		Ψ.		Ψ		Ψ		\$ 15,62.,757,57.	\$ 15,02 i,757,57 i
(2)	Reserves at 12/31/20 For accounts with assets at:								
(2)	a. Fair value	\$		\$	3,627,931	\$	1,281,076	\$ 198,806,510,023	\$ 198,811,419,030
	b. Amortized cost	_ф	-	Ф	305,182	Ф	1,281,070	\$ 198,800,310,023	305,182
	c. Total Reserves*	\$		\$	3,933,113	\$	1,281,076	\$ 198,806,510,023	\$ 198,811,724,212
(3)	By withdrawal characteristics:	Ψ		Ψ	3,733,113	Ψ	1,201,070	ψ 190,000,510,025	ψ 170,011,721,212
(3)	a. Subject to discretionary								
	withdrawal	\$	_	\$	-	\$	_	\$ -	\$ -
	1. With market value adjustment		-		3,933,113		1,281,076	-	5,214,189
	At book value without market value adjustment and with current surrender charge of 5% or more		_		-		_	-	-
	3. At fair value		-		-		-	198,657,873,630	198,657,873,630
	4. At book value without market value adjustment and with current surrender charge less than 5%		_		_		-	-	-
	5. Subtotal		-		3,933,113		1,281,076	198,657,873,630	198,663,087,819
	<ul> <li>Not subject to discretionary withdrawal</li> </ul>		-		-		-	148,636,393	148,636,393
	c. Total	\$	-	\$	3,933,113	\$	1,281,076	\$ 198,806,510,023	\$ 198,811,724,212
	*Line 2(c) should equal Line 3(c).							_	
(4)	Reserves for Asset Default Risk In Lieu of AVR	\$	-	\$	-	\$	-	\$ -	\$ -

### **NOTES TO FINANCIAL STATEMENTS**

C. Reconciliation of Net Transfers To or (From) Separate Accounts

(1)	a. Transfers to Separate Accounts (Page 4, Line 1.4)	\$ 12,014,155,875
	b. Transfers from Separate Accounts (Page 4, Line 10)	(12,501,396,333)
	c. Net transfers to or (from) Separate Accounts (a) - (b)	\$ (487,240,458)
(2)	Reconciling Adjustments:	
	a. Benefit Fees (Guaranteed Minimum Income/Withdrawal) and Other	\$ (2,054,283,282)
	b. Term Certain	(58,735,771)
(3)	Transfers as Reported in the Summary of Operations of the Life, Accident & Health	
	Annual Statement	
	(1c) + (2) = (Page 4, Line 26)	\$ (2,600,259,511)

#### 36. Loss/Claim Adjustment Expenses

The Company does not have loss/claim adjustment expenses that require disclosure.

### **GENERAL INTERROGATORIES**

# PART 1 - COMMON INTERROGATORIES GENERAL

1.1	Is the reporting entity a member of an Insurance Holding Company System is an insurer?  If yes, complete Schedule Y, Parts 1, 1A and 2			Yes [ X ] No [ ]
1.2	If yes, did the reporting entity register and file with its domiciliary State Insursuch regulatory official of the state of domicile of the principal insurer in the providing disclosure substantially similar to the standards adopted by the Naits Model Insurance Holding Company System Regulatory Act and model resubject to standards and disclosure requirements substantially similar to the	Holding Company System, a registration statement ational Association of Insurance Commissioners (NAIC) in quiations pertaining thereto, or is the reporting entity	Yes [ X	( ] No [ ] N/A [ ]
1.3	State Regulating?			MICHIGAN
1.4	Is the reporting entity publicly traded or a member of a publicly traded group	?		Yes [ X ] No [ ]
1.5	If the response to 1.4 is yes, provide the CIK (Central Index Key) code issue	ed by the SEC for the entity/group.		0001116578
2.1	Has any change been made during the year of this statement in the charter reporting entity?			Yes [ ] No [ X ]
2.2	If yes, date of change:			
3.1	State as of what date the latest financial examination of the reporting entity	was made or is being made.		12/31/2018
3.2	State the as of date that the latest financial examination report became ava entity. This date should be the date of the examined balance sheet and not			12/31/2018
3.3	State as of what date the latest financial examination report became available domicile or the reporting entity. This is the release date or completion date examination (balance sheet date).	of the examination report and not the date of the		04/22/2020
3.4	By what department or departments? Michigan Department of Insurance and Financial Services			
3.5	Have all financial statement adjustments within the latest financial examinal statement filed with Departments?	ion report been accounted for in a subsequent financial	Yes [	] No [ ] N/A [ X ]
3.6	Have all of the recommendations within the latest financial examination rep	ort been complied with?	Yes [	] No [ ] N/A [ X ]
4.1		of the reporting entity), receive credit or commissions for or	control	Yes [ ] No [ X ] Yes [ ] No [ X ]
4.2	During the period covered by this statement, did any sales/service organiza receive credit or commissions for or control a substantial part (more than 20 premiums) of:	tion owned in whole or in part by the reporting entity or an af percent of any major line of business measured on direct	filiate,	
		new business??		
5.1	Has the reporting entity been a party to a merger or consolidation during the lf yes, complete and file the merger history data file with the NAIC.	period covered by this statement?		Yes [ ] No [ X ]
5.2	If yes, provide the name of the entity, NAIC Company Code, and state of do ceased to exist as a result of the merger or consolidation.		as	
	1 Name of Entity	2 3 NAIC Company Code State of Domicile		
6.1	Has the reporting entity had any Certificates of Authority, licenses or registratevoked by any governmental entity during the reporting period?	ations (including corporate registration, if applicable) suspen	ded or	Yes [ ] No [ X ]
6.2	If yes, give full information:			
7.1	Does any foreign (non-United States) person or entity directly or indirectly or	ontrol 10% or more of the reporting entity?		Yes [ X ] No [ ]
7.2	If yes, 7.21 State the percentage of foreign control;	ty is a mutual or reciprocal, the nationality of its manager or ration or government, manager or attorney in fact).	<u>-</u>	100.0 %
	1 Nationality	2 Type of Entity		
		PORATION		

# **GENERAL INTERROGATORIES**

8.1 8.2	Is the company a subsidiary of a bank holding company regulated by If response to 8.1 is yes, please identify the name of the bank holding	g company.			] No	o [ X ]
8.3 8.4	Is the company affiliated with one or more banks, thrifts or securities If response to 8.3 is yes, please provide below the names and locatic regulatory services agency [i.e. the Federal Reserve Board (FRB), th Insurance Corporation (FDIC) and the Securities Exchange Commission	firms?on (city and state of the main office) of any affiliates to Office of the Comptroller of the Currency (OCC), to	regulated by a feder	Yes [ ) al	( ] No	p [ ]
	1	2	3 4	5 6	7	
	Affiliate Name  Jackson National Life Distributors, LLC	Franklin TN	FRB OCC F	FDIC SEC YES		
	outlook harronar Erro Broth Batoro, EEO			_		
9.	What is the name and address of the independent certified public acc	countant or accounting firm retained to conduct the	annual audit?			
	KPMG, LLP 2323 Ross Avenue Suite 1400 Dallas, TX 75201-2721					
10.1	Has the insurer been granted any exemptions to the prohibited non-a requirements as allowed in Section 7H of the Annual Financial Report law or regulation?		antially similar state	Yes [	1 No	1 X 1 c
10.2	If the response to 10.1 is yes, provide information related to this exer	nption:		•	,	
10.3 10.4	Has the insurer been granted any exemptions related to the other recallowed for in Section 18A of the Model Regulation, or substantially s If the response to 10.3 is yes, provide information related to this exemption.	quirements of the Annual Financial Reporting Model similar state law or regulation?	Regulation as	Yes [	] No	[ X ]
10.5	Has the reporting entity established an Audit Committee in compliance				1 1	N/A [ ]
10.6	If the response to 10.5 is no or n/a, please explain			[ X ] NO [	j r	WA[]
11.	What is the name, address and affiliation (officer/employee of the repfirm) of the individual providing the statement of actuarial opinion/cer Marcia Lynn Wadsten, 1 Corporate Way, Lansing, MI 48951, Senior	porting entity or actuary/consultant associated with a tification?	n actuarial consultir	•		
12.1	Does the reporting entity own any securities of a real estate holding of				( 1 No	1 1
		l estate holding company Apollo Asia Real Esta Royce Holdings, L.P.; Real Estate Income Fu Fund IV, L.P.; Princij Real Estate Debt Fund L.P.; Walton Street R	Harbert Real Estat nd III, L.P.; Mesa pal Real Estate Deb III, L.P.; Square eal Estate Debt Fur	e Fund V, L. West Real Es ot Fund II, L Mile Credit nd, L.P.	P.; Me tate I P.; P	sa West ncome rincipal
		arcels involved				
100		djusted carrying value		\$	123	3,304,466
12.2	If, yes provide explanation:  Real estate is held indirectly through several LLC interests which have	va undarlying investments in real estate. See Sched	ule BA			
13.	FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTIT	, ,	uie DA			
13.1	What changes have been made during the year in the United States		ng entity?			
13.2	Does this statement contain all business transacted for the reporting				] No	o [ ]
13.3	Have there been any changes made to any of the trust indentures du					
13.4	If answer to (13.3) is yes, has the domiciliary or entry state approved			[ ] No [	] [	N/A [ ]
14.1	Are the senior officers (principal executive officer, principal financial of similar functions) of the reporting entity subject to a code of ethics, where any ethical conduct, including the ethical handling of actual relationships;	hich includes the following standards?l or apparent conflicts of interest between personal	and professional	Yes [ )	( ] No	o [ ]
	<ul> <li>Full, fair, accurate, timely and understandable disclosure in the per</li> <li>Compliance with applicable governmental laws, rules and regulation</li> </ul>	ons;	tity;			
	<ul> <li>d. The prompt internal reporting of violations to an appropriate person</li> <li>e. Accountability for adherence to the code.</li> </ul>	n or persons identified in the code; and				
14.11	If the response to 14.1 is No, please explain:					
14.2	Has the code of ethics for senior managers been amended?				] No	[ X ]
14.21	If the response to 14.2 is yes, provide information related to amendm					
14.3 14.31	Have any provisions of the code of ethics been waived for any of the If the response to 14.3 is yes, provide the nature of any waiver(s).				] No	[ X ]

# **GENERAL INTERROGATORIES**

15.1		entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where t			Yes [	1 1	N I N	1
15.2	If the response to	to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number of Credit and describe the circumstances in which the Letter of Credit is trigge	er and the name of the issuing or confirm	ning	100 [	• .		
	1 American Bankers Association	2	3			4		
	(ABA) Routing Number	Issuing or Confirming Bank Name Circumstances	That Can Trigger the Letter of Credit		Am	ount		
		BOARD OF DIRECTOR	RS					
16.	thereof?	or sale of all investments of the reporting entity passed upon either by the board			Yes [ X	] N	√o [	]
17.		ng entity keep a complete permanent record of the proceedings of its board of d			Yes [ X	] N	No [	]
18.	Has the reporting	g entity an established procedure for disclosure to its board of directors or truste officers, directors, trustees or responsible employees that is in conflict with the	es of any material interest or affiliation of	on the	Yes [ X	-	-	]
		FINANCIAL						
19.	Has this stateme	ent been prepared using a basis of accounting other than Statutory Accounting F	Principles (e.g., Generally Accepted					
20.1	Accounting Prince	ciples)?aned during the year (inclusive of Separate Accounts, exclusive of policy loans):	20.11 To divertors as other officers	d	Yes [	] N	10 [ X	]
20.1	Total amount loa	aried 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 Tructage curreme or grand					
			(Fraternal Only)		S			0
20.2		loans outstanding at the end of year (inclusive of Separate Accounts, exclusive	of					
	policy loans):		20.21 To directors or other officers	\$	3			0
			20.22 To stockholders not officers	\$	3			0
			20.23 Trustees, supreme or grand (Fraternal Only)	٥	,			٥
21.1	Were any assets	s reported in this statement subject to a contractual obligation to transfer to anot		4	)			0
	obligation being	reported in the statement?			Yes [	] 1	√o [ X	]
21.2	If yes, state the a	amount thereof at December 31 of the current year:	21.21 Rented from others	\$	3			0
			21.22 Borrowed from others	\$	S			0
			21.23 Leased from others					
			21.24 Other		3			0
22.1	Does this statem guaranty associa	nent include payments for assessments as described in the Annual Statement Ir ation assessments?						
22.2	If answer is yes:		22.21 Amount paid as losses or risk adj	ustment \$				0
			22.22 Amount paid as expenses					
			22.23 Other amounts paid					
23.1 23.2		ng entity report any amounts due from parent, subsidiaries or affiliates on Page ony amounts receivable from parent included in the Page 2 amount:						
	ii yoo, iilaloato a	and an extension of the second			·		204,	011
		INVESTMENT						
24.01		cks, bonds and other securities owned December 31 of current year, over which ession of the reporting entity on said date? (other than securities lending program			Yes [ X	] 1	No [	]
24.02		nd complete information relating thereto						
24.03	whether collatera	nding programs, provide a description of the program including value for collater at is carried on or off-balance sheet. (an alternative is to reference Note 17 when ned securities - \$11,941,973. Collateral on balance sheet - \$12,304,884	e this information is also provided)					
24.04	For the reporting Instructions.	g entity's securities lending program, report amount of collateral for conforming p	orograms as outlined in the Risk-Based	Capital	§	1	12,304,	,884
24.05	For the reporting	g entity's securities lending program, report amount of collateral for other program	ns		š			0
24.06	Does your secur outset of the cor	rities lending program require 102% (domestic securities) and 105% (foreign securities) and 105% (foreign securities)	curities) from the counterparty at the	Yes [ X	] No [	]	N/A [	]
24.07	Does the reporti	ng entity non-admit when the collateral received from the counterparty falls belo	w 100%?	Yes [ X	] No [	]	N/A [	]
24.08	Does the reporti	ng entity or the reporting entity 's securities lending agent utilize the Master Sec es lending?	urities lending Agreement (MSLA) to	Yes [ X	] No [	]	N/A [	]

# **GENERAL INTERROGATORIES**

24.09	For the reporting entity's securiti	es lending program state the	e amount of	the following as of December 31 of the current year:				
	24.091 Total fai	r value of reinvested collater	ral assets re	eported on Schedule DL, Parts 1 and 2.	\$	1	2,304	1,884
	24.092 Total bo	ok adjusted/carrying value o	of reinvested	d collateral assets reported on Schedule DL, Parts 1 and 2	\$	1	2,304	1,884
	24.093 Total pa	yable for securities lending r	reported on	the liability page.	β	1	2,304	, 884
25.1	control of the reporting entity, or	has the reporting entity sold	or transferr	ned at December 31 of the current year not exclusively under the red any assets subject to a put option contract that is currently in	Yes [ ]	X ] N	lo [	]
25.2	If yes, state the amount thereof a	at December 31 of the currer	nt year:	25.21 Subject to repurchase agreements	\$			0
				25.22 Subject to reverse repurchase agreements	\$			0
				25.23 Subject to dollar repurchase agreements				
				25.24 Subject to reverse dollar repurchase agreements				
				25.25 Placed under option agreements				
				25.27 FHLB Capital Stock	\$	12	25,392	2,100
				25.28 On deposit with states	\$	9	92,128	3,262
				25.29 On deposit with other regulatory bodies25.30 Pledged as collateral - excluding collateral pledged to				
				an FHLB	.\$	2,44	15,850	),807
				25.31 Pledged as collateral to FHLB - including assets backing funding agreements				
				25.32 Other	\$ ¢	2,3/	1,399	), ວວວ ໃ
				25.52 Otilei	بلا.			
25.3	For category (25.26) provide the	following:  1 of Restriction		2 Description		3 nount		
26.1 26.2 INES 2		cription of the hedging progr is statement.	ram been m	hedule DB?				
	_							
26.3	Does the reporting entity utilize of	derivatives to hedge variable	annuity gua	arantees subject to fluctuations as a result of interest rate sensitivity?	Yes [	] N	No [ X	( ]
26.4	If the response to 26.3 is YES, d	loes the reporting entity utiliz	ze:					
			26.41 Spe	cial accounting provision of SSAP No. 108	Yes [			]
				mitted accounting practice er accounting guidance				] 1
			20.43 Othe	er accounting guidance	res [	] IV	10 [	J
26.5	following:			provisions of SSAP No. 108, the reporting entity attests to the	Yes [	] N	lo [	]
	<ul> <li>Hedging strategy subjet</li> <li>Actuarial certification hareserves and provides t</li> <li>Financial Officer Certification</li> </ul>	as been obtained which indic he impact of the hedging str cation has been obtained wh IVM-21 and that the Clearly	orovisions is cates that th categy within ich indicate	niciliary state.  s consistent with the requirements of VM-21.  he hedging strategy is incorporated within the establishment of VM-21 in the Actuarial Guideline Conditional Tail Expectation Amount.  he sthat the hedging strategy meets the definition of a Clearly Defined bedging Strategy is the hedging strategy being used by the company in				
27.1				urrent year mandatorily convertible into equity, or, at the option of the	Yes [	] 1	lo [ X	( ]
27.2	If yes, state the amount thereof a	at December 31 of the currer	nt year		\$			0
28.	offices, vaults or safety deposit be custodial agreement with a quali	ooxes, were all stocks, bonds fied bank or trust company i	s and other n accordance	nortgage loans and investments held physically in the reporting entity's securities, owned throughout the current year held pursuant to a ce with Section 1, III - General Examination Considerations, F. s of the NAIC Financial Condition Examiners Handbook?	Yes [	X ] N	lo [	]
28.01	For agreements that comply with	n the requirements of the NA	IC Financia	al Condition Examiners Handbook, complete the following:				
				2				
	Name of Cus The Bank of New York Mellon	todian(s)	One Wall Co	Custodian's Address treet, 14th Floor, New York, NY 10286			_	
			17th & Fari	num Streets, Omaha, NE 68102				
	RBC Dexia Investor Services Ti			reet West, Royal Trust Tower, 12th Floor, Toronto, Ontario, MSW 1P9				
	The Northern Trust Company		50 South La	aSalle Street, Chicago, IL 60603				
	Citibank, N.A.		399 Park Av	venue, New York, NY 10022				
			P.U. Box 60	0050, New Orleans, LA 70160-0002				
	1							

#### **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	2	3
Name(s)	Location(s)	Complete Explanation(s)

1	2	3	4
Old Custodian	New Custodian	Date of Change	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	2
Name of Firm or Individual	Affiliation
PPM America, Inc.	A
BlackRock Investment Management, LLC	U
PPM Finance, Inc.	A
Apollo Insurance Solutions Group, LLC	U

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	2	3	4	5 Investment
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Management Agreement (IMA) Filed
107269	PPM America, Inc.		Securities and Exchange Commission	DS
154604	BlackRock Investment Management, LLC		Securities and Exchange Commission	NO
N/A	PPM Finance, Inc.		Not a registered Investment Advisor	DS
143161	Apollo Insurance Solutions Group, LLC		Securities and Exchange Commission	DS

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

29.2 If yes, complete the following schedule:

1	2	3
		Book/Adjusted
CUSIP#	Name of Mutual Fund	Carrying Value
29 2999 - Total		0

]

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

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

#### **GENERAL INTERROGATORIES**

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

	1	2	3
			Excess of Statement
			over Fair Value (-), or
	Statement (Admitted)		Fair Value over
	Value	Fair Value	Statement (+)
30.1 Bonds	52,658,303,777	57,703,440,105	5,045,136,328
30.2 Preferred stocks	40,325,000	43,138,395	2,813,395
30.3 Totals	52,698,628,777	57,746,578,500	5,047,949,723

30.4	Describe the sources or methods utilized in determining the fair values:  Fair value sources for publicly traded securities include independent pricing services, broker quotes, and other independent sources. Fair value for private placement securities otherwise not available for independent sources are derived using a matrix pricing model developed by the Company's investment manager which considers appropriate interest rates, spreads to treasury securities, credit quality of issuers and duration.				
31.1	Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?	Yes	[ X ]	No	[ ]
31.2	If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source?	Yes	[ ]	No	[ X ]
31.3	If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:  Securities included in Schedule D having a fair value determined by a broker are viewed as having a representative fair value as determined by applicable accounting guidance and reflective of current market levels/conditions. The Company will consider alternative pricing sources when valuations received from brokers are deemed unreasonable or not indicative of fair value.				
32.1 32.2	Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?	Yes	[ X ]	No	[ ]
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	[ ]	No	[ X ]
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?	] No	I	] N/	/A [ X ]

#### **GENERAL INTERROGATORIES**

#### **OTHER**

37.1	Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?		\$	3,312,780
37.2	List the name of the organization and the amount paid if any such payment represented 25% or more of the total payment service organizations and statistical or rating bureaus during the period covered by this statement.	ents to trade assoc	iations,	
	1 Name Amo	2 unt Paid		
	Standard & Poor's	1,709,873		
38.1	Amount of payments for legal expenses, if any?		\$	19,376,415
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 leduring the period covered by this statement.	egal expenses		
	1 Name Amo	2 ount Paid		
	Milliman Inc	5,594,885		
		10,599,425		
39.1	Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of go	wornment if any?	Ф	1 106 166
39.1	Amount of payments for experiorities in connection with matters before registative bodies, officers of departments of gc	overninent, ii any :	Ф	1, 100, 100
39.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment exper connection with matters before legislative bodies, officers or departments of government during the period covered by the			
	1	2		
	Name Amo	unt Paid		

#### **GENERAL INTERROGATORIES**

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

2 If y	es, indicate premium earned on U.S. business only		\$ 175 420
	at portion of Item (1.2) is not reported on the Medicare Supplement Insi		
	1 Reason for excluding:		······································
Ind	cate amount of earned premium attributable to Canadian and/or Other	Alien not included in Item (1.2) above.	\$
Ind	cate total incurred claims on all Medicare Supplement insurance		\$
امما	noticinal policinal		
IIIu	vidual 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	10
Gro	up 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	
He	alth Test:		
		1 2 Current Year Prior Year	
2.1	Premium Numerator	0	
2.2	Premium Denominator		
2.3	Premium Ratio (2.1/2.2)		
2.4	Reserve Numerator		
2.5 2.6	Reserve Denominator		
Do	es this reporting entity have Separate Accounts?		
lf y	es, has a Separate Accounts Statement been filed with this Department	?	Yes [ X ] No [ ] N/A [
Wł	at portion of capital and surplus funds of the reporting entity covered by	assets in the Separate Accounts statement, is not currently	
dis	ributable from the Separate Accounts to the general account for use by	the general account?	4,943,333,09
	te the authority under which Separate Accounts are maintained: higan Insurance Code section 500.925		
Wa	s any of the reporting entity's Separate Accounts business reinsured as	of December 31?	Yes [ X ] No [ ]
На	s the reporting entity assumed by reinsurance any Separate Accounts b	usiness as of December 31?	Yes [ X ] No [ ]
Ac	te reporting entity has assumed Separate Accounts business, how muc counts reserve expense allowances is included as a negative amount in t)"?	the liability for "Transfers to Separate Accounts due or accru	ued
	reporting entities having sold annuities to another insurer where the ins mant (payee) as the result of the purchase of an annuity from the repor	surer purchasing the annuities has obtained a release of liab	
		/ear:	\$
cla Am	ount of loss reserves established by these annuities during the current the name and location of the insurance company purchasing the annui		
cla Am		ties and the statement value on the purchase date of the an	nuities.
cla Am	the name and location of the insurance company purchasing the annui	ties and the statement value on the purchase date of the and	nuities.

#### **GENERAL INTERROGATORIES**

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

5.1	Do you act as a custodian for health savings account	nts?						Yes [	] No	[ X ]
5.2	If yes, please provide the amount of custodial funds	held as of the r	eporting date					\$		0
5.3	Do you act as an administrator for health savings ac	ccounts?						Yes [	] No	[ X ]
5.4	If yes, please provide the balance of funds administ	ered as of the re	eporting date					\$		0
6.1 6.2	Are any of the captive affiliates reported on Schedul If the answer to 6.1 is yes, please provide the follow		horized reinsurers? .				Yes [	X ] No [	]	N/A [ ]
	1	2	3	4			Supporting Reserv			
	Company Name	NAIC Company Code	Domiciliary Jurisdiction	Resen Credi		5 tters of Credit	6 Trust Agreements	7 Oth		
quire	Reassurance Company II, Inc.		. MI	503,39	94,890	0		503,	394,890	]
7.	Provide the following for individual ordinary life insuceded):	7.1 Direct Pr 7.2 Total Inc	(U.S. business only) remium Written urred Claims of Covered Lives					\$	1,360	,601,492
		*Ordi	inary Life Insurance	Includes						
	Term (whether full ur Whole Life (whether Variable Life (with or Universal Life (with o Variable Universal Li	full underwriting without secondar or without second	,limited underwriting ary gurarantee) dary gurarantee)	jet issue,"		")				
8.	Is the reporting entity licensed or chartered, register	ed, qualified, eli	igible or writing busir	ness in at le	east two states	?		Yes [	( ] No	[ ]
8.1	If no, does the reporting entity assume reinsurance the reporting entity?							Yes [	] No	r 1
ife Δc	cident and Health Companies Only:								,	
9.1	Are personnel or facilities of this reporting entity use by this reporting entity (except for activities such as studies)?	administration of	of jointly underwritten	group cor	tracts and join	t mortality	or morbidity		( ] No	[ ]
9.2	Net reimbursement of such expenses between repo	orting entities:								
10.1	Does the reporting entity write any guaranteed interest	est contracts?						Yes [	( ] No	[ ]
10.2	If yes, what amount pertaining to these lines is inclu	ıded in:								
					10.21 Page 3	, Line 1		\$		0
11.	For stock reporting entities only:				10.22 Page 4	, Line 1		\$		0
11.1	Total amount paid in by stockholders as surplus fun	ıds since organiz	zation of the reportin	g entity:				\$	4,006	,054,966
12.	Total dividends paid stockholders since organization	n of the reporting	g entity:							
			-		12.11 Cash 12.12 Stock			\$	8,456 8	,345,372 ,934,628
13.1	Does the reporting entity reinsure any Workers' Cor Reinsurance (including retrocessional reinsurance) benefits of the occupational illness and accident ex- written as workers' compensation insurance.	assumed by life	and health insurers	of medical	l, wage loss an	d death		Yes [	] No	[ X ]
13.2	If yes, has the reporting entity completed the Worke	ers' Compensation	on Carve-Out Supple	ement to th	ne Annual State	ement?		. Yes [	] No	[ ]
13.3	If 13.1 is yes, the amounts of earned premiums and	I claims incurred		e:						
			1 Reinsuran Assumed	d	2 Reinsurance Ceded		3 Net Retained			
	13.31 Earned premium									
	13.32 Paid claims									
	13.33 Claim liability and reserve (beginning of year)	)		0		0	0			
	13.34 Claim liability and reserve (end of year)			0		0	0			

#### **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 district 13.34 for Column (1) are:	ibution of the amounts repo	orted in Lines 13.31 and	ţ			
	Attachment	1 Earned	2 Claim Liability				
	Point	Premium	and Reserve				
	13.41 <\$25,000	0	0				
	13.42 \$25,000 - 99,999	0					
	13.43 \$100,000 - 249,999	0					
	13.44 \$250,000 - 999,999	0	0				
	13.45 \$1,000,000 or more	0	0				
13.5	What portion of earned premium reported in 13.31, Column 1 was assumed from pools?			\$			0
aterna	al Benefit Societies Only:						
14.	Is the reporting entity organized and conducted on the lodge system, with ritualistic form of wo	ork and representative form	n of government?	Yes [	1	No [	1
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?					0	
18.5	How many of the same were delegates of the subordinate branches?					0	
19.	How are the expenses of the governing body defrayed?						
20.	When and by whom are the officers and directors elected?						
21.	What are the qualifications for membership?						
22.	What are the limiting ages for admission?						
23.	What is the minimum and maximum insurance that may be issued on any one life?						
24.	Is a medical examination required before issuing a benefit certificate to applicants?			-	-	No [	]
25.	Are applicants admitted to membership without filing an application with and becoming a men	•		-	]	No [	]
26.1	Are notices of the payments required sent to the members?					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 experage 27.11 First Year			(	0.0		0/
	27.12 Subsequent Years		_		0.0		
28.1	Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or pa		_			No [	<del></del> ~
28.2	If so, what amount and for what purpose?			\$			0
29.1 29.2	Does the reporting entity pay an old age disability benefit?  If yes, at what age does the benefit commence?			_	-	No [ O	J
30.1	Has the constitution or have the laws of the reporting entity been amended during the year?					No [	1
30.2	If yes, when?			-	J	INO [	1
31.	Have you filed with this Department all forms of benefit certificates issued, a copy of the const in force at the present time?	titution and all of the laws,	rules and regulations		1	No [	1
32.1	State whether all or a portion of the regular insurance contributions were waived during the cu account of meeting attained age or membership requirements?	ırrent year under premium-	paying certificates on	Yes [		No [	1
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, socie	ety, or association during th	e year?		]	No [	]
33.2	If yes, was there any contract agreement, or understanding, written or oral, expressed or impli-						
	director, trustee, or any other person, or firm, corporation, society or association, received or is emolument, or compensation of any nature whatsoever in connection with, on an account of s absorption, or transfer of membership or funds?	such reinsurance, amalgan	nation,	] No [	1	N/A	[ ]
34.	Has any present or former officer, director, trustee, incorporator, or any other persons, or any	firm, corporation, society of	r association, any		·		
35.1	claims of any nature whatsoever against this reporting entity, which is not included in the liabil Does the reporting entity have outstanding assessments in the form of liens against policy be					No [	]
35.1	If yes, what is the date of the original lien and the total outstanding balance of liens that remain		ourpiuo :	162 [	1	INO [	1
	, , , sale and the sale and sale a	I					

	Outstanding
Date	Lien Amount

#### **FIVE-YEAR HISTORICAL DATA**

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

		\$000 omitted for a	mounts of life insur	ance 3	4	5
		2020	2 2019	2018	4 2017	2016
	Life Insurance in Force (Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	45,151,094	47,850,874	50,233,370	51,882,849	54,592,891
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	87,417,304	109,656,917	130,881,994	153,851,514	176, 145,631
3.			0	0	0	0
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	2 418 496	2.499.746	2,653,609	2,844,069	3,022,851
5.	Industrial (Line 21, Col. 2)		259,120	' '		325,502
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7. 7.1	Total (Line 21, Col. 10)  Total in force for which VM-20	135,236,392	160,266,657	184,042,323	208,879,807	234,086,875
	deterministic/stochastic reserves are calculated	0	0	0	0	XXX
	New Business Issued (Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col.					
0	2)		,	44 , 182	37,877 3,815	37,828 2,670
9. 10.	Credit life (Line 2, Col. 4, less Line 34, Col. 2)		0		0	0
11.	Group (Line 2, Col. 9)	29,148				158 , 116
12.	Industrial (Line 2, Col. 2)		0	0	0	0
13.	Total (Line 2, Col. 10)	54,375	91,622	110,265	135,409	198,614
	Premium Income - Lines of Business (Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	200,829	232,056	271,882	285,575	330,375
	Ordinary-life insurance (Line 20.4, Col. 3)					30,500,483
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)					16,390,950,947
16	Credit life (group and individual) (Line 20.4, Col. 5)					0
	Group life insurance (Line 20.4, Col. 6)		1,557,314 [1,670,712,016 [	, ,		2,752,431 2,206,838,133
17.2	Group annuities (Line 20.4, Col. 7)					2,200,838,133
	A & H-credit (group and individual) (Line 20.4.					
	Col. 9)				0	0
	A & H-other (Line 20.4, Col. 10)	0	0	0	0	0
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total		20,569,180,872	22,986,427,137	19,004,545,846	18,631,372,369
	Balance Sheet (Pages 2 & 3)					
	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	77,046,000,425	73,474,554,192	72,646,077,760	63,882,252,928	65,628,162,670
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	72,265,490,146	68,714,976,454	67,857,637,496	59,998,144,422	60,709,294,856
23.	Aggregate life reserves (Page 3, Line 1)	28,641,465,110	52,691,932,555	53,759,753,403	47,734,858,822	50,536,968,190
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	0	0	0	0	XXX
24.	Aggregate A & H reserves (Page 3, Line 2)		0	0	0	0
25.	Deposit-type contract funds (Page 3, Line 3)			11,746,880,476	10,250,092,362	8,395,984,380
26.	Asset valuation reserve (Page 3, Line 24.01)	469,916,514	448,441,678	717,887,419	354,418,352	370,084,575
27.	Capital (Page 3, Lines 29 and 30)			, ,	13,800,000	13,800,000
28.	Surplus (Page 3, Line 37)	4,766,710,279	4,745,777,738	4,774,640,264	3,870,308,506	4,905,067,814
29.	Cash Flow (Page 5)  Net Cash from Operations (Line 11)	5 598 912 772	4,591,793,647	2,215,690,828	1,515,948,078	3, 139, 275, 805
25.	Risk-Based Capital Analysis				1,010,040,070	
30.	Total adjusted capital	5,263,678,206	5,220,951,446	5,519,006,299	4,251,606,426	5,307,446,724
31.	Authorized control level risk - based capital		712,567,090	602,122,507	520,286,317	546,754,881
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3)					
32.	x 100.0 Bonds (Line 1)	70.6	72.3	71 4	70.8	74.8
33.	Stocks (Lines 2.1 and 2.2)					1.4
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	14.6	13.9	13.3	13.6	12.1
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.3	0.4	0.4	0.4	0.4
36.	Cash, cash equivalents and short-term investments (Line 5)	1.7	1.6	4.0	1.6	0.9
37.	Contract loans (Line 6)	5.9	6.4	6.5	7.2	7.2
38.	Derivatives (Page 2, Line 7)	3.2	2.0		3.5	1.6
39.	Other invested assets (Line 8)	2.2			1.9	2.2
40.	Receivables for securities (Line 9)	0.2	0.1	0.0	0.3	0.2
41.	Securities lending reinvested collateral assets (Line 10)				0.1	
42. 43.	Aggregate write-ins for invested assets (Line 11)  Cash, cash equivalents and invested assets	0.0	0.0	(0.2)	(0.7)	(1.0)
40.	(Line 12)	100.0	100.0	100.0	100.0	100.0

#### **FIVE-YEAR HISTORICAL DATA**

(Continued)

		,	ntinued)			
		1 2020	2 2019	3 2018	4 2017	5 2016
	Investments in Devent Cubaidississ and	2020	2019	2010	2017	2010
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary Line 12					
77.	Col. 1)	0	0	0	0	0
45.	Affiliated preferred stocks (Schedule D Summary,					
	Line 18, Col. 1)	0	0	0	0	0
46.	Affiliated common stocks (Schedule D Summary					
	Line 24, Col. 1),	613,651,824	618,816,487	589,421,549	563,209,246	481,881,126
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
4.0						
48.	Affiliated mortgage loans on real estate			0	0	0
49.	All other affiliated	638,893,546	642,353,802	597,205,945	420,453,998	157,726,052
50.	Total of above Lines 44 to 49	1,252,545,370	1,261,170,289	1,186,627,494	983,663,244	639,607,178
51.	Total Investment in Parent included in Lines 44 to	0	0	0	0	0
	49 above		0	0	0	0
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)		993,515,645		812,366,893	
53.	Total admitted assets (Page 2, Line 28, Col. 3)	280,802,361,754	255,055,912,445	224,874,557,552	228,787,767,819	204,781,178,712
	Investment Data					
54.	Net investment income (Exhibit of Net Investment					
	Income)	3,550,551,701	3,648,162,584	3,450,798,518	3,692,816,181	3,902,994,088
55.	Realized capital gains (losses) (Page 4, Line 34,	(4 450 000 007)	/F 070 000 000\	004 744 007	(0.000.005.007)	(0.050.440.000)
	Column 1)	(4,452,230,387)	(3,312,238,088)	991,744,6U/	(2,028,205,027)	(2,656,146,820)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	453,210,266	119,356,066	(554,844,223)	294,237,506	237,345,438
E7	Total of above Lines 54, 55 and 56		(1,604,719,438)	• • • • • •	1,358,848,660	1.484.192.706
57.	·	(448,474,420)	(1,004,719,438)		1, 000, 040, 000	1,404, 192,700
	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,					
		20,498,938,667	23.073.073.601	21.274.466.500	17.710.588.837	14 . 144 . 104 . 452
59.	Total contract/certificate benefits - A & H (Lines 13					
39.	& 14, Col. 6)	0	0	0	0	0
60.	Increase in life reserves - other than group and					
	annuities (Line 19, Col. 2)					
61.	Increase in A & H reserves (Line 19, Col. 6)	0	0	0	0	0
62.	Dividends to policyholders and refunds to members					
	(Line 30, Col. 1)	11,984,812	9,422,606	9,719,327	9,896,113	10,637,401
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines					
	21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1	(40.0)		0.7	44.0	0.7
	plus Exhibit 7, Col. 2, Line 2) x 100.0	(19.8)		8.7	11.3	8.7
64.	Lapse percent (ordinary only) [(Exhibit of Life					
	Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	16.1	13.0	12.0	10.5	7 4
65.	A & H loss parcent (Schodule H Part 1 Lines 5 and					
05.	6, Col. 2)	0.0	0.0	0.0	0.0	0.0
66.	A 9 II aget containment never t (Cabadula II Dt. 1					
	Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment					
	expenses (Schedule H, Pt. 1, Line 10, Col. 2)	0.0	0.0	0.0	0.0	0.0
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health					
	(Schedule H, Part 3, Line 3.1 Col. 2)		0	0	0	0
69.	Prior years' claim liability and reserve - group health	0	0	0	0	0
	(Schedule H, Part 3, Line 3.2 Col. 2)	0		0	0	0
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1					
	less Col. 2)	0	0	0	0	0
71.						
	than group (Schedule H. Part 3. Line 3.2 Col. 1.					
	less Col. 2)	0	0	0	0	0
	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)	2 735 160	1 843 386	1 308 730	9 086 207	4 083 843
72. 73.	Ordinary life (Page 6.1 Col. 1 loss Cols. 2.10					
73.	and 12)	(195,614.420)	(154,077.226)	(118,441.565)	(63,428.074)	52,025.616
74.	Ordinary - individual annuities (Page 6, Col. 4)					
75.	Ordinary-supplementary contracts					
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)		0		0	
76. 77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)				12 070 000	ט דחד פחח ממ
	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)  Group annuities (Page 6, Col. 5)					
78.						
79.	A & H-group (Page 6.5, Col. 3)					
80.	A & H-credit (Page 6.5, Col. 10)	0		0	0	0
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10) .	0	0	0	0	0
82.	Aggregate of all other lines of business (Page 6,	_	_			
	Col. 8)				0	0
83.	Fraternal (Page 6, Col. 7)	0	0	0	0	0
84.	Total (Page 6, Col. 1)	2,518,763,415			2,796,634,606	2,092,307,672
NOTE.	If a party to a merger, have the two most recent years	of alchemental state of the second		and the second s		



DIRECT BUSINESS IN THE STATE OF Grand Total

DURING THE YEAR 2020

0

	CI BUSINESS IN THE STATE OF Grand Total		FE INSURANCE	:		E YEAR 2020
NAIC	Group Code 0918		FE INSURANCE		any Code 65056	
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		627,822,047	0	19,713,016	199,402	647,734,46
2.		16,444,785,984	0	426,503,197	0	16,871,289,18
3.	r.	1,290,676,538		0		1,290,676,5
4.		0		0	0	
5.	Totals (Sum of Lines 1 to 4)	18,363,284,569	0	446.216.213	199.402	18,809,700,1
Life ir	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS asurance:	,,	-	7.75,2.75		,,.
	Paid in cash or left on deposit	1 203 119	0	0	0	1 203 1
		517.176		0	0	517.1
6.3	Applied to provide paid-up additions or shorten the	,				,
	endowment or premium-paying period	10,203,410	0	0	0	10,203,4
6.4	Other	11,696	0	0	0	11,6
6.5	Totals (Sum of Lines 6.1 to 6.4)	11,935,400	0	0	0	11,935,4
Annui						
7.1	Paid in cash or left on deposit	0	0	0	0	
7.2	Applied to provide paid-up annuities	0		0	0	
7.3		0	0	0	0	
7.4	Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	
8.	Grand Totals (Lines 6.5 plus 7.4)	11,935,400	0	0	0	11,935,4
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	1,331,937,606	0	19,401,043	1,452,290	1,352,790,9
10.	Matured endowments	4,592,366	0	0	483,669	5,076,0
11.	Annuity benefits	2,667,725,477	0	310,328,477	0	
12.	Surrender values and withdrawals for life contracts	14,328,612,665	0	1,876,820,698	1,236,912	16,206,670,2
13.		0		0	0	
14.	All other benefits, except accident and health	0		0	0	
15.	Totals	18,332,868,114	0	2,206,550,219	3, 172, 871	20,542,591,2
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page	0	0	0	0	
	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	

Credit Life Ordinary (Group and Individual) Group Industrial										Total
DIDEOT DE ATU				and individual)	-	Group				
DIRECT DEATH	1	2	3 ,	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED ENDOWMENTS	No. of		Ind.Pols.		N		No. of		No. of	
INCURRED	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	0 005	040 000 070	_		40	044 000	4 044	044 077	7 040	044 050 550
year	6,685	213,202,976		0		941,200				
17. Incurred during current year	30,383	1,367,430,869	0	0	256	19,242,181	1,9/8	1,944,477	32,617	1,388,617,528
Settled during current year:										
8.1 By payment in full	29,578	1,336,529,971	0	0	255	19,401,043	2,003	1,935,959	31,836	1,357,866,973
8.2 By payment on										
compromised claims	0	0	0	0	0	0	0	0	0	C
8.3 Totals paid	29,578	1,336,529,971	0	0	255	19,401,043	2,003	1,935,959	31,836	1,357,866,973
8.4 Reduction by compromise	0	0	0	0	0	0	0	0	0	C
8.5 Amount rejected		0	0	0	0	0	0	0	0	C
8.6 Total settlements		1,336,529,971	0	0	255	19,401,043	2 003	1,935,959	31,836	1.357.866.973
19. Unpaid Dec. 31, current	20,0.0									
year (16+17-18.6)	7,490	244,103,874	0	0	17	782,338	1,216	822,896	8,723	245,709,108
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior					1 0110100					
vear	1 075 164	139 113 117 653	0	(a) 0	17 135	2,391,892,439	194 818	153,392,004	1 287 117	141 658 402 096
21. Issued during year	527	25,214,545	0	0	176	29,148,000	0	0	703	54.362.545
22. Other changes to in force (Net)		_(23,729,595,769)				(101,370,051)				, , , , ,
23. In force December 31 of current year		115,408,736,429		(a) 0		2,319,670,388				

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

#### **ACCIDENT AND HEALTH INSURANCE**

	ACCIDENT AND HEAETH INSORANCE										
		1	2	3	4	5					
				Policyholder Dividends							
				Paid, Refunds to							
			Direct Premiums	Members or Credited		Direct Losses					
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred					
24.	Group Policies (b)	131, 184	130,506	0	(7,688)	(17, 191)					
24.1	Federal Employees Health Benefits Plan										
	premium (b)	0	0	0	0	0					
24.2	Credit (Group and Individual)	0	0	0	0	0					
24.3	Collectively renewable policies/certificates (b)	0	0	0	0	0					
24.4	Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0					
	Other Individual Policies:										
25.1		9,610,800	9,427,301	0	74,460,502	73,836,371					
25.2	Guaranteed renewable (b)	23,171,930	23,059,138	0	52,803,164	53,829,383					
25.3	Non-renewable for stated reasons only (b)	1,654,829	1,638,931	0	816,533	866,987					
25.4	Other accident only	0	0	0	0	0					
	All other (b)		40,573	0	47, 102	46,951					
25.6	Totals (sum of Lines 25.1 to 25.5)	34,478,442	34, 165, 943	0		128,579,692					
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		34,296,449	0	128, 119, 613						

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

insured under indemnity only products

If not, how are such expenses met?

#### ANNUAL STATEMENT FOR THE YEAR 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

### **EXHIBIT OF LIFE INSURANCE**

(\$000 Omitted for Amounts of Life Insurance)

			strial		inary	Credit Life (Grou	p and Individual)		Group		10
		1	2	3	4	5	6	Numbe		9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	7 Policies	8 Certificates	Amount of Insurance	Total Amount of Insurance
1	In force end of prior year	350,342	259,120	1,538,701	157,507,791	0	0	508	22,662	2,499,746	160,266,6
2.	Issued during year	0.000,042	0	527	25.227	0	0	n	176	29,148	54,3
3	Reinsurance assumed	0	n	200	7,032	Δ	n l	n l	170	۵, ۱ <del>۲</del> ۵ کے۔۔۔۔۔۔۔۔۔۔۔۔۔۔	7,0
3. 4		30	20	955	134,545	0	n l	0	2	275	134,8
4.	0,7		7		358,178	0			۰	16,967	375,1
5.	Increased during year (net)		27	2,481	524.982	0		0	179	46.390	575, i
6.	Subtotals, Lines 2 to 5		21		, .					46,390	, .
7.	Additions by dividends during year	XXX		XXX	4,790	XXX	0	XXX	XXX	0	4,7
8.	Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	
9.	Totals (Lines 1 and 6 to 8)	350,379	259,147	1,541,182	158,037,563	0	ļ0 ļ.	508	22,841	2,546,136	160,842,8
	Deductions during year:										
10.	Death	3,762	2,544	41,050	1,670,499	0	0	XXX	56	3,085	1,676,1
11.	Maturity	938	668	2,983	10,495	0	0 [	XXX	3	0	11, 10
12.	Disability	0	0	0	0	0	0	XXX	0	0	
13.	Expiry	3,302	2,859	6,593		0	0	5	172	5,116	97,60
14.	Surrender	4.770	3,325	31,866	4,659,855	0	L0 L.	0 L	43	2,904	4.666.0
15.	Lapse	140	148	49,894	18,742,261	0	0	0	1,331	116, 129	18,858,5
16.	Conversion	0	0	427	75,434	0	0	XXX	XXX	XXX	
17.	Decreased (net)	157	105	828	220,936	0	0	0	2	406	221,4
18.	Reinsurance	0	0	0.0	0	0	0	0	Δ	001	
19.	Aggregate write-ins for decreases	0	0	0	n	0	0	0	0	0	
		13,069	9.649	133,641	25,469,165	0	0	5	1.607	127.640	25,606,45
	Totals (Lines 10 to 19)					0	0	503			
21.	In force end of year (b) (Line 9 minus Line 20)	337,310	249,498	1,407,541	132,568,398				21,234	2,418,496	135,236,39
	Reinsurance ceded end of year	XXX	0	XXX	82,516,690	XXX	l0	XXX	XXX	1,681,367	84 , 198 , 0
23.	Line 21 minus Line 22	XXX	249,498	XXX	50,051,708	XXX	(a) 0	XXX	XXX	737,129	51,038,3
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	
	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19	0	0	0	0	0		0	0	0	

#### **EXHIBIT OF LIFE INSURANCE**

(\$000 Omitted for Amounts of Life Insurance) (Continued)
ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1	2	3	4
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance
24.	Additions by dividends	XXX	0	XXX	156,414
25.	Other paid-up insurance	329,253	242,898	454,841	3,377,803
26.	Debit ordinary insurance	XXX	XXX	0	0

#### ADDITIONAL INFORMATION ON ORDINARY INSURANCE

			uring Year in Line 2)		nd of Year in Line 21)
		1	2	3	4
	Term Insurance Excluding Extended Term Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance
27.	Term policies - decreasing	0	0	2,164	34,758
28.	Term policies - other		0	296,875	79,764,337
29.	Other term insurance - decreasing		0	XXX	4,160
30.	Other term insurance	XXX	13	XXX	7,138,491
31.	Totals (Lines 27 to 30)		13	299,039	86,941,746
	Reconciliation to Lines 2 and 21:			,	, ,
32.	Term additions	XXX	0	XXX	34,039
33.	Totals, extended term insurance	XXX	XXX	76,847	441,518
34.	Totals, whole life and endowment		25,214	1,031,656	45,151,094
35.	Totals (Lines 31 to 34)	527	25.227	1.407.542	132.568.397

#### CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	CEACON TO ANICOTT OF INCOMANCE DIT ANTION ATTICO									
			ıring Year in Line 2)	In Force E (Included	nd of Year in Line 21)					
		1	2	3	4					
		Non-Participating	Participating	Non-Participating	Participating					
36	Industrial	0	0	246,734	2,764					
37.	Ordinary	25,227	0	131,761,325	807,072					
38.	Credit Life (Group and Individual)	0	0	0	0					
39.	Group	29,148	0	2,418,496	0					
40.	Totals (Lines 36 to 39)	54,375	0	134,426,555	809,836					

#### ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	ADDITIONAL INFORMATION ON	CHEDIT LIFE AND	GROOF INSURANC	<i>,</i> _		
		Credi	it Life	Group		
		1	2	3	4	
		Number of Individual				
		Policies and Group				
		Certificates	Amount of Insurance	Number of Certificates	Amount of Insurance	
41.	Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	0	
42.	Number in force end of year if the number under shared groups is counted					
	on a pro-rata basis	0	XXX	375	XXX	
43.	Federal Employees' Group Life Insurance included in Line 21	0	0	0	0	
44.	Servicemen's Group Life Insurance included in Line 21	0	0	0	0	
45.	Group Permanent Insurance included in Line 21	0	0	881	185,272	

#### ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of	f year under ordinary policies	1,955,245

#### 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 Current commuted values; LOG Home and family protector 70%; policies and riders entirely term '78 and after issues actual amounts, all others, approx. 60% of initial amount
  - 47.2 Wife \$1000 per unit, child's rider and children's benefits under family riders \$2500 per unit; LOG actual amounts assume three children for each policy; family term rider spouse \$2,000, children \$3,000

#### **POLICIES WITH DISABILITY PROVISIONS**

	I CEIGLE WITH DIGABLETT I THE VISIONS										
		Industrial Ordinary			Credit		Group				
		1	2	3	4	5	6	7	8		
								Number of			
		Number of		Number of		Number of		Certifi-	Amount of Ins		
	Disability Provisions	Policies	Amount of Insurance	Policies	Amount of Insurance	Policies	Amount of Insurance	cates	rance		
48.	Waiver of Premium	137	107	99, 105	5,795,603	0	0	885	231,077		
49.	Disability Income	0	0	1,462	38,720	0	0	0	0		
50.	Extended Benefits	0	0	XXX	XXX	0	0	0	0		
51.	Other	. 0	0	0	0	0	0	0	0		
52.	Total	137	(a) 107	100,567	(a) 5,834,323	0	(a) 0	885	(a) 231,077		

<sup>(</sup>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

		SPPEEMENTANT CONTRACT			
		Ordi	nary	Gro	oup
		1	2	3	4
		Involving Life	Not Involving Life	Involving Life	Not Involving Life
		Contingencies	Contingencies	Contingencies	Contingencies
1.	In force end of prior year	2,004	10,298	728	14
2.	Issued during year	210	445	9	1
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	0	0	0	0
5.	Total (Lines 1 to 4)		10,743	737	15
	Deductions during year:				
6.	Decreased (net)	152	1,259	25	1
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	152	1,259	25	1
9.	In force end of year (line 5 minus line 8)	2,062	9,484	712	14
10.	Amount on deposit	16,859,845	(a)80,083,739	15,074,869	(a)857,838
11.	Income now payable	2,037	2,225		13
12.	Amount of income payable	(a) 5,527,945	(a) 11,422,455	(a) 2,065,043	(a) 277,692

#### **ANNUITIES**

	ANIOTIES										
		Ordi	nary	Gro	oup						
		1	2	3	4						
		Immediate	Deferred	Contracts	Certificates						
1.	In force end of prior year	36,500	1,459,801	1,342	369,346						
2.	Issued during year	88	72,432	0	494						
3.	Reinsurance assumed	51	5,904	0	0						
4.	Increased during year (net)	3,267	0	0	314						
5.	Totals (Lines 1 to 4)	39,906	1,538,137	1,342	370, 154						
	Deductions during year:										
6.	Decreased (net)	3,633	91,295	26	19,117						
7.	Reinsurance ceded	1,008	323,552	40	33,239						
8.	Totals (Lines 6 and 7)	4,641	414,847	66	52,356						
9.	In force end of year (line 5 minus line 8)	35,265	1,123,290	1,276	317,798						
	Income now payable:										
10.	Amount of income payable	(a) 260,027,798	XXX	XXX	(a) 525,579,122						
	Deferred fully paid:										
11.	Account balance	XXX	(a) 522,005,890	XXX	(a) 8,734,729						
	Deferred not fully paid:		, ,		, , , , ,						
12.	Account balance	XXX	(a) 10,496,049,284	XXX	(a) 888,033,898						

#### ACCIDENT AND HEALTH INSURANCE

		Gro	oup	Cre	edit	Ot	her
		1	2	3	4	5	6
		Certificates	Premiums in Force	Policies	Premiums in Force	Policies	Premiums in Force
1.	In force end of prior year	0	0	0	0	0	0
2.	Issued during year	0	0	0	0	0	0
3.	Reinsurance assumed	0	0	0	0	0	0
4.	Increased during year (net)	0	XXX	0	XXX	0	XXX
5.	Totals (Lines 1 to 4)	0	XXX	0	XXX	0	XXX
	Deductions during year:						
6.	Conversions	0	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	0	XXX	0	XXX	0	XXX
8.	Reinsurance ceded	. 0	XXX	0	XXX	0	XXX
9.	Totals (Lines 6 to 8)	. 0	XXX	0	XXX	0	XXX
10.	In force end of year (line 5						
	minus line 9)	0	(a) 0	0	(a) 0	0	(a) 0

#### **DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS**

		1	2
			Dividend
		Deposit Funds	Accumulations
		Contracts	Contracts
1.	In force end of prior year	1,956	21,724
2.	Issued during year	8	0
3.	Reinsurance assumed	0	0
4.	Increased during year (net)	0	0
5.	Totals (Lines 1 to 4)	1,964	21,724
	Deductions During Year:		
6.	Decreased (net)	83	1,307
7.	Reinsurance ceded	0	0
8.	Totals (Lines 6 and 7)	83	1,307
9.	In force end of year (line 5 minus line 8)	1,881	20,417
10.	Amount of account balance	(a) 24,825,986	(a) 49,180,570

<sup>(</sup>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	442,449,568
2.	Current year's realized pre-tax capital gains/(losses) of \$2,996,476,733 transferred into the reserve net of taxes of \$646,347,577	2,350,129,157
3.	Adjustment for current year's liability gains/(losses) released from the reserve	(1,861,114,119)
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	931,464,606
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	208,971,544
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	722,493,062

#### **AMORTIZATION**

		1	2	3	4
	Year of Amortization	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2020	86,314,159	195,603,721	(72,946,336)	208,971,544
2.	2021	60,836,056	227,811,897	(156,703,308)	131,944,645
3.	2022	43,098,120	215,232,862	(146,145,261)	112,185,720
4.	2023	33,212,062	189,033,776	(128,267,442)	93,978,395
5.	2024	29,939,239	160,882,898	(113,781,760)	77,040,378
6.	2025	23,064,589	131 , 136 , 535	(96,429,664)	57,771,460
7.	2026	26,845,600	112,562,064	(88,406,725)	51,000,939
8.	2027	24,459,105	101,595,958	(83,585,195)	42,469,868
9.	2028	21,403,604	90,854,012	(76,985,885)	35,271,731
10.	2029	18,906,540	79,705,690	(71, 182, 409)	27,429,821
11.	2030	16,985,402	68,238,145	(64,852,785)	20,370,762
12.	2031	15,447,856	62,972,435	(64,091,118)	14,329,173
13.	2032	13,799,269	64,326,093	(64,574,716)	13,550,646
14.	2033	12,060,127	65,929,784	(66,632,947)	11,356,964
15.	2034	10,365,319	66,792,421	(67,460,933)	9,696,808
16.	2035	8,359,851	68,498,720	(69,814,815)	7,043,756
17.	2036	5,651,544	65,576,271	(65,780,243)	5,447,573
18.	2037	3,930,309	59,363,004	(58,422,649)	4,870,664
19.	2038	2,479,453	51,980,118	(51,322,333)	3, 137, 238
20.	2039	681,658	45,272,583	(43,328,973)	2,625,269
21.	2040	(479,031)	37 , 152 , 132	(35,941,419)	731,682
22.	2041	(1,254,400)	32,654,742	(30,633,611)	766,731
23.	2042	(2,399,258)	29,661,039	(28,381,494)	(1,119,713)
24.	2043	(3,775,546)	27,658,422	(24,500,648)	(617,772)
25.	2044	(3,475,736)	24,527,516	(22,319,349)	(1,267,570)
26.	2045	(2,451,043)	22,377,474	(19,552,373)	374,058
27.	2046	(1,551,752)	18,560,553	(16,751,324)	257,477
28.	2047	(470,896)	14,764,077	(13,738,872)	554,309
29.	2048	323,284	10,545,769	(10,261,399)	607,654
30.	2049	144,085	6,749,292	(6,170,301)	723,076
31.	2050 and Later	0	2,109,154	(2,147,832)	(38,679)
32.	Total (Lines 1 to 31)	442,449,568	2,350,129,157	(1,861,114,119)	931,464,606

# **ASSET VALUATION RESERVE**

		Default Component			Equity Component		
	1	2	3	4	5 Real Estate and	6	7
	Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
Reserve as of December 31, prior year	339,690,100	85,412,327	425, 102, 427	23,339,250	0	23,339,251	448,441,678
Realized capital gains/(losses) net of taxes - General Account	(29,681,613)	0	(29,681,613)	(9,808,831)	(5,739,255,210)	(5,749,064,041)	(5,778,745,654)
Realized capital gains/(losses) net of taxes - Separate Accounts	0	0	0	0	0	0	0
Unrealized capital gains/(losses) net of deferred taxes - General Account	(5, 131)	0	(5, 131)	3,677,605	99,823,341	103,500,946	103,495,815
Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	0	0	0	0	0	0	0
Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	79, 121, 581	22, 104, 474	101,226,055	0	217,619	217,619	101,443,674
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	389, 124, 938	107,516,801	496,641,739	17,208,024	(5,639,214,250)	(5,622,006,225)	(5, 125, 364, 487)
9. Maximum reserve	392,641,614	106,777,555	499,419,169	19,875,917	326,882,984	346,758,901	846, 178,070
10. Reserve objective	236,765,189	82, 122, 126	318,887,316	19,424,505	326,698,154	346,122,659	665,009,975
11. 20% of (Line 10 - Line 8)	(30,471,950)	(5,078,935)	(35,550,885)	443,296	1, 193, 182, 481	1,193,625,777	1,158,074,892
12. Balance before transfers (Lines 8 + 11)	358,652,988	102,437,866	461,090,854	17,651,321	(4,446,031,769)	(4,428,380,448)	(3,967,289,595)
13. Transfers	0	0	0	(8,825,660)	8,825,660	0	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	0	0	0	0	4,437,206,109	4,437,206,109	4,437,206,109
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	358,652,988	102,437,866	461,090,854	8,825,661	0	8,825,661	469,916,514

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

Part							CIVII CITE	• •					
Line   David Description   D				1	2	3	· · L	Basic (	Contribution	Reserv	re Objective	Maximu	
Name								5	6	7	8	9	10
Description   Description   Description   Carring Value   Encurtances   Code, 1 + 2 - 3)   Factor   (Code, 4 + 5)   Fac	_										_		
Content			<b>D</b> 1.0										
Example Obligations	ber	nation		Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
2.1 1 NAIC Designation Category 1.A 3.000 322.272									_		_		_
2									0		0		0
2.3   1 NAC Designation Category 1.0   1.292 (28) 666   DOX	1	1		3,020,322,272			3,020,322,272						
2.4   NAC Designation Category 1.D.   4.283, 397,546		1											
2.5	1	1											
2.6 1 NAIC Designation Category 1 F	1	1											
27		1											
28   Subotal NAIC   (21-12-22-32-42-42-52-6+2.7)   24-384-341-923   XXX   XXX   21-392.71   XXX   39-014-97   XXX   60-683.76   67-79.51   32-2   7.00   7.0		1											
3.1 2 NAC Designation Category 2.A		1											
3.2   2   NACD Designation Category 2   B   9,157,018,459   XXX   XXX   S,164,078,832   D,0021   19,229,738   D,0064   58,604,918   D,0106   S4,548,436   34,418   S4,418	2.8												
3.4   NAIC Designation Category 2 C   5,146,078,822   XXX   XXX   5,146,078,832   0,0021   10,806,766   0,0064   32,934,905   0,0106   54,546,436   43	3.1	2	NAIC Designation Category 2.A										
Subtoal NAIC 2 (3.1-4.2-4.3)	3.2	2	NAIC Designation Category 2.B		XXX	XXX					, , ,		
A	3.3	2	NAIC Designation Category 2.C	5, 146, 078, 832	XXX	XXX	5,146,078,832	0.0021		0.0064		0.0106	
A	3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	21,536,488,886	XXX	XXX	21,536,488,886		45,226,627	XXX	137,833,529	XXX	228,286,782
A	4.1	3	NAIC Designation Category 3.A	518,252,710	XXX	XXX	518,252,710	0.0099	5, 130, 702	0.0263	13,630,046	0.0376	19,486,302
Subtolal NAIC 3 (41+4.2+4.3)	4.2	3	NAIC Designation Category 3.B	444,749,300	XXX	XXX	444,749,300	0.0099			11,696,907	0.0376	16,722,574
5.1         4         NAIC Designation Category 4.A         95,283,045         XXX         XXX         95,283,045         0.0245         2.333,945         0.0572         5,449,046         0.0817         7,782,991           5.2         4         NAIC Designation Category 4.B         165,322,941         XXX         XXX         165,322,941         0.0245         4,050,412         0.0572         9,456,472         0.0817         1,782,991           5.3         4         NAIC Designation Category 4.C         52,586,398         XXX         XXX         52,586,388         0.0245         1,288,367         0.0572         3,007,942         0.0817         1,256,688           5.3         4         NAIC Designation Category 4.C         52,586,598         XXX         XXX         XXX         XXX         17,193,40         XXX         XXX         17,617,273         XXX         17,913,460         XXX         25,586,184         6.1         5         NAIC Designation Category 5.A         2,711,831         XXX         XXX         2,711,831         0.0630         170,845         0.1128         0.0589         0.1880         50,898,984         6.3         5         NAIC Designation Category 5.C         0.000         0.0630         0.0128         0.1128         0.01880         50,988,984	4.3	3	NAIC Designation Category 3.C	409,918,848	XXX	XXX	409,918,848	0.0099	4,058,197	0.0263	10,780,866	0.0376	15,412,949
5.2   4	4.4		Subtotal NAIC 3 (4.1+4.2+4.3)					XXX		XXX	36,107,819	XXX	51,621,824
5.2         4         NAIC Designation Category 4.B         165,329,41         XXX         XXX         165,329,41         0.0245         4,050,412         0.0572         9,466,472         0.0817         13,506,884           5.3         4         NAIC Designation Category 4.C         52,586,398         XXX         XXX         52,586,398         0.0245         1,288,367         0.0572         3,007,942         0.0817         4,296,309           5.4         NAIC Designation Category 5.C         313,172,384         XXX         XXX         XXX         XXX         2,711,831         0.0630         170,845         0.1128         305,995         0.1880         5.99,826         180         5.99,806         1.281,3149         1.281,314	5.1	4	NAIC Designation Category 4.A	95,263,045	XXX	XXX	95,263,045	0.0245	2,333,945	0.0572	5,449,046	0.0817	7,782,991
5.3         4         NAIC Designation Category 4.C         5.2 586,388         XXX         XXX         52,386,398         0.0245         1,288,367         0.0572         3.007,942         0.0817         4.286,309           6.1         5         NAIC Designation Category 5.A         2,711,831         XXX         XXX         171,913,400         XXX         25,586,898         0.0245         1,288,367         0.0572         3.007,942         0.0817         4,286,309           6.1         5         NAIC Designation Category 5.A         2,711,831         XXX         XXX         2,711,831         0.0630         170,845         0.1128         305,895         0.1880         509,808         1,283,845         0.1128         0.305,895         0.1880         0.201         0.001 <td< td=""><td>5.2</td><td>4</td><td></td><td>165,322,941</td><td>XXX</td><td>XXX</td><td>165,322,941</td><td>0.0245</td><td>4,050,412</td><td>0.0572</td><td>9,456,472</td><td>0.0817</td><td>13,506,884</td></td<>	5.2	4		165,322,941	XXX	XXX	165,322,941	0.0245	4,050,412	0.0572	9,456,472	0.0817	13,506,884
Subtotal NAIC 4 (5.1+5.2+5.3)   313,172,384   XXX	5.3	4	NAIC Designation Category 4.C	52,586,398	XXX	XXX	52,586,398	0.0245	1,288,367	0.0572	3,007,942	0.0817	4,296,309
6.1 5 NAIC Designation Category 5.A 2,711,831 XXX XXX 2,711,831 0.0630 170,845 0.1128 305,895 0.1880 509,824   6.2 5 NAIC Designation Category 5.B 655,050 XXX XXX 655,050 0.0630 41,268 0.1128 73,890 0.1880 123,149   6.3 5 NAIC Designation Category 5.C 0 XXX XXX 0 0 0.0630 0 0.1128 0 0 0.1880 123,149   6.4 Subtotal NAIC 5 (6.1+6.2+6.3) 3.366,881 XXX XXX 3,366,881 XXX 212,114 XXX 379,784 XXX 632,974   7. 6 NAIC 6 XXX XXX 3,813,647 XXX XXX 3,813,647 0.0000 0 0.2370 903,834 0.2370 903,834   7. 1 Total Unrated Multi-class Securities Acquired by Conversion 0 XXX XXX XXX 0 XXX	5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	313, 172, 384			313, 172, 384	XXX	7,672,723	XXX	17,913,460	XXX	25,586,184
6.2 5 NAIC Designation Category 5.B 655,050	6.1	5	NAIC Designation Category 5.A	2,711,831	XXX	XXX	2,711,831		170,845	0.1128		0.1880	509,824
6.3 5 NAIC Designation Category 5.C. 0 XXX XXX 0 0 0.0630 0 0.1128 0 0.1880 0 6.4 Subtotal NAIC 5 (6.1+6.2+6.3) 3.366,881 XXX XXX 3.366,881 XXX 3.361,881 XX	6.2	5		655,050	XXX	XXX	655,050	0.0630	41,268	0.1128	73,890	0 . 1880	
6.4   Subtotal NAIC 5 (6.1+6.2+6.3)	6.3	5	NAIC Designation Category 5.C	0	XXX	XXX	0	0.0630	0	0.1128	0	0 . 1880	0
7.       6 NAIC 6 Total Unrated Multi-class Securities Acquired by Conversion 1.0       3,813,647	6.4			3,366,881	XXX	XXX	3,366,881	XXX	212,114	XXX	379,784	XXX	632,974
8.   Total Unrated Multi-class Securities Acquired by Conversion	7.	6	NAIC 6	3,813,647	XXX	XXX	3,813,647	0.0000	0	0.2370	903,834	0.2370	903,834
9. Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8) 52,658,303,777 XXX XXX 52,658,303,777 XXX 78,895,551 XXX 232,153,373 XXX 387,499,927    PREFERRED STOCKS	8.		Total Unrated Multi-class Securities Acquired by Conversion	· ·			0	XXX	0	XXX	0		0
PREFERRED STOCKS	9.			52.658.303.777	XXX	XXX	52.658.303.777	XXX	78.895.551	XXX	232.153.373	XXX	387.499.927
10.       1       Highest Quality       0       XXX       XXX       XXX       0       0.0005       0       0.0016       0       0.0033       0         11.       2       High Quality       15,000,000       XXX       XXX       15,000,000       0.0021       31,500       0.0064       96,000       0.0106       159,000         12.       3       Medium Quality       8,700,000       XXX       XXX       8,700,000       0.0099       86,130       0.0263       228,810       0.0376       327,120         13.       4       Low Quality       0       XXX       XXX       XXX       0       0.0245       0       0.0572       0       0.0817       0         14.       5       Lower Quality       0       XXX       XXX       XXX       0       0.0630       0       0.1128       0       0.1880       0         15.       6       In or Near Default       16,625,000       XXX       XXX       XXX       0       0.0000       0       0.0000       0       0.0000       0       0.0000       0       0.0000       0       0.0000       0       0.0000       0       0.0000       0       0.0000       0       0.000				, , ,			, , ,				, ,		, ,
11.       2       High Quality       15,000,000       XXX       XXX       15,000,000       0.0021       31,500       0.0064       96,000       0.0106       159,000         12.       3       Medium Quality       8,700,000       XXX       XXX       8,700,000       0.0099       86,130       0.0263       228,810       0.0376       327,120         13.       4       Low Quality       0       0.0245       0       0.0572       0       0.0817       0         14.       5       Lower Quality       0       XXX       XXX       XXX       0       0.0630       0       0.1128       0       0.1880       0         15.       6       In or Near Default       16,625,000       XXX       XXX       XXX       0       0.0000       0       0.2370       3,940,125       0.2370       3,940,125         16.       Affiliated Life with AVR       0       0.0000       0       0.0000       0       0.0000       0       0.0000       0       0.0000       0	10.	1		0	XXX	XXX	0	0.005	0	0.0016	0	0.0033	0
12.     3     Medium Quality     8,700,000     XXX     XXX     8,700,000     0.0099     86,130     0.0263     228,810     0.0376     327,120       13.     4     Low Quality     0     XXX     XXX     0     0.0245     0     0.0572     0     0.0817     0       14.     5     Lower Quality     0     XXX     XXX     XXX     0     0.0630     0     0.1128     0     0.1880     0       15.     6     In or Near Default     16,625,000     XXX     XXX     XXX     16,625,000     0.0000     0     0.2370     3,940,125     0.2370     3,940,125       16.     Affiliated Life with AVR     0     0     0.0000     0     0.0000     0     0.0000     0     0.0000     0	_	2	High Quality	15.000.000			15.000.000		31.500		96.000		159.000
13.     4     Low Quality     0     XXX     XXX     0     0.0245     0     0.0572     0     0.0817     0       14.     5     Lower Quality     0     XXX     XXX     0     0.0630     0     0.1128     0     0.1880     0       15.     6     In or Near Default     16,625,000     XXX     XXX     XXX     16,625,000     0.0000     0     0.2370     3,940,125     0.2370     3,940,125       16.     Affiliated Life with AVR     0     0.0000     0     0.0000     0     0.0000     0     0.0000     0	12.	3											
14.     5     Lower Quality     0     XXX     XXX     XXX     0     0.0630     0     0.1128     0     0.1880     0       15.     6     In or Near Default     16,625,000     XXX     XXX     16,625,000     0.0000     0     0.2370     3,940,125     0.2370     3,940,125       16.     Affiliated Life with AVR     0     0.0000     0     0.0000     0     0.0000     0     0.0000     0     0.0000     0		4	,	, ,			1 ' '		0		o [		0
15.     6     In or Near Défault     16,625,000     XXX     XXX     16,625,000     0.0000     0.0000     0.2370     3,940,125     0.2370     3,940,125       16.     Affiliated Life with AVR     0     0.0000     0     0.0000     0     0.0000     0     0.0000     0     0.0000     0		5		0			0		0		0		0
16. Affiliated Life with AVR	15.	6		16,625,000			16,625,000	0.000	0	0.2370	3,940,125		3,940,125
	16.		Affiliated Life with AVR					0.0000	0	0.0000	' '		0
	17.		Total Preferred Stocks (Sum of Lines 10 through 16)	40,325,000	XXX	XXX	40,325,000	XXX	117,630	XXX	4,264,935	XXX	4,426,245

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

			1	2	3	4	Basic C	Contribution	Reserv	e Objective	Maximur	m Reserve
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)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
bei	Hallon	SHORT-TERM BONDS	Carrying value	Liteumbrances	Liteumbrances	(COIS. 1 + 2 + 3)	Factor	(COIS.4 X 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 X 9)
18.		Exempt Obligations	22,298,135	XXX	XXX	22,298,135	0.0000	٥	0.0000	0	0.0000	0
19.1	4	NAIC Designation Category 1.A	22,230,100	XXX	XXX	22,290,100	0.0005	n	0.0016		0.0033	
19.1		NAIC Designation Category 1.B	0	XXX	XXX	n	0.0005	n	0.0016		0.0033	
19.2		NAIC Designation Category 1.C	n .	XXX	XXX	n l	0.0005	n	0.0016		0.0033	
19.4		NAIC Designation Category 1.D	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	
19.5		NAIC Designation Category 1.E	0	XXX	XXX	0	0.0005	n	0.0016		0.0033	
19.6		NAIC Designation Category 1.F	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	
19.7		NAIC Designation Category 1.G	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
20.1		NAIC Designation Category 2.A	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.2		NAIC Designation Category 2.B	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.3		NAIC Designation Category 2.C	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
21.1		NAIC Designation Category 3.A	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.2		NAIC Designation Category 3.B	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.3		NAIC Designation Category 3.C	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
22.1		NAIC Designation Category 4.A	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.2		NAIC Designation Category 4.B	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.3		NAIC Designation Category 4.C	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
23.1		NAIC Designation Category 5.A	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.2		NAIC Designation Category 5.B	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.3		NAIC Designation Category 5.C	0	XXX	XXX	0	0.0630	0	0.1128	0 L	0.1880	0
23.4	-	Subtotal NAIC 5 (23.1+23.2+23.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
24.	6	NAIC 6	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	22,298,135	XXX	XXX	22,298,135	XXX	0	XXX	0	XXX	0
		DERIVATIVE INSTRUMENTS	, , , , , ,			, , , , , ,						
26.		Exchange Traded	0	XXX	XXX	0	0.005	0	0.0016	0 L	0.0033	0
27.	1	Highest Quality	216,800,640	XXX	XXX	216,800,640	0.0005	108,400	0.0016	346,881	0.0033	715,442
28.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064		0.0106	0
29.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33.		Total Derivative Instruments	216,800,640	XXX	XXX	216,800,640	XXX	108,400	XXX	346,881	XXX	715,442
34.		Total (Lines 9 + 17 + 25 + 33)	52,937,727,552	XXX	XXX	52,937,727,552	XXX	79,121,581	XXX	236,765,189	XXX	392,641,614

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

Note						AOL! O	CIVII CITEI	• •					
Line   NAIC   Nat   Description   Book/Adjusted   Related Party   Rotted Party   From Mortgages   MORTGAGE LOANS   Factor   Code. 4 x 7)   Factor				1	2	3	4	Basic Co	ontribution	Reserve	Objective	Maximu	m Reserve
Design   Description   Descr								5	6	7	8	9	10
Part				D 1/A !		A							
In Good Standing   Septem Margiages - CM1 - Highest Quality	-		Description							<b>-</b> .		<b>-</b> .	
In Good Standing:	ber	nation	I	Carrying value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x /)	Factor	(Cols. 4 X 9)
Farm Mortgages - CM1 - Highpest Quality													
Farm Mortgages CM2 - High Quality			· ·		•			0 0044		0.0057	•	0.0074	
Farm Mortgages - CM3 - Medium Quality			0 0 ,	0	0		0		0		0		0
Farm Mortgages - CMS - Low Medium Quality			0 0 ,	0	0		0		0		0		0
Farm Mortgages - CMD - Low Quality				0	0		0		0		0		0
Residential Mortgages - Insured or Guaranteed				0	0		0		0		0		0
Residential Mortgages - All Other				0	0		0		0		0		0
Commercial Mortgages - All Other - CM2 - High Quality   7,552,133,894   0   0   0   0   0   0   0   0   0	40.			0	0		0 <u> </u>		0		0	·····	0
Commercial Mortgages - All Other - CM2 - Highest Quality   7,552,133,884   0   XXX   7,552,133,894   0.0011   8,307,347   0.0057   43,047,163   0.0074   55,885,796,390	41.			463,125,888	0		463,125,888		694,689		1,574,628		2,130,379
44.   Commercial Mortgages - All Other - CM2 - High Quality   2,402,442,274   0,000   0,609,769   0,0114   27,387,842   0,0149   35,796,390     45.   Commercial Mortgages - All Other - CM3 - Medium Quality   465,881,462   0,0000   0,321,582   0,0200   0,917,529   0,0257   11,973,154     46.   Commercial Mortgages - All Other - CM4 - Low Medium Quality   23,173,870   0,0000   0,00183   0,00000   0,0000   0,0000   0,0000   0,0000   0,0000   0,0000   0,00000   0,0000   0,0000   0,0000   0,0000   0,0000   0,0000   0,000000   0,00000   0,00000   0,00000   0,00000   0,00000   0,00000   0,00000   0,00000   0,00000   0,00000   0,00000   0,00000   0,00000   0,00000   0,00000   0,00000   0,00000   0,00000   0,000000   0,000000   0,000000   0,000000   0,000000   0,000000   0,000000   0,000000   0,000000   0,000	42.			0	0		0		0		0		0
A5	43.		Commercial Mortgages - All Other - CM1 - Highest Quality		0	XXX	7,552,133,894						
46. Commercial Mortgages - All Other - CM4 - Low Medium Quality 23,173,870 0 XXX 23,173,870 0 .0.0120 278,086 0.0.043 794,864 0.0428 991,842 0.0	44.		Commercial Mortgages - All Other - CM2 - High Quality		0	XXX	2,402,442,274						
Quality	45.		Commercial Mortgages - All Other - CM3 - Medium Quality	465,881,462	0	XXX	465,881,462	0.0069	3,214,582	0.0200	9,317,629	0.0257	11,973,154
Commercial Mortgages - All Other - CM5 - Low Quality   O   O   O   XXX   O   O   O   O   O	46.												
As.   Farm Mortgages				23, 173,870	0		23,173,870		278,086		794,864		991,842
48. Farm Mortgages	47.			0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
Residential Mortgages - Insured or Guaranteed			Overdue, Not in Process:										
Solid Residential Mortgages - All Other	48.		Farm Mortgages	0	0	XXX	0		0		0		0
Commercial Mortgages - Insured or Guaranteed   O   O   O   XXX	49.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0		0		0		0
Commercial Mortgages - All Other	50.		Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
In Process of Foreclosure:	51.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
53.         Farm Mortgages         0         0         XXX         0         0.0000         0         0.1942         0         0.1942         0           54.         Residential Mortgages - Insured or Guaranteed         0         0         XXX         0         0.0000         0         0.0046         0         0.0046         0           55.         Residential Mortgages - All Other         0         0         XXX         0         0.0000         0         0.0149         0         0.0149         0           56.         Commercial Mortgages - Insured or Guaranteed         0         0         XXX         0         0.0000         0         0.0046         0         0.0046         0           57.         Commercial Mortgages - All Other         0         0         XXX         0         0.0000         0         0.0046         0         0.0046         0           58.         Total Schedule B Mortgages (Sum of Lines 35 through 57)         10,906,757,388         0         XXX         10,906,757,388         XXX         22,104,474         XXX         82,122,126         XXX         106,777,555           59.         Schedule DA Mortgages         0         0         0         0.0014         0         0.014	52.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
54.         Residential Mortgages - Insured or Guaranteed         0         XXX         0         0.0000         0         0.0046         0         0.0046         0           55.         Residential Mortgages - All Other         0         0         XXX         0         0.0000         0         0.0149         0         0.0149         0           56.         Commercial Mortgages - Insured or Guaranteed         0         0         XXX         0         0.0000         0         0.0046         0         0.0046         0           57.         Commercial Mortgages - All Other         0         0         XXX         0         0.0000         0         0.0046         0         0.0046         0           58.         Total Schedule B Mortgages (Sum of Lines 35 through 57)         10,906,757,388         0         XXX         10,906,757,388         XXX         22,104,474         XXX         82,122,126         XXX         106,777,555           59.         Schedule DA Mortgages         0         0         0         0.0014         0         0.0149         0         0         0.0149         0         0         0.0149         0         0         0.0149         0         0         0.0149         0         0			In Process of Foreclosure:										
55.       Residential Mortgages - All Other       0       XXX       0       0.0000       0       0.0149       0       0.0149       0         56.       Commercial Mortgages - Insured or Guaranteed       0       0       XXX       0       0.0000       0       0.0046       0       0.0046       0         57.       Commercial Mortgages - All Other       0       0       XXX       0       0.0000       0       0.1942       0       0.1942       0         58.       Total Schedule B Mortgages (Sum of Lines 35 through 57)       10,906,757,388       0       XXX       10,906,757,388       XXX       22,104,474       XXX       82,122,126       XXX       106,777,555         59.       Schedule DA Mortgages       0       0       0       0.0034       0       0.0114       0       0.0149       0	53.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
55.       Residential Mortgages - All Other       0       XXX       0       0.0000       0       0.0149       0       0.0149       0         56.       Commercial Mortgages - Insured or Guaranteed       0       0       XXX       0       0.0000       0       0.0046       0       0.0046       0         57.       Commercial Mortgages - All Other       0       0       XXX       0       0.0000       0       0.1942       0       0.1942       0         58.       Total Schedule B Mortgages (Sum of Lines 35 through 57)       10,906,757,388       0       XXX       10,906,757,388       XXX       22,104,474       XXX       82,122,126       XXX       106,777,555         59.       Schedule DA Mortgages       0       0       0       0.0034       0       0.0114       0       0.0149       0				0 l	0	XXX	0 l	0.000	0	0.0046	0	0.0046	0
56.     Commercial Mortgages - Insured or Guaranteed     0     0     XXX     0     0.0000     0     0.0046     0     0.0046     0       57.     Commercial Mortgages - All Other     0     0     XXX     0     0.0000     0     0     0.1942     0     0.1942     0       58.     Total Schedule B Mortgages (Sum of Lines 35 through 57)     10,906,757,388     0     XXX     10,906,757,388     XXX     22,104,474     XXX     82,122,126     XXX     106,777,555       59.     Schedule DA Mortgages     0     0     XXX     0     0.0034     0     0.0114     0     0.0149     0	55.		0 0	0	0		0	0.0000	0	0.0149	0	0.0149	0
57.     Commercial Mortgages - All Other     0     0     XXX     0     0.0000     0     0.1942     0     0.1942     0       58.     Total Schedule B Mortgages (Sum of Lines 35 through 57)     10,906,757,388     0     XXX     10,906,757,388     XXX     22,104,474     XXX     82,122,126     XXX     106,777,555       59.     Schedule DA Mortgages     0     0     XXX     0     0.0034     0     0.0114     0     0.0149     0			0 0	0	0		0 [		0	0.0046	0		0
58.         Total Schedule B Mortgages (Sum of Lines 35 through 57)         10,906,757,388         0         XXX         10,906,757,388         XXX         22,104,474         XXX         82,122,126         XXX         106,777,555           59.         Schedule DA Mortgages         0         0         XXX         0         0.0034         0         0.0114         0         0.0149         0				0	0		0		0	0.1942	0		0
59. Schedule DA Mortgages 0 0 0 XXX 0 0 0.0034 0 0.0114 0 0.0149 0	-		0 0	10.906.757.388	0		10.906.757.388		22.104.474	XXX	82.122.126		106.777.555
				0	0		0		0		0		0
bu i lloralmorrane i dans on Beal Estate i lines 58 ± 590 i liu 300 i liu XXX   0/0 0/1 XXX   0/1 0/1 0/1 0/1 0/1 0/1 0/1 0/1 0/1 0/1	60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	10,906,757,388	0	XXX	10,906,757,388	XXX	22,104,474	XXX	82,122,126	XXX	106,777,555

# ASSET VALUATION RESERVE BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

				AIID OIII		TED AGG		ONLIN				
			1	2	3	4	Basic C	Contribution	Reserve	Objective	Maximu	ım Reserve
Line Num-			Book/Adjusted	Reclassify Related Party	Add Third Party	Balance for AVR Reserve Calculations	5	6 Amount	7	8 Amount	9	10 Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
DCI	Hation	COMMON STOCK	Carrying Value	Encumbrances	Liloumbianocs	(0013: 1 + 2 + 0)	1 40101	(0013.4 x 0)	1 40101	(0013. 4 x 7)	1 actor	(0013. 4 x 3)
1		Unaffiliated - Public	107.213.665	XXX	XXX	107.213.665	0.0000	0	0.1215 (a)	13,026,460	0.1215 (a)	13,026,460
2.		Unaffiliated - Private	24,140,193	XXX	XXX	24.140.193	0.0000	0	0.1945	4,695,268	0.1945	4,695,268
3		Federal Home Loan Bank	125,392,100	XXX	XXX	125,392,100	0.0000	0	0.0061	764.892	0.0097	1,216,303
4		Affiliated - Life with AVR	607.762.378	XXX	XXX	607.762.378	0.0000	0	0.0000	0	0.0000	1,210,000
l		Affiliated - Investment Subsidiary:		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							
5.		Fixed Income - Exempt Obligations	0	0	0	0	XXX	0	XXX	0	XXX	0
6.		Fixed Income - Highest Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
7.		Fixed Income - High Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
8.		Fixed Income - Medium Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
9.		Fixed Income - Low Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
10.		Fixed Income - Lower Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
11.		Fixed Income - In/Near Default	0	0	0	0	XXX	0	XXX	0	XXX	0
12.		Unaffiliated Common Stock - Public	0	0	0	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
13.		Unaffiliated Common Stock - Private	0	0	0	0	0.0000	0	0. 1945	0	0. 1945	0
14.		Real Estate	0	0	0	0	0.0000 (b)	0	0.0000 (b)	0	0.0000 (b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	5,687,997	XXX	XXX	5.687.997	0.0000	0	0.1580	898.704	0.1580	898.704
16.		Affiliated - All Other	201.450	XXX	XXX	201.450	0.0000	0	0.1945	39.182	0.1945	39,182
17.		Total Common Stock (Sum of Lines 1 through 16)	870.397.783	0	0	870,397,783	XXX	0	XXX	19,424,505	XXX	19,875,917
		REAL ESTATE	,,		-	212,001,120	7001		7001	10,121,020	7001	
18.		Home Office Property (General Account only)	242,109,683	0	0	242,109,683	0.0000	0	0.0912	22,080,403	0.0912	22,080,403
19.		Investment Properties	7,172,124	0	0	7, 172, 124	0.0000	0	0.0912	654.098	0.0912	654,098
20.		Properties Acquired in Satisfaction of Debt	2,186,728	0	0	2,186,728	0.0000	0	0.1337	292.366	0.1337	292.366
21.		Total Real Estate (Sum of Lines 18 through 20)	251,468,535	0	0	251,468,535	XXX	0	XXX	23,026,866	XXX	23,026,866
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS	201,111,000	-	-	20.,,		-				
22.		Exempt Obligations	0	XXX	XXX	0	0.000	0	0.000	0	0.000	0
23.	1	Highest Quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality	ļ0 ļ.	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default	. 0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

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

			LQUIII	AND OIL	EU IIIAAES	ILD ASS						
			1	2	3	4	Basic (	Contribution	Reserv	e Objective	Maximu	m Reserve
						Balance for	5	6	7	8	9	10
Line				Reclassify		AVR Reserve						
Num-	Desig-		Book/Adjusted	Related Party	Add Third Party	Calculations	_	Amount	_	Amount	_	Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS										
		OF PREFERRED STOCKS										
30.	1	Highest Quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
31.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
32.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality	0		XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35.	6	In or Near Default	0	XXX	XXX	0	0.000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30										
		through 36)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS										
		OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
39.		Mortgages - CM2 - High Quality	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
40.		Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
41.		Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.007	0	0.0011	0
44.		Residential Mortgages - All Other	0	XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
48.		Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
56.		Total Affiliated (Sum of Lines 38 through 55)	0	0		0	XXX	0	XXX	0	XXX	0
57.		Unaffiliated - In Good Standing With Covenants	0	0		0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
58.		Unaffiliated - In Good Standing Defeased With Government										
30.		Securities	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior	25,851,069	0	XXX	25,851,069	0.0040	103.404	0.0114	294,702	0.0149	385 , 181
60.		Unaffiliated - In Good Standing All Other	16,552,869	0	XXX	16,552,869	0.0069	114,215	0.0200	331,057	0.0257	425,409
61.		Unaffiliated - Overdue, Not in Process	0,002,000	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - In Process of Foreclosure	0	0		0	0.0000	n	0.1942	0	0.1942	0
63.		Total Unaffiliated (Sum of Lines 57 through 62)	42.403.938	0		42,403,938	XXX	217,619	XXX	625,760	XXX	810,590
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	42,403,938	0		42.403.938	XXX	217,619	XXX	625.760	XXX	810,590
04.	1	Trotal with Mortgage Loan Characteristics (Lines 56 + 63)	42,403,930	U	AAA	42,400,900	^^^	211,019	۸۸۸	023,700	۸۸۸	010,390

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

			1	2	3	4	Bacia C	ontribution	Dogge	re Objective	Maxim	ım Reserve
Line	NAIC		ı	Reclassify	3	Balance for AVR Reserve	5	6	7	8	9	ım Reserve 10
Num-	Desig-		Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS										
		OF COMMON STOCK										
65.		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
66.		Unaffiliated Private	909,357,288	XXX	XXX	909,357,288	0.0000	0	0.1945	176,869,993	0 . 1945	176,869,993
67.		Affiliated Life with AVR	14 , 136 , 192	XXX	XXX	14,136,192	0.0000	0	0.000	0	0.000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures						_				
		Manual)	74,462,952	XXX	XXX	74,462,952	0.0000	0	0.1580	11,765,146	0.1580	11,765,146
69.		Affiliated Other - All Other	550,294,401	XXX	XXX	550,294,401	0.0000	0	0.1945	107,032,261	0.1945	107,032,261
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	1,548,250,833	XXX	XXX	1,548,250,833	XXX	0	XXX	295,667,400	XXX	295,667,400
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
72.		Investment Properties	80,900,529	0	0	80,900,529	0.0000	0	0.0912	7,378,128	0.0912	7,378,128
73		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	80,900,529	0	0	80,900,529	XXX	0	XXX	7,378,128	XXX	7,378,128
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
77.		Guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
78.		Non-guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
79.		All Other Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	0	0	0	0	XXX	0	XXX	0	XXX	0
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0042	0	0.0042	0
82.		NAIC 2 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0137	0	0.0137	0
83.		Other Invested Assets - Schedule BA	0	XXX	0	0	0.0000	0	0.1580	0	0 . 1580	0
84.		Other Short-Term Invested Assets - Schedule DA	0	XXX	0	0	0.0000	0	0.1580	0	0.1580	0
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	0	XXX	0	0	XXX	0	XXX	0	XXX	0
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	1,671,555,300	0	0	1,671,555,300	XXX	217,619	XXX	303,671,288	XXX	303,856,118

<sup>(</sup>a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).

<sup>(</sup>b) Determined using the same factors and breakdowns used for directly owned real estate.

<sup>(</sup>c) This will be the factor associated with the risk category determined in the company generated worksheet.

#### **ASSET VALUATION RESERVE**

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

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

### **SCHEDULE F**

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

				es and all other conti		December 31 of curi	
1	2	3	4	5	6	7	8
		State of	Year of				
		Residence	Claim for			Amount Resisted	
Contract	Claim	of	Death or		Amount Paid	Dec. 31 of	
Numbers	Numbers	Claimant	Disability	Amount Claimed	During the Year	Current Year	Why Compromised or Resisted
				0	0	0	XXX
	Claims - Disposed			U	U	U	XXX
	nal Accidental Dea	th Benefits Cla	ıims -	_			
Dispos	sed Of			0	0	0	XXX
1599999 Disabili	ty Benefits Claims	- Disposed Of	f	0	0	0	XXX
	d Endowments Cla			0	0	0	XXX
				0	U	U	***
	es with Life Conting	gency Claims -	Disposed	_	_	_	
Of				0	0	0	XXX
2699999 Claims	Disposed of During	a Current Year		0	0	0	XXX
				-		-	
Z13041	Z13041	WA	2017	500,000	0	500,000	No insurable interest
							Litigating over extra-contractual
T2149395	T2149395	AI	2018	100,000	0	100,000	amounts.
			2010	100,000			amounts.
2799999. Death (	Claims - Ordinary			600,000	0	600,000	XXX
3199999 Death (	Claims - Resisted			600,000	0	600,000	XXX
	nal Accidental Dea	th Renefite Cla	ime -	555,500		555,500	,,,,,
		ui benents Gia	11115 -	0	0	0	VVV
Resiste				0	0	0	XXX
4199999. Disabili	ity Benefits Claims	<ul> <li>Resisted</li> </ul>		0	0	0	XXX
	d Endowments Cla		4	0	0	0	XXX
				-		-	
	es with Life Conting		s - Resisted	0	0	0	XXX
5299999. Claims	Resisted During C	urrent Year		600,000	0	600,000	XXX
		· · · · · · · · · · · · · · · · · · ·					
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5399999 - Totals				600,000	0	600,000	XXX

### **SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT**

	Group Accident Accident and Health									I				Other Individual C	ontracts				
		Group Accident Total and Health												Non-Renewable					
		T	otal 2	and He	ealth 4	(Group and Inc	dividual) 6	Collectively Re	newable 8	Non-Car 9	icelable 10	Guaranteed Re	newable 12	Reasons (	Only 14	Other Accider	t Only 16	All Other	r 18
		Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
						PAI	RT 1 A	NALYSIS OF U	JNDERW	RITING OPE	RATIONS								
1.	Premiums written		.0XXX0		xxx	0	XXX	0	XXX	0	xxx	0	XXX	0	XXX	0	XXX	0	XXX
2.	Premiums earned		.0XXX		XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
3.	Incurred claims		.00.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
4.	Cost containment expenses		.00.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5.	Incurred claims and cost containment expenses (Lines 3 and 4)		.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
6.	Increase in contract reserves		.00.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
7.	Commissions (a)		.00.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
8.	Other general insurance expenses		.00.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
9.	Taxes, licenses and fees		.00.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
10.	Total other expenses incurred		.00.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
11.	Aggregate write-ins for deductions		.00.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12.	Gain from underwriting before dividends or refunds		.00.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
13.	Dividends or refunds		.00.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14.	Gain from underwriting after dividends or refunds		0 0.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
	DETAILS OF WRITE-INS																		
1101.																			
1102.																			
1103.							ļ		ļ										ļ
1198.	Summary of remaining write-ins for Line 11 from overflow page		.00.0	)	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)		0 0.0		0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

### **SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)**

	1	2	3	4		(	Other Individual Contract	ts	
			Credit Accident and Health		5	6	7 Non-Renewable	8	9
	Total	Group Accident and Health	(Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	for Stated Reasons Only	Other Accident Only	All Other
	. 014.		- RESERVES AND I		14011 Garicelable	Tichewabie	ricasons Only	Offiny	7tii Otiloi
A. Premium Reserves:				-					
Unearned premiums	0	0	0		0	0	0	0	0
2. Advance premiums	0	0	0	(	00	0	0	0	0
Reserve for rate credits	0	0	0	(	00	0	0	0	0
Total premium reserves, current year	0	0	0	0	00	0	0	0	0
5. Total premium reserves, prior year	0	0	0		00	0	0	0	0
Increase in total premium reserves	0	0	0	(	0	0	0	0	0
B. Contract Reserves:									
Additional reserves (a)	0	0	0	(	0	0	0	0	0
Reserve for future contingent benefits	0	0	0		00	0	0	0	0
Total contract reserves, current year	0	0	0	(	00	0	0	0	0
Total contract reserves, prior year.	0	0	0	(	00	0	0	0	0
Increase in contract reserves	0	0	0	(	0	0	0	0	0
C. Claim Reserves and Liabilities:									
Total current year	0	0	0		00	0	0	0	0
2. Total prior year	0	0	0		00	0	0	0	0
3. Increase	0	0	0	(	0	0	0	0	0

PA	PART 3 TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES												
Claims paid during the year:													
1.1 On claims incurred prior to current year	0	0	0	0	0	0	0	0	0				
1.2 On claims incurred during current year	0	0	0	0	0	0	0	0	0				
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	0	0	0	0	0	0	0	0	0				
2.2 On claims incurred during current year	0	0	0	0	0	0	0	0	0				
3. Test:													
3.1 Lines 1.1 and 2.1	0	0	0	0	0	0	0	0	0				
3.2 Claim reserves and liabilities, December 31, prior year		0	0	0	0	0	0	0	0				
3.3 Line 3.1 minus Line 3.2	0	0	0	0	0	0	0	0	0				

PART 4 REINSURANCE												
A. Reinsurance Assumed:												
Premiums written	4,910,059	1,300	0	0	2,854,182	1,745,255	300,024	0	9,298			
2. Premiums earned	5,063,414	1,372	0	0	2,963,440	1,780,123	308,870	0	9,609			
Incurred claims	21,648,247	(20,278)	0	0	20,891,747	611,272	155,244	0	10,262			
4. Commissions	524,668	101	0	0	288, 134	217, 184	19,269	0	(20)			
B. Reinsurance Ceded:												
Premiums written	40,787,583	131,658	0	0	13,345,684	25,309,391	1,949,805	0	51,045			
2. Premiums earned	41,926,941	132,365	0	0	14,014,917	25,752,101	1,975,841	0	51,717			
3. Incurred claims	140,078,994	(389,601)	0	0	74,390,470	64,523,647	1,506,435	0	48,043			
4. Commissions	2,841,188	1,710	0	0	970,511	1,657,970	202,938	0	8,059			

(a) Includes \$ \_\_\_\_\_0 premium deficiency reserve.

#### **SCHEDULE H - PART 5 - HEALTH CLAIMS**

		1 Medical	2 Dental	3 Other	4 Total
A. Dire	pt:				
1.	Incurred Claims	0	0	118,430,747	118,430,747
2.	Beginning Claim Reserves and Liabilities	0	0	583,968,607	583,968,607
3.	Ending Claim Reserves and Liabilities	0	0	572,593,162	572,593,162
4.	Claims Paid	0	0	129,806,192	129,806,192
B. Assı	med Reinsurance:				
5.	Incurred Claims	0	0	21,648,247	21,648,247
6.	Beginning Claim Reserves and Liabilities	0	0	117,399,597	117,399,597
7.	Ending Claim Reserves and Liabilities		0	115,912,057	
8.	Claims Paid	0	0	23,135,787	23,135,787
	ed Reinsurance:			20,100,101	20,100,707
C. Cea			_		
9.	Incurred Claims	0	0	140,078,994	140,078,994
10.	Beginning Claim Reserves and Liabilities	0	0	701,368,204	701,368,204
11.	Ending Claim Reserves and Liabilities	0	0	688,505,219	688,505,219
12.	Claims Paid	0	0	152,941,979	152,941,979
D. Net:					
13.	Incurred Claims	0	0	0	0
14.	Beginning Claim Reserves and Liabilities	0	0	0	0
15.	Ending Claim Reserves and Liabilities	0	0	0	0
16.	Claims Paid	0	0	0	0
E. Net	ncurred Claims and Cost Containment Expenses:				
17.	Incurred Claims and Cost Containment Expenses	0	0	0	0
18.	Beginning Reserves and Liabilities	0	0	0	0
19.	Ending Reserves and Liabilities	0	0	0	0
20.	Paid Claims and Cost Containment Expenses	0	0	0	0
۷٠.	i aid olaimo and oost oomailinent Expenses		0	· · · · · · · · · · · · · · · · · · ·	<u> </u>

# **SCHEDULE S - PART 1 - SECTION 1**

		Reinsuranc	e Assumed Life Insurance, Annuities, Deposit Funds and Other	Liabilities Wi	thout Life or [	Disability Cor	ntingencies, and Relate	ed Benefits Listed by	Reinsured Compa	any as of December 3	1, Current Year	
1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	Domiciliary Jurisdiction	Type of Reinsurance Assumed	Type of Business Assumed	Amount of In Force at End of Year	Reserve	Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
78620	38-2764383		Brooke Life Insurance Company	MI		Ol	0	0	1,239	01100101000000	0	Onder Combarance
60140	13-3873709	12/31/2008	Jackson National Life Insurance Company of New York	NY	CO/I	VA.	Ō L	1,360,482,641	1,200,709,344	67,105,780	0	
	General Accou						0	1,360,482,641	1,200,710,583	67,105,780	0	
	Total General A						0	1,360,482,641	1,200,710,583	67, 105, 780	0	
00000	AA-3770206	01/01/2000	Valley Forge International Life Company	CYM	YRT/I	0L	27,251,982	151,794	189,312	0	0	
			Affiliates - Other				27.251.982	151,794	189,312	0	0	
	Total General A						27,251,982	151,794	189,312	0	0	
	Total General <i>P</i>						27,251,982	1,360,634,435	1,200,899,895	67,105,780	0	
64190	13-3191369	10/01/2001	Allianz Life Insurance Company of New York	NY	C0/1	XXXL0	12,688,226		394,382		0	298.74
90611	41-1366075	01/01/1999	Allianz Life Insurance Company of North America	MN	C0/1	OL	26,860,545	21,371,427	402,471		0	200,71
90611	41-1366075	01/01/1999	Allianz Life Insurance Company of North America	MN	CO/I	FA	25,555,515	2,586,141	0	0	0	
90611	41-1366075	10/01/2001	Allianz Life Insurance Company of North America	MN		OL	2,508,565,125	577,945,434	25, 154, 153	13,986,577	0	
90611	41-1366075	10/01/2001	Allianz Life Insurance Company of North America	MN		XXXL0	29,605,860	78,463	920,225	179,907		697,07
60488	25-0598210	03/31/1997	American General Life Insurance Company	TX		FA	0	1,372,521	0	0	0	,
60895	35-0145825	01/01/1981	American United Life Insurance Company	IN	YRT/I	OL	2,113,043	61,918	95,315	0	0	
61263	36-0770740	01/01/2002	Bankers Life And Casualty Company	IL	0/I	OL	531,824,936	228,017,462	10,550,726	8,302,095	0	ļ
76236	31-1213778	01/01/1999	Cincinnati Life Insurance Company	OH	0/I	OL	6, 145, 232	4,046,675	31,649	92,094	0	ļ
62146	36-2136262	06/30/2001	Combined Insurance Company of America	IL	CO/I	DL	21,028,173	11,681,476	311,317	306,456	0	ļ
78697	14-1537177	06/30/2001	. Combined Life Insurance Company of New York	NY	CO/I	DL	28, 100, 830	19,768,750	156,921	253,211	0	
71404	47-0463747	05/01/1999	Continental General Insurance Company	TX		DL	9,370,915	7,328,380	147,652	59,937	0	
68276	48-1024691	01/01/1981	Employers Reassurance Corporation	KS	YRT/I	OL	29,649	2,700	3,737	0	0	
65536	54-0283385	10/01/1979	Genworth Life And Annuity Insurance Company	VA	MCO/I	DL	2,286,016	0	13,378	0	456, 128	
70025	91-6027719	12/31/1994	Genworth Life Insurance Company	DE	0/1	0L	14,354,226	3,132,249	183,741	43,130	0	
65838	01-0233346	10/01/2018	John Hancock Life Insurance Company (U.S.A.)	MI	0/I	0A		4,363,023,686	(43,783)	139,984,850	0	
86375	13-3646501	01/01/2019	John Hancock Life Insurance Company of New York	NY	0/I	0A	0	321,661,453	53,640	10,575,870	0	
65129	44-0308260	04/01/2001	Kansas City Life Insurance Company	MO	0/I	OL	1,314,030	614,478	D	3,680	O	
65676	35-0472300	01/01/1954	Lincoln National Life Insurance Company	IN	YRT/I	DL	271,064	7, 156	4,709	0 -	0	
66044	46-0164570	01/08/2003	Midland National Life Insurance Company	IA	00/1	FA		39,477,160	434,516	1, 190, 179	D	
66044 66044	46-0164570	01/08/2003	Midland National Life Insurance Company	IA		DL	1,318,059,724	205, 194,540	7,235,560	10,462,467	D	
66044	46-0164570		Midland National Life Insurance Company	IA		AXXX	48,556,795 223.052.678	1,561,993 30.070.561	754,244	(56,531)	u	
81442	16-0986348	01/08/2003	Monitor Life Insurance Company	NY	MCO/I		5,285,029	30,070,361	1,060,347	1,533,239	2,358,285	
93734	43-1240953	10/01/2009	Nassau Life And Annuity Company	N1	CO/I	XXXL	344,949,200	2,867,899	888.938	165,079	2,300,200	
67598	04-1768571	07/01/2009	Paul Revere Life Insurance Company	O1	CO/I	OL	118,518,566	63,604,930	1.140.316	786.493	۷	
67598	04-1768571	07/01/2000	Paul Revere Life Insurance Company	MA		OL	335,603,615	123,053,332	3,268,260	1,297,131	ν	
93548	06-1045829	11/30/2008	PHL Variable Insurance Company	WA		XXXL	2,057,774,911		6,540,649	1,800,998	۷	
93548	06-1045829	11/30/2008	PHL Variable Insurance Company	CT	CO/I	OL	2,031,031	(41.041)	(1,951,231)	1.886	ر ۱	
93548	06-1045829	10/01/2009	PHL Variable Insurance Company	CT	C0/I	XXXL	752,192,454	48,737,057	1,325,395		n	
68136	63-0169720	05/15/1997	Protective Life Insurance Company	TN	CO/I	OL	450,000	2,216		0 12, 100		
68136	63-0169720	05/15/1997	Protective Life Insurance Company	TN	CO/I	OL	2,550,000	15,497	0	0	0	
68195	62-0331200	07/01/2000	Provident Life And Accident Insurance Company	TN	CO/I	OL	1,526,127,061	460,825,334	14,210,104	7,328,896	0	
68195	62-0331200	07/01/2000	Provident Life And Accident Insurance Company	TN	CO/I	XXXLO	147,318,800	13,979,601	O		0	
68195	62-0331200	07/01/2000	Provident Life And Accident Insurance Company	TN	CO/I	AXXX	4,509,483,824	3,671,374,056	20,983,114	21,441,735	0	
68195	62-0331200	10/01/2006	Provident Life And Accident Insurance Company	TN	0/1	DL	45,527,670	10,007,403	528,205	172,526	0	
68209	62-0506281	07/01/2000	Provident Life And Casualty Insurance Company	TN	0/1	DL	2,686,115	1,016,369	47,237	18,837	0	
68209	62-0506281	07/01/2000	Provident Life And Casualty Insurance Company	TN	0/I	AXXX	23,721,489	20,591,483	239,019	90,893	0	
67105	41-0451140	01/01/2002	Reliastar Life Insurance Company	MN		DL	432,938,055	171,255,405	3,861,288	2,810,830	0	
79014	33-0515751	12/31/1997	Safehealth Life Insurance Company	CA		0L	11,073,377	965, 180	124,466	0	0	
64688	75-6020048	12/31/1981	SCOR Global Life Americas Reinsurance Company	DE	0/I	OL	1,597,312	754,980	25,783	0	0	
64688	75-6020048	07/01/2000	SCOR Global Life Americas Reinsurance Company	DE	0/I	FA	. 0	3,487,113	1,400	0	0	ļ
68713	84-0499703	07/01/2002	Security Life of Denver Insurance Company	CO	0/1	0L		309,988,611	6,587,511	4,590,723	0	
69132	58-1449898	12/31/1994	State Mutual Insurance Company	GA	0/1	0L	141,524,024	70,650,650	1,407,847	1,092,436	0	
69132	58-1449898	07/07/1993	State Mutual Insurance Company	GA	0/I	DL	2,888,245	2,711,013	54,022	0	0	
69132	58-1449898	12/31/1993	State Mutual Insurance Company	GA	0/I	FA		8,732,749	174,016	0	0	
69132	58-1449898	07/07/1993	State Mutual Insurance Company	GA	0/I	FA		57,506	1, 146	0	0	
82627	06-0839705	05/28/1970	Swiss Re Life & Health America Inc.	MO	YRT/I	DL	427,266	5,207	0	<u> </u>	ō	
82627	06-0839705	01/01/1982	_  Swiss Re Life & Health America Inc	MO	YRT/I	DL	177,377	1,807	1,778	L0 L.	0	

# **SCHEDULE S - PART 1 - SECTION 1**

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

	1	Reinsurance	e Assumed Life Insurance, Annuities, Deposit Funds and	Other Liabilities W		Disability Col	ntingencies, and Relate	ed Benefits Listed by		any as of December 3	•	
1 NAIC	2	3	4	5	6 Type of	7 Type of	8	9	10	11 Reinsurance Payable	12 Modified	13
Company	ID	Effective		Domiciliary	Reinsurance	Business	Amount of In Force at			on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	End of Year	Reserve	Premiums	Unpaid Losses	Reserve	Under Coinsurance
66281	52-0419790 .	06/30/2000	Transamerica Premier Life Insurance Company	IA		XXXL		16, 128	0	0	0	0
66281	52-0419790 .	06/30/2000	Transamerica Premier Life Insurance Company	IA		0L	19,536,204	17, 135	0	0	0	0
62596	31-0252460 .	10/01/1979	Union Fidelity Life Insurance Company	KS	MCO/I	0L	473,446	0	0	0	97,014	0
69930	36-1896670	01/01/1997	United Insurance Company of America	IL		0L		40,346,615	2,412,516	716,416	0	0
67601	04-2381280	07/01/2000	UNUM Insurance Company	ME		0L	188,770,035	70,817,082	1,954,775	1,462,686	0	0
62235	01-0278678 .	01/01/1997	UNUM Life Insurance Company of America	ME		0L	190,930,456	61,788,274	5,311,860	1,534,164	0	
62235	01-0278678 .	01/01/1997	UNUM Life Insurance Company of America	ME		FA		16,099,782	20,933	0	0	Ω
62235	01-0278678 .		UNUM Life Insurance Company of America	ME	D0/I	SC		3,332,370	0	0	0	
70319	36-1933760 .	01/01/2007	Washington National Insurance Company	IN		FA		91,099,439	378,922	0	0	
70319	36-1933760 .		Washington National Insurance Company	IN	00/I	SC	0	1,632,065	0	0	0	0
70319	36-1933760 .	10/01/1980	Washington National Insurance Company	IN	00/I	OL		1,892,946	16,950	4, 150	0	
70319	36-1933760		Washington National Insurance Company	IN	00/I	SC	0	3,192,512	0	0	0	0
70319	36-1933760	01/01/2007	Washington National Insurance Company	IN		0L	6,786,374	5,668,250	0	11,597	0	
70319	36-1933760	01/01/2007	Washington National Insurance Company	IN		FA		594,772,280	3,330,355	0	0	
70319	36-1933760 .		Washington National Insurance Company	IN		IA		181,352,060	334 , 143	0	0	
70319	36-1933760 .	01/01/2007	Washington National Insurance Company	IN		SC	0	60,847,880	0	0	0	
62413	36-0947200 .		Wilcac Life Insurance Company	IL		0L	121,820,844	29,424,175	1,458,522	534,937	0	
62413	36-0947200 .	05/31/2000	Wilcac Life Insurance Company	IL		FA	0	3,002,696	0	0	0	
62413	36-0947200 .	05/31/2000	Wilcac Life Insurance Company	IL	00/I	SC	0	446,785	0	0	0	0
62413	36-0947200 .		Wilcac Life Insurance Company	IL	MCO/I	OL.	1,682,450	0	223,872	0	1,567,304	
62413	36-0947200	01/01/2007	Wilcac Life Insurance Company	IL	00/I	FA	0	42,695,999	391,991	0	0	0
62413	36-0947200	01/01/2007	Wilcac Life Insurance Company	IL		SC		1,454,434	0	0	0	
60704	94-1516991 .	11/30/1999	Wilton Reassurance Life Company of New York	NY		0L	10,860,226	7,448,440	51,309	32,240	0	
60704	94-1516991 .	11/30/1999	Wilton Reassurance Life Company of New York	NY		FA		3,098,101	0	0	0	
60704	94-1516991 .	11/30/1999	Wilton Reassurance Life Company of New York	NY		SC		346,637	0	0	0	
0899999.	General Accou	unt - U.S. Non-	Affiliates				16,944,721,283	12, 133, 895, 978	123,424,881	233,570,682	4,478,732	995,821
00000	AA-1560071 .	01/01/1997	RBC Life Insurance Company	CAN	00/I	OL		414,742	47,440	0	0	(
0999999. 0	General Accou	unt - Non-U.S. I	Non-Affiliates		•	•	2,699,000	414,742	47,440	0	0	(
1099999. T	otal General	Account - Non-	Affiliates				16.947.420.283	12.134.310.720	123,472,321	233.570.682	4.478.732	995.821
	otal General						16.974.672.265	13,494,945,155	1,324,372,216	300,676,462	4,478,732	995.821
			Jackson National Life Insurance Company of New York	NY	MCO/I	VA	0	0	0	0	13.448.986.908	(
		ounts - U.S. Affi		111			0	0	0	0	13,448,986,908	
		Accounts - U					0	0	0	0	13,448,986,908	
			on-U.S. Affiliates				0	0	0	0	10,440,300,300	
		e Accounts - No					1 0	0	0	0	13,448,986,908	(
							1	0	0	0	13,440,300,308	
		Accounts - No	on-Amiliates				0	0		· ·	10, 440, 000, 000	(
	otal Separate						0	0	0	0	13,448,986,908	
			0899999, 1499999 and 1999999)				16,944,721,283	13,494,378,619	1,324,135,464	300,676,462	13,453,465,640	995,821
		<ol> <li>S. (Sum of 0699)</li> </ol>	999, 0999999, 1799999 and 2099999)				29,950,982	566,536	236,752	0	0	0
9999999 - 1	Totals						16,974,672,265	13,494,945,155	1,324,372,216	300,676,462	13,453,465,640	995,821

# **SCHEDULE S - PART 1 - SECTION 2**

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

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year												
1	2	3	4	5	6	7	8	9	10	11	12	13
									Reserve Liability			
NAIC					Type of	Type of			Other Than for	Reinsurance Payable	Modified	
Company	ID	Effective		Domiciliary	Reinsurance	Business		Unearned	Unearned	on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	Premiums	Premiums	Premiums	Unpaid Losses	Reserve	Under Coinsurance
0399999. To	otal - U.S. Affi	liates					0	0	0	0	0	0
	otal - Non-U.S						0	0	0	0	0	0
0799999. To	otal - Affiliates						0	0	0	0	0	0
90611	41-1366075		Allianz Life Insurance Company of North America	MN	QA/I	STD1	531	1,982	53,792	0	0	0
90611	41-1366075		Allianz Life Insurance Company of North America	MN	QA/I	LTDI	0	0	9,234	248	0	0
60488	25-0598210		American General Life Insurance Company	TX	QA/I	STD1	3,528	26	5,038	0	0	0
60488	25-0598210	07/01/1998	American General Life Insurance Company	TX	QA/I	LTD1	70,994	12,717	1,476,464	25,834	0	0
60895	35-0145825	01/01/1995	American United Life Insurance Company	IN	QA/I	STD1	38,748	2,342	254,049	25,258	0	0
60895	35-0145825	01/01/1995	American United Life Insurance Company	IN	QA/I	LTD1	608,798	51,931	5,204,839	179,006	0	0
80659	82-4533188	07/01/1992	Canada Life Assurance Company (US Branch)	MI	QA/I	STD1			332,684	50,961	0	0
80659	82-4533188	07/01/1992	Canada Life Assurance Company (US Branch)	MI	QA/I	LTD1	959,800	192,579	79,543,338	1,906,226	0	0
65242	35-0457540	07/01/1997	Lafayette Life Insurance Company	OH	QA/I	STD1	22,660	2,203	36,797	0	0	0
65242	35-0457540		Lafayette Life Insurance Company	OH	QA/I	LTDI	69,397	8,687	2,010,348	41,700	0	0
65676	35-0472300		Lincoln National Life Insurance Company	IN	QA/I	STD1	71,219	2,262	189,394	0	0	0
65676	35-0472300		Lincoln National Life Insurance Company	IN	QA/I	LTDI	121,015	13,890	1,744,525	80,568	0	0
66427	36-1516780		MTL Insurance Company	IL	QA/I	STD1	27,913	326	208,977	43,945	0	0
66427	36-1516780		MTL Insurance Company	IL	QA/I	LTDI	102,265	9,501	2,595,972	78,451	0	0
66974	36-2428931		North American Company for Life and Health Insurance	IA	QA/I	LTD1	1,578	133	462,115	10,688	0	
66974	36-2428931		North American Company for Life and Health Insurance	IA	QA/G	STD1	528	184	702	0	0	0
66974	36-2428931		North American Company for Life and Health Insurance	IA	QA/G	LTD1	0	٥	352,803	10,073	0	0
68136	63-0169720		Protective Life Insurance Company	TN	QA/I	STD1	26,476	2,467	129, 107	14,391	0	0
68136	63-0169720		Protective Life Insurance Company	TN	QA/I	LTD1	1,645,907	205,869	7,031,867	312,999	0	0
68241	22-1211670		Prudential Insurance Company of America	NJ	QA/I	STD1	433,305	48, 168	847 , 163	12,978	0	0
68241	22-1211670		Prudential Insurance Company of America	NJ	QA/I	LTDI	203,791	30,939	8,448,197	209,449	0	0
68713	84-0499703		Security Life of Denver Insurance Company	CO	0TH/I	OH	341	0	0	0	0	0
69116	35-0684263		State Life Insurance Company	IN	QA/I	STD1	21,827	2,299	43,856	1,891	0	0
69116	35-0684263		State Life Insurance Company	IN	QA/I	LTD1	94,027	15, 171	678,636	11,470	0	0
82627	06-0839705		Swiss Re Life & Health America Inc	MO	DTH/I	STD1	6,239	966	82,934	6,861	0	0
82627	06-0839705		Swiss Re Life & Health America Inc	MO	1\HTQ	LTD1	317, 165	32,417	6,970,167	141,531	0	0
0899999. U	.S. Non-Affilia	tes					4,910,402	675,523	118,712,998	3,164,528	0	0
	otal - Non-Affil						4,910,402	675,523	118,712,998	3,164,528	0	0
1199999. To	otal U.S. (Sum	of 0399999 a	and 0899999)				4,910,402	675,523	118,712,998	3,164,528	0	0
1299999. To	otal Non-U.S.	(Sum of 06999	999 and 0999999)				0	0	0	0	0	0
9999999 - T	Totals		·				4,910,402	675,523	118,712,998	3,164,528	0	0

#### **SCHEDULE S - PART 2**

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year NAIC Company Effective Unpaid Losses .....17,897,189 Date 12/31/2016 Paid Losses .....(3,309,098 Numbe Name of Company Jurisdiction \_\_\_ Squire Reassurance Company II, Inc U.S. Affiliates - Captive (3,309.098 0199999 e and Annuity 17 897 189 78620 38-2764383 10/01/1990 Brooke Life Insurance Company MI 0 365,701 U.S. Affiliates ife and Annuity - Other 621,579 0399999 Total Life and Annuity - U.S. Affiliate (3.309.098 18.518.768 Total Life and Annuity - Non-U.S. Affiliates 18.518.768 and Annuity - Affi 5825 ... ...04/01/1987 - Affiliates (3.309.098) 0799999. Total Life American United Life Insurance Company .20.165 60895 .35-0145825 10/24/1988 American United Life Insurance Company IN. .90.000 American United Life Insurance Company American United Life Insurance Company .418,551 .377,309 60895 35-0145825 09/08/1997 IN 2 140 080 60895 .1,901,211 60895 35-0145825 02/01/2001 American United Life Insurance Company IN 60.322 105.018 American United Life Insurance Company Athene Annuity & Life Assurance Company 60805 35\_0145825 05/01/199/ IN 148 871 49 098 ..44-0188050 390,000 61492 .06/01/2000 150, 190 Athene Annuity & Life Assurance Company ..... Canada Life Assurance Company (U.S. Branch) 61492 44-0188050 02/01/2001 DE 172.541 1.148.678 80659 .82-4533188 .02/01/2001 235, 154 .82-4533188 MI. .80659 .07/29/2002 Canada Life Assurance Company (U.S. Branch) .471,346 Canada Life Assurance Company (U.S. Branch)
Central Security Life Insurance Company ..... 80659 82-4533188 03/01/2003 MI 0 25 703 .75-0916066 36-1824600 TX. 62359 .07/01/2003 Constitution Life Insurance Company 139.038 Employers Reassurance Corporation Employers Reassurance Corporation 68276 48-1024691 04/01/1987 KS n 233 333 .....<u>84</u>,051 ....<u>84</u>,645 48-102469 68276 .48-1024691 .09/08/1997 Employers Reassurance Corporation KS. 729,075 68276 48-1024691 01/01/2000 Employers Reassurance Corporation KS 160.000 290 223 .48-1024691 .02/01/2001 .68276 400,448 Employers Reassurance Corporation .239,677 68276 48-1024691 07/01/1994 Employers Reassurance Corporation KS 45.000 86258 13-2572994 10/01/1991 General Re Life Corporation 49 098 General Re Life Corporation .86258 .13-2572994 .07/12/1993 CT. 39,635 86258 .13-2572994 07/01/1996 General Re Life Corporation 90 74.790 .10/01/1981 .05/01/1983 Hannover Life Reassurance Company of America Hannover Life Reassurance Company of America 88340 59-2859797 146 362 59-2859797 45,000 .88340 66.347 FL Hannover Life Reassurance Company of America Hannover Life Reassurance Company of America 88340 59-2859797 12/15/1984 FI 17 876 233,334 .10/01/1987 .88340 .59-2859797 Hannover Life Reassurance Company of America FL 190.048 Hannover Life Reassurance Company of America Hannover Life Reassurance Company of America 88340 59-2859797 01/01/1988 454 998 .323,034 63,227 .88340 .59-2859797 .03/01/1996 Hannover Life Reassurance Company of America FL 446,611 88340 59-2859797 02/01/1998 Hannover Life Reassurance Company of America 422 758 272 716 59-2859797 Hannover Life Reassurance Company of America 700,000 Lincoln National Life Insurance Company 65676 35-0472300 11/01/1966 IN 0 12.500 .03/01/1977 .10/01/1977 ..65676 ..65676 .35-0472300 Lincoln National Life Insurance Company 186 459 39 635 .35-0472300 Lincoln National Life Insurance Company 1,075,622 IN. .585,206 65676 35-0472300 11/01/1988 Lincoln National Life Insurance Company IN 2 500 000 Lincoln National Life 65676 35-0472300 .03/01/1996 45 000 .35-0472300 .65676 .01/01/1997 Lincoln National Life Insurance Company IN. 96,538 Lincoln National Life Insurance Company 65676 35-0472300 09/08/1997 IN 24.617 .58-0828824 .58-0828824 .66346 .66346 204,309 201,622 03/01/1996 93,922 Munich American Reassurance Company 09/08/1997 Munich American Reassurance Company GA. 250,743 Munich American Reassurance Company Munich American Reassurance Company 66346 58-0828824 06/01/2001 GΑ 172 010 427 380 TX. .88099 .75-1608507 .01/01/1986 Optimum Re Insurance Company ..80,052 Optimum Re Insurance Company 22000 75-1608507 09/01/1986 125 412 .05/01/1990 75-1608507 320,000 Optimum Re Insurance Company .75,112 88099 .75-1608507 09/01/1984 Optimum Re Insurance Company TX. 62.615 Optimum Re Insurance Company Optimum Re Insurance Company 88099 75-1608507 09/01/1990 64,346 75-1608507 169, 102 .88099 .03/01/1982 TX. 88099 75-1608507 06/01/1980 Optimum Re Insurance Compani ТΧ 50 000 0 .67466 .67466 Pacific Life Insurance Company 48,904 ..95-1079000 .09/08/1997 Pacific Life Insurance Company NE. .12,676 67466 95-1079000 07/29/2002 Pacific Life Insurance Company NE 1.010.418 613.121 93572 43-1235868 .63,227 RGA Reinsurance Company .93572 43-1235868 .01/01/1990 RGA Reinsurance Company MO. 85,825 RGA Reinsurance Compan 93572 43-1235868 08/01/1991 MO 85,527 93572 43-1235868 RGA Reinsurance Company 15,000 3.742.217 93572 43-1235868 09/01/1993 RGA Reinsurance Company MO 4.483.005 RGA Reinsurance Company 93572 43-1235868 06/01/1996 MO .519, 104 352 947 .91,607 .07/01/1996 RGA Reinsurance Company .43-1235868 .93572 .90 93572 .43-1235868 .10/01/1996 RGA Reinsurance Company MO. 72.492 .91.680 ..01/01/1997 ..09/08/1997 ..91,964 .725,444 93572 43-1235868 MO RGA Reinsurance Company 65.221 93572 262,741 .43-1235868 RGA Reinsurance Company 93572 43-1235868 01/01/1998 RGA Reinsurance Company MO 16.816 93572 43-1235868 02/01/1998 RGA Reinsurance Company MO 756 332 337.861 89,894 93572 43-1235868 \_10/01/1998 RGA Reinsurance Company MO\_ \_44, 156 RGA Reinsurance Compan 93572 43-1235868 04/01/1999 MO 729 289 RGA Reinsurance Company 1,160,000 .93572 .43-1235868 .02/01/2001 RGA Reinsurance Company MO. .382,807 477,601 RGA Reinsurance Compan 93572 43-1235868 06/11/2001 MO 414 351 77 500 93572 RGA Reinsurance Company 93572 43-1235868 07/29/2002 RGA Reinsurance Company MO. 414.351 613.121 RGA Reinsurance Company RGA Reinsurance Company 93572 43-1235868 03/01/2003 MO 38,555 24,058 93572 .87017 .62-1003368 .10/01/1998 SCOR Global Life Reinsurance Company of Delaware DE. .150.054 58.876 SCOR Global Life Reinsurance Company of Delaware SCOR Global Life Reinsurance Company of Delaware .725 , 143 .285 , 000 .87017 62-1003368 .03/01/1999 119,501 .87017 .62-1003368 .01/01/2000 DE SCOR Global Life Reinsurance Company of Delaware SCOR Global Life Reinsurance Company of Delaware 87017 62-1003368 02/01/2001 DE 159.288 534.275 .87017 62-1003368 .09/17/2001 201,641 99,630 13-3126819 .01/01/2004 SCOR Global Life USA Reinsurance Company 709,875 .97071 DE. 310,899 Scottish Re (U.S.) Inc Scottish Re (U.S.) Inc 87572 23-2038295 01/01/1969 DF 505 768 1 904 87572 23-2038295 05/26/1981 217.000 .87572 .23-2038295 .10/24/1988 Scottish Re (U.S.) Inc DE. .301,912 .88,227 87572 23-2038295 10/01/1991 Scottish Re (U.S.) DF .601.993 Scottish Re (U.S.) 180,000 .87572 .23-2038295 .291, 107 24,336,380 .87572 23-2038295 .09/08/1997 Scottish Re (U.S.) Inc DE. .1.165.071 Scottish Re (U.S.) Scottish Re (U.S.) 87572 23-2038295 12/09/1997 39 593 87572 23-2038295 .01/01/1993 49.098 87572 23-2038295 01/01/1992 Scottish Re (U.S.) Inc DE 52.475 87572 23-2038205 09/08/1997 Scottish Re (U.S.) Inc 37 419 68713 84-0499703 09/01/1992 Security Life of Denver 232,250 4,461,102 Insurance Company CO Security Life of Denver Security Life of Denver Insurance Company 68713 84-0499703 03/01/1996 CO 96.606 151.400 .68713 84-0499703 .09/08/1997 12,776 40,485 Company Security Life of Denver Insurance Company Security Life of Denver Insurance Company Swiss Re Life & Health America Inc .68713 .84-0499703 .02/01/1998 CO. 146,298 150,000 68713 84-0499703 05/28/1998 CO 179 703 496 359 1,590,233 .82627 \_06-0839705 .01/01/1984 Swiss Re Life & Health America Inc MO. 2 600

#### **SCHEDULE S - PART 2**

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

			verable on Paid and Unpaid Losses Listed by Reinsuring Compan			
1	2	3	4	5	6	7
NAIC	15	F" ·		D		
Company	ID November	Effective	Name of Oams	Domiciliary	Deidlesses	U
Code	Number	Date	Name of Company	Jurisdiction	Paid Losses	Unpaid Losses
82627 82627	06-0839705	07/01/1984	Swiss Re Life & Health America Inc	MO		25,500
82627 82627	06-0839705 06-0839705	01/01/1988	Swiss Re Life & Health America Inc	MO	0	226,442 557.328
82627		06/01/1991	Swiss Re Life & Health America Inc	MO	1.700.071	
82627	06-0839705	06/01/1991	Swiss Re Life & Health America Inc		,,	3,879,383
82627	06-0839705	10/01/1995	Swiss Re Life & Health America Inc	MO	180,458	30,242
82627	06-0839705	01/31/1996	Swiss Re Life & Health America Inc	MO		3.167.027
82627	06-0839705	03/01/1996	Swiss Re Life & Health America Inc	MO		
82627	06-0839705	06/01/1996	Swiss Re Life & Health America Inc			47.300
82627	06-0839705	10/01/1996	Swiss Re Life & Health America Inc	MO		91.680
82627	06-0839705	09/08/1997	Swiss Re Life & Health America Inc	MO		1.613.897
82627	06-0839705	07/01/1998	Swiss Re Life & Health America Inc	MO		74,790
82627	06-0839705	10/01/1998	Swiss Re Life & Health America Inc	MO	0	161.909
82627	06-0839705	01/01/2000	Swiss Re Life & Health America Inc	MO		679.839
82627	06-0839705	01/01/1993		MO		49.098
82627	06-0839705	10/01/1997	Swiss Re Life & Health America Inc			
82627	06-0839705	07/01/1989	Swiss Re Life & Health America Inc	MO		
82627	06-0839705	12/01/1998	Swiss Re Life & Health America Inc	MO		16.817
86231	39-0989781	01/01/1969	Transamerica Life Insurance Company	IA	475,491	1,483,519
86231	39-0989781	09/15/1980	Transamerica Life Insurance Company	IA	69.914	61,634
86231	39-0989781	04/01/1983	Transamerica Life Insurance Company			2.038.868
86231	39-0989781	10/01/1994	Transamerica Life Insurance Company		3.982	
86231	39-0989781	03/01/1994	Transamerica Life Insurance Company	IA		
				IA	0	6,426
	ife and Annuity		ITHIRITIES	BMU	52,059,459	51, 121, 533
00000	CR-3190982	06/01/2020	Athene Life Re Ltd	BMU	237,428,702	0
00000	AA-3194154 AA-1460146	01/01/2002	Chubb Tempest Life Reinsurance Ltd		406, 172	0
00000		07/01/2012	Swiss Reinsurance Company Ltd	CHE	(894,365)	15,547,865
00000	AA-3190878	01/01/2000	Wilton Reinsurance Bermuda Ltd	BMU	0	15,000
	AA-3190762	02/01/2001		BMO	1,528,600	3,044,547
	ife and Annuit				238,469,109	18,607,412
	otal Life and A		Affiliates		290,528,569	69,728,945
	otal Life and A				287,219,471	88,247,714
	otal Accident a				0	0
			on-U.S. Affiliates		0	0
	otal Accident				0	0
20443	36-2114545	04/30/2004	Continental Casualty Company	IL	0  .	5,947,672
68276	48-1024691	03/01/1993	Employers Reassurance Corporation	KS	0	2,263,624
88340	59-2859797	05/01/1998	Hannover Life Reassurance Company of America	FL	0	764,618
65676	35-0472300	10/01/1970	Lincoln National Life Insurance Company	IN	4, 153, 744	1,460,496
66346	58-0828824	10/01/1963	Munich American Reassurance Company	GA	66,504	
68136	63-0169720	12/23/1974	Protective Life Insurance Company	TN	0	45
82627	06-0839705	09/01/1991	Swiss Re Life & Health America Inc	MO	751,698	176,590
39845	48-0921045	01/01/1990	Westport Insurance Corporation	MO	10,455,571	(1,491,600)
1999999. A	ccident and H	ealth - U.S. No	on-Affiliates		15,427,517	9,197,525
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company Ltd	CHE	(15,427,517)	9,630,225
2099999. A	ccident and H		S. Non-Affiliates		(15,427,517)	9,630,225
	otal Accident				0	18,827,750
	otal Accident				0	18.827.750
			0899999, 1499999 and 1999999)		64,177,878	78,837,827
			999, 099999, 1799999 and 2099999)		223,041,592	28,237,637
		1	,,,		223,041,592	107,075,464
	nais - Lite, An	nully and Acci	dent and Health		281,219,411	107,070,464

# **SCHEDULE S - PART 3 - SECTION 1**

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds ar	d Other Lia	abilities Without	Life or Disabil	ity Contingencies,	and Related Ben	efits Listed by Re	einsuring Compa	ny as of Decemb	per 31, Current	t Year	
1	2	3	4	5	6	7	8	Reserve Cre	edit Taken	11	Outstanding S	urplus Relief	14	15
				Domi-				9	10		12	13	1	
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
16094	81-4741212	.12/31/2016	Squire Reassurance Company II, Inc	MI	COFW/I	XXXL	11,775,763,273	467,972,084	502, 161,530	27,087,010	0	0	0	273, 189, 973
16094			Squire Reassurance Company II, Inc	MI		XXXL	303,861,890	35,422,806	35,294,165	13,504,101	0	0	0	20,678,916
0199999.			zed U.S. Affiliates - Captive				12,079,625,163	503,394,890	537,455,695	40,591,111	0	0	0	293,868,889
78620			Brooke Life Insurance Company	MI	CO/I	OL.	36,530,209	18,228,969	19, 131, 895	317,096	0	0	0	0
78620			Brooke Life Insurance Company	MI	CO/I	0L	13,849,246	10.282.424	10,573,177	225, 158	0	0	0	0
0299999			zed U.S. Affiliates - Other		1		50,379,455	28,511,393	29,705,072	542,254	0	0	0	0
			uthorized U.S. Affiliates				12, 130, 004, 618	531,906,283	567,160,767	41.133.365	0	0	0	293.868.889
			uthorized Non-U.S. Affiliates				0	001,000,200	007,100,707	0	0	0	0	0
			uthorized Affiliates				12.130.004.618	531.906.283	567.160.767	41.133.365	0	0	0	293.868.889
60895			American United Life Insurance Company	LIN	CO/I	0L	1,344,343,669	8,495,913	11,780,885	931,748	0	0	0	230,000,000
60895			American United Life Insurance Company	IN	CO/I	XXXL	893.313.560	21.995.155	25,483,790	619, 145	۱	٥٥	0	0
60895			American United Life Insurance Company	IN	YRT/I	AXXX	13.938.243	77.051	78,222	174,036		٥٥	0	0
60895			American United Life Insurance Company	IN	YRT/I	0L	34,923,490	262.303	256,418	436,061	n	ں۔۔۔۔۔۔۔ ۱	n	n
60895			American United Life Insurance Company	IN		0L	2,856,495	60.193	63,039	85,998	o	ں۔۔۔۔۔۔۔ ۱	n	n
60895	35-0145825		American United Life Insurance Company	IN	CO/I	0L	13,365,566	217.562	218,590	301,031	n l	ں۔۔۔۔۔۔۔ ۱	n	0
60895			American United Life Insurance Company	IN	CO/I	OL	2,537,567,973	22.916.805	22,840,490	4,372,222	0	0	0	0
60895			American United Life Insurance Company	IN	CO/I	XXXL	119,871,723	1,087,118	1,288,491	219,400	0	0	0	0
60895	35-0145825		American United Life Insurance Company	IN	CO/I	0L	2,127,988	182.473	173,322	269,326	0	0	0	0
60895	35-0145825		American United Life Insurance Company	IN	CO/I	XXXL	237,500	5.022	5,073	7.032	0	0	0	0
60895			American United Life Insurance Company	IN	CO/I	0L		1,331	1, 180	2,384	0	0	0	0
60895			American United Life Insurance Company	IN	C0/I	XXXL		10, 187	9.762	1.007	0	0	0	0
60895			American United Life Insurance Company	IN	C0/I	0L	150,000	803	744	8.029	0	0	0	0
60895	35-0145825		American United Life Insurance Company	IN	CO/I	0L	467,011	16,445	19, 187	1,078	0	0	0	0
60895	35-0145825		American United Life Insurance Company	IN	CO/I	XXXL	50,000	1,390	1,301	0	0	0	0	0
60895			American United Life Insurance Company	IN	YRT/I	0L	18.830.348	81,852	89.156	498.968	0	0	0	0
60895	35-0145825		American United Life Insurance Company	IN	YRT/I	AXXX	15,750,449	286.013	316.068	187.843	0	0	0	0
60895	35-0145825		American United Life Insurance Company	IN	YRT/I	0L	459,296	4,661	4,661	481	0	0	0	0
60895	35-0145825		American United Life Insurance Company	IN	YRT/I	0L	123,557	1,239	1,239	1.520	0	0	0	0
60895	35-0145825		American United Life Insurance Company	IN	YRT/I	0L	97,401	1,100	1,100	582	0	0	0	0
60895	35-0145825	10/24/1988	American United Life Insurance Company	IN	YRT/I	0L	1,510,055	21,532	29,298	11,359	0	0	0	0
60895	35-0145825		American United Life Insurance Company	IN	YRT/I	0L	24,916	115	104	84	0	0	0	0
61492	44-0188050	.01/01/2000	Athene Annuity & Life Assurance Company	DE	0/I	0L	0	(6)	9,493	(8,540)	0	0	0	0
61492	44-0188050	.01/01/2000	Athene Annuity & Life Assurance Company	DE	0/I	XXXL	2,933,961,201	40,792,897	65,604,669	6,714,348	0	0	0	0
61492	44-0188050	.05/08/1995	Athene Annuity & Life Assurance Company	DE	YRT/I	0L	34,090	246	232	32	0	0	0	0
61492	44-0188050	05/08/1995	Athene Annuity & Life Assurance Company	DE	YRT/I	AXXX	1,315,710	12,674	12,792	8,369	0	0	0	0
62345	47-0766667	12/01/1986	Berkshire Hathaway Life Insurance Company	NE	YRT/I	0L	2,598,602	90,632	89,881	102,806	0	0	0	0
80659	82-4533188	.11/22/2000	Canada Life Assurance Company (U.S. Branch)	MI	0/I	0L	157,039	57,870	55,559	40	0	0	0	0
80659	82-4533188	.11/22/2000	Canada Life Assurance Company (U.S. Branch)	MI	0/I	XXXL	1,319,633,144	90,734,568	89,055,595	2, 141, 918	0	0	0	0
80659	82-4533188		Canada Life Assurance Company (U.S. Branch)	MI	YRT/I	0L	533,682	13,092	12,770	9,508	0	0	0	0
80659	82-4533188		Canada Life Assurance Company (U.S. Branch)	MI	YRT/I	AXXX	8,093,633	82,436	80,206		0	0	0	0
80659	82-4533188		Canada Life Assurance Company (U.S. Branch)	MI	YRT/I	0L	430,482	14,509	12,894	69,410	0	0	0	0
62308	06-0303370		Connecticut General Life Insurance Company	CT	YRT/I	OL	3,022,478	91,009	81,261	100,088	0	0	0	0
62359	36-1824600		Constitution Life Insurance Company	TX	00/I	OL	11,224,323	3,761,358	3,985,396	458,410	0	0	0	0
71404	47-0463747		Continental General Insurance Company	TX	00/I	OA	0	64,897	64,588	0	0	0	0	0
71404	47-0463747		Continental General Insurance Company	TX	00/I	0L	4,962,129	2,634,082	2,736,279	60,450	0	0	0	0
71404	47-0463747		Continental General Insurance Company	TX	CO/G	A	0	17,439	27,813	0	0	0	0	0
68276	48-1024691		Employers Reassurance Corporation	KS	00/I	0L	4,942,946	66,088	37,718	54,059	0	0	0	0
68276			Employers Reassurance Corporation	KS	00/I	XXXL	402,668	3,431	3,500	4,404	0	0	0	0
68276			Employers Reassurance Corporation	KS	YRT/I	XXX.	1,298,237	12,072	10,801	26,369	0	0	0	0
68276	48-1024691		Employers Reassurance Corporation	KS	YRT/I	OL	5,072,801	72,427	63,617	103,037	0	0	0	0
68276	48-1024691		Employers Reassurance Corporation	KS	CO/I	OL	4,356,495	75,883	77,037	104,073	0	0	0	0
68276	48-1024691		Employers Reassurance Corporation	KS	00/I	0L	1,897,922,300	19,796,827	94,635,151	(28,894,333)	0	0	0	0
68276	48-1024691		Employers Reassurance Corporation	KS	00/I	XXXL	930,918,311	22,961,141	29,921,373	2,920,602	0	0	0	0
68276	48-1024691		Employers Reassurance Corporation	KS	YRT/I	0L	54,970,424	222,487	229,340	148,973	0	0	0	0
68276			Employers Reassurance Corporation	KS	YRT/I	AXXX	34,591,940	735,923	744,363	530,528	0	0	0	0
86258	13-2572994	.06/01/1991	General Re Life Corporation	CT	YRT/I	OL	3,090,000		46,968	69,625	0 [	0	0	0

## SCHEDULE S - PART 3 - SECTION 1

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia	bilities Without	Life or Disabil								
1	2	3	4	5	6	7	8	Reserve Cre	edit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
86258	13-2572994	.07/12/1993	General Re Life Corporation	CT	0TH/I	ADB	0	768	763	1,018	0	0	0	0
86258	13-2572994	.07/12/1993	General Re Life Corporation	CT		0L	1,668,193	7,807	10,224	12,944	0	0	0	0
86258	13-2572994	.07/12/1993	General Re Life Corporation	CT	CO/I	XXXL	990,563	3,253	3,110	7,686	0	0	0	0
86258	13-2572994	.07/12/1993	General Re Life Corporation	CT	YRT/I	AXXX	12,799,248	74,353	73,667	104,808	0	0	0	0
86258		.07/12/1993	General Re Life Corporation	CT	YRT/I	OL	29,923,296	479,681	493,736	245,030	0	0	0	0
86258		07/12/1993	General Re Life Corporation	CT	YRT/I	XXXL	650,000	3, 138	3,907	5,323	0	0	0	0
86258	13-2572994	01/01/1987	General Re Life Corporation	CT	00/I	OL	875,000	21,364	19,994	31,914	0	0	0	0
86258		1988	General Re Life Corporation	CT	00/I	OL	871,927	2,352	2,352	10 , 109	0	0	0	0
86258	13-2572994		General Re Life Corporation	CT	YRT/I	AXXX	239,974	7,351	16,560	0	0	0	0	0
86258			General Re Life Corporation	CT	CO/I	0L	452,578	29,878	27,530	48,656	0	0	0	0
86258	13-2572994		General Re Life Corporation	CT	CO/I	XXXL	500,000	15,670	15,898	1,751	0	0	0	0
86258			General Re Life Corporation	CT	YRT/I	0L	45,711,500	920,368	906,995	1,508,140	0	0	0	0
86258			General Re Life Corporation	CT	YRT/I	0L	55, 157	672	633	41,527	0	0	0	0
86258		07/26/1974	General Re Life Corporation	CT	YRT/I	0L	58,913	2,846	2,699	3,840	0	0	0	0
86258			General Re Life Corporation	CT	YRT/I	0L	41,820	982	816	2,398	0	0	0	0
88340			Hannover Life Reassurance Company of America	FL	YRT/I	0L	259,000	132,212	129,407	48,353	0	0	J	0
88340			Hannover Life Reassurance Company of America	FL	00/I	0L	50,000	1,000	14,100	16,790	0	0	0	0
88340			Hannover Life Reassurance Company of America	FL	YRT/I	0L	70, 146, 946	1,883,646	1,846,624	2,263,694	0	0	0	0
88340			Hannover Life Reassurance Company of America	FL	YRT/I	0L	350,000	5,800	7,200	8,472	0	0	0	0
88340			Hannover Life Reassurance Company of America	FL	00/I	0L	3, 154, 541	218,370	190,979	40,832	0	0	0	0
88340		.06/01/1982	Hannover Life Reassurance Company of America	FL	00/I	0L	1,698,701	3,485	3,485 .	23,792	0	0	0	0
88340			Hannover Life Reassurance Company of America	FL	00/I	0L	5,756,498	101,808	100,516	133,687	0	0	0	0
88340			Hannover Life Reassurance Company of America	FL	YRT/I	0L	1,027,832	43,313	40, 131	40,077	0	0	0	0
88340		.10/24/1988	Hannover Life Reassurance Company of America	FL	YRT/I	0L	4,512,858	514,075	640,796	74,332	0	0	0	0
88340	59-2859797	.10/24/1988	Hannover Life Reassurance Company of America	FL	00/I	OL	1,300,417	41,239	37,399	83,558	0	0	0	0
88340	59-2859797	.06/01/1982	Hannover Life Reassurance Company of America	FL	YRT/I	OL	6,300,954	2,565	2,696	307,256	0	0	0	0
88340	59-2859797	.10/01/1991	Hannover Life Reassurance Company of America	FL	YRT/I	0L	4, 190, 965	252,526	251,502	105,452	0	0	0	0
88340	59-2859797		Hannover Life Reassurance Company of America	FL	YRT/I	OL	1,693,320	57,995	75,264	66,825	0	0	0	0
88340		.03/01/1996	Hannover Life Reassurance Company of America	FL	00/1	OL	12,339,701		132,742	327,594	0	0	0	0
88340		.03/01/1996	Hannover Life Reassurance Company of America	FL	00/1	XXXL	150,000	4,169	3,903	1,559	0	0	0	0
88340		05/15/1997	Hannover Life Reassurance Company of America	FL	00/1	0L	2,000,000	11,809	10,844	44,710	0	0	0	0
88340		02/01/1998	Hannover Life Reassurance Company of America	FL	00/1	OL	367,494,220	4,255,373	9,883,240	1,326,842		0	0	0
88340		.02/01/1998	Hannover Life Reassurance Company of America	FL	0/I	XXXL	9,416,400	139,409	170,620	36,421	0	0	0	0
88340		.02/01/1998	Hannover Life Reassurance Company of America	FL	YRT/I	0L	5,918,059	185,953	219,959	407,457	0	0	0	0
88340 88340		.02/01/1998 .01/01/2000	Hannover Life Reassurance Company of America	FL	YRT/I CO/I	AXXXXXXL	3, 154,981 14,054,460	120,777 139.027	131,975 271,041	35	0		0	0
88340		.10/01/1987	Hannover Life Reassurance Company of America	FL	YRT/I		48,869,156		2/1,041		0	٠	0	0
70815	06-0838648		Hartford Life and Accident Insurance Company	CT	CO/G	0L	15,391,136	10.841.112	10,919,327	134.465		٠	0	0
65242			Lafayette Life Insurance Company	OH	CO/I	OA	130   180, UI	2.878.668	2.996.479	134,400		٠	0	0
65676			Lincoln National Life Insurance Company	IN		OAOL	1,430,558,707	7,933,622	9, 160, 521	1,634,615	<sup>U</sup>	 n		
65676	35-0472300		Lincoln National Life Insurance Company	IN		XXXL	755,046,539	32,035,228	34,060,165	862,747		 ^		
65676	35-0472300		Lincoln National Life Insurance Company	IN	YRT/I	AXXX	2,885,554	32,035,228	13,227	31,619		 n		
65676	35-0472300		Lincoln National Life Insurance Company	IN	YRT/I	OL	14,541,557	81.352	78,710	159.342	0 n	ں ۸	n	n
65676			Lincoln National Life Insurance Company	IN	0TH/I	ADB	14, 541, 557	1,329	1,312	1,972	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	٥٠	٥	
65676			Lincoln National Life Insurance Company	IN			6,510,829	159,810	1,312	47,604		٥٠		0
65676			Lincoln National Life Insurance Company	IN		XXXL	5,057,375	17.691	19.974	36,977	0 n	 n		0 n
65676			Lincoln National Life Insurance Company	IN.	YRT/I	AXXX	17.714.443	113.047	111.255	194,438	o	ں۔۔۔۔۔۔۔ ۱	n	n
65676			Lincoln National Life Insurance Company	IN	YRT/I	0L	65,358,267	1.296.663	1,242,868	717,387	n	۰ ۱	n	n
65676			Lincoln National Life Insurance Company	IN	YRT/I	XXXL	683,824	3,179	3,946	7,506	o	ں ۱	n	n
65676			Lincoln National Life Insurance Company	IN	ADB/I	OL	000,024	67,234	76,222		0 n	ں ۱	n	n
65676			Lincoln National Life Insurance Company	IN		0L	1,221,833	20.208	19,640	48.377	n	ں۔۔۔۔۔۔۔ ۱	n	n
65676			Lincoln National Life Insurance Company	IN	YRT/I	0L	464,376	14.714	23.978	26,355	o	ں۔۔۔۔۔۔۔ ۱	n	n
65676			Lincoln National Life Insurance Company	IN	YRT/I	0L	210,528,918	3,935,755	4,198,782	3,140,943	o	ں۔۔۔۔۔۔۔ ۱	n	n
65676			Lincoln National Life Insurance Company	IN	YRT/I	AXXX	14,962,981	300.780	329,467	1,198,684	n l	ں۔۔۔۔۔۔۔ ۱	n	n
65676			Lincoln National Life Insurance Company	IN	YRT/I	0L	125,868,169	250.012	401.107	438.840	n .	ں۔۔۔۔۔۔ ۱	n	n
65676			Lincoln National Life Insurance Company	IN	YRT/I	XXXL	111,257,844	99.489	109.869	475	n	ں ۱	n	n
	00 0712000	1001 11011	Lemoon macronar erro modrance company	100			111,201,044			<del>-</del> 713		0	<u> </u>	

## **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

	0	Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and				, ,						1	45
1	2	3	4	5 Domi-	6	7	8	Reserve Cr	edit Taken 10	11	Outstanding s	Surplus Relief 13	14	15
NAIC				ciliary	Type of	Type of		9	10		12	13	Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
65676	35-0472300	.11/01/1966	Lincoln National Life Insurance Company	IN	YRT/I	OL	52,560,950	495,204	479,663	584,604	Current real	riidi reai	neserve	Comsulance
65676	35-0472300	. 11/01/1986	Lincoln National Life Insurance Company	IN	YRT/I	OL	3,464,999	69.349	79,346	98,129	0 n	o		
65676	35-0472300	.09/01/1987		IN	YRT/I	OL	1,819,063	34,470	40,022	44, 104	o	n	0	0
65676	35-0472300	11/01/1988		IN	YRT/I	0L	3,989,045	164.580	265,651	355, 181	0	0	0	0
65676	35-0472300	01/01/1990		IN	YRT/I	OL	10,092,983	678,092	645,751	724, 172	0	0	0	0
61883	42-0884060	09/30/2004		AR	CO/I	0A	10,002,000	121,486	124,852		0	0	0	0
65978	13-5581829	12/15/1990		NY	CO/I	FA	0	359,738	355,682	0	0	0	0	0
66311	31-0717055	10/02/1996		0H	DIS/G	OL	0	13.044	13,044	0	0	0	0	0
66346	58-0828824	06/01/2001		GA		OL.		381.113	2,172,991	(2,090,736)	0	0	0	0
66346	58-0828824	.06/01/2001		GA	YRT/I	AXXX	18,596,325	304,319	280,854	276,526	0	0	0	0
66346	58-0828824			GA	YRT/I	OL.	36,710,706	341.794	335,831	545,886	0	0	0	0
66346		05/15/1976		GA	OTH/I	ADB	0	121	166	230	0	0	0	0
66346	58-0828824	05/15/1976		GA		OL.	250,000	53,337	56,917	10,770	0	0	0	0
66346	58-0828824	05/15/1976		GA	YRT/I	OL	1,824,096	30,787	36,836	52, 181	0	0	0	0
66346		06/15/1978		GA		OL	554,495	8,300	8,300	0	0	0	0	0
66346		09/08/1997		GA		OL	189,705,917	2,399,855	21,034,076	(6,506,467)	0	L0	0	0
66346		.09/08/1997		GA	00/I	XXXL	51,838,203	293,559	278,416		0	0	0	0
66346	58-0828824	.02/05/1975		GA	YRT/I	OL	124,244,505	2, 178, 412	2,214,610	1, 193, 774	0	0	0	0
66346	58-0828824	.02/05/1975	Munich American Reassurance Company	GA	YRT/I	AXXX	70,629,337	1,205,461	1, 162, 131	1,907,059	0	0	0	0
66346	58-0828824	.10/01/1977	Munich American Reassurance Company	GA	YRT/I	OL	0	0	1,466	(9,637)	0	0	0	0
66540	84-6024157	09/01/1985		TX	00/I	OL	2,045,342	2,838,676	3,067,567	1,612	0	0	0	0
85472	13-2740556	_04/01/1982	National Security Life And Annuity Company	NY	YRT/I	0L	295,000	566	566	0	0	0	0	0
66974	36-2428931	11/30/1999	North American Company for Life And Health Insurance	IA	CO/G	OA	0	86, 119, 514	86,636,260	1,339,786	0	0	0	0
88099	75-1608507	06/01/1991	Optimum Re Insurance Company	TX	YRT/I	OL	155,000	0	0	7,666	0	0	0	0
88099	75-1608507	02/02/1976	Optimum Re Insurance Company	TX	00/I	0L	1,947,500	61,233	65, 118	43, 129	0	0	0	0
88099		.06/01/1980		ТХ	00/I	OL	5,051,800	62,060	71,090	57,712	0	0	0	0
88099		.05/01/1990	Optimum Re Insurance Company	TX	00/I	DL	53,984,086	399 , 134	416, 173	94,766	0	0	0	0
88099		08/01/1974		TX	YRT/I	OL	2,465,508	30,448	19,347	18,836	0	0	0	0
88099	75-1608507	_10/30/1978		TX	YRT/I	OL	4,825,674	108,460	114,026	137,261	0	0	0	0
88099	75-1608507		Optimum Re Insurance Company	TX	YRT/I	OL	609,210	5,400	5,400	1,768	0	0	0	0
88099	75-1608507	_11/01/1988		TX	YRT/I	0L	11,812,749	424 , 157	417,716	43,055	0	0	0	0
88099		_01/01/1990	Optimum Re Insurance Company	ТХ	YRT/I	0L	11,558,478	145,629	168,879	1,774,232	0	0	0	0
88099		09/01/1990	Optimum Re Insurance Company	TX	YRT/I	0L	2,575,244	23,755	41,589	275,636	0	0	0	0
88099				TX	YRT/I	0L	386,461	2,883	3,470	0	0	0	0	0
88099			Optimum Re Insurance Company	TX	YRT/I	0L	3, 172, 434	114,947	154,779	0	0	0	0	0
88099	75–1608507	.09/01/1986		TX	YRT/I	OL	3, 100, 629	150,416	147,563	0	0	0	0	0
88099	75–1608507	.09/01/1987	Optimum Re Insurance Company	TX	YRT/I	OL	8,817,562	442,755 .	441,967	459	0	0	0	0
88099			Optimum Re Insurance Company	IX	YRT/I	OL	246,879	3,018	4,443	0	ļ0	J0	0	0
88099				TX	YRT/I	OL	904,000	1,736	2,504	30,952	} <u>0</u>	J0	J0	ļ0
88099		.02/17/1966	Optimum Re Insurance Company	ΙΧ	YRT/I	OL	1,937,529	3,720	3,843	14,061	0	} <u>0</u>	ļ0	10
88099	75-1608507		Optimum Re Insurance Company	TX	YRT/I	OL	503,540	967	1,040	6,232	}0	}0	ļ0	0
88099		07/15/1982	Optimum Re Insurance Company	Ι Χ	00/1	OL	0	0	586	0	}0	}0	J0	ļ0
88099			Optimum Re Insurance Company	Ιλ	YRT/I	OL	0	0	431		0	}0	}0	10
88099				TX	YRT/I	OL	1,774,452	10,998	10, 123	11,405	}0	}0	10	0
88099	75-1608507		Optimum Re Insurance Company	TX	YRT/I	0L	652,225	47,193	66,682	9,540 160,355	0	J0	0	0
88099 76112	75-1608507		Optimum Re Insurance Company	AZ	YRT/I CO/I	OLOA	8,061,020	70,109 6,333,494	67,780 7,014,678	100,355	0	l0	0	0
67466	95-1079000			NE		XXXL	1,523,929,599	78, 150, 453	7,014,678	2,821,023	0	J0	0	
67466	95-1079000			NE		0L		78, 150, 453		2,821,023	} <sup>0</sup>	} <sup>0</sup>	ļ	ļ <sup>0</sup>
67466	95-1079000			NE		0L	194,827 6.990.305	71,294		96,761	ļ0	} <sup>0</sup>	1	0
67466				NE	YRT/I	0L	, ,	596.465		96, 761 516, 804	}0	J0	ļ0	10
67466				NE	YRT/I	AXXX	16,022,472 2,540,437		620,757	516,804	0	J0	L	10
93548	95-1079000			CT		AXXX	2,040,437	1.442.522	2,915,097	14,840	0	u	0	0
93548	06-1045829		PHL Variable Insurance Company  PHL Variable Insurance Company	CT		OL	44,212,671	3,010,401	3,837,730			l		,u
68241	22-1211670			NJ	YRT/I	OLOL	44,212,0/1		ა, ია, , აა	3,905		l0		
93572			RGA Reinsurance Company	MO		0L	1,344,233,380	10.647.338	13,481,564	3, 190, 021	n	n	0 n	0 n
JUUIZ	<del>.1</del> 0 <sup>-</sup> 1200000	CERI /I n /en-	non nemous ance company	IWIU		JL	1 ,044 ,200 ,380	10,041,038	10,401,004		L0	LU	L0	ļ <sup>U</sup>

## SCHEDULE S - PART 3 - SECTION 1

		Reinsur	rance Ceded Life Insurance, Annuities, Deposit Funds and											
1 2	2	3	4	_ 5	6	7	8	Reserve Cr		11	Outstanding S		14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company ID		Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code Num		Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
9357243-123			RGA Reinsurance Company	MO	CO/I	XXXL	4,945,720,823	136,516,480	151,725,316	11,736,747	0	0	0	0
9357243-123			RGA Reinsurance Company	MO	YRT/I	AXXX	50,628,192	455,693	440,690	1,557,285	0	0	0	0
9357243-123			RGA Reinsurance Company	MO	YRT/I	OL	170,547,678	4,367,213	4,321,970	5,245,917	0	0	0	0
93572 43-123		1/01/1990	RGA Reinsurance Company	MO	0TH/I	ADB	0	134	153	260	0	0	0	0
93572 43-123	358680	1/01/1990	RGA Reinsurance Company	MO	YRT/I	AXXX	66,202,529	541,779	512,762	443,457	0	0	0	0
9357243-123	358680	1/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	19,270,944	162,955	166,460	129,086	0	0	0	0
93572 43-123	358680	1/01/1990	RGA Reinsurance Company	MO	YRT/I	XXXL	337,500	1,506	1,393	2,261	0	0	0	0
93572 43-123	358680	7/29/2002	RGA Reinsurance Company	MO		OA	0	5,896,734	6,579,740	0	0	0	0	0
93572 43-123			RGA Reinsurance Company	MO		OA	0	61,828,274	64,717,090	307,446	0	0	0	0
93572 43-123				MO		OL	1,623,280	49,888	46,069	193,462	0	0	0	0
93572 43-123				MO		OL	2,521,649	189,016	273, 172	1,407	0	0	0	0
9357243-123			RGA Reinsurance Company	MO		XXXL	1,100,000	146,003	152,437	6, 189	0	0	0	0
93572 43-123			RGA Reinsurance Company	MO	CO/I	AXXX	514,253	14,622	13, 159	15,928	0	0	0	0
93572 43-123			RGA Reinsurance Company	MO	CO/I	0L	4,932,492	67,649	68,691	85,436	0	0	0	0
93572 43-123			RGA Reinsurance Company	MO	CO/I	OL .	150,000	803	744	1,490	0	0	0	0
93572 43-123			RGA Reinsurance Company	MO		XXXL	187,500	5,475	5,688	500,306	0	0	0	0
9357243-123			RGA Reinsurance Company	MO	YRT/I	OL	256,298	8,981	8,202	0.00	0	0	0	0
9357243-123			RGA Reinsurance Company	MO	YRT/I	XXXL	287,500	7,090	6,276	213	0	0	0	0
93572 43-123				MO		OL		777	706	1,096	0	0	0	0
93572 43-123			RGA Reinsurance Company	MO		OL	11, 135, 706	119,616	268,528	183,148	0		0	0
93572 43-123			RGA Reinsurance Company	MO	CO/I	XXXL	1,710,277	52,210	46, 138	7,465	0	٥	0	0
93572 43-123			RGA Reinsurance Company	MO	CO/I	OL	566,445,605	6.647.132	15,095,359	1,669,498	o	٥	0	0
93572 43-123			RGA Reinsurance Company	MO		XXXL	21,962,800	306,355	368,053	122,409	0	٥	0	0
93572 43-123				MO		XXXL	21,368,621	207,211	387,289	151,716	٥	٥	n	0
9357243-123			RGA Reinsurance Company	MO		OL	425, 188, 518	5,810,040	44,028,684	(14,447,819)	٥	٥	Λ	
9357243-123			RGA Reinsurance Company	MO		XXXL	3,795,498,378	113, 136, 786	138,912,729	14,444,028	Λ	٥١	0	0
9357243-123			RGA Reinsurance Company	MO	YRT/I	0L	1,778,153	24.613	22,513	18,403	۰	٥٠	Δ	
93572 43-123			RGA Reinsurance Company	MO	YRT/I	OL	492,729		24,058	39,021	۰	٥٥	o	
93572 43-123			RGA Reinsurance Company	MO.	YRT/I	OL	798,297	13,673	12,515	194,239	٥	٥٥	o	
93572 43-123			RGA Reinsurance Company	MO.	YRT/I	0L	365,628,429	5,331,111	5,645,725	4,930,140		٥٥		
93572 43-123			RGA Reinsurance Company	MO.	YRT/I	XXXL	5,682,386	41,366	37,926	4,350,140		٥٥		
93572 43-123				MO	YRT/I	AXXX	201,764,515	2,446,428	2,470,982	2,473,783		٥		
93572 43-123			RGA Reinsurance Company	MO	YRT/I	0L	5,635,358	90.538	98.000					
9357243-123				MO	YRT/I	0L	4,870,530	117,715	175, 187					
9357243-123				MO	YRT/I	0L				138,528	0		0	0
93572 43-123			RGA Reinsurance Company	MO	YRT/I	OL	1, 108, 823	29,328 2.377	137, 109	138,528	0		0	0
							119,404	,	,		0	0	0	0
93572 43-123				MO	YRT/I	OL	41,820	982	816	2,398	0	0	J	0
93572 43-123			RGA Reinsurance Company	MO	YRT/I	OL	430,482	14,509	12,894	16,295	0	0	J	0
93572 43-123				MO	YRT/I	0L	1,221,018	42,504	61,553	100,573	<u>0</u>	0	} <u>0</u>	0
9357243-123				MO	YRT/I	0L	1,019,244	14,389	12,962	44,358	0	0	} <u>0</u>	0
9357243-123				MO	YRT/I	OL	9,228,717	287,680	346,304	380, 124	0	0	}ō	0
9357243-123				MO	YRT/I	AXXX	3,253,105	115,073	102,560	58	0	0	}0	0
9357243-123				MO	YRT/I	OL	117,748	5,259	20,763	498,304	0	0	}0	0
9357243-123				MO	YRT/I	AXXX	553,835	28,679	260,843	(17,819)	0	0	J0	0
6468875–6020				DE	ADB/I	0L	0	132,001	184,085	0	0	0	0	0
64688				DE	CO/G	0L	1,272,849	553,471	600,038	0	0	0	ļ0	0
64688		1/01/2000	SCOR Global Life Americas Reinsurance Company	DE	00/1	OL	53,602	13,087	12,565	46,455	0	0	} <u>0</u>	0
6468875–6020		1/01/2000		DE	0/1	XXXL	251,285,680	16,325,495	15,973,720	420,455	0	0	J0	0
6468875–602		1/01/2000		DE	YRT/I	XXXL	8,010,953	158,846	144 , 114	14	0	0	J0	0
6468875–602				DE	YRT/I	AXXX	37, 102, 431	390,241	422,436	316, 187	0	0	J0	0
6468875–602				DE	YRT/I	0L	605,467	8,317	7,519	19 , 159	0	0	J0	0
8701762–100		3/01/1999	SCOR Global Life Reinsurance Company of Delaware	DE	00/I	OL	561,979,562	3,517,445	3,741,933	1, 153, 188	0	0	J0	0
8701762–100		3/01/1999		DE	00/I	XXXL	209,312,734	5,912,976	6,775,081	429,512	0	0	0	0
8701762–100		3/01/1999	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	AXXX	6,672,067	32,001	32,660	105, 146	0	0	0	0
8701762–100				DE	YRT/I	OL	6,548,713	55,224	55, 129	103,202	0	0	0	0
8701762-100	03368 1	0/01/1997	SCOR Global Life Reinsurance Company of Delaware	DE	00/I	OL	230,431,232	2, 120, 780	2,521,773	992,421	0	0	0	0

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		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia										1
1	2	3	4	5	6	7	8	Reserve Cre		11	Outstanding S		14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
87017	62-1003368	10/01/1997	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	OL.	553,022	45.649	47,041	(903)	0	0	0	0
87017	62-1003368	10/01/1997	SCOR Global Life Reinsurance Company of Delaware	DE		XXXL	534,832,551	25,494,244	25,986,059	1,709,633	0	0	0	0
87017	62-1003368	05/24/1991	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	0L	,002,001	20,404,244	863	0		٥٥	Λ	0
87017	62-1003368			DE	YRT/I	0L	2,359,458	36.395	35,825	7,485	0		0	0
											0	0	0	0
87017	62-1003368	.10/01/1997	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	AXXX	9,334,572	199,843	193,238	161,370	0	0	0	0
87017	62-1003368	10/01/1997	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	AXXX	5,753,793	23,421	31,310	15,547	0	0	0	0
87017	62-1003368	.10/01/1997	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	0L	1,941,263	27,634	27,119	28,501	0	0	0	0
97071	13-3126819	01/01/2004	SCOR Global Life USA Reinsurance Company	DE	OTH/I	ADB	0	215,675	251,074	52,408	0	0	0	0
97071	13-3126819	.01/01/2005	SCOR Global Life USA Reinsurance Company	DE	00/1	XXXL	934,761,012	34,299,229	35,256,901	2, 108, 306	0	0	0	0
97071	13-3126819	.01/01/2005	SCOR Global Life USA Reinsurance Company	DE	YRT/I	AXXX	24,445,436	634,690	552,022	677,458	0	0	0	0
97071	13-3126819	01/01/2005	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	12,522,571	73,783	84,179	347,039	0	0	0	0
68675	48-0409770		Security Benefit Life Insurance Company	KS	YRT/I	OL.	352,500	0	0	17,547	0	0	0	0
68713		09/01/1992	Security Life of Denver Insurance Company	CO	CO/I	OL.	31,040,930	232.838	257,958		0	0	0	0
68713	84-0499703		Security Life of Denver Insurance Company	CO		XXXL	362,881,050	18,421,716	19, 155, 538	1,011,897	0	0	0	0
68713	84-0499703		Security Life of Denver Insurance Company	CO	YRT/I	AXXX	193,297,440	68,732,433	67,758,968	6,416,843	0	٥٥	0	0
68713	84-0499703			CO	YRT/I	OL		176,484	184,676	446,093	0			
							13,437,855			440,093	0	0	0	
68713	84-0499703		Security Life of Denver Insurance Company	CO	ACO/I	0A	U	9,852,120	11,144,855		0	0	0	0
68713	84-0499703		Security Life of Denver Insurance Company	CO	00/I	0L	30,520,524	25,241,718	24,983,349	0	0	0	0	0
68713	84-0499703		Security Life of Denver Insurance Company	CO	00/I	0L	51,729,808	38,203,515	38,395,542	0	0	0	0	0
68713	84-0499703		Security Life of Denver Insurance Company	CO	00/I	OL	1, 141, 513, 424	10,319,750	9,625,058	2,004,700	0	0	0	0
68713	84-0499703	03/01/1992	Security Life of Denver Insurance Company	CO	00/I	XXXL	149,602	12,365	12,365	259	0	0	0	0
68713	84-0499703	02/01/1998	Security Life of Denver Insurance Company	CO	00/I	0L	316,528,076	3,798,967	8,926,290	835,613	0	0	0	0
68713	84-0499703	02/01/1998	Security Life of Denver Insurance Company	CO	CO/I	XXXL	45,000	1,451	3,079	160	0	0	0	0
68713	84-0499703		Security Life of Denver Insurance Company	CO	CO/I	XXXL	1,534,150	16,003	21,708	11,928	0	0	0	0
68713	84-0499703		Security Life of Denver Insurance Company	CO	YRT/I	0L	0	0	37,650	(84,834)	0	0	0	0
68713	84-0499703		Security Life of Denver Insurance Company	CO	YRT/I	0L	137.920.179	1.205.572	1,499,243	1,726,911	0	0	0	0
68713	84-0499703		Security Life of Denver Insurance Company	CO	YRT/I	AXXX	13,291,436	349.273	344,505	503,782	0	٥٥	Λ	0
68713	84-0499703		Security Life of Denver Insurance Company	CO	YRT/I	OL	13,291,430		0	24,348	0		0	0
				CO			040.000	0.504			0		0	0
68713	84-0499703		Security Life of Denver Insurance Company		YRT/I	AXXX	240,000	8,524	7,739	807	0	0	0	0
82627	06-0839705		Swiss Re Life & Health America Inc	MO	00/I	OL	107,935,658	849,290	2,657,043	(1,253,227)	0	0	0	0
82627	06-0839705		Swiss Re Life & Health America Inc	MO	00/I	XXXL	281,666	6,648	6,030	(3,270)	0	0	0	0
82627	06-0839705		Swiss Re Life & Health America Inc	MO	YRT/I	AXXX	16,706,141	102,895	101,336	355 , 127	0	0	0	0
82627	06-0839705	01/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	OL	47,931,476	568,987	543 , 188	1,018,893	0	0	0	0
82627	06-0839705	.01/01/1977	Swiss Re Life & Health America Inc	MO	00/1	OL	201,245,967	2,435,875	2,631,510	2,789,953	0	0	0	0
82627	06-0839705	01/01/1977	Swiss Re Life & Health America Inc	MO		XXXL	236,667	6,302	5,727	3,281	0	0	0	0
82627	06-0839705	06/01/1972	Swiss Re Life & Health America Inc	MO	YRT/I	AXXX	21, 144, 342	150,409	146,811	756.760	0	0	0	0
82627	06-0839705	06/01/1972	Swiss Re Life & Health America Inc	MO.	YRT/I	OL.	129,331,508	4.645.435	4,745,775	4,785,244	0	0	0	0
82627	06-0839705		Swiss Re Life & Health America Inc	MO	CO/I	OL.	1,657,345,987	10, 127, 951	13,151,859	3,312,475	n	n	n	n
82627			Swiss Re Life & Health America Inc	MO	CO/I	XXXL	4,245,215,165	142,214,657	147,028,476	8,484,752	n	n	n	n
82627			Swiss Re Life & Health America Inc	MO	YRT/I	AXXX	44,684,438	653.385	599, 106	696,434	n	۰		n
	06-0839705		Swiss Re Life & Health America Inc	MO	YRT/I	OL	44,684,438	523.898	518.683	885.388			ļ	
82627											0	0	ļū	ļū
82627	06-0839705		Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,709,217	85,536	82,599	42,274	J0	0	ļ <u>0</u>	ļ0
82627	06-0839705		Swiss Re Life & Health America Inc	MO	ADB/I	0L	. 0	679	679	0	0	0	ļ0	J0
82627	06-0839705	.10/01/1991	Swiss Re Life & Health America Inc	MO	00/I	0L	1,695,737,682	16,938,374	62,591,337	(16,972,905)	0	0	0	0
82627	06-0839705	.10/01/1991	Swiss Re Life & Health America Inc	MO	00/I	XXXL	6,468,951,445	141,012,628	186,732,352	14,885,749	0	0	0	0
82627	06-0839705	.01/01/1988	Swiss Re Life & Health America Inc	MO	00/I	OL	1, 155, 200	11,089	7,477	26,875	0	0	0	0
82627	06-0839705		Swiss Re Life & Health America Inc	MO		0L	759,464	45, 120	56,077	0	0	0	0	0
82627	06-0839705		Swiss Re Life & Health America Inc	MO	CO/I	0L	2,202,104	53.868	81,708	0	0	0	0	0
82627	06-0839705		Swiss Re Life & Health America Inc	MO	CO/I	XXXL	175,500	919	1,842	Λ	n	n	n	n
82627	06-0839705		Swiss Re Life & Health America Inc	MO	DIS/I	OL.	n	200	200	۸	n	n	n	n
82627	06-0839705		Swiss Re Life & Health America Inc	MO	YRT/I	0L	424,438,459	6,970,661	7,497,549	4,422,071	n	۰	^	^
82627	06-0839705		Swiss Re Life & Health America Inc	MO	YRT/I	XXXL				4,422,071		٥	ļ	
							2,841,194				0	0	10	10
82627	06-0839705		Swiss Re Life & Health America Inc	MO	YRT/I	AXXX	221,833,028	3,310,224	3,211,033	3,645,425	0	0	0	0
82627	06-0839705		Swiss Re Life & Health America Inc	MO	YRT/I	0L	3,500	158	158	0	0	0	J0	0
82627			Swiss Re Life & Health America Inc	MU	YRT/I	0L	2,200,772	22,770	36,760	12,032	0	0	0	0
82627	06-0839705	01/01/1976	Swiss Re Life & Health America Inc	MO	YRT/I	OL	37,922	590	590	0	0	0	0	0

## **SCHEDULE S - PART 3 - SECTION 1**

1			Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	d Other Lia	bilities Without	Life or Disabil	ity Contingencies,	and Related Ben	efits Listed by Re	einsuring Compa	ny as of Decemb	ber 31, Current	Year	
Description	1	2	3	4											15
Company   Comp					Domi-				9		•				
Company   Comp	NAIC				ciliary	Type of	Type of						_	Modified	Funds Withheld
		ID	Effective					Amount in Force							
5880000   598000000   598000000   598000000   598000000000000000000000000000000000000				Name of Company					Current Year	Prior Year	Premiums	Current Year	Prior Year		
1857   1859					MO						0	0	0	0	0
Section   Company   Comp					MO.						0	0	0	0	0
2600								0	0		73 825	0	0	0	0
2027   6-69/070   5001799    51 ce fe Life 3 brain fiveria in to   0   0   0   1   0   0   0   0   0   0								413 015	10 375			0	0	0	0
Section   Sect			01/01/1991	Swiss Re Life & Health America Inc			01				1 759	0	0	0	0
1867   187								0,000,772	0 ,,,00		0	0	0	0	0
Sec.								1 172 812	100 008		0	0	0	0	0
2021   30-98978   COVOPAS   Transmiss (a.1.14 (number Copasy   1)												0	٥	0	0
28-08    28-08    000												0	٥	0	0
38-09870   0011199   Instantive Life flatament Corpus   14												0	٥٥	0	0
Section   Sect												0	٥٥	0	0
Section   391999   191999												0	٥٥	0	0
								1				0	0	0	0
Second   S								759 000				0	٥٥	0	0
2007   3-9 (1997)   5 (1971)   5 (1997)													٥٥	0	0
39-08971   39-08971   6007788   Transper is Life Insurance Corpany   14												n	٥٥	0	0
Second   39-068978   Second   10-00199   11-00199   1													0	Λ	0
18601   39-06873   5079/198   Treasperies Life Insurance Copyring   IA, DUI   D. 5.55/511   11.021   11.358   71.952   0   0   0   0   0   0   0   0   0													0	Λ	0
Second   S													٥٥	٥	
8821   35-068781													٥٥	٥	0
98231   39-098781   07/01/987   Transperie Life Insurance Corpany   IA													٥٥	0	0
98231   39-098781   00/10/1983   Transmaric Life Insurance Corpany   IA   CO/1   C.   4,244,464   29,957   22,756   69,220   0   0   0   0   0   0   0   0   0													٥٥	n	
Second   S													٥٠	n	0
2023   39-088781   397-07879   Transmertica Life Insurance Corporary   IA								, ,	, , , , , , , , , , , , , , , , , , , ,				٥٥	٥	0
18621   39-988978   370/10/198   Transaeric Life Insurance Corpany   IA   397/1   AUX   19.39.799   24.865   20.919   16.86.4580   0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0													٥٥	Λ	
B8031   39-0889781   07/01/1989   Transmeric tall 16 Insurance Company   IA   9871   AXX   19.387.799   21.48.886   20.189   115,692   0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0													٥٥	Λ	
88231   39-988781   01/01/1989   Transmert cat Life Insurance Company   14   7971   12   78,776   4,965   4,465   0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0									,				٥٥	٥	
B8231   39-9898781   20/15/1990   Transmer ica Life Insurance Corpusy   IA   3787/1   D.   62,955,646   662,288   517,49   779,289   0   0   0   0   0   0   0   0   0													٥٥	٥	0
88231   39-089781   (2017)1991   Transmer lea Life Insurance Company   IA   79171   OL   590, 415   C.   0   0   0   0   0   0   0   0   0													٥٥	٥	0
B8231   39-089781   B8771970   Transmertica Life Insurance Company   IA   YRT/I   D.   0   0   518_244   509,099   0   0   0   0   0   0   0   0   0													٥٥	0	0
88231   39-0898781   08/271/970   Transmer ica Life Insurance Company   IA, MPI/, QL 1,635,543   2,736   2,823   5,557   0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0								090,413					٥٥	0	0
B8231   39-0889781   07/01/1990   Tansamer ica Li le Insurance Corpany   IA   YRT/I   0.   0.   0.   0.   0.   0.   0.   0								1 625 5/2					٥٠	0	0
B8231   39-0889781   05/01/1994   Transamer ica Li fe Insurance Company   IA   NFT/I   0.   464,682   12.106   157,623   (267,477)   0   0   0   0   0   0   0   0   0									, , ,				٥٥	0	
B8231   39-0898781   05/01/1994   Transamer ica Li le Insurance Company   IA   YRT/I   OL   1.332.995   22.711   21.538   331   0   0   0   0   0   0   0   0   0													٥٥		0
88231   39-0899781   05/01/1994   Transameric as Life Insurance Company   IA   9711   XXXI   575,000   14,180   12,552   1,150   0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0													٥٥	0	0
S8C31   39-0898781													٥٥	٥	0
70319   36-193760   05/01/1983   lishington National Insurance Company   IN.   971/1   O.   150,000   147   147   1.228   0   0   0   0   0   0   0   0   0			05/01/1994	Transamerica Life Insurance Company							1, 130		٥٥	0	0
62413   38-0947200   01/01/1984											1 220		٥٥	0	0
66133    41-176077    11/22/2020    Will for Reassurance Company    MN					IIN								٥٥	0	0
0899999   General Account - Authorized U.S. Non-Affiliates					MN							٠٠	ں م		
1099999. Total General Account - Authorized Non-Affiliates					IWIN		^^^L						u	<u> </u>	<u> </u>
1199999. Total General Account - Unauthorized U.S. Affiliates 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0									1 . , , , .		, - ,		0	0	0
1499999. Total General Account - Unauthorized U.S. Affiliates												•	0		•
1799999. Total General Account - Unauthorized Non-U.S. Affiliates   0   0   0   0   0   0   0   0   0								67,635,476,094	2,113,313,210		, - ,	•	0		, , .
189999. Total General Account - Unauthorized Affiliates   DE								0	0		•	0	0	0	0
87572   23-2038295   05/26/1981   Scottish Re (U.S.) Inc   DE   CO/I   OL   273,105,495   1,625,733   1,503,746   358,282   0   0   0   0   0   0   0   0   0				*****				0	•	0		0	0	0	0
87572   23-2038295   04/25/1969   Scottish Re (U.S.) Inc   DE   YRT/I   AXXX   45,355   67   62   30   0   0   0   0   0   0   0   0	1899999.							•	•			0	0	0	0
87572   23-2038295   04/25/1969   Scottish Re (U.S.) Inc   DE   YRT/I   AXXX   45,355   67   62   30   0   0   0   0   0   0   0   0	87572				DE				1,625,733	1,503,746		0	0	0	0
87572     23-2038295     10/24/1988     Scottish Re (U.S.) Inc     DE     CO/I     OL     9,600,290     138,887     138,163     184,234     0     0     0     0       87572     23-2038295     10/01/1991     Scottish Re (U.S.) Inc     DE     CO/I     OL     1,360,282     106,707     102,191     135,617     0     0     0     0       87572     23-2038295     10/01/1991     Scottish Re (U.S.) Inc     DE     CO/I     XXXL     225,000     4,766     4,793     813     0     0     0     0       87572     23-2038295     01/01/1993     Scottish Re (U.S.) Inc     DE     CO/I     XXL     475,000     15,629     11,115     10,126     17,081     0     0     0       87572     23-2038295     01/01/1993     Scottish Re (U.S.) Inc     DE     CO/I     XXXL     475,000     15,662     15,450     3,402     0     0     0     0       87572     23-2038295     01/01/1997     Scottish Re (U.S.) Inc     DE     CO/I     XXXL     475,000     15,662     15,450     3,402     0     0     0     0       87572     23-2038295     01/01/1997     Scottish Re (U.S.) Inc     DE     CO/I     OL     20,637,	87572	23-2038295	04/25/1969	Scottish Re (U.S.) Inc		YRT/I	AXXX	45,355		62		0	0	0	0
87572   23-2038295   10/24/1988   Scottish Re (U.S.) Inc   DE   CO/I   OL   9,600,290   138,887   138,163   184,234   0   0   0   0   0   0   0   0   0	87572	23-2038295	04/25/1969	Scottish Re (U.S.) Inc	DE	YRT/I	0L	3,295,714	14,584	29,279	5,302	0	0	0	0
87572     23-2038295     10/01/1991     Scottish Re (U.S.) Inc     DE     CO/I     0L     1,360,282     106,707     102,191     135,617     0     0     0     0       87572     23-2038295     10/01/1991     Scottish Re (U.S.) Inc     DE     CO/I     XXXL     225,000     4,766     4,793     813     0     0     0     0       87572     23-2038295     01/01/1993     Scottish Re (U.S.) Inc     DE     CO/I     0L     456,298     11,115     10,166     17,081     0     0     0       87572     23-2038295     01/01/1993     Scottish Re (U.S.) Inc     DE     CO/I     XXXL     475,000     15,662     15,450     3,402     0     0     0     0       87572     23-2038295     01/01/1997     Scottish Re (U.S.) Inc     DE     CO/I     DL     20,637,734     159,290     158,918     284,148     0     0     0     0	87572				DE		OL		138,887	138, 163	184,234	0	0	0	0
87572 23-2038295 01/01/1993 Scottish Re (U.S.) Inc DE CO/I OL 456,298 11,115 10,126 17,081 0 0 0 0 0 0 0 87572 23-2038295 01/01/1993 Scottish Re (U.S.) Inc DE CO/I XXXL 475,000 15,662 15,450 3,402 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				Scottish Re (U.S.) Inc	DE		0L		106,707	102, 191		0	0	0	0
87572     23-2038295     01/01/1993     Scottish Re (U.S.) Inc     DE     CO/I     XXXL     475,000     15,662     15,450     3,402     0     0     0     0       87572     23-2038295     01/01/1997     Scottish Re (U.S.) Inc     DE     CO/I     DL     20,637,734     159,290     158,918     284,148     0     0     0     0	87572	23-2038295	.10/01/1991	Scottish Re (U.S.) Inc	DE		XXXL	225,000	4,766	4,793	813	0	0	0	0
87572     23-2038295     01/01/1993     Scottish Re (U.S.) Inc     DE     CO/I     XXXL     475,000     15,662     15,450     3,402     0     0     0     0       87572     23-2038295     01/01/1997     Scottish Re (U.S.) Inc     DE     CO/I     DL     20,637,734     159,290     158,918     284,148     0     0     0     0							0L					ō [	0	0	0
87572 23-2038295 01/01/1997 Scottish Re (U.S.) Inc DE CO/I OL 20,637,734 159,290 158,918 284,148 0 0 0 0 0												ō [	0	0	0
					DE		OL					o [	0	0	0
					DE							0	0	0	0

## SCHEDULE S - PART 3 - SECTION 1

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	d Other Lia	bilities Without	Life or Disabil	ity Contingencies.	and Related Ben	efits Listed by R	leinsuring Compa	iny as of Decem	ber 31, Current	Year	
1	2	3	4	5	6	7	8	Reserve Cre		11	Outstanding S		14	15
	_		·	Domi-	•		•	9	10	• •	12	13		. •
NAIC				ciliary	Type of	Type of			. •			.0	Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
87572	23-2038295	01/01/1969	Scottish Re (U.S.) Inc	DE	YRT/I	OL OL	18, 183, 850	172.767	170, 126	236,436	n	Λ	n icacive	Oomsurance
87572	23-2038295	04/01/1976	Scottish Re (U.S.) Inc	. DE	YRT/I	0L	861,596	1,654	1,843	200, 430	o	٥	n	o
87572	23-2038295	10/24/1988	Scottish Re (U.S.) Inc	. DE	YRT/I	OL	5,636,913	90,551	98,021	86.957	o	٥	o	o
87572	23-2038295	10/01/1991	Scottish Re (U.S.) Inc	. DE	YRT/I	0L	790,472	40,410	44,744	76,792	o	٥	o	o
87572	23-2038295	06/01/1992	Scottish Re (U.S.) Inc	DE	YRT/I	0L	463,640	15,701	14,971	12,608	۰	٥	o	0
87572	23-2038295	04/01/1993	Scottish Re (U.S.) Inc	DE	YRT/I	0L	4,756,569	117.482	174,971	94.047	۰	٥	o	0
87572	23-2038295		Scottish Re (U.S.) Inc	. DE	YRT/I	0L	130,394,341	2,767,162	2,635,743	32,927		0	0	0
87572			Scottish Re (U.S.) Inc	. DE	YRT/I	AXXX	121,855,507	2,767,162	1,982,235	2,721,771	0		0	0
				.   UE	JKI/I	AAAA					0			0
			orized U.S. Non-Affiliates	In	20.11		974, 132, 150	13,310,303	79,722,317	(23,380,289)	U	0	U	0
00000	AA-3194154	01/01/2002	Chubb Tempest Life Reinsurance Ltd	. BMU	0/I	УА	0	31,980,566	12,832,493	12,070,412	0	0	0	0
00000	AA-3190526	01/01/1986	Manulife Reinsurance Corp USA	. CAN	YRT/I	OL	898,010	61,295	55,039	0	0	0	0	0
00000	AA-3190829	03/31/2004	Markel Bermuda Ltd	BMU	00/I		0	808,468	880,600	0	0	0	0	0
00000	AA-3190829	03/31/2004	Markel Bermuda Ltd	BMU	0/I	OL	29,852,497	21,836,539	24,362,573	871	0	0	0	0
00000	AA-1460146		Swiss Reinsurance Company Ltd	. CHE	COFW/G	OL	345,994,635	670,733	753,980	4,279,821	0	0	0	0
00000	AA-1460146		Swiss Reinsurance Company Ltd	. CHE	COFW/I	OL	4,726,383,040	648, 181, 800	699,667,598	20,576,874	0	0	0	0
00000	AA-1460146		Swiss Reinsurance Company Ltd	. CHE	COFW/I	SC	0	5, 135, 443	4,001,689	1,376,100	0	0	0	0
00000	AA-1460146		Swiss Reinsurance Company Ltd	. CHE	COFW/I	FA	0	45,833,379	47,486,254	12,281,576	0	0	0	0
00000	AA-1460146		Swiss Reinsurance Company Ltd	. CHE	COFW/I	A	0	37,474,271	38,725,406	2,561,548	0	0	0	0
00000	AA-1460146		Swiss Reinsurance Company Ltd	. CHE		XXXL	635, 133, 976	13,065,574	14,329,306	2,764,667	0	0	0	94,939,682
00000	AA-1460146		Swiss Reinsurance Company Ltd	. CHE		0L	4,533,205,312	3,691,964,800	3,809,164,384	21,754,528	0	0	0	3,423,672,436
00000	AA-3190878		Wilton Reinsurance Bermuda Ltd	BMU	00/I	XXXL	24,597,724	180,784	496, 124	54,768	0	0	0	0
00000	AA-3190878		Wilton Reinsurance Bermuda Ltd	BMU	YRT/I	OL	34,952,330	348,795	352, 176	0	0	0	0	0
00000	AA-3190878	09/17/2001	Wilton Reinsurance Bermuda Ltd	BMU	YRT/I	AXXX	59,057,907	674,785	701,891	648,490	0	0	0	0
00000			XL Life Ltd	BMU	CO/I	OL	92,099	39,235	37,503	58	0	0	0	0
00000	AA-3190762		XL Life Ltd	BMU		XXXL	5, 196, 120, 227	118, 166, 976	154,309,186	8,415,792	0	0	0	0
00000		02/01/2001		BMU	YRT/I	OL	1,281,590	14,605	13,720	18,049	0	0	0	0
00000	AA-3190762	02/01/2001	XL Life Ltd	BMU	YRT/I	AXXX		13,094	12,249	9,064	0	0	0	0
2099999.	General Acco	unt - Unauth	orized Non-U.S. Non-Affiliates				15,588,448,757	4,616,451,142	4,808,182,171	86,812,618	0	0	0	3,518,612,118
2199999.	Total General	Account - U	nauthorized Non-Affiliates				16,562,580,907	4,629,761,445	4,887,904,488	63,432,328	0	0	0	3,518,612,118
2299999.	Total General	Account Un	authorized				16,562,580,907	4.629.761.445	4,887,904,488	63.432.328	0	0	0	3,518,612,118
2599999	Total General	Account - C	ertified U.S. Affiliates				0	0	0	0	0	0	0	
			ertified Non-U.S. Affiliates				0	0	0		0	0	0	
			ertified Affiliates				0	0	0		0	0	0	
			Athene Life Re Ltd	BMU	COFW/I	FA	0	12,900,307,114	0	13,441,876,022	0	0	0	14.004.844.561
			Athene Life Re Ltd	BMU	COFW/I	IA	0	13,034,727,154	0	13,451,381,318	0	٥	0	, , ,
				DWIU	DUIT#/ 1		ν	25,935,034,268	0		0		0	, , , ,
			d Non-U.S. Non-Affiliates				0					0		
			ertified Non-Affiliates				0	25,935,034,268	0	, , . , .	0	0	0	,,,
	Total General						0	25,935,034,268	0	,,,	0	0	0	28, 155, 618, 342
			eciprocal Jurisdiction U.S. Affiliates				0	0	0	•	0	0	0	0
			eciprocal Jurisdiction Non-U.S. Affiliates				0	0	0		0	0	0	0
			eciprocal Jurisdiction Affiliates				0	0	0	0	0	0	0	0
			eciprocal Jurisdiction Non-Affiliates				0	0	0	0	0	0	0	0
4499999.	Total General	Account Re	ciprocal Jurisdiction	-	-		0	0	0	0	0	0	0	0
			thorized, Unauthorized, Reciprocal Jurisdiction, and Certified				84,198,057,001	32,678,108,923	7,418,555,803	27, 105, 324, 280	0	0	0	31,968,099,349
			Authorized U.S. Affiliates				0	0	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, ε,ε ,===	0	n	n	n
			Authorized Non-U.S. Affiliates				0	0	0	0	0	0	0	1 0
			Authorized Norro.s. Animates  Authorized Affiliates				0	0	0	•	0	0	0	1 0
				CT	COMB/I	OA	0	0	0	0	0	0	44,648,861	0
02540	00-1045829		PHL Variable Insurance CompanyPHL Variable Insurance Company	CT		OA	1					0		0
				[6]	UUWB/ G	JA	J	0	0	0	0	0	20,272,029	0
			prized U.S. Non-Affiliates				0	·	0	-	0	0	,	0
			Authorized Non-Affiliates				0	0	0	-	0	0	64,920,890	0
	Total Separat						0	0	0		0	0	64,920,890	0
			Unauthorized U.S. Affiliates				0	0	0	0	0	0	0	0
6299999.	Total Separat	e Accounts -	Unauthorized Non-U.S. Affiliates				0	0	0	0	0	0	0	0

## **SCHEDULE S - PART 3 - SECTION 1**

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

1	2	3	4	5	6	7	8	Reserve Cr	edit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
6399999.	Total Separat	e Accounts -	Unauthorized Affiliates				0	0	0	0	0	0	0	0
6699999.	Total Separat	e Accounts -	Unauthorized Non-Affiliates				0	0	0	0	0	0	0	0
6799999.	Total Separat	e Accounts L	Jnauthorized				0	0	0	0	0	0	0	0
7099999.	Total Separat	e Accounts -	Certified U.S. Affiliates				0	0	0	0	0	0	0	0
7399999.	Total Separat	e Accounts -	Certified Non-U.S. Affiliates				0	0	0	0	0	0	0	0
7499999.	Total Separat	e Accounts -	Certified Affiliates				0	0	0	0	0	0	0	0
7799999.	Total Separat	e Accounts -	Certified Non-Affiliates				0	0	0	0	0	0	0	0
7899999.	Total Separat	e Accounts C	Certified				0	0	0	0	0	0	0	0
8199999.	Total Separat	e Accounts -	Reciprocal Jurisdiction U.S. Affiliates				0	0	0	0	0	0	0	0
8499999.	Total Separat	e Accounts -	Reciprocal Jurisdiction Non-U.S. Affiliates				0	0	0	0	0	0	0	0
8599999.	Total Separat	e Accounts -	Reciprocal Jurisdiction Affiliates				0	0	0	0	0	0	0	0
8899999.	Total Separat	e Accounts -	Reciprocal Jurisdiction Non-Affiliates				0	0	0	0	0	0	0	0
8999999.	Total Separat	e Accounts F	Reciprocal Jurisdiction				0	0	0	0	0	0	0	0
9099999.	Total Separat	e Accounts A	Authorized, Unauthorized, Reciprocal Jurisdiction and Certified				0	0	0	0	0	0	64,920,890	0
9199999.	Total U.S. (St	ım of 039999	99, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199	999, 48999	999, 5399999, 599	9999, 6499999,								
			1999 and 8699999)	,	,,	,,	68,609,608,244	2,126,623,514	2,610,373,631	125,254,322	0	0	64,920,890	293,868,889
9299999.	Total Non-U.S	S. (Sum of 06	699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, a	4299999, 5	199999, 5499999	, 6299999,								
			999, 8499999 and 8799999)			•	15,588,448,757	30,551,485,410	4,808,182,171	26,980,069,958	0	0	0	31,674,230,460
9999999 -	· Totals						84.198.057.001	32.678.108.923	7.418.555.803	27.105.324.280	0	0	64.920.890	31.968.099.349

## **SCHEDULE S - PART 3 - SECTION 2**

			Reinsurar	nce Ceded Accid	ent and Healt	h Insurance Lis	sted by Reinsuring Co	mpany as of Decer	mber 31, Current Yea	ar			
1	2	3	4	5	6	7	8	9	10	Outstanding S	urplus Relief	13	14
				Domi-					Reserve Credit	11	12		
NAIC				ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
0399999	. Total General	Account - Au	uthorized U.S. Affiliates				0	0	0	0	0	0	0
0699999	. Total General	Account - Au	uthorized Non-U.S. Affiliates				0	0	0	0	0	0	0
0799999	. Total General	Account - Au	uthorized Affiliates				0	0	0	0	0	0	0
80659	82-4533188	. 11/01/1973	Canada Life Assurance Company (US Branch)	MI	0TH/I	STD1	1,220	0	0	0	0	0	0
80659	82-4533188		Canada Life Assurance Company (US Branch)	MI	0TH/I	LTD1	714	1,260	520	0	0	0	0
61735	75-0916066		Central Security Life Insurance Company	TX	QA/I	OM	2,275	6	0	0	0	0	0
62359	36-1824600	07/01/2003	Constitution Life Insurance Company	TX	0TH/I	DH	40,838	0	0	0	0	0	0
20443	36-2114545	04/30/2004	Continental Casualty Company	IL	QA/I	LTC	15,650,567	4,563,421	391,002,574	0	0	0	0
71404	47-0463747	09/01/1995	Continental General Insurance	TX	QA/I	OM	5,717	0	0	0	0	0	0
68276	48-1024691		Employers Reassurance Corporation	KS	QA/I	LTD1	1,720,771	344,607	143,730,477	0	0	0	0
88340	59-2859797	05/01/1998	Hannover Life Reassurance Company of America	FL	QA/I	LTC	1,813,298	261,508	22, 105, 727		0	0	0
65676	35-0472300 35-0472300	. 10/01/1970 10/01/1970	Lincoln National Life Insurance Company	ININ	QA/IQA/I	STDI LTDI	9,407	1,691 272.585	242,927 80,440,527		0	<u>0</u>	0
65676 65676	35-0472300		Lincoln National Life Insurance Company Lincoln National Life Insurance Company	IN	QA/I OTH/I	LTDI	815,718	2/2,585	80,440,527		0	ا م	0
61883	42-0884060		Manhattanlife Assurance Company of America	AR	OTH/I	DH		401 ^	2,090		 ^	ا ۱	U
66346	42-0884060	.10/01/1963	Munich American Reassurance Company of America		QA/I	STD1	2.004	408	4,263			U	U
66346	58-0828824		Munich American Reassurance Company		QA/I	LTDI	218.711	91.376	1,202,918		 0	0	 0
19445	25-0687550		National Union Fire Insurance Company	PA	QA/G	OM	118,012	7,319	119,095	0	0	0	0
68136	63-0169720		Protective Life Insurance Company	TN	QA/I	STDI	2.567	171	1,166	0	0	0	0
68713	84-0499703		Security Life of Denver Insurance Company	CO	0TH/I	OH.	89	0	0	0	0	0	0
64688	75-6020048		SCOR Global Life Americas Reinsurance Company	DE	0TH/I	OH	(170)	0	0	0	0	0	0
82627	06-0839705	.09/01/1991	Swiss Re Life & Health America Inc.	MO	QA/I	LTDI	0	0	11,293,364	0	0	0	0
39845	48-0921045	.01/01/1990	Westport Insurance Corporation	MO	0TH/I	LTD1	109,884	112,765	15,721,721	0	0	0	0
0899999	General Acco	unt - Authoriz	zed U.S. Non-Affiliates	·			20,519,960	5,657,568	665,868,178	0	0	0	0
1099999	. Total General	Account - Au	uthorized Non-Affiliates				20,519,960	5,657,568	665,868,178	0	0	0	0
1199999	. Total General	Account Aut	horized				20,519,960	5,657,568	665,868,178	0	0	0	0
1499999	. Total General	Account - U	nauthorized U.S. Affiliates				0	0	0	0	0	0	0
1799999	Total General	Account - U	nauthorized Non-U.S. Affiliates				0	0	0	0	0	0	0
1899999	Total General	Account - U	nauthorized Affiliates				0	0	0	0	0	0	0
00000			Swiss Reinsurance Company Ltd	CHE	SS/I	STDI	88,409	6,601	444,073	0	0	0	99,994
00000	AA-1460146		Swiss Reinsurance Company Ltd	CHE	SS/I	LTDI	16,579,735	2,624,256	451,290,923	0	0	0	101,619,602
00000	AA-1460146		Swiss Reinsurance Company Ltd	CHE	SS/I	SD	3,035,383	373,730	19,344,624	0	0	0	4,355,933
00000	AA-1460146	.07/01/2012	Swiss Reinsurance Company Ltd	CHE	SS/I	STM	23,674	2,344	105, 133	0	0	0	23,673
00000	AA-1460146		Swiss Reinsurance Company Ltd	CHE	SS/I	LB.	47 , 186	4,008	224,322	0	0	0	50,512
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company Ltd	CHE	SS/I	CMM	2,446	213	9,953	0	0	0	2,241
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company Ltd	CHE	SS/1	HQ	5,929	2,309	12,622		0	0	2,842
00000	AA-1460146		Swiss Reinsurance Company Ltd		SS/I	LTC	530,739	72,843	6,760,837	0	0	0	1,522,374
00000	AA-1460146		Swiss Reinsurance Company Ltd		SS/G	0H	7,388	1,956	12,489	0	0	<u>0</u>	2,812
00000	AA-1460146		Swiss Reinsurance Company Ltd	CHE	SS/G	LTDI	4,625	590	1,746,525	0	0	0	393,274
			orized Non-U.S. Non-Affiliates				20,325,514	3,088,851	479,951,502	0	0	0	108,073,257
			nauthorized Non-Affiliates				20,325,514	3,088,851	479,951,502	0	0	0	108,073,257
	. Total General						20,325,514	3,088,851	479,951,502	0	0	0	108,073,257
			ertified U.S. Affiliates				0	0	0	0	0	0	0
			ertified Non-U.S. Affiliates				0	0	0	0	0	0	0
			ertified Affiliates				0	0	0	0	0	0	0
			ertified Non-Affiliates		·		0	0	0	0	0	0	0
	. Total General						0	0	0	0	0	0	0
			eciprocal Jurisdiction U.S. Affiliates				0	0	0	0	0	0	0
			eciprocal Jurisdiction Non-U.S. Affiliates				0	0	0	0	0	0	0
4099999	. Total General	Account - Re	eciprocal Jurisdiction Affiliates				0	0	0	0	0	0	0
			eciprocal Jurisdiction Non-Affiliates				0	0	0	0	0	0	0
			ciprocal Jurisdiction				0	0	0	0	0	0	0
			horized, Unauthorized, Reciprocal Jurisdiction and Certific	ed			40,845,474	8,746,419	1,145,819,680	0	0	0	108,073,257
			Authorized U.S. Affiliates				0	0	0	0	0	0	0

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#### ANNUAL STATEMENT FOR THE YEAR 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

## **SCHEDULE S - PART 3 - SECTION 2**

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

			nellisulati	se Ceded Accid	ieni and nean	II IIISUI AIICE LI	sted by hellisulling o	onipany as or Dece	inber 31, Current rea	מו			
1	2	3	4	5	6	7	8	9	10	Outstanding S	Surplus Relief	13	14
				Domi-					Reserve Credit	11	12		
NAIC				ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
5199999.	Total Separat	e Accounts -	Authorized Non-U.S. Affiliates				0	0	0	0	0	0	0
5299999.	Total Separat	e Accounts -	Authorized Affiliates				0	0	0	0	0	0	0
5599999.	Total Separat	e Accounts -	Authorized Non-Affiliates				0	0	0	0	0	0	0
5699999.	Total Separat	e Accounts A	uthorized				0	0	0	0	0	0	0
5999999.	Total Separat	e Accounts -	Unauthorized U.S. Affiliates				0	0	0	0	0	0	0
6299999.	Total Separat	e Accounts -	Unauthorized Non-U.S. Affiliates				0	0	0	0	0	0	0
6399999.	Total Separat	e Accounts -	Unauthorized Affiliates				0	0	0	0	0	0	0
6699999.	Total Separat	e Accounts -	Unauthorized Non-Affiliates				0	0	0	0	0	0	0
6799999.	Total Separat	e Accounts U	nauthorized				0	0	0	0	0	0	0
7099999.	Total Separat	e Accounts -	Certified U.S. Affiliates				0	0	0	0	0	0	0
7399999.	Total Separat	e Accounts -	Certified Non-U.S. Affiliates				0	0	0	0	0	0	0
7499999.	Total Separat	e Accounts -	Certified Affiliates				0	0	0	0	0	0	0
7799999.	Total Separat	e Accounts -	Certified Non-Affiliates				0	0	0	0	0	0	0
7899999.	Total Separat	e Accounts C	ertified				0	0	0	0	0	0	0
8199999.	Total Separat	e Accounts -	Reciprocal Jurisdiction U.S. Affiliates				0	0	0	0	0	0	0
8499999.	Total Separat	e Accounts -	Reciprocal Jurisdiction Non-U.S. Affiliates				0	0	0	0	0	0	0
8599999.	Total Separat	e Accounts -	Reciprocal Jurisdiction Affiliates				0	0	0	0	0	0	0
8899999.	Total Separat	e Accounts -	Reciprocal Jurisdiction Non-Affiliates				0	0	0	0	0	0	0
8999999.	Total Separat	e Accounts F	eciprocal Jurisdiction				0	0	0	0	0	0	0
9099999.	Total Separat	e Accounts A	uthorized, Unauthorized, Reciprocal Jurisdiction and Certif	ied			0	0	0	0	0	0	0
9199999.	Γotal U.S. (Sι	ım of 039999	9, 0899999, 1499999, 1999999, 2599999, 3099999, 3699	999, 4199999, 48	99999, 5399999	, 5999999,							
	6499999, 70	99999, 75 <mark>9</mark> 999	99, 8199999 and 8699999)				20,519,960	5,657,568	665,868,178	0	0	0	0
9299999.	Total Non-U.S	6. (Sum of 06	99999, 0999999, 1799999, 2099999, 2899999, 3199999, 3	3999999, 4299999	9, 5199999, 549	9999, 6299999,							
	6599999, 73	99999, 76999	99, 849999 and 8799999)				20,325,514	3,088,851	479,951,502	0	0	0	108,073,257
9999999 -	Totals	•					40,845,474	8,746,419	1,145,819,680	0	0	0	108,073,257

## **SCHEDULE S - PART 4**

Reinsurance Ceded to Unauthorized Companies

		1011100100000	aca to chaatile	mzea eempame							
1 2 3 4	5	6	7	8	9	10	11	12	13	14	15
						Issuing or		Funds			Sum of Cols.
		Paid and				Confirming		Deposited by			9+11+12+13
NAIC	_	Unpaid Losses				Bank	_	and Withheld		Miscellaneous	+14 but not in
Company ID Effective	Reserve	Recoverable		Total	Letters of	Reference	Trust	from		Balances	Excess of
Code Number Date Name of Reinsurer	Credit Taken	(Debit)	Other Debits	(Cols.5+6+7)	Credit	Number (a)	Agreements	Reinsurers	Other	(Credit)	Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates	0	0	0	0	0	XXX	0	0	C	0	0
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
0799999. Total General Account - Life and Annuity Affiliates	0	,	0	0	0	XXX	0	0	C	0	0
8757223-203829501/01/1997 _Scottish Re (U.S.) Inc	13,310,303		0	42,833,747	0		0	0	<u>C</u>	9,006,477	9,006,477
0899999. General Account - Life and Annuity U.S. Non-Affiliates	13,310,303	29,523,444	0	42,833,747	0	XXX	0	0	C	9,006,477	9,006,477
00000	31,980,566	406, 172	0	32,386,738	311,639,000	0001	859,879	0	0	0	32,386,738
00000	61,295	0	0	61,295	0		0	0	Ω	0	0
00000	22,645,007	0	0	22,645,007	0		31,785,115		0	0	22,645,007
00000	4,442,326,000	39,426,541	4,463,442		0		1,085,544,071	3,518,612,118	0	00	4,486,215,983
00000	1,204,364	15,000	0	1,219,364	2,200,000	0002	0	0	0	0	1,219,364
00000	118,233,910	4,573,147	0	122,807,057	133,000,000	0003	0	0	0	0	122,807,057
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates	4,616,451,142		4,463,442		446,839,000	XXX	1,118,189,065		C	0	4,665,274,149
1099999. Total General Account - Life and Annuity Non-Affiliates	4,629,761,445		4,463,442	4,708,169,191		XXX	1, 118, 189, 065	3,518,612,118	C	9,006,477	4,674,280,626
1199999. Total General Account Life and Annuity	4,629,761,445	73,944,304	4,463,442	4,708,169,191	446,839,000	XXX	1, 118, 189, 065	3,518,612,118	C	9,006,477	4,674,280,626
1499999. Total General Account - Accident and Health U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates	0	0	0	0	0	XXX	0	0	C	0	0
1899999. Total General Account - Accident and Health Affiliates	0	0	0	0	0	XXX	0	0	C	0	0
00000	483,040,353	(2,011,565)	507,729	481,536,517	0		462,494,585	108,073,259	0	0	481,536,517
2099999. General Account - Accident and Health Non-U.S. Non-Affiliates	483,040,353	(2,011,565)	507,729	481,536,517	0	XXX	462,494,585	108,073,259	C	0	481,536,517
2199999. Total General Account - Accident and Health Non-Affiliates	483,040,353	(2,011,565)	507,729	481,536,517	0	XXX	462,494,585	108,073,259	C	0	481,536,517
2299999. Total General Account Accident and Health	483,040,353	(2,011,565)	507,729	481,536,517	0	XXX	462,494,585	108,073,259	C	0	481,536,517
2399999. Total General Account	5,112,801,798	71,932,739	4,971,171	5, 189, 705, 708	446,839,000	XXX	1,580,683,650	3,626,685,377	C	9,006,477	5, 155, 817, 143
2699999. Total Separate Accounts - U.S. Affiliates	0	0	0	0	0	XXX	0	0	C	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates	0	0	0	0	0	XXX	0	0	C	0	0
3099999. Total Separate Accounts - Affiliates	0	0	0	0	0	XXX	0	0	C	0	0
3399999. Total Separate Accounts - Non-Affiliates	0	0	0	0	0	XXX	0	0	C	0	0
3499999. Total Separate Accounts	0	0	0	0	0	XXX	0	0	C	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)	13,310,303	29,523,444	0	42,833,747	0	XXX	0	0	C	9,006,477	9,006,477
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)	5,099,491,495	42,409,295	4,971,171	5,146,871,961	446,839,000	XXX	1,580,683,650	3,626,685,377	C	0	5,146,810,666
9999999 - Totals	5,112,801,798	71,932,739	4,971,171	5,189,705,708	446,839,000	XXX	1,580,683,650	3,626,685,377	C	9,006,477	5, 155, 817, 143

	suing or				
	nfirming	Letters			
	Bank	of			
_	ference	Credit	American Bankers Association		Letters of
N	umber	Code	(ABA) Routing Number	Issuing or Confirming Bank Name	Credit Amount
		2	121000248	Wells Fargo Bank N.A.	100
0001		2	021000089	Citibank, N.A.	100
0001		2	02 100002 1	JP Morgan Unase	100
0001		2	026009593	Bank of America, N.A.	100
0001		2	026002574	Barclays Bank Plc	75
0001		2	021001088	HSBC Bank USA N.A.	75
0001		2	026009632	The Bank of Tokyo-Mitsubishi UFJ Ltd	100
0001		2	026009917	Australia and New Zealand Banking Group Limited	50
		2	121000248	Wells Fargo Bank N.A. as Fronting Bank for ING Bank N.V., London Branch	75
0001		2	011000028	State Street Bank and Trust Company	50
0001		2	026004093	Royal Bank of Canada	75
		2	026002561		50
0004		2	021000018	The Bank of New York Mellon	50
0001		2	121000248	Wells Fargo Bank N.A.	72.473.953
0001		2	026009593	Bank of America, N.A.	72,473,953
		2	021000089	Citibank, N.A.	72,473,953
0001		2	021000021	JP Morgan Chase	72,473,953

Con B Refe Nu 0001 0002 0003 0003 0003	uing or Infirming Bank erence umber	1 2 2 2 2	121000248 121000248 026007689 026008073 026003780 021001088	Issuing or Confirming Bank Name  Goldman Sachs Bank USA	Letters of Credit Amount 
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## **SCHEDULE S - PART 5**

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

	- 1		•		-				ricinsu		ca to ocit			Decembe	· · · -	πι τσαι (ψ	ooo Onnico	·u)	0 !! !						0.5	
1		2	3	4	5	6	/	8	9	10	11	12	13	14	15				Collateral				23	24	25	26
																16	17	18	19	20	21	22		Percent		
																							_	Credit		
																							Percent	Allowed		Liability for
																							of	on Net		Reins-
								_							Dollar								Collateral	Obli-	Amount of	urance
								Percent				Total			Amount of								Provided	gation	Credit	with
						Certified		Collat-				Recover-		Net	Collateral										Allowed for	_Certified
						Rein-		eral		Paid and		able/		Obligation	Required			Issuing or		Funds		Total	Obli-	Collateral	Net	Reinsurers
	_					surer	Effective	Required		Unpaid		Reserve		Subject	for Full			Confirming		Deposited		Collateral	gation	(Col. 23 /	Obligation	Due to
NAI	-				Domi-	Rating	Date of	for Full	D	Losses		Credit	Miscellan-	to	Credit	NA DOLL		Bank	T	by and			Subject to		Subject to	Collateral
Con		ın	F#		ciliary	(1	Certified	Credit	Reserve	Recover-	Other	Taken	eous	Collateral	(Col. 14	Multiple	1 - 11	Reference	Trust	Withheld			Collateral		Collateral	Deficiency
pan		ID	Effective	Name of Delanous	Juris-	through	Reinsurer	(0% -	Credit	able	Other	(Col. 9 +	Balances	(Col. 12 -	Times	Beneficiary	Letters	Number	Agree-	from	Other	17 + 19 +		Exceed	(Col. 14 x	(Col. 14 -
Cod		lumber	Date	Name of Reinsurer	diction	6)	Rating	100%)	Taken	(Debit)	Debits	10 + 11)	(Credit)	13)	Col. 8)	Trust	of Credit	(a)	ments	Reinsurers	Other	20 + 21)	Col. 14)	100%)	Col. 24)	Col. 25)
				ount - Life and Annuity U.S.					0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
				ount - Life and Annuity Non-		iates			0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
				ount - Life and Annuity Affili			1		0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
				Athene Life Re Ltd	. BMU	3	.06/11/2020 .		25,935,034,268	237,428,702	, , .	26,374,556,228	. , ,	26,387,038,753			1,200,000,000			28,155,618,342		29,421,026,036			26,387,038,753	0
				Life and Annuity Non-U.S.		ates			25,935,034,268	237,428,702	, , .	26,374,556,228	. , ,	26,387,038,753			1,200,000,000	XXX	65,407,694	28,155,618,342		29,421,026,036			26,387,038,753	0
				ount - Life and Annuity Non	-Affiliates				25,935,034,268	237,428,702	, , .	26,374,556,228		26,387,038,753			1,200,000,000	XXX	-, , ,	28,155,618,342		29,421,026,036			26,387,038,753	0
				ount Life and Annuity					25,935,034,268	237,428,702	202,093,258	26,374,556,228	(12,482,525	26,387,038,753	5,277,407,751	0	1,200,000,000	XXX	65,407,694	28,155,618,342	0	29,421,026,036			26,387,038,753	0
				ount - Accident and Health					0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
_				ount - Accident and Health		Affiliates			0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
				ount - Accident and Health					0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
219	9999.	Total Ge	eneral Acc	ount - Accident and Health	Non-Affilia	ates			0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
				ount Accident and Health					0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
			eneral Acc						25,935,034,268	237,428,702	202,093,258	26,374,556,228	(12,482,525	26,387,038,753	5,277,407,751	0	1,200,000,000	XXX	65,407,694	28,155,618,342	0	29,421,026,036			26,387,038,753	0
269	9999.	Total Se	eparate Ac	counts - U.S. Affiliates					0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
				counts - Non-U.S. Affiliates					0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
309	9999.	Total Se	eparate Ac	counts - Affiliates					0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
339	9999.	Total Se	eparate Ac	counts - Non-Affiliates					0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
349	9999.	Total Se	eparate Ac	counts					0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
359	9999.	Total U.	S. (Sum of	f 039999, 0899999, 14999	99, 19999	99, 2699	999 and 31	99999)	0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
369	9999.	Total No	on-U.S. (Si	um of 0699999, 0999999, 1	799999, 2	099999.	2999999 ar	nd																		
		329999		,,	,	-,			25,935,034,268	237,428,702	202,093,258	26,374,556,228	(12,482,525	26,387,038,753	5,277,407,751	0	1,200,000,000	XXX	65,407,694	28,155,618,342	0	29,421,026,036	XXX	XXX	26,387,038,753	0
999	99999	- Totals							25,935,034,268	237,428,702	202,093,258	26,374,556,228	(12,482,525	26,387,038,753	5,277,407,751	0	1,200,000,000	XXX	65,407,694	28, 155, 618, 342	0	29,421,026,036	XXX	XXX	26,387,038,753	0

(a)	Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name  Credit Agricole Corporate and Investment Bank. NV Branch	Letters of Credit Amount 400,000,000
	0001		· /	Credit Agricole Corporate and Investment Bank, NY Branch	400,000,000
	0001			Societe Generale	500,000,000
	0001	3	026009179	Credit Suisse AG, NY Branch	300,000,000

## **SCHEDULE S - PART 6**

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

		(\$000 (	Omitted) 2	3	4	5
		2020	2019	3 2018	2017	5 2016
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	27,146,170	506,847	445,816	504,458	1,119,558
2.	Commissions and reinsurance expense allowances	1,236,333	33,080	31,402	46 , 164	371, 162
3.	Contract claims	1,268,300	833,768	857,535	862,366	854,840
4.	Surrender benefits and withdrawals for life contracts	194,681	50,244	42,291	34,585	62,237
5.	Dividends to policyholders and refunds to members	50	52	54	63	59
6.	Reserve adjustments on reinsurance ceded	0	0	0	0	0
7.	Increase in aggregate reserve for life and accident and health contracts	25,197,996	(175,444)	(211,471)	(100,260)	587,962
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	78,854	166,203	72,232	82,162	100,645
9.	Aggregate reserves for life and accident and health contracts	33,758,732	8,560,736	8,736,180	8,947,651	9,047,911
10.	Liability for deposit-type contracts	73,942	46,760	48 , 178	48,537	47,375
11.	Contract claims unpaid	169,340	182,033	173,676	186,701	191,409
12.	Amounts recoverable on reinsurance	287,219	36 , 108	29,900	44,425	54,203
13.	Experience rating refunds due or unpaid	71	72	43	158	85
14.	Policyholders' dividends and refunds to members (not included in Line 10)	4,230	4,233	4,188	4,476	4,509
15.	Commissions and reinsurance expense allowances due	2,387	3,015	2,528	3, 125	1,261
16.	Unauthorized reinsurance offset	33,889	64,949	50	45	41
17.	Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	3,626,685	3,761,022	3,748,088	3,603,625	3,523,316
19.	Letters of credit (L)	446,839	180,701	228,701	243,701	246,570
20.	Trust agreements (T)	1,580,684	1,534,000	1,636,282	1,742,914	1,749,272
21.	Other (O)	0	0	0	0	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust	0	0	0	0	0
23.	Funds deposited by and withheld from (F)	28,155,618	0	0	0	0
24.	Letters of credit (L)	1,200,000	0	0	0	0
25.	Trust agreements (T)	65,408	0	0	0	0
26.	Other (O)	0	0	0	0	0

## **SCHEDULE S - PART 7**

		1	2 Doctotoment	3 Destated
		As Reported (net of ceded)	Restatement Adjustments	Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	74,585,574,129	1,498,319	74,587,072,44
2.	Reinsurance (Line 16)	261,075,747	(491,341,262)	(230,265,51
3.	Premiums and considerations (Line 15)	381,579,422	78,853,790	460,433,21
4.	Net credit for ceded reinsurance	xxx	30,805,897,237	30,805,897,23
5.	All other admitted assets (balance)	1,817,771,127	0	1,817,771,12
6.	Total assets excluding Separate Accounts (Line 26)	77,046,000,425	30,394,908,084	107,440,908,50
7.	Separate Account assets (Line 27)	203,756,361,329	0	203,756,361,32
8.	Total assets (Line 28)	280,802,361,754	30,394,908,084	311, 197, 269, 83
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	28,641,465,110	33,758,732,169	62,400,197,27
10.	Liability for deposit-type contracts (Line 3)	11,886,021,839	73,942,855	11,959,964,69
11.	Claim reserves (Line 4)	903,762,962	169,340,356	1,073,103,31
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	9,160,474	4,229,562	13,390,03
13.	Premium & annuity considerations received in advance (Line 8)	2,567,301	169,318	2,736,61
14.	Other contract liabilities (Line 9)	697,873,587	43,710,275	741,583,86
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	33,888,565	(33,888,565)	
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	3,619,872,636	(3,619,872,636)	
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	0	0	
19.	All other liabilities (balance)	26,470,877,673	(1,455,250)	26,469,422,42
20.	Total liabilities excluding Separate Accounts (Line 26)	72,265,490,146	30,394,908,084	102,660,398,23
21.	Separate Account liabilities (Line 27)	203,756,361,329	0	203,756,361,32
22.	Total liabilities (Line 28)	276,021,851,475	30,394,908,084	306,416,759,55
23.	Capital & surplus (Line 38)	4,780,510,279	XXX	4,780,510,27
24.	Total liabilities, capital & surplus (Line 39)	280,802,361,754	30,394,908,084	311,197,269,83
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	33,758,732,169		
26.	Claim reserves	169,340,356		
27.	Policyholder dividends/reserves	4,229,562		
28.	Premium & annuity considerations received in advance	169,318		
29.	Liability for deposit-type contracts	73,942,855		
30.	Other contract liabilities	43,710,275		
31.	Reinsurance ceded assets	491,341,262		
32.	Other ceded reinsurance recoverables	(1,498,319)		
33.	Total ceded reinsurance recoverables	34,539,967,478		
34.	Premiums and considerations	78,853,790		
35.	Reinsurance in unauthorized companies	33,888,565		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	3,619,872,636		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
		1,455,250		

40. Total ceded reinsurance payable/offsets ...

41. Total net credit for ceded reinsurance

3,734,070,241

30,805,897,237

#### ANNUAL STATEMENT FOR THE YEAR 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

2. Alask: 3. Arizor 4. Arkan 5. Califo 6. Coloris 7. Conne 8. Delaw 9. Distric 10. Florid 11. Georg 12. Hawa 13. Idaho 14. Illinois 15. Indiar 16. Iowa 17. Kansa 18. Kentu 19. Louisi 20. Maine	States, Etc. ama	AK AZ AR CA CO CT DE DC FL	L L L	Life Co 2  Life Insurance Premiums  9,821,641  654,688  11,525,979  8,337,210  75,408,257  9,709,384  8,449,714  1,426,543	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees 	Other Considerations	Total Columns 2 through 5 (b)203,957,89919,211,964311,251,911	7  Deposit-Type Contracts
2. Alask: 3. Arizor 4. Arkan 5. Califo 6. Colora 7. Conna 8. Delaw 9. Distric 10. Florid 11. Georg 12. Hawa 13. Idaho 14. Illinois 15. Indiar 16. Iowa 17. Kansa 18. Kentu 19. Louisi 20. Maine	ama	AK AZ AR CA CO CT DE DC FL	Status (a) L L L L L L L L L L L L L L L L L L L	Life Insurance Premiums 9,821,641 654,688 11,525,979 8,337,210 75,408,257 9,709,384 8,449,714	Annuity Considerations	Insurance Premiums, Including Policy, Membership and Other Fees 	Considerations0000	Columns 2 through 5 (b) 203,957,899 19,211,964	Contracts 0
2. Alask: 3. Arizor 4. Arkan 5. Califo 6. Colore 7. Conne 8. Delaw 9. Distric 10. Florid 11. Georg 12. Hawa 13. Idaho 14. Illinois 15. Indiar 16. Iowa 17. Kansa 18. Kentu 19. Louisi 20. Maine	ama	AK AZ AR CA CO CT DE DC FL	Status (a) L L L L L L L L L L L L L L L L L L L	Premiums 9,821,641 654,688 11,525,979 8,337,210 75,408,257 9,709,384 8,449,714	Considerations	Insurance Premiums, Including Policy, Membership and Other Fees 	Considerations0000	Columns 2 through 5 (b) 203,957,899 19,211,964	Contracts 0
2. Alask: 3. Arizor 4. Arkan 5. Califo 6. Colore 7. Conne 8. Delaw 9. Distric 10. Florid 11. Georg 12. Hawa 13. Idaho 14. Illinois 15. Indiar 16. Iowa 17. Kansa 18. Kentu 19. Louisi 20. Maine	ama	AK AZ AR CA CO CT DE DC FL	Status (a) L L L L L L L L L L L L L L L L L L L	Premiums 9,821,641 654,688 11,525,979 8,337,210 75,408,257 9,709,384 8,449,714	Considerations	Including Policy, Membership and Other Fees 	Considerations0000	Columns 2 through 5 (b) 203,957,899 19,211,964	Contracts 0
2. Alask: 3. Arizor 4. Arkan 5. Califo 6. Colore 7. Conne 8. Delaw 9. Distric 10. Florid 11. Georg 12. Hawa 13. Idaho 14. Illinois 15. Indiar 16. Iowa 17. Kansa 18. Kentu 19. Louisi 20. Maine	ama	AK AZ AR CA CO CT DE DC FL	(a) L L L L L L	Premiums 9,821,641 654,688 11,525,979 8,337,210 75,408,257 9,709,384 8,449,714	Considerations	Membership and Other Fees 	Considerations	(b) 203,957,89919,211,964	Contracts 0
2. Alask: 3. Arizor 4. Arkan 5. Califo 6. Colore 7. Conne 8. Delaw 9. Distric 10. Florid 11. Georg 12. Hawa 13. Idaho 14. Illinois 15. Indiar 16. Iowa 17. Kansa 18. Kentu 19. Louisi 20. Maine	ama	AK AZ AR CA CO CT DE DC FL		9,821,641 	193,967,058 18,538,229 299,215,287 92,645,747 1,610,647,220	169, 200 19, 047 510, 645 208, 645	0 0	203,957,899 19,211,964	
2. Alask: 3. Arizor 4. Arkan 5. Califo 6. Colore 7. Conne 8. Delaw 9. Distric 10. Florid 11. Georg 12. Hawa 13. Idaho 14. Illinois 15. Indiar 16. Iowa 17. Kansa 18. Kentu 19. Louisi 20. Maine	sa	AK AZ AR CA CO CT DE DC FL	L	654,688 .11,525,979 .8,337,210 .75,408,257 .9,709,384 .8,449,714		19,047 510,645 208,645	0 0	19,211,964	
3. Arizor 4. Arkan 5. Califo 6. Colora 7. Conne 8. Delaw 9. Distric 10. Florid 11. Georg 12. Hawa 13. Idaho 14. Illinois 15. Indiar 16. Iowa 17. Kansa 18. Kentu 19. Louisi 20. Maine	nna	AZ AR CA CO CT DE DC FL	L		299,215,287 92,645,747 1,610,647,220	510,645 208,645	0		
4. Arkan 5. Califo 6. Colora 7. Conne 8. Delaw 9. Distric 10. Florid 11. Georg 12. Hawa 13. Idaho 14. Illinois 15. Indiar 16. Iowa 17. Kansa 18. Kentu 19. Louisi 20. Maine	nsas	AR CA CO CT DE DC FL	L		92,645,747 1,610,647,220	208,645	-	l311,251,911 L	
5. Califo 6. Colora 7. Conne 8. Delaw 9. Distric 10. Florid 11. Georg 12. Hawa 13. Idaho 14. Illinois 15. Indiar 16. Iowa 17. Kansa 18. Kentu 19. Louisi 20. Maine	ornia	CA CO CT DE DC FL GA	L	75,408,257 9,709,384 8,449,714	1,610,647,220	208,645			
6. Colora 7. Conne 8. Delaw 9. Distric 10. Florid 11. Georg 12. Hawa 13. Idaho 14. Illinois 15. Indiar 16. Iowa . 17. Kansa 18. Kentu 19. Louisi 20. Maine	rado	CO CT DE DC FL GA	L L L	9,709,384 8,449,714			0	101, 191, 602	44,397
7. Conne 8. Delaw 9. Distric 10. Florid 11. Georg 12. Hawa 13. Idaho 14. Illinois 15. Indiar 16. Iowa a 17. Kansa 18. Kentu 19. Louisi 20. Maine	necticut	CT DE DC FL GA	LLL	8,449,714	311.664.050	2,830,074	0	1,688,885,551	251,99
8. Delaw 9. District 10. Floridd 11. Georg 12. Hawa 13. Idaho 14. Illinois 15. Indiar 16. Iowa a 17. Kansa 18. Kentu 19. Louisi 20. Maine	ware	DE DC FL GA	L	, ,		396,000	0	321,769,434	(
9. Distric 10. Florid 11. Georg 12. Hawa 13. Idaho 14. Illinois 15. Indiar 16. Iowa 17. Kansa 18. Kentu 19. Louisi 20. Maine	ict of Columbia da	DC FL GA	L	1 426 542	383,594,232	132,487	0	392 , 176 , 433	(
10. Florid 11. Georg 12. Hawa 13. Idaho 14. Illinois 15. Indiar 16. Iowa 17. Kansa 18. Kentu 19. Louisi 20. Maine	dagia	FL GA		1,420,343	80,567,587	31,997	0	82,026,127	1,234,182,96
10. Florid 11. Georg 12. Hawa 13. Idaho 14. Illinois 15. Indiar 16. Iowa 17. Kansa 18. Kentu 19. Louisi 20. Maine	dagia	FL GA		769,336	28,872,569	44,861	0	29,686,766	
11. Georg 12. Hawa 13. Idaho 14. Illinois 15. Indiar 16. Iowa 17. Kansa 18. Kentu 19. Louisi 20. Maine	gia	GA	L	45,776,306	1,308,159,734	1.586.846	0	1,355,522,886	142 . 182
12. Hawa 13. Idaho 14. Illinois 15. Indiar 16. Iowa 17. Kansa 18. Kentu 19. Louisi 20. Maine	aii		L	33,812,004	364,627,923	386,471	0	398,826,398	(
13. Idaho 14. Illinois 15. Indiar 16. Iowa . 17. Kansa 18. Kentu 19. Louisi 20. Maine	)is		L	2,343,685	83,038,097	337,690	0	85,719,472	
14. Illinois 15. Indian 16. Iowa 17. Kansa 18. Kentu 19. Louisi 20. Maine	is		L	3, 112, 174	53,490,716		0	56,763,153	
15. Indian 16. Iowa 17. Kansa 18. Kentu 19. Louisi 20. Maine				32,493,879	732,802,341	160,263 1,596,604			
16. lowa 17. Kansa 18. Kentu 19. Louisi 20. Maine	na		<u>L</u>				0	766,892,824	1,063,000
17. Kansa 18. Kentu 19. Louisi 20. Maine			L	12,034,154	347, 182,099	246,064	0	359,462,317	50,958,000
18. Kentu 19. Louisi 20. Maine			L	8,206,097	205,539,400	417,320	0	214, 162,817	
19. Louisi 20. Maine	as		L	8,115,202	146,061,138	425,540	0	154,601,880	(
20. Maine	ucky	KY	L	7,000,597	136,392,212	404, 173	0	143,796,982	(
	siana	LA	L	12,868,012	228,937,933	326,759	0	242, 132, 704	(
	e	ME .	L	1,261,337	75,206,144	43,722	0	76,511,203	
21. Maryl	land		L	13,386,871	388,045,852	527,201	0	401,959,924	
	sachusetts			13, 199, 504	547,659,361	283.986	0	561,142,851	251.71
	igan			30,889,912	1,047,087,163	578.896	0	1,078,555,971	345,40
	esota		L		1,047,067,163	363,202		331.074.926	247,91
							0		,
	issippi			5,298,268	87, 178, 353	197,272	0	92,673,893	
	ouri			15,045,287	232,679,915	478,460	0	248,203,662	
	ana		<u>L</u>	1,511,105	42,054,873	57,801	0	43,623,779	
	aska			6,602,552	106, 151,835	312,834	0		
	ıda		L	4,528,501	136,297,531	160,491	0	140,986,523	
30. New I	Hampshire	NH	L	2,361,666	137,706,461	36,230	0	140 , 104 , 357	69,62
31. New 3	Jersey	NJ	L	17,911,578	918,017,560	251,246	0	936, 180, 384	431,70
32. New N	Mexico	NM	L	3,520,583	66,709,677	372,473	0	70,602,733	30,00
33. New \	York		N	7,250,369	145,881,704	154,429	0	153,286,502	
	n Carolina		1	24,053,887	518,718,669	715,581	0	543,488,137	
	n Dakota			1,859,324	46,272,005	144.732	0	48,276,061	
	- Danota		L	20,531,914	720,462,311	653,490	0	741,647,715	
	homa			8,415,552	124,518,487		0		,
			<u>-</u>			273,288		133,207,327	(
	on		Ļ	5,918,177	144,535,235	293, 194	0	150,746,606	15,000
	sylvania			24,782,448	1,078,441,364	629,457	0	1, 103, 853, 269	197,000
	le Island		L	1,341,270	98,904,626	44,524	0	100,290,420	(
41. South	h Carolina			20,454,151	257,989,368	204,042	0	278,647,561	(
42. South	h Dakota	SD	L	2, 118, 439	49,981,613	199,490	0	52,299,542	23,358
43. Tenne	essee			15,723,639	361,907,336	384,581	0	378.015.556	
44. Texas	S			48,361,678	1, 155, 231, 236	8,608,334	0	1,212,201,248	1.795.67
				4,248,367		44,020	0	, , ,	(
	nont		L		57,181,211		0	57,771,832	
	nia			16,752,975	504,982,792	,	0		50.000
_					, ,			522,251,856	
	hington			11,536,630	223, 158, 480	6,674,662	0	241,369,772	46
	t Virginia			1,570,131	93,600,519		0	95,321,878	32
	onsin			10,736,886	387,678,597	302,249	0	398 , 717 , 732	53,98
	ming			910,338	28,564,541	41,318	0	29,516,197	(
52. Ameri	rican Samoa	AS	N	0	0	0	0	0	(
53. Guam	n	GU	N	93, 161	0	0	0	93, 161	(
54. Puerto	to Rico	PR .	N.	566,647	854,026	663,592	0	2,084,265	
	Virgin Islands			49,324	48,692	0	0	98,016	(
	nern Mariana Islands		N	410	0	0	0	410	(
	ida		N.	83, 154	0	1, 112	0	84,266	
	egate Other Alien		XXX	2.282.396	3.434.225	5,834	0	5,722,455	
	otal				16,871,289,181		0		
	oraiorting entity contributions for employee be		XXX	647,734,465	10,011,269,181	250, 909 , 4د	0	17,553,633,271	1,290,676,53
	orting entity contributions for employee be	ielits	XXX	0	0	0	0	0	
	ns lends or refunds applied to purchase paid	-un	^^^	0			0	[	
	letions or returnos applied to purchase paid litions and annuities		XXX	10 , 131 , 862	0	0	0	10, 131, 862	
	lends or refunds applied to shorten endow								
	premium paying period		XXX	0	0	0	0	0	
	nium or annuity considerations waived und								
	ability or other contract provisions		XXX	11, 145,679	0	1,596,012	0	12,741,691	
	egate or other amounts not allocable by S		XXX	0	0	0	0	0	
	ls (Direct Business)		XXX	669,012,006	16,871,289,181		0	17,576,506,824	1,290,676,53
	reinsurance assumed		XXX	120,260,114	1, 118, 826, 997	4,985,356	0		
	ls (All Business)		XXX	789,272,120	17,990,116,178		0	18,820,579,291	1,290,676,53
	reinsurance ceded		XXX	297,550,108	26,894,735,521		0	27,233,476,622	
					, , ,				1 200 676 52
	ls (All Business) less Reinsurance Ceded		XXX	491,722,012	(8,904,619,343)	(c) 0	0	(8,412,897,331)	1,290,676,53
	AILS OF WRITE-INS							_	
	Other Alien		XXX	2,282,396	3,434,225	5,834	0	5,722,455	
			XXX			ļ		ļ	
58003.			XXX					ļl	
58998. Sumr	mary of remaining write-ins for Line 58 fro	m							
	rflow page		XXX	0	0	0	0	0	
58999. Totals	ls (Lines 58001 through 58003 plus								
	98)(Line 58 above)		XXX	2,282,396	3,434,225	5,834	0	5,722,455	
9401.			XXX						
			XXX						
9403.								[	
	many of remaining write inc feet line 0.4 fee	m	XXX						
	mary of remaining write-ins for Line 94 fro		vvv	^	0	0	^	_	
	rflow page		XXX	0	0	0	0	0	
	ls (Lines 9401 through 9403 plus 9498)(Li above)	i IC	XXX	0	0	0	0	0	

<sup>(</sup>a) Active Status Counts:L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG. R - Registered - Non-domiciled RRGs... 50 Q - Qualified - Qualified or accredited reinsurer.....

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

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

<sup>(</sup>b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations are allocated by state according to the residency of the policy or contract holder on the date the premium/consideration is received. GU and Canada- Admitted to service exisiting business.

(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**

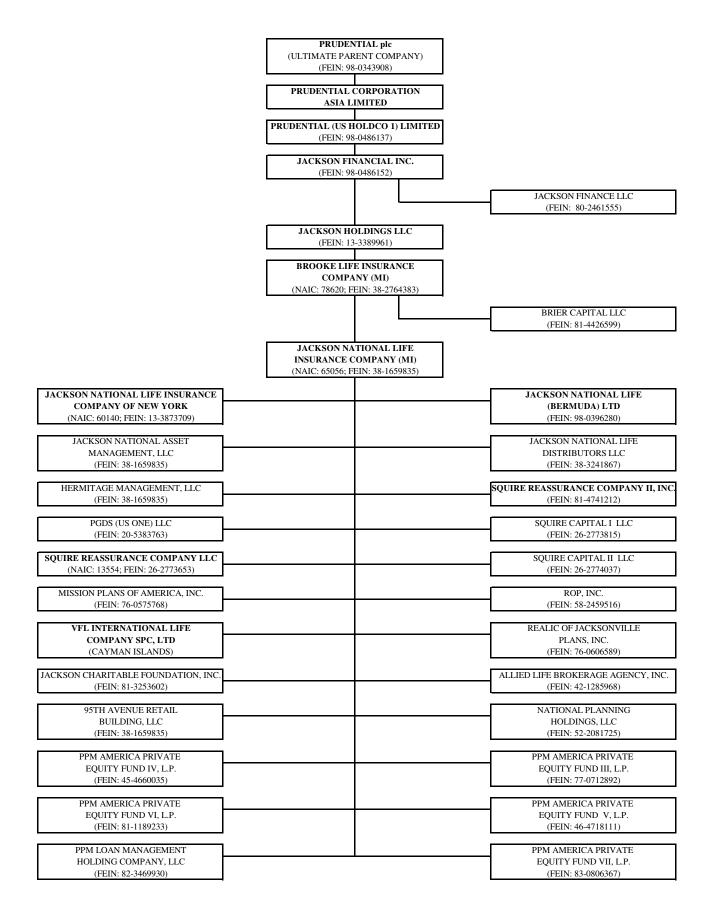
#### **INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN**

Allocated by States and Territories

Direct Business Only

					Direct Bus			1 0
			1	2	3 Disability	4 Long-Term	5	6
			Life	Annuities	Income	Care		
	States, Etc.		(Group and Individual)	(Group and Individual)	(Group and Individual)	(Group and Individual)	Deposit-Type Contracts	Totals
	·	•	9,821,641	193,967,058	76,295	00 105	0	203,904,099
1.	Alabama					*		
2.	Alaska		654,688	18,538,229	7,763	10,093	0	19,210,773
3.	Arizona		11,525,979	299,215,287	188,777	298 , 131	0	311,228,174
4.	Arkansas	AR	8,337,210	92,645,747	91, 171	30,582	44,397	101, 149, 107
5.	California	CA	75,408,257	1,610,647,220	2, 159, 170	464 , 167	251,994	1,688,930,808
6.	Colorado	СО	9,709,384	311,664,050	239,086	129,070	0	321,741,590
7.	Connecticut		8,449,714	383,594,232	124,745	5,431	0	392, 174, 122
8.	Delaware		1,426,543	80,567,587	9,820	21,695	1,234,182,967	1,316,208,612
9.	District of Columbia		769,336	28,872,569		8,346	0	29,686,374
10.	Florida		45,776,306	1,308,159,734	729 , 177	650,919	142 , 182	1,355,458,318
11.	Georgia		33,812,004	364,627,923	270,570	74,019	0	398,784,516
12.	Hawaii	HI	2,343,685	83,038,097	85,116	3,576	0	85,470,474
13.	ldaho	ID	3, 112, 174	53,490,716	22,530	121, 124	0	56,746,544
14.	Illinois	IL	32,493,879	732,802,341	1,089,909	374,271	1,063,000	767,823,400
15.	Indiana	IN	12,034,154	347, 182,099	197,636	35,011	50,958,000	410,406,900
16.	lowa		8,206,097	205,539,400	60,368	348 , 176	0	214, 154, 041
17.	Kansas		8,115,202	146,061,138	167,060	246,517	0	154,589,917
	Kentucky		7,000,597		177,919	108,304	0	143,679,032
18.								
19.	Louisiana		12,868,012	228,937,933	160,849	40,226	0	242,007,020
20.	Maine		1,261,337	75,206,144	23,119	20,248	0	76,510,848
21.	Maryland	MD	13,386,871	388,045,852	487,589	34,895	0	401,955,207
22.	Massachusetts	MA	13, 199, 504	547,659,361	273,907	5,464	251,718	561,389,954
23.	Michigan	MI	30,889,912	1,047,087,163	333,742	237,254	345,401	1,078,893,472
24.	Minnesota	MN	10 , 130 , 436	320,581,288	213, 179	127,933	247,916	331,300,752
25.	Mississippi	MS	5,298,268		87,333	43,643	0	92,607,597
26.	Missouri		15,045,287	232.679.915	146,693	300,519	0	
27.	Montana		1,511,105	42,054,873	24,462	31,261	0	
					1			, ,
28.	Nebraska		6,602,552	106, 151,835	41,359	263,007	0	
29.	Nevada		4,528,501	136,297,531	75,303	76,004	0	140,977,339
30.	New Hampshire	NH	2,361,666		33,382		69,623	
31.	New Jersey	NJ	17,911,578	918,017,560	208,624	34,265	431,705	936,603,732
32.	New Mexico	NM	3,520,583	66,709,677	33,620	321,817	30,000	70,615,697
33.	New York	NY	7,250,369	145,881,704	116,944	35,124	0	153,284,141
34.	North Carolina	NC	24,053,887	518,718,669	345,860	140,911	0	543,259,327
35.	North Dakota		1,859,324	46,272,005	11,565	130,095	0	48,272,989
36.	Ohio		00 504 044	720,462,311	551,516	69,718		742,137,581
			8,415,552	124,518,487	79,540	29,463	0	133,043,042
37.	Oklahoma							
38.	Oregon		5,918,177	144,535,235	93,734	187,497	15,000	150,749,643
39.	Pennsylvania		24,782,448	1,078,441,364	520,672	101,119	197,000	1, 104, 042, 603
40.	Rhode Island		1,341,270	98,904,626	35,737	8,624	0	100,290,257
41.	South Carolina	SC	20 , 454 , 151	257,989,368	79,611	78,766	0	278,601,896
42.	South Dakota	SD	2,118,439	49,981,613	30 , 171	162,322	23,358	52,315,903
43.	Tennessee	TN	15,723,639	361,907,336	151,671	137,993	0	377,920,639
44.	Texas		48,361,678	1, 155, 231, 236	904,800	6,929,403	1,795,677	1,213,222,794
45.	Utah		4,248,367	137,622,559	28,146	11,812		141,910,884
46.	Vermont		580,736	57,181,211	7,081	2,658	0	57,771,686
			16,752,975	504,982,792	216,370	113,421	50,000	522, 115,558
47.	Virginia						-	
48.	Washington			223, 158, 480	123,546	6,528,292	461	241,347,409
49.	West Virginia		1,570,131	93,600,519	37,274	17,267	32	95,225,223
50.	Wisconsin		10,736,886	387,678,597	211,376	81,284	53,985	398,762,128
51.	Wyoming	WY	910,338	28,564,541	13,043	25,752	0	29,513,674
52.	American Samoa	AS	0	0	0	0	0	0
53.	Guam	GU	93,161	0	0	0	0	93, 161
54.	Puerto Rico		566,647	854,026	663,403	0	0	
55.	U.S. Virgin Islands		49,324	48.692	0	0	0	
56.	Northern Mariana Islands		410	0,032	0	0	0	,
57.	Canada			0	0	0	0	83, 154
58.	Aggregate Other Alien	OT	2,282,396	3,434,225	7,958	0	0	5,724,579
59.	Total		647,734,465	16,871,289,181	12,106,414	19,299,151	1,290,676,538	18,841,105,749

# SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 - ORGANIZATIONAL CHART



## SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

				_	ŭ	,	8	9	10	11	_12	13	14	15	16
											Туре	lf lf			
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board.	Owner-		SCA	
						Exchange		Domi-	ship		Management.	ship		Filina	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact.	Provide		Re-	
2		_	ID	Federal		(U.S. or	Parent, Subsidiaries			Directly Controlled by	Influence.	Percen-	Ultimate Controlling	-	
Group	One we News	Company		RSSD	Oll		Or Affiliates	Loca-	Reporting					quired?	*
Code	Group Name	Code	Number	RSSD	CIK	International)		tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	
.0918 JACKSON			38-1659835				JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	RE	BROOKE LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
.0918 JACKSON	l	78620	38-2764383				BROOKE LIFE INSURANCE COMPANY	MI	UDP	JACKSON HOLDINGS LLC	Ownership	100.000	PRUDENTIAL plc	N	
							JACKSON NATIONAL LIFE INSURANCE COMPANY OF								
.0918 JACKSON			13-3873709				NEW YORK	NY	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
.0918 JACKSON			26-2773653				SQUIRE REASSURANCE COMPANY LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
.0918 JACKSON	١		81-4741212				SQUIRE REASSURANCE COMPANY II, INC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			81-4426599				BRIER CAPITAL LLC	MI	NI A	BROOKE LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			13-3389961				JACKSON HOLDINGS LLC	DE	UIP	JACKSON FINANCIAL INC	Ownership	100.000	PRUDENTIAL plc	N	
			98-0486152				JACKSON FINANCIAL INC.	DE	UIP	PRUDENTIAL (US HOLDCO 1) LIMITED	Ownership	90.100	PRUDENTIAL plc	N	
			80-2461555				JACKSON FINANCE LLC	MI	NI A	JACKSON FINANCIAL INC	Ownership	100.000	PRUDENTIAL plc	N	
			98-0486137				PRUDENTIAL (US HOLDCO 1) LIMITED	GBR	UIP	PRUDENTIAL CORPORATION ASIA LIMITED	Ownership	100.000	PRUDENTIAL plc	N	
							PRUDENTIAL CORPORATION ASIA LIMITED	HKG	UIP	PRUDENTIAL plc	Ownership	100.000	PRUDENTIAL plc	N	
			98-0343908			NEW YORK STOCK EXCHANGE	PRUDENTIAL plc	GBR	UIP	PUBLICLY TRADED	Board of Directors	0.000	PRUDENTIAL plc	N	
			38-1659835				HERMITAGE MANAGEMENT, LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL pic	N	
			38-1659835				JACKSON NATIONAL ASSET MANAGEMENT, LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			38-3241867				JACKSON NATIONAL LIFE DISTRIBUTORS LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL pic	N	
			98-0396280				JACKSON NATIONAL LIFE (BERMUDA) LTD	_BMU	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL pic	N	
			20-5383763				PGDS (US ONE) LLC	DE	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL pic	N N	
			26-2773815				SQUIRE CAPITAL   LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership.	100.000	PRUDENTIAL pic	N	
			26-2774037				SQUIRE CAPITAL II LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership.	100.000	PRUDENTIAL pic	N	
			76-0575768				MISSION PLANS OF AMERICA. INC.	TX	DS.	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL pic	N	
			58-2459516				ROP. INC.	DE	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership.	100.000	PRUDENTIAL pic	IV	
			30-2439310				VFL INTERNATIONAL LIFE COMPANY SPC. LTD.	CYM	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL pic	N.	
			76-0606589				REALIC OF JACKSONVILLE PLANS. INC.	TX	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY		100.000	PRUDENTIAL pic	NL	
											Ownership			N	
			42-1285968				ALLIED LIFE BROKERAGE AGENCY, INC.	IA	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			81-3253602				JACKSON CHARITABLE FOUNDATION, INC.	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			52-2081725				NATIONAL PLANNING HOLDINGS, LLC	DE	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			38-1659835				95TH AVENUE RETAIL BUILDING, LLC	IL	NI A	JACKSON NATIONAL LIFE INSURANCE COMPANY	Management	0.000	PRUDENTIAL plc	N	
			77-0712892				PPM AMERICA PRIVATE EQUITY FUND III L.P	DE		PPM AMERICA, INC	Management	0.000	PRUDENTIAL plc	N	
			45-4660035				PPM AMERICA PRIVATE EQUITY FUND IV L.P	DE	NI A	PPM AMERICA, INC	Management	0.000	PRUDENTIAL pic	N	
			46-4718111				PPM AMERICA PRIVATE EQUITY FUND V L.P	DE		PPM AMERICA, INC	Management	0.000	PRUDENTIAL plc	N	
			81-1189233				PPM AMERICA PRIVATE EQUITY FUND VI L.P	DE	NI A	PPM AMERICA, INC	Management	0.000	PRUDENTIAL plc	N	
			83-0806367				PPM AMERICA PRIVATE EQUITY FUND VII L.P	DE	NI A	PPM AMERICA, INC	Management	0.000	PRUDENTIAL plc	N	
			82-3469930				PPM LOAN MANAGEMENT HOLDING COMPANY, LLC	DE	NI A	PPM AMERICA, INC	Management	0.000	PRUDENTIAL plc	N	

Asterisk	Explanation	

## SCHEDULE Y

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

		FAILL 4	- SUMMAR	II OI III		IIIANOAC	TIONS W	IIII ANI		IAILS		
1	2	3	4	5	6	7	8	9	10	11	12	13
						Income/						
						(Disbursements)						
					Purchases, Sales	Incurred in		. ,				Reinsurance
					or Exchanges of Loans, Securities,	Connection with Guarantees or		Income/ (Disbursements)		Any Other Material Activity Not in the		Recoverable/
NAIC					Real Estate,	Undertakings for	Management	Incurred Under		Ordinary Course of		(Payable) on Losses and/or
Company	ID	Names of Insurers and Parent,	Shareholder	Capital	Mortgage Loans or	the Benefit of any	Agreements and	Reinsurance		the Insurer's		Reserve Credit
Code	Number	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements	*	Business	Totals	Taken/(Liability)
78620	38-2764383	Brooke Life Insurance Company	0	26,000,000	0	0	0	0		0	26,000,000	(49,521,905)
	30-0024958	Curian Capital, LLC	(671,086)	0	0	0	0	0		0	(671,086)	0
	13-3389961	Jackson Holdings, LLC	0	(526,000,000)	0	0	0	0		0	(526,000,000)	0
	38-1659835	Jackson National Asset Management, LLC	(535,500,000)	0	0	0	0	0		0	(535,500,000)	0
65056	38-1659835	Jackson National Life Insurance Company	576,874,821	492,465,601	0	0	0	0		0	1,069,340,422	(880,624,262)
60140	13-3873709	Jackson National Life Insurance Company										
		of New York	0	2,534,399	0	0	0	0		0	2,534,399	1,771,117,308
	52-2081725	National Planning Holdings, LLC	(40,703,735)	5,000,000	0	0	0	0		0	(35,703,735)	0
16094	81–4741212	Squire Reassurance Comapny II, Inc	0	0	0	0	0	0		0	0	(511,636,592)
		VFL International Life Company SPC, LTD	0	0	0	0	0	0		0	0	151,794
										-		
								<del> </del>	-	+		
								<del> </del>	1	†		
9999999 Co	ntrol Totale		n	Λ	n	Λ	Λ	0	XXX	n	Λ	329,486,343
333333 OC	Jilioi Tolais		U	U	0	U	U	U	^^^	0	U	329,400,343

### 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
1.	MARCH FILING  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
5.	APRIL FILING 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
9.	JUNE FILING 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
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
supple:	lowing supplemental reports are required to be filed as part of your annual statement filing if your company is engaged in the type of busines ment. However, in the event that your company does not transact the type of business for which the special report must be filed, your response 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 whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.  MARCH FILING	onse of NO to the
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	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 BBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION

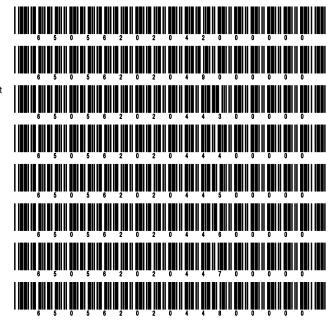
#### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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? N0 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? 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? Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of 30. domicile and electronically with the NAIC by March 1? 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?. Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the 32. NAIC by March 1? Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of 33. Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by N0 Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies). 34. 35. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? YES Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? 36. NΩ 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? N0 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? 38 N0 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 NΩ Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?.. 40. **APRIL FILING** Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by 41. YES April 1? Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? .... 42 YES 43 Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies) ... NO 44. Will the Accident and Health Policy Experience Exhibit be filed by April 1? YES Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? .... 45. N0 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 NO. Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30? 47. N0 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 Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? ..... Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? ..... YES 51. 52 Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? .. YES **AUGUST FILING** Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?.... YES 53. 12. 14 18 19 20 21 22 23 Certifications will be prepared in accordance with VM-31 and included in the PBR Actuarial Report which shall be submitted to the state of domicile no 26 later than April 1. 27. 28 33. 34 36. 37. 38 39 43 45.

Bar Codes

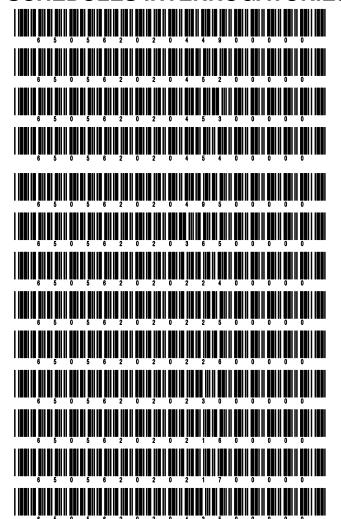
47.

- 12. SIS Stockholder Information Supplement [Document Identifier 420]
- 14. Trusteed Surplus Statement [Document Identifier 490]
- Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefi [Document Identifier 443]
- Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]
- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



#### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 24. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
- 27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]
- 28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]
- 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]
- 34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]
- 36. Medicare Part D Coverage Supplement [Document Identifier 365]
- Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]
- Relief from the one-year cooling off period for independent CPA [Document Identifier 225]
- 39. Relief from the Requirements for Audit Committees [Document Identifier 226]
- 43. Credit Insurance Experience Exhibit [Document Identifier 230]
- 45. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]
- Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]
- 47. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]



#### **OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for	Assets	Line 25
--------------------------	--------	---------

/ taaitioi	Idi VVIIIC III3 IOI 7133CI3 EIIIC E3				
			Current Year		Prior Year
		1	2	3	4
				Net Admitted Assets	Net Admitted
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Assets
2504.	Prepaid operating expenses	9,759,059	9,759,059	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	9,759,059	9,759,059	0	0

#### Additional Write-ins for Liabilities Line 25

		1	2
		Current Year	Prior Year
2504.	Interest payable on death claims	29,622,216	28,963,371
2505.			5,942,708
2506.	Investment escrow & unallocated proceeds		(136,658,546)
2507.	Unclaimed property	28,480,849	24,979,529
2508.	Collateral payable	1,345,268,146	938,312,000
2509.	Repurchase agreements	1,100,038,993	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,516,748,795	861,539,062

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

	1	2
	Current Year	Prior Year
08.304. Reinsurance experience and other refunds	603,555	512,280
08.305. MTN redemption fees	1,660,600	0
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	2,264,155	512,280

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

		1	2
		Current Year	Prior Year
2704.	Reinsurance on in-force business	(32,840,093)	(24, 118, 543)
2705.	Reinsurance on in-force business - Athene	937,914,074	0
2706.	IMR transferred - Athene transaction	(59,630,250)	0
2797.	Summary of remaining write-ins for Line 27 from overflow page	845,443,731	(24,118,543)

#### Additional Write-ins for Exhibit of Net Investment Income Line 15

		2
		Earned During Year
1504.	Miscellaneous Investment Income	14,091,378
1597.	Summary of remaining write-ins for Line 15 from overflow page	14,091,378

Additional Write-ins for Exhibit of Capital Gains and Losses Line 9

Additional Write-ins for Exhibit of Capital Gains and Losses L	ine 9				
	1	2	3	4	5
			Total Realized	Change in	Change in Unrealized
	Realized Gain (Loss)	Other Realized	Capital Gain (Loss)	Unrealized	Foreign Exchange
	On Sales or Maturity	Adjustments	(Columns 1 + 2)	Capital Gain (Loss)	Capital Gain (Loss)
0904. FX Gain/Loss	0	2,025,695	2,025,695	0	0
0997. Summary of remaining write-ins for Line 9 from overflow page	0	2,025,695	2,025,695	0	0

Additional Write-ins for Exhibit 2 Line 9.3

		Insur	ance	5	6	7	
	1	Accident a	ınd Health	4			
		2	3	All Other Lines of			
	Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
09.304. Consultants	33,789,280	0	0	0	0	0	33,789,280
09.397. Summary of remaining write-ins for Line 9.3							
from overflow page	33,789,280	0	0	0	0	0	33,789,280

2705. Reinsurance on in-force business - Athene

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

2706. IMR transferred - Athene transaction ...

#### ANNUAL STATEMENT FOR THE YEAR 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

## **OVERFLOW PAGE FOR WRITE-INS**

	1	2	3	4	5	6	7	8	9
								Other Lines of	YRT Mortality
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Business	Risk Only
08.304. Reinsurance experience and other refunds		603,555	0	0	0	0	0	0	
08.305. MTN redemption fees	1,660,600	0	0	1,660,600	0	0	0	0	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	2,264,155	603,555	0	1,660,600	0	0	0	0	
Additional Write-ins for Analysis of Operations - Summary Line 27									
	1	2	3	4	5	6	7	8	9
								Other Lines of	YRT Mortality
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Business	Risk Only

937,914,074

..(59,630,250)

845,443,731

Addition	Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 27												
		1	2	3	4	5	6	7	8	9	10	11	12
								Universal Life					
								With Secondary		Variable	Credit Life	Other Individual	YRT Mortality
		Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(c)	Life	Risk Only
2704.	Reinsurance on in-force business	(33,390,381)	0	0	(33,390,381)	0	0	0	0	0	0	0	0
2797.	Summary of remaining write-ins for Line 27 from overflow page	(33,390,381)	0	0	(33,390,381)	0	0	0	0	0	0	0	0

(915, 922)

(33,390,381)

937,914,074

...(59,630,250)

879,750,034

Additional Write-ins for Analysis of Operations - Individual Annuities Line 8.3									
	1		Defe	6	7				
		2	3	4	5	Life Contingent			
				Variable Annuities	Variable Annuities	Payout (Immediate			
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities		
08.304. MTN redemption fees	1,660,600	0	0	0	0	0	1,660,600		
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	1,660,600	0	0	0	0	0	1,660,600		

Additional Write	e-ins for Analysis of Operations - Individual Annuities Line 27							
		1		Defe	6	7		
			2	3	4	5	Life Contingent	
					Variable Annuities	Variable Annuities		
		Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
2704. IMR tr	ransferred - Athene transaction	(59,630,250)	(59,630,250)	0	0	0	0	0
2797. Summ	mary of remaining write-ins for Line 27 from overflow page	(59.630.250)	(59.630.250)	0	0	0	0 '	0

## **SUMMARY INVESTMENT SCHEDULE**

		Grand Inventm	ont Holdings	Admitted Assets as Reported in the Annual Statement			
		Gross Investm	ent Holdings 2	3	In the Annua	5 Statement	6
					Securities		
			Percentage of		Lending Reinvested	Total	Percentage of
			Column 1		Collateral	(Col. 3 + 4)	Column 5
	Investment Categories	Amount	Line 13	Amount	Amount	Amount	Line 13
1.	Long-Term Bonds (Schedule D, Part 1):	5,057,464,602	6 770	5,057,464,602	0	5,057,464,602	6 701
	1.01 U.S. governments						
	1.02 All other governments			489,364,912			0.656
	1.03 U.S. states, territories and possessions, etc. guaranteed	228,405,100	0.306	228,405,100	00	228,405,100	0.306
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	48,673,231	0.065	48,673,231	0	48,673,231	0.065
	1.05 U.S. special revenue and special assessment obligations, etc. non- quaranteed	1, 155, 059, 759	1.548	1, 155, 059, 759	0	1, 155, 059, 759	1.549
	1.06 Industrial and miscellaneous	45,495,288,398		45,495,288,398		45,495,288,398	
	1.07 Hybrid securities					77,596,274	
	1.08 Parent, subsidiaries and affiliates						
	1.09 SVO identified funds						
	1.10 Unaffiliated Bank loans					106,451,501	
	1.11 Total long-term bonds			.52,658,303,777		.52,658,303,777	70.601
2.	Preferred stocks (Schedule D, Part 2, Section 1):	1.02,000,000,777		1.02,000,000,777		1.02,000,000,777	
۷.	2.01 Industrial and miscellaneous (Unaffiliated)	40 325 000	0.054	40 325 000	0	40 325 000	0.054
	2.02 Parent, subsidiaries and affiliates					0,023,000	
						40,325,000	0.054
•	2.03 Total preferred stocks	40,323,000	0.034	40,323,000		40,323,000	
3.	Common stocks (Schedule D, Part 2, Section 2):	40.000	0.000	40.000		40.000	0.000
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)					,	
	3.02 Industrial and miscellaneous Other (Unaffiliated)		0.169	126,451,147	0		
	3.03 Parent, subsidiaries and affiliates Publicly traded			0			
	3.04 Parent, subsidiaries and affiliates Other			607,762,377	0	, ,	0.815
	3.05 Mutual funds		0.175	130 , 284 , 551			
	3.06 Unit investment trusts			0		0	
	3.07 Closed-end funds			0			
	3.08 Total common stocks	870,397,782	1.167	864,508,335	0	864,508,335	1 . 159
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000	0			0.000
	4.02 Residential mortgages			463,125,888			
	4.03 Commercial mortgages	10, 197, 511, 856	13.668	10, 197, 511, 856	0	10, 197,511,856	13.672
	4.04 Mezzanine real estate loans	246,119,638	0.330	246 , 119 , 638	0	246, 119, 638	0.330
	4.05 Total valuation allowance	0	0.000	0	0	0	0.00
	4.06 Total mortgage loans	10,906,757,382	14.618	10,906,757,382	0	10,906,757,382	14.623
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	242,109,683	0.325	242,109,683	0	242,109,683	0.325
	5.02 Properties held for production of income	7, 172, 124	0.010	7, 172, 124	0	7, 172, 124	0.010
	5.03 Properties held for sale	2,186,728	0.003	2, 186, 728	0	2, 186, 728	0.003
	5.04 Total real estate	251,468,535	0.337	251,468,535	0	251,468,535	0.337
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	242.833.018	0.325	242,833,018	0	242.833.018	0.326
	6.02 Cash equivalents (Schedule E, Part 2)	979,514,932	1.313	979,514,932	12,304,884	991,819,816	1.330
	6.03 Short-term investments (Schedule DA)	22,298,135	0.030	22,298,135	0	22,298,135	0.030
	6.04 Total cash, cash equivalents and short-term investments	1,244,646,085	1.668	1,244,646,085	12,304,884	1,256,950,969	1.685
7.	Contract loans	4,399,101,214	5.896	4,397,119,190	0		5.895
8.	Derivatives (Schedule DB)	2,406,182,341	3.225	2,406,182,341	0	2,406,182,341	3.226
	Other invested assets (Schedule BA)	1,671,555,300	2.240	1,654,938,583	0		2.219
9.		149,020,017	0.200	149,020,017	0		0.200
10.	Receivables for securities		0.200		XXX		
11.	Securities Lending (Schedule DL, Part 1)			12,304,884	XXX0	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	74 505 574 400		74 505 574 400	0.000
13.	Total invested assets	74,610,062,317	100.000	74,585,574,129	12,304,884	74,585,574,129	100.000

### **SCHEDULE A - VERIFICATION BETWEEN YEARS**

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	258,958,737
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,097,514
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 130	
	3.2 Totals, Part 3, Column 110	
4.	Total gain (loss) on disposals, Part 3, Column 18	
5.	Deduct amounts received on disposals, Part 3, Column 15	0
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	
	6.2 Totals, Part 3, Column 130	0
7.	Deduct current year's other than temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12639,941	
	7.2 Totals, Part 3, Column 100	639,941
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	
	8.2 Totals, Part 3, Column 90	7,947,775
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)	251,468,535

### **SCHEDULE B - VERIFICATION BETWEEN YEARS**

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	9,912,447,248
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	2, 188, 692, 281
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	
	3.2 Totals, Part 3, Column 11	4,838,181
4.	Accrual of discount	4,538,268
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 90	
	5.2 Totals, Part 3, Column 8	0
6.	Total gain (loss) on disposals, Part 3, Column 18	0
7.	Deduct amounts received on disposals, Part 3, Column 15	1,200,652,248
8.	Deduct amortization of premium and mortgage interest points and commitment fees	7,200,002
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	
	9.2 Totals, Part 3, Column 130	4,093,654
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 110	
	10.2 Totals, Part 3, Column 10	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	10,906,757,382
12.	Total valuation allowance	0
13.	Subtotal (Line 11 plus 12)	10,906,757,382
14.	Deduct total nonadmitted amounts	0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	10,906,757,382

#### **SCHEDULE BA - VERIFICATION BETWEEN YEARS**

Other Long-Term Invested Assets

Book/adjusted carrying value, December 31 of prior year		1,472,452,831
Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	121,463,392	
2.2 Additional investment made after acquisition (Part 2, Column 9)	276,036,536	397,499,928
Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16	0	
3.2 Totals, Part 3, Column 12	0	0
Accrual of discount		0
Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 13	33,446,702	
5.2 Totals, Part 3, Column 9	(1,390,151)	32,056,551
Total gain (loss) on disposals, Part 3, Column 19		(719, 101)
Deduct amounts received on disposals, Part 3, Column 16		144,649,936
Deduct amortization of premium and depreciation		0
Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17	0	
9.2 Totals, Part 3, Column 14	0	0
Deduct current year's other than temporary impairment recognized:		
10.1 Totals, Part 1, Column 15	84,319,444	
10.2 Totals, Part 3, Column 11	765,529	85,084,973
Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,671,555,300
Deduct total nonadmitted amounts		16,616,717
Statement value at end of current period (Line 11 minus Line 12)		1,654,938,583
	Cost of acquired:  2.1 Actual cost at time of acquisition (Part 2, Column 8)  2.2 Additional investment made after acquisition (Part 2, Column 9)  Capitalized deferred interest and other:  3.1 Totals, Part 1, Column 16  3.2 Totals, Part 3, Column 12  Accrual of discount  Unrealized valuation increase (decrease):  5.1 Totals, Part 1, Column 13  5.2 Totals, Part 3, Column 9  Total gain (loss) on disposals, Part 3, Column 19  Deduct amounts received on disposals, Part 3, Column 16  Deduct amortization of premium and depreciation  Total foreign exchange change in book/adjusted carrying value:  9.1 Totals, Part 1, Column 17  9.2 Totals, Part 3, Column 14  Deduct current year's other than temporary impairment recognized:  10.1 Totals, Part 1, Column 15  10.2 Totals, Part 3, Column 11  Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)  Deduct total nonadmitted amounts	2.1 Actual cost at time of acquisition (Part 2, Column 8)

## **SCHEDULE D - VERIFICATION BETWEEN YEARS**

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		52,513,657,764
2.	Cost of bonds and stocks acquired, Part 3, Column 7		28,009,367,137
3.	Accrual of discount		82,077,850
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(6,494)	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	(2,548,916)	
	4.4. Part 4, Column 11	(261,965)	(2,817,375)
5.	Total gain (loss) on disposals, Part 4, Column 19		3,037,922,081
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		29,973,806,792
7.	Deduct amortization of premium		110,729,401
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	43,993,552	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	43,993,552
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	31,135,047	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	9,700,000	
	9.4. Part 4, Column 13	16,111,009	56,946,056
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		26,307,799
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		53,569,026,559
12.	Deduct total nonadmitted amounts		5,889,447
13.	Statement value at end of current period (Line 11 minus Line 12)		53,563,137,112

## **SCHEDULE D - SUMMARY BY COUNTRY**

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

		Long Term Donus and	Stocks OWINED December		1	, , , , , , , , , , , , , , , , , , , ,
			1 Book/Adjusted	2	3	4
D	escription	on	Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.			5,211,462,462	5,017,808,010	4,943,344,008
Governments	2.	Canada		136,663,916	135,863,057	115,353,000
(Including all obligations guaranteed	3.	Other Countries	362,256,884	388,975,679	360,563,923	, ,
by governments)	4.	Totals	5,546,829,514	5,737,102,057	5,514,234,990	5,376,976,008
U.S. States, Territories and Possessions				, , ,	, , ,	, , ,
(Direct and guaranteed)	5.	Totals	228,405,100	270,380,068	231,080,330	210,828,269
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	48,673,231	58,522,585	49,475,014	43,739,000
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and			4 455 050 750	4 004 007 457	4 457 000 047	4 000 044 775
their Political Subdivisions	7.	Totals	1,155,059,759	1,321,337,157	1,157,026,247	1,098,914,775
Industrial and Miscellaneous, SVO	8.	United States		37,823,626,531		33,564,691,636
Identified Funds, Unaffiliated Bank	9.	Canada	, , , ,		1, 190, 178, 234	
Loans and Hybrid Securities (unaffiliated)	10.	Other Countries	10,494,009,546	11, 167, 511, 466	10,457,229,865	10,460,214,578
(	11.	Totals	45,679,336,173	50,316,098,238	45,727,923,522	45, 194, 644, 378
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	52,658,303,777	57,703,440,105	52,679,740,103	51,925,102,430
PREFERRED STOCKS	14.	United States		43,138,395	40,325,000	
Industrial and Miscellaneous	15.	Canada	0	0	0	
(unaffiliated)	16.	Other Countries	0	0	0	
	17.	Totals	40,325,000	43,138,395	40,325,000	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	40,325,000	43,138,395	40,325,000	
COMMON STOCKS	20.	United States		256,745,958	250,327,864	
Industrial and Miscellaneous	21.	Canada	0	0	0	
(unaffiliated)	22.	Other Countries	0	0	0	
	23.	Totals	256,745,958	256,745,958	250,327,864	
Parent, Subsidiaries and Affiliates	24.	Totals	613,651,824	613,651,824	491,336,443	
	25.	Total Common Stocks	870,397,782	870,397,782	741,664,307	
	26.	Total Stocks	910,722,782	913,536,177	781,989,307	
	27.	Total Bonds and Stocks	53,569,026,559	58,616,976,282	53,461,729,410	

#### 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

	Quality and	Maturity Distributio	n of All Bonds O	wned December 3			ues by Major Types	of Issues and NA	AIC Designations			1 10
NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 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)
U.S. Governments	i real of Less	Tillough 5 rears	Thiough to rears	Tillough 20 Tears	Over 20 Tears	Date	Total Culterit Teal	Line 11.7	FIIOI Teal	FIIOI Teal	rraueu	riaceu (a)
1.1 NAIC 1	140,606,119	239,993,147	865,406,715	1,652,376,415	2,181,380,341	XXX	5,079,762,737	9.6	5,322,250,890	10.3	5,079,762,737	ا ا
1.2 NAIC 2	۱۹۵,000,۱۱۵	203,333,147	005,400,715	1,002,070,415	۱۳۰,۵۵۵,۵4۱ کــــــــــــــــــــــــــــــــــــ	XXX		0.0	0	0.0	3,073,702,737	
1.2 NAIC 2			٥	o	0	XXX	0	0.0		0.0	0	
1.4 NAIC 4						XXX		0.0		0.0		
	٥	0	٥	Λ				0.0		0.0		
1.5 NAIC 5 1.6 NAIC 6		0		0		XXXXXX		0.0		0.0	0	
	140,606,119	0	865.406.715	1.652.376.415	2.181.380.341		5.079.762.737	9.6		10.3		
1.7 Totals	140,606,119	239,993,147	865,406,715	1,632,376,413	2, 181, 380, 341	XXX	5,0/9,762,737	9.0	5,322,250,890	10.3	5,079,762,737	· ·
2. All Other Governments	44 500 070	00 077 000	44 007 057	00 500 005	00 400 074		040 400 004	0.5	100 010 000		200 200 700	11 100 000
2.1 NAIC 1	14,598,972	90,077,226	41,037,057	22,560,065	80,136,371	XXX	248,409,691	0.5	166,918,686	0.3	236,926,702	11,482,989
2.2 NAIC 2	0	0	25,903,121	7,338,693	207,713,407	XXX	240,955,221	0.5	0	0.0	236,745,528	4,209,693
2.3 NAIC 3	0	ļ0 ļ.	0	0	0	XXX	0	0.0		0.0	0	}C
2.4 NAIC 4	0	<u>0</u>  -	0	0	0	XXX	0	0.0		0.0	0	ļ
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	(
2.7 Totals	14,598,972	90,077,226	66,940,178	29,898,758	287,849,778	XXX	489,364,912	0.9	166,918,686	0.3	473,672,230	15,692,682
U.S. States, Territories and Possessions etc.,     Guaranteed												
3.1 NAIC 1	12,561,738	30,469,986	91,243,759	89,390,305	4,739,312	XXX	228,405,100	0.4	238, 170, 847	0.5	151,347,053	77,058,047
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	(
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	L
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	L
3.5 NAIC 5	0	0 L	0	0	0	XXX	0	0.0	0	0.0	0	L
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
3.7 Totals	12,561,738	30.469.986	91.243.759	89.390.305	4.739.312	XXX	228.405.100	0.4	238.170.847	0.5	151.347.053	77,058,047
4. U.S. Political Subdivisions of States, Territories and	,,	01,110,011		10,001,010	.,	7001	,				,,	,
Possessions , Guaranteed												
4.1 NAIC 1	0	2,931,575	14,660,537	30,730,706	350,413	XXX	48,673,231	0.1	54,373,708	0.1	48,673,231	
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	L
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	L
4.5 NAIC 5	0	0 L	0	0	0	XXX	0	0.0	0	0.0	0	L
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	(
4.7 Totals	0	2,931,575	14,660,537	30,730,706	350.413	XXX	48,673,231	0.1	54,373,708	0.1	48,673,231	(
U.S. Special Revenue & Special Assessment     Obligations, etc., Non-Guaranteed		, ,	, , , , , , , , , , , , , , , , , , , ,	. , . ,	, ,		, ., .,		. , ,		, , , ,	
5.1 NAIC 1	98, 137, 193	257,111,548	238,617,244	318,022,143	239,623,202	XXX	1,151,511,330	2.2	1,573,596,372	3.0	1,005,527,052	145,984,278
5.2 NAIC 2	0	432,501	1,113,130	1,554,710	0	XXX	3,100,341	0.0	3,092,813	0.0	3,100,341	(
5.3 NAIC 3	84,073	189,048	42,425	0	0	XXX	315,546	0.0		0.0		(
5.4 NAIC 4	n .,070	0	0	n	n	XXX	0	0.0		0.0		(
5.5 NAIC 5	16,107	39,146	10,372	n	n	XXX	65,625	0.0	138,029	0.0	65,625	
5.6 NAIC 6	17,258	38,055	11,604	0	n	XXX	66,917	0.0		0.0		(
5.7 Totals	98,254,631	257.810.298	239.794.775	319.576.853	239.623.202	XXX	1,155,059,759	2.2		3.1		145,984,278

#### ANNUAL STATEMENT FOR THE YEAR 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

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

i	Quality and	Maturity Distribution	n of All Bonds Ov	vned December 3			es by Major Types	of Issues and NA	IC Designations			
	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)	1 1041 01 2000	Timought o Touto	inough to route	rmodgii 20 Todio	0.101.20.104.0	Batto	Total Carront Total	20 1117	11101 100.	11101 100.	114404	1 1400a (u)
6.1 NAIC 1	1,394,441,715	6,044,308,049	8,003,973,330	3,398,188,883	3,863,950,124	XXX	22,704,862,101	43.1	22,558,789,988	43.7	10,127,495,991	12,577,366,110
6.2 NAIC 2	1,017,919,916	5,094,279,375	9,239,922,586	2,936,297,421	2.846.845.337	XXX	21, 135, 264, 635	40.1		40.1	12.083.415.373	9,051,849,262
6.3 NAIC 3	56.023.942	446.071.241	621.812.434	142,963,905	74,816,168	XXX	1,341,687,690	2.5		1.5	579.832.886	761.854.804
6.4 NAIC 4	7,174,801	157,799,294	133,210,336	7,343,128	898,427	XXX	306,425,986	0.6	157, 187, 496	0.3	48,737,503	257,688,483
6.5 NAIC 5	191,390	2,339,407	770,459	0	0	XXX	3,301,256	0.0		0.1	677,098	2,624,158
6.6 NAIC 6	186,537	820,669	1,216,666	1,522,858	0	XXX	3,746,730	0.0	25,218,976	0.0	2,608,363	1,138,367
6.7 Totals	2,475,938,301	11,745,618,035	18,000,905,811	6,486,316,195	6,786,510,056	XXX	45,495,288,398	86.4	44,212,870,052	85.6	22,842,767,214	22,652,521,184
7. Hybrid Securities	, , , , , , ,	, , , , , , , , , , , , , , , , , , , ,	, , , , , , ,	, , , , , , , , ,	, , , , , ,		, , , , , , , , , , , , , , , , , , , ,		, , , , -	-	, , ,	, , , , ,
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	58,641,897	XXX	58,641,897	0.1	0	0.0	13,641,897	45,000,000
7.3 NAIC 3	0	0	0	0	18,954,377	XXX	18,954,377	0.0	3,754,377	0.0	18,954,377	0
7.4 NAIC 4	0	0	0	0	0	XXX	]0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	77,596,274	XXX	77,596,274	0.1	3,754,377	0.0	32,596,274	45,000,000
8. Parent, Subsidiaries and Affiliates					, , , ,		, , ,		-, -, -		, , , , ,	
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	]0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	215,053	0	0	0	0	XXX	215,053	0.0	0	0.0	0	215,053
10.2 NAIC 2	0	0	97,526,795	0	0	XXX	97,526,795	0.2	0	0.0	97,526,795	0
10.3 NAIC 3	0	197,000	1,766,248	0	0	XXX	1,963,248	0.0	31,314,288	0.1	1,765,238	198,010
10.4 NAIC 4		6,676,677	0	0	0	XXX	6,746,405	0.0	13,602,006	0.0	0	6,746,405
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	1,952,157	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	284,781	6,873,677	99,293,043	0	0	XXX	106,451,501	0.2	46,868,451	0.1	99,292,033	7,159,468

#### 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

Quality and	Maturity Distribution	on of All Bonds O	wned December 3	1, at Book/Adjus		es by Major Types	of issues and inf	NC Designations			
1	2	3	4	5	6	7	8	9	10	11	12
1 Vaar ar l s	Over 1 Year	Over 5 Years		Over 00 Ves.:-		Total Commont V	Col. 7 as a % of				Total Privately
1 Year or Less	inrough 5 Years	inrough to Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.7	Prior Year	Prior Year	Traded	Placed (a)
( D 4 000 F00 700	0 004 004 504	0 054 000 040	E E44 000 E47	0 070 470 700	_	00 404 000 040	FF 0	100/	2004	10 040 700 700	12.812.106.477
					0						
					0						9, 101, 058, 955
					0						762,052,814
			7,343,128	898,427	0						264,434,888
			0	0	0						
			, . , .	0	0	1 (-)					
											22,943,415,659
5.2	23.5	36.8	16.3	18.2	0.0	100.0	XXX	XXX	XXX	56.4	43.6
1,822,618,973	7,346,346,571	10,307,379,599	4,044,012,381	6,393,742,967	0	XXX	XXX	29,914,100,491	57.9	20,267,370,941	9,646,729,550
1,131,630,112	6,783,279,168	9,834,998,203	2,045,967,262	900,780,480	0	XXX	XXX	20,696,655,225	40.1	13,877,190,812	6,819,464,413
24,628,578	250,700,557	423,491,698	70,768,966	17,684,001	0	XXX	XXX	787,273,800	1.5	394,815,773	392,458,027
2.845.997	73.955.048	91.988.457	2.000.000	. 0	0	XXX	XXX	170.789.502	0.3	36.117.901	134,671,601
		, , ,		0	0			, , , ,		, , , .	25,380,101
				150.111	0						
	14 467 051 666				0						17,043,922,668
					0.0						
	2010		.2.0		0.0	7000	7000		7000	0.10	00.0
981 022 560	3 152 146 756	4 547 746 561	3 343 017 112	4 625 700 777	0	16 649 732 766	31.6	20 267 370 941	30.3	16 649 732 766	xxx
					0					, , , , ,	XXX
					0 n				-		XXX
	505 007			090,427	0						XXX
				0	0						
				7 000 757 404	0						
					0						
5.3	20.1	33.7	17.2	23.8	J	100.0	XXX	XXX	XXX	100.0	XXX
2.0	11 0	10.0	0.7	10.4	0.0	EC 4	N004	\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	2007	EC 4	\A\\\
3.0	11.3	19.0	9.7	13.4	0.0	30.4	XXX	XXX	XXX	30.4	XXX
070 500 000	0 540 744 775	4 707 400 004	0 400 054 405	4 744 070 000	0	40 040 400 477	04.0	0 040 700 550	40.7	1001	40 040 400 477
	3,512,744,775				0						12,812,106,477
					0	, , , , , , , , , , , , , , , , , , , ,		, , , ,			9,101,058,955
				3,382,709	0						762,052,814
				0	0						264,434,888
				0	0						2,624,158
		/ -		0	0	, - , -		-, ,-			1,138,367
					0	, , . ,					22,943,415,659
	27.9	40.8	15.3	11.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
2.2	12.2	17.8		4.8	0.0	43.6	XXX	XXX	XXX	XXX	43.6
	1 1 Year or Less (d) .1,660,560,790(d) .1,017,919,916(d)56,108,015(d)7,244,529(d)207,497(d)203,7952,742,244,54224,628,5782,845,9971,131,630,11224,628,5782,845,9971,240,804918,6742,983,883,1385.8981,022,560574,626,83310,392,5347,087,869149,479153,8171,573,433,0925330679,538,230443,293,08345,715,481156,66058,01849,9781,168,811,4505.1	1	1         Over 1 Year Through 5 Years         Over 5 Years Through 10 Years           (d) 1,660,560,790         6,664,891,531         9,254,938,642           (d) 1,017,919,916         5,094,711,876         9,364,465,632           (d) 56,108,015         446,457,289         623,621,107           (d) 207,497         2,378,553         780,831           (d) 203,795         858,724         1,228,270           2,742,244,542         12,373,773,944         19,378,244,818           5.2         23.5         36.8           1,822,618,973         7,346,346,571         10,307,379,599           1,131,630,112         6,783,279,168         9,834,998,203           2,4628,578         250,700,557         423,491,698           2,845,997         73,955,048         91,988,457           1,240,804         8,559,423         8,214,640           918,674         4,210,899         6,566,364           2,983,883,138         14,467,051,666         20,672,638,961           5,8         28.0         40.0           981,022,560         3,152,146,756         4,547,746,561           574,626,833         2,657,143,967         5,185,291,791           10,392,534         135,604,509         275,045,609           7	1   2   Over 1   Year   Through 5   Years   Through 10   Years   Through 20   Years   Through 5   Years   Through 10   Years   Through 20   Years   Through 10   Years   Through 20   Years   Over 10   Years   Through 20   Years   Over 10   Years	1   Year or Less	1   Year or Less	1   Year or Less	1	1   Vear or Less	1   2   1   2   1   2   1   2   1   2   1   1	1   1   2   2   2   3   4   5   5   6   6   7   1   1   1   1   1   1   1   1   1

<sup>(</sup>a) Includes \$ ......11,980,617,797 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

## SCHEDULE D - PART 1A - SECTION 2

	Matur	rity Distribution of	All Bonds Owned	d December 31, a	t Book/Adjusted (	Carrying Values	by Major Type and	Subtype of Issue	es			
	1	2	3	4	5	6	7	8	9	10	11	12
		Over 1 Year	Over 5 Years	Over 10 Years		No Maturity		Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.08	Prior Year	Prior Year	Traded	Placed
1. U.S. Governments												
1.01 Issuer Obligations	99,455,920	166,581,007	847,009,311	1,641,592,740	2, 176, 413, 815	XXX	4,931,052,793	9.4	5, 195, 150, 817	10.1	4,931,052,793	0
1.02 Residential Mortgage-Backed Securities	16,260,514	18,361,685	10,886,912	9,869,267	4,893,463	XXX	60,271,841	0.1	31,663,144	0.1	60,271,841	0
1.03 Commercial Mortgage-Backed Securities	24,889,685	55,050,455	7,510,492	914,408	73,063	XXX		0.2	95,436,929	0.2		0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	140,606,119	239,993,147	865,406,715	1,652,376,415	2,181,380,341	XXX	5,079,762,737	9.6	5,322,250,890	10.3	5,079,762,737	0
2. All Other Governments	, , ,	,,	-, , -	, , , , , ,	, , , , , ,		1, 1, ,	-	.,.,,,,,,	-	-, -, , -	
2.01 Issuer Obligations	14,598,972	90,077,226	66,940,178	29,898,758	287,849,778	XXX	489,364,912	0.9	166,918,686	0.3	473,672,230	15,692,682
2.02 Residential Mortgage-Backed Securities	0 0	0	0 0	20,000,700	0	XXX	0	0.0	00,010,000	0.0	0	0,002,002
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX		0.0	0	0.0	0	
2.04 Other Loan-Backed and Structured Securities		0	0	0	0	XXX		0.0	Λ	0.0	0	٥٥
2.05 Totals	14,598,972	90,077,226	66,940,178	29,898,758	287,849,778	XXX	489,364,912	0.0	166,918,686	0.0	Ü	15,692,682
3. U.S. States, Territories and Possessions, Guaranteed	14,090,972	90,077,220	00,940,176	29,090,700	201,049,110	***	409,304,912	0.9	100,910,000	0.3	4/3,0/2,230	13,092,002
			<b></b> .									_
3.01 Issuer Obligations	961,038	11,525,131	64,262,751	70,867,398	3,730,735	XXX	151,347,053	0.3	154,373,993	0.3	151,347,053	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	11,600,700	18,944,855	26,981,008	18,522,907	1,008,577	XXX	77,058,047	0.1	83,796,854	0.2	0	77,058,047
3.05 Totals	12,561,738	30,469,986	91,243,759	89,390,305	4,739,312	XXX	228,405,100	0.4	238, 170, 847	0.5	151,347,053	77,058,047
4. U.S. Political Subdivisions of States, Territories and												
Possessions, Guaranteed												
4.01 Issuer Obligations	0	2,931,575	14,660,537	30,730,706	350,413	XXX	48,673,231	0.1	54,373,708	0.1	48,673,231	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	2,931,575	14,660,537	30,730,706	350,413	XXX	48,673,231	0.1	54,373,708	0.1	48,673,231	0
5. U.S. Special Revenue & Special Assessment Obligations												
etc., Non-Guaranteed												
5.01 Issuer Obligations	572,052	67,861,711	114,328,210	288,805,286	232,329,297	XXX	703,896,556	1.3	1,024,405,881	2.0	644,871,485	59,025,071
5.02 Residential Mortgage-Backed Securities	97,682,579	165,273,967	57,646,386	30,771,567	5,465,412	XXX	356,839,911	0.7	453,881,767	0.9	356,839,911	0
5.03 Commercial Mortgage-Backed Securities	0	24,674,620	67,820,179	0	1,828,493	XXX	94,323,292	0.2	99,244,083	0.2	7,364,085	86,959,207
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	98,254,631	257,810,298	239,794,775	319,576,853	239,623,202	XXX	1,155,059,759	2.2	1,577,531,731	3.1	1,009,075,481	145,984,278
6. Industrial and Miscellaneous		, ,	, ,	, ,					, , ,			
6.01 Issuer Obligations	1,649,207,070	7,662,647,829	13, 128, 002, 739	4,800,968,881	6,373,726,978	XXX	33,614,553,497	63.8	35,997,224,285	69.7	19, 187, 055, 432	14,427,498,065
6.02 Residential Mortgage-Backed Securities	93,430,889	148,636,915	75,662,003	78,799,372	56,556,643	XXX	453,085,822	0.9	467,994,753	0.9	253,396,575	199,689,247
6.03 Commercial Mortgage-Backed Securities	119,288,203	1,211,737,032	1,362,535,099	38,065,802	14,000,178	XXX	2,745,626,314	5.2	2,619,606,069	5.1	1,955,837,077	789,789,237
6.04 Other Loan-Backed and Structured Securities	614,012,139	2,722,596,259	3,434,705,970	1,568,482,140	342,226,257	XXX	8,682,022,765	16.5	5,128,044,945	9.9	1,446,478,130	7,235,544,635
6.05 Totals	2,475,938,301	11,745,618,035	18,000,905,811	6,486,316,195	6,786,510,056	XXX	45,495,288,398	86.4	44,212,870,052	85.6		22,652,521,184
7. Hybrid Securities	2,410,000,001	11,740,010,000	10,000,303,611	0,400,010,180	0,700,310,000	^^^	40,400,200,000	00.4	74,212,010,002	00.0	22,042,101,214	22,002,021,104
	•	_	•	_	77 500 074	<b>100</b> 4	77 500 674		0 754 077	0.0	00 500 074	45 000 000
7.01 Issuer Obligations	0	0	0	0	77,596,274	XXX	77,596,274	0.1	3,754,377	0.0	32,596,274	45,000,000
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	77,596,274	XXX	77,596,274	0.1	3,754,377	0.0	32,596,274	45,000,000
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0		0	0.0	0	0.0		0
								J.0				

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

	Matu	uitus Dintuilas etina ne			I 1A - SECI			Culatura at lasu				
	Matu	rity distribution of	All Bonds Owned	December 31, a	it Book/Adjusted (   5	5arrying values t 6	y Major Type and	8 Subtype of Issue	es 9	10	11	12
	1	Over 1 Year	Over 5 Years	Over 10 Years	5	No Maturity	/	Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years		Over 20 Years	Date	Total Current Year	Line 11.08	Prior Year	Prior Year	Traded	Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	284,781	6,873,677	99,293,043	0	0	XXX	106,451,501	0.2	46,868,451	0.1	99,292,033	7, 159, 468
10.03 Totals	284,781	6,873,677	99, 293, 043	0	0	XXX	106,451,501	0.2	46,868,451	0.1	99,292,033	7, 159, 468
11. Total Bonds Current Year												
11.01 Issuer Obligations	1,764,795,052	8,001,624,479	14,235,203,726	6,862,863,769	9, 151, 997, 290	XXX	40,016,484,316	76.0	XXX	XXX	25,469,268,498	14,547,215,818
11.02 Residential Mortgage-Backed Securities	207,373,982	332,272,567	144, 195, 301	119,440,206	66,915,518	XXX	870 , 197 , 574	1.7	XXX	XXX	670,508,327	199,689,247
11.03 Commercial Mortgage-Backed Securities	144 , 177 , 888	1,291,462,107	1,437,865,770	38,980,210	15,901,734	XXX	2,928,387,709	5.6	XXX	XXX	2,051,639,265	
11.04 Other Loan-Backed and Structured Securities	625,612,839	2,741,541,114	3,461,686,978	1,587,005,047	343,234,834	XXX	8,759,080,812	16.6	XXX	XXX	1,446,478,130	7,312,602,682
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	284,781	6,873,677	99, 293, 043	0	0	XXX	106,451,501	0.2	XXX	XXX	99,292,033	7,159,468
11.08 Totals	2,742,244,542	12,373,773,944	19,378,244,818	8,608,289,232	9,578,049,376	0	52,680,601,912	100.0	XXX	XXX	29,737,186,253	22,943,415,659
11.09 Line 11.08 as a % of Col. 7	5.2	23.5	36.8	16.3	18.2	0.0	100.0	XXX	XXX	XXX	56.4	43.6
12. Total Bonds Prior Year												
12.01 Issuer Obligations	2, 194, 019, 904	11,294,542,629	16,352,040,153	5,519,806,906	7, 235, 792, 155	XXX	XXX	XXX	42,596,201,747	82.5	30,334,505,344	12,261,696,403
12.02 Residential Mortgage-Backed Securities	290,787,958	427,580,575	159,335,522	68 , 563 , 161	7,272,448	XXX	XXX	XXX	953,539,664	1.8	716,661,418	236,878,246
12.03 Commercial Mortgage-Backed Securities	129,719,135		1,786,086,998	13 , 162 , 250	0	XXX	XXX	XXX	2,814,287,081	5.5	1,826,609,079	987,678,002
12.04 Other Loan-Backed and Structured Securities	368,928,981	1,833,181,741	2,355,163,020	585,275,101	69,292,956	XXX	XXX	XXX	5,211,841,799	10.1	1,701,040,233	3,510,801,566
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	427, 160	26,428,023	20,013,268	0	0	XXX	XXX	XXX	46,868,451	0.1	0	46,868,451
12.08 Totals	2,983,883,138	14,467,051,666	20,672,638,961	6, 186, 807, 418	7,312,357,559	0	XXX	XXX	51,622,738,742	100.0	34,578,816,074	17,043,922,668
12.09 Line 12.08 as a % of Col. 9	5.8	28.0	40.0	12.0	14.2	0.0	XXX	XXX	100.0	XXX	67.0	33.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	1,263,082,122	4, 164, 214, 120		4,936,427,433	6,988,348,466	XXX	25,469,268,498	48.3	30,334,505,344	58.8	25,469,268,498	XXX
13.02 Residential Mortgage-Backed Securities	162,292,181	276 , 155 , 060	128,221,251	82,437,020	21,402,815	XXX	670,508,327	1.3	716,661,418	1.4	670,508,327	XXX
13.03 Commercial Mortgage-Backed Securities	56,753,757	933, 191, 292	1,040,994,668	11,853,325	8,846,223	XXX	2,051,639,265	3.9	1,826,609,079	3.5	2,051,639,265	XXX
13.04 Other Loan-Backed and Structured Securities	91,305,032	597,459,478	635,354,891	77 , 198 , 799	45 , 159 , 930	XXX	1,446,478,130	2.7	1,701,040,233	3.3	1,446,478,130	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	197,000	99,095,033	0	0	XXX	99,292,033	0.2	0	0.0	99,292,033	XXX
13.08 Totals	1,573,433,092	5,971,216,950	10,020,862,200	5, 107, 916, 577	7,063,757,434	0	29,737,186,253	56.4	34,578,816,074	67.0	29,737,186,253	XXX
13.09 Line 13.08 as a % of Col. 7	5.3	20.1	33.7	17.2	23.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7,	0.0	44.0	40.0	0.7	40.4	0.0	50.4	1001	100/	2007	FO. 4	100/
Section 11	3.0	11.3	19.0	9.7	13.4	0.0	56.4	XXX	XXX	XXX	56.4	XXX
14. Total Privately Placed Bonds	504 740 000					1001					1001	
14.01 Issuer Obligations	501,712,930	3,837,410,359	6, 118, 007, 369	1,926,436,336	2, 163, 648, 824	XXX	14,547,215,818	27.6	12,261,696,403	23.8	XXX	14,547,215,818
14.02 Residential Mortgage-Backed Securities	45,081,801	56,117,507	15,974,050	37,003,186	45,512,703	XXX	199,689,247	0.4	236,878,246	0.5	XXX	199,689,247
14.03 Commercial Mortgage-Backed Securities	87,424,131	358,270,815	396,871,102	27, 126, 885	7,055,511	XXX	876,748,444	1.7	987,678,002	1.9	XXX	876,748,444
14.04 Other Loan-Backed and Structured Securities 14.05 SVO Identified Funds	534,307,807	2,144,081,636	2,826,332,087	1,509,806,248	298,074,904	XXX	7,312,602,682	13.9	3,510,801,566	6.8	XXX	7,312,602,682
	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX		0.0	0	0.0	XXX	7 150 400
14.07 Unaffiliated Bank Loans	284,781	6,676,677	198,010	0 500 070 055	0	XXX	7, 159, 468	0.0	46,868,451	0.1	XXX	7,159,468
14.08 Totals	1, 168,811,450	6,402,556,994	9,357,382,618	3,500,372,655	2,514,291,942	0	22,943,415,659	43.6	17,043,922,668	33.0	XXX	22,943,415,659
14.09 Line 14.08 as a % of Col. 7	5.1	27.9	40.8	15.3	11.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7,  Section 11	2.2	12.2	17.8	6.6	4.8	0.0	43.6	XXX	xxx	XXX	XXX	43.6
Section 11	2.2	12.2	11.0	0.0	4.0	0.0	40.0	۸۸۸	۸۸۸	^^^	۸۸۸	40.0

## **SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

	Short-Term investments	2	3	4	E
	Total	Bonds	3 Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
Cost of short-term investments acquired	27,290,738	27,290,738	0	0	0
Accrual of discount		5,162	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	938	938	0	0	0
Deduct consideration received on disposals	4,998,703	4,998,703	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	22,298,135	22,298,135	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	22,298,135	22,298,135	0	0	0

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

### SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	1,462,104,81
2.	Cost paid/(consideration received) on additions:	
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	3,497,439,9
3.	Unrealized valuation increase/(decrease):	
	3.1 Section 1, Column 17911,509,345	
	3.2 Section 2, Column 1953,250,840	964,760,1
4.	SSAP No. 108 Adjustments	
5.	Total gain (loss) on termination recognized, Section 2, Column 22	939,395,4
6.	Considerations received/(paid) on terminations, Section 2, Column 15	4,503,528,0
7.	Amortization:	
	7.1 Section 1, Column 190	
	7.2 Section 2, Column 21	
8.	Adjustment to the book/adjusted carrying value of hedged item:	
	8.1 Section 1, Column 200	
	8.2 Section 2, Column 230	
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Section 1, Column 18	
	9.2 Section 2, Column 20	46,010,04
).	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	2,406,182,3
1.	Deduct nonadmitted assets	
2.	Statement value at end of current period (Line 10 minus Line 11)	2,406,182,3
2.	SCHEDULE DB - PART B - VERIFICATION	2,406,182,3
	SCHEDULE DB - PART B - VERIFICATION  Futures Contracts	
١.	SCHEDULE DB - PART B - VERIFICATION  Futures Contracts  Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
1.	SCHEDULE DB - PART B - VERIFICATION  Futures Contracts  Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)  Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
1.	SCHEDULE DB - PART B - VERIFICATION  Futures Contracts  Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)  Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
1.	SCHEDULE DB - PART B - VERIFICATION  Futures Contracts  Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
1.	SCHEDULE DB - PART B - VERIFICATION  Futures Contracts  Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
1.	SCHEDULE DB - PART B - VERIFICATION  Futures Contracts  Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
1.	SCHEDULE DB - PART B - VERIFICATION  Futures Contracts  Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
1.	SCHEDULE DB - PART B - VERIFICATION Futures Contracts  Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
-	SCHEDULE DB - PART B - VERIFICATION  Futures Contracts  Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)  Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	
3.	SCHEDULE DB - PART B - VERIFICATION  Futures Contracts  Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
1. 2.	SCHEDULE DB - PART B - VERIFICATION Futures Contracts  Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
1. 2. 3.	SCHEDULE DB - PART B - VERIFICATION Futures Contracts  Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)  Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add: Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	
1. 2. 3.	SCHEDULE DB - PART B - VERIFICATION Futures Contracts  Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)  Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	
1. 2. 3.	SCHEDULE DB - PART B - VERIFICATION Futures Contracts  Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)  Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add: Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	
1. 2. 3.	SCHEDULE DB - PART B - VERIFICATION Futures Contracts  Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year).  Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add: Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	
1. 2. 3.	SCHEDULE DB - PART B - VERIFICATION Futures Contracts  Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)  Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add: Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	

8. Statement value at end of current period (Line 6 minus Line 7)

# Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open  ${f N}$   ${f O}$   ${f N}$   ${f E}$ 

# ANNUAL STATEMENT FOR THE YEAR 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY **SCHEDULE DB - VERIFICATION**

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

		Book/Adjusted Carryin	g Value Check
1.	Part A, Section 1, Column 14.	2,406,182,336	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		2,406,182,336
4.	Part D, Section 1, Column 5		
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value C	heck
7.	Part A, Section 1, Column 16	2,406,182,336	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		2,406,182,336
10.	Part D, Section 1, Column 8	2,454,197,835	
11.	Part D, Section 1, Column 9	(48,015,499)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposu	ıre Check
13.	Part A, Section 1, Column 21	106,041,745	
14.	Part B, Section 1, Column 20	1,880,152,010	
15.	Part D, Section 1, Column 11	1,986,193,755	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

### **SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

(Cash Equivalents) 2 4 Money Market Total Bonds Mutual funds Other (a) 1. Book/adjusted carrying value, December 31 of prior year. .1,252,041,528 0 .1,252,041,528 0 86 546 898 985 86 546 898 985 0 0 2. Cost of cash equivalents acquired ... .0 ...0 ...0 3. Accrual of discount ..... Unrealized valuation increase (decrease) .32,272 0 .32,272 0 (4,216.454) 0 . (4,216,454) 0 5. Total gain (loss) on disposals ..86,815,241,399 .86,815,241,399 .\_0 6. Deduct consideration received on disposals Deduct amortization of premium ... 0 .0 0 8. Total foreign exchange change in book/adjusted carrying value 0 0 0 0 ..0 ..0 ..0 ..0 Deduct current year's other than temporary impairment recognized 9. 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-.979,514,932 ..0 979,514,932 ..0 7+8-9) ..0 .0 .0 11. Deduct total nonadmitted amounts ... 979,514,932 0 979,514,932 Statement value at end of current period (Line 10 minus Line 11) 0

 $<sup>\</sup>hbox{(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:}\\$ 

### **SCHEDULE A - PART 1**

Showing All Real Estate OWNED December 31 of Current Year

	-	,				Thowning 7 th 1 tot		ILD December								
1	2	Locati	on	5	6	7	8	9	10	Chan	ige in Book/Adjus	sted Carrying Val	ue Less Encumbr	ances	16	17
		3	4							11	12	13	14	15		
														Total Foreign		
													Total	Exchange	Gross Income	
											Current Year's		Change in	Change in	Earned Less	
								Book/Adjusted			Other-Than-	Current Year's	3 -	Book/	Interest	Taxes.
					Data of		Amount of	Carrying Value	Fair Value	Current Veer's						,
				ъ.	Date of		Amount of		Fair Value	Current Year's	Temporary	Change in	Adjusted	Adjusted	Incurred on	Repairs and
				Date	Last		Encum-	Less Encum-	Less Encum-	Depre-	Impairment	Encum-	Carrying Value		Encum-	Expenses
Description of Property	Code	City	State	Acquired	Appraisal	Actual Cost	brances	brances	brances	ciation	Recognized	brances	(13-11-12)	Value	brances	Incurred
LANSING AIRPORT - HANGAR		Lansing	MI	12/01/2001	12/03/2001	6,770,354	0	3,482,569	3,482,569		0	0	(338,609)	0	0	64, 157
1 CORPORATE WAY		Lansing	MI	09/01/2000	02/24/2010	97,072,112	0	63, 138, 085	63, 138, 085	2,437,102	0	0	(2,437,102)	0	10,960,893	762,410
OKEMOS ROAD - HOME OFFICE LAND		Lansing	MI	09/01/2000	02/24/2010	14,734,428	0	12,573,877	12,573,877	313,634	0	0	(313,634)	0	0	671,434
8 CORPORATE WAY		Lansing	MI	10/01/2013	04/04/2017	77,501,013	0	66,909,385	66,909,385	1,958,005	0	0	(1,958,005)	0	6,862,915	0
300 INNOVATION DRIVEINNOVATION DRIVE OFFICE - BLDG/LAND		Franklin	TN	02/05/2018	02/05/2018	36,025,598	0	33,779,120	33,779,120		0	0	(899,330)	0	3,916,512	1,567,243
INNOVATION DRIVE OFFICE - BLDG/LAND		Franklin	IN	02/05/2018	02/05/2018	7,148,875	0	7, 147, 459	7, 147, 459	944	0	0	(944)	0	0	0
OKEMOS ROAD - DAY CARE CENTER		Lansing	MI	08/01/2000	02/24/2010	2,860,529	0	1,472,622	1,472,622	73,473 472,715	0	0	(73,473)	0	0.004.500	183.601
EXECUTIVE DRIVE OFFICE - BLDG/LANDDATA CENTER		Lansing Lansing	MI		12/31/2009	17,652,611 24,807,738	0	10,519,837 16,409,729	10,519,837 16,409,729	618,816	0	0	(472,715) (618,816)	0	2,204,520 3,248,691	183,601
2005 SEAGER STREET		Lansing	MI	10/07/2009	02/24/2010	32.858.139	0	26.677.000	26.677.000		0	0	(835, 147)	0	3,248,691	254.860
			MI	10/0//2009			0	, ,	,	,	0	0	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	0		
0299999. Property occupied by the repo						317,431,397	0	242,109,683	242,109,683	7,947,775	0	0	(7,947,775)	0	31,013,084	3,503,705
0399999. Total Property occupied by the	reportin					317,431,397	0	242, 109, 683	242, 109, 683	7,947,775	0	0	(7,947,775)	0	31,013,084	3,503,705
ALAIEDON TOWNSHIP - LAND		Okemos	MI	12/18/2001	12/31/2017	7, 172, 124	0	7, 172, 124	7, 172, 124	0	0	0	0	0	12,500	
0499999. Properties held for the product	tion of ind	come				7, 172, 124	0	7, 172, 124	7, 172, 124	0	0	0	0	0	12,500	12,530
VACANT LAND - MILLER ROAD		Lansing	MI	12/18/2003	12/31/2017		0			0	0	0	0	0	0	5,008
95th Ave Retail Building, LLC		Orland Park	IL	09/30/2018	03/31/2018	1,488,425	0	1,488,425	1,488,425	0	639,941	0	(639,941)	0	0	128,904
0599999. Properties held for sale						2,186,728	0	2,186,728	2,186,728	0	639,941	0	(639,941)	0	0	133,912
	.															
0699999 - Totals						326,790,249	0	251,468,535	251,468,535	7,947,775	639,941	0	(8,587,716)	0	31,025,584	3,650,147

### **SCHEDULE A - PART 2**

Showing All Real Estate ACQUIRED and Additions Made During the Year

1			4	5	6	7	8	9
	Location							
	2	3						Additional
		_			Actual Cost		Book/Adjusted	Investment
			Date		at Time of	Amount of	Carrying Value	Made After
Description of Property	City	State	Acquired	Name of Vendor	Acquisition	Encumbrances	Less Encumbrances	Acquisition
1 CORPORATE WAY	Lansing	MI	12/01/2001 VARIOUS		0	0	708,052	708,052
OKEMOS ROAD - HOME OFFICE LAND	Lansing	MI	09/01/2000 VARIOUS			0	6.764	6,764
300 INNOVATION DRIVE	Franklin	TN	02/05/2018 VARIOUS		0	0		
OKEMOS ROAD - DAY CARE CENTER	Lansing	MI				0	22,776	22,776
EXECUTIVE DRIVE OFFICE - BLDG/LAND	Lansing	MI	12/18/2003 VARIOUS		0	0	124,982	124,982
DATA CENTER	Lansing	MI	12/31/2004 VARIOUS			0	140 , 155	140 , 155
	Lansing	MI			0	0	10,962	10,962
0199999. Acquired by Purchase					0	0	1,097,514	1,097,514
,							1 1 1	, , , ,
							1	
							1	
			<b>.</b>					
0399999 - Totals					0	0	1,097,514	1,097,514

01 1 400 15 1	DIODOGED D I II II		E. 134
Showing All Real Estate	DISPOSED During the Year	Including Payments During th	e Final Year on "Sales Under Contract"

Expended for Additions, Adjusted Permanent Improvements and Encum- Changes brances Disposal Disposal Actual in Encum- Disposal Expended for Additions, Adjusted Permanent Change in Encum- Change in Encum- Depre- Impairment Encum- Value Carrying Value Carrying Value Carrying Value Carrying Change in Encum- Change in Encum- Change in Encum- Change in Encum- Value Carrying Value Carrying Value Carrying Change in Carrying Value Carrying On On On On On On Encum- Change Value Carrying On	Taxes,
for Additions, Adjusted Permanent Carrying Improve- Value Less ments and Changes brances Plances Parages brances Permanent Changes brances Permanent Change in Carrying Carryi	
Permanent   Carrying   Current   Change in   Exchange   Carrying   Value Less   Vear's   Current   Book/ Change in   Exchange   Carrying   Value Less   Exchange   Realized   Total   Less   Changes   Change in   Change in   Change in   Change in   Carrying   Change in   Carrying   Change in   Carrying   Change in   Carrying   Carrying   Change in   Carrying   Ca	
Improve- Malue Less Walue Less Wa	
Improve-   Value Less   Year's   Current   Book/   Change in   Value Less   Exchange   Realized   Total   Less   Exchange   Realized   Total   Less   Exchange   Realized   Total   Less   Temporary   Change in   Carrying   Adjusted   Book/   Encum-   Amounts   Gain   Gain   Gain   Interest   Change in   Carrying   Adjusted   Drances   Carrying   Adjusted   Drances   Carrying   Change in   Carrying   Change in   Carrying   Change in   Carrying   Carrying   Change in   Carrying	
ments and Encum- Current Other-Than- Year's Adjusted Book/ Encum- Amounts Gain Gain Interes Changes brances Year's Temporary Change in Carrying Adjusted brances Received (Loss) (Loss) Incurred	
Changes   brances   Year's   Temporary   Change in   Carrying   Adjusted   brances   Received   (Loss)   (Loss)   Incurred	Repairs
Disposal Actual in Encum- Prior Depre- Impairment Encum- Value Carrying on During on on on Encum	n and
	Expenses
Description of Property City State Date Name of Purchaser Cost brances Year ciation Recognized brances (11-9-10) Value Disposal Year Disposal Disposal Disposal brance	Incurred
0399999 - Totals	

1	2	1	Location	5110W	ing All Mortg	age Loans Own	NED December 31	i oi Guileiit 1ea		Book Value/Recorde	d Investment		14	15
, , , , , , , , , , , , , , , , , , ,		3	4	Loan	Date	, Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10  Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	City LAGO VISTA	State	Туре	Acquired10/22/2020	Interest7.875	Interest251, 197	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings 1,316,000	Valuation02/17/2020
320020128		LAKEWOOD	Ιλ		11/05/2020	8.175			0	0	0	0	359,000	
320020120		LAKEWOOD	WA.		11/05/2020	8.175	39.011	0	0	0	0	0		08/05/2020
320020378		SEATTLE			10/22/2020	7.495	498,831	0	0	0	0	0		02/07/2020
320020559		LAKEWOOD	WA		11/05/2020	8. 175	38,668	0	00	0	0	0		08/05/2020
320020617		LAKEWOOD			11/05/2020	8.175	38,668	0	0	0	0	0		11/05/2020
320020624 320020698		TACOMA			10/22/2020	7.745 7.495		ں۔۔۔۔۔۔ں ۱	0	0	0	0		02/11/2020
320030287		TACOMA	WA		11/05/2020	8.175	40,061	0	0	0	0	0	438,000	
320070367		PORTLAND	OR		11/05/2020	7.725	46,607	0	0	0	0	0	1,380,000	08/06/2020
320080011		TACOMA	WA	·····	11/05/2020	8. 175	32,306	0	0	0	0	0	412,000	
320080148		EDGEWOOD			11/05/2020	7.875	66,095	0	0	0	0	0	850,000	
320080221 320080503		TACOMA			11/05/2020	8. 175 8. 175	31,893	0	0	ļ0	ļ0	ļ0		08/24/2020
320080691		HAPPY VALLEY	OR		11/05/2020	8.175			n	0	n	0		08/27/2020
320080834		TACOMA	WA		11/05/2020	7.875	35,219	0	0	0	0	0		08/31/2020
320090043		BREMERTON	WA		11/05/2020	7.745	73,967	0	0	0	0	0	560,000	09/06/2020
320090065		BREMERTON	WA		11/05/2020	7.745	106,019	0	0	0	0	0		09/06/2020
320090081		BREMERTON	WA CA	·····	11/05/2020	7.745	82,739	0	0	0	0	0	555,000	
320090330 320090397		HAPPY VALLEY	CA	· · · · · · · · · · · · · · · · · · ·	11/05/2020 11/05/2020	8.000 7.745	54,544 105,403	ں۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔ ۱	J	0	0	0	2,925,000	09/17/2020 09/10/2020
320090476		BREMERTON	WA		11/05/2020	7.745	59.672		0	0	0	0		09/07/2020
320090568		LOMPOC	CA.		11/05/2020	7.750	129,468	0	0	0	0	0		04/21/2020
320090644		BREMERTON			11/05/2020	7.745	61,970	0	0	0	0	0	555,000	09/07/2020
320090773		LOMPAC	CA		11/05/2020	7.750	85,417	0	0	0	0	0		04/21/2020
320090870		PORTLAND			11/05/2020	7.745	136,254	0	0	0	0	0		08/26/2020
320090975 320090992		KENNEWICK	WA	·····	11/05/2020	8.000 7.745	56,860 51,718	٥٥	0		0		395,000	
320100031		BREMERTON	WA	·	11/05/2020	7.745	36,707	0	0	0	0	0	670,000	
320100060		BREMERTON	WA		11/05/2020	7.745	36,707	0	00	0	0	0		
320100107		BREMERTON	WA		11/05/2020	7.745	36,707	0	0	0	0	0	670,000	09/25/2020
320100147		BREMERTON	WA		11/05/2020	7.745	36,707	0	0	0	0	0	670,000	
320100259		BREMERTON			11/05/2020	7.745	36,707	0	0	0	0	0	670,000	
320100301 320100337		BREMERTON			11/05/2020	7.745 8.000	36,707 18,974	ں۔۔۔۔۔۔ں ۱	0	0	0	0	670,000 385,000	
320100465		REDWOND	WA	·	11/05/2020	7.500	203.093	00	0	0	0	0	1,400,000	
320100496		BREMERTON	WA		11/05/2020	7.745	36,707	0	0	0	0	0	670,000	
320100532		REDMOND			11/05/2020	7.500	259,513	0	0	0	0	0	1,600,000	
320100576		BREMERTON	WA		11/05/2020	7.745	36,707	0	0	0	0	0		
320100688		REDMOND		·····	11/05/2020	7.500 7.745	223,845	0	0	0		0	1,400,000	
320100706		REDMOND			11/05/2020	7.745 7.500	36,707 203,093	0 م	0 	0	0	0		09/25/2020
320100757		BREMERTON			11/05/2020	7.745			n	0	n	0		09/25/2020
320100786		REDMOND	WA		11/05/2020	7.500	342,510	0	0	0	0	0		10/06/2020
320100890		BREMERTON	WA		11/05/2020	7.745	36,707	0	0	0	0	0		09/25/2020
320100907		REDMOND			11/05/2020	7.500	183,766	0	<u> </u> 0	0	0	0	1,200,000	
320100978 320100989		REDMOND			11/05/2020	7.500 7.745	347,362	0	0	0	0	0	1,400,000 670,000	
4010011478		BALTIMORE	MD.	·····	11/05/2020	5.436	36,707 6,559,861	ں۔۔۔۔۔۔ں ۱	(950)	)		u	24,741,500	
100044357		Brownstown	MI		11/19/2020	4.500	120,919	0	(78)		0	0	156,750	
100044360		Springfield	OH		11/19/2020	7.375	43,359	0	(40)		0	0	35,981	
100044362		Miami	FL		11/19/2020	5.000	101,856	0	(41		0	0	265,050	
100044363		Magna			11/19/2020	4.750	97,507	0	(35)	)0	<u>0</u>	0	251,000	
100044365		San Juan	X		11/19/2020	3.000	49,781	0	0	J0	ļ0	ļ0	100,000	
100044369		Cincinnati	OHA7		11/19/2020	5.000 5.940	74,922 182.715	0	(36		0	0	113,000	
100044371		Dallas			11/19/2020	5.940		ں۔۔۔۔۔ں ۱	(30)		n	0	113,000	
100044374		Mount Pleasant	SC		11/19/2020	5.000	494,610	0	(94)		0	0		05/11/2018
100044375		Akron	OH		11/19/2020	3.000	446,973	0	(27)	)0	0	0	635,000	02/14/2018
100044376		Marysville			11/19/2020	7.890	280,308	0	(185)		0	0		03/12/2019
100044378		Richmond	VA	L	11/19/2020	4.625	160,810	0	(38)	)L0	L0	L0	L187 , 150	11/25/2019

Loss Natified   Code							age Loans OWN	IED December 3	1 of Current Yea						
Part	1	2	Locat	ion	5	6	7	-			Book Value/Recorde			14	15
Case			3	4					9	10		12	13		
Composition															
Mathematical   Math															Appraisal
Company															
March   Marc		Code	City	State	Type				(Decrease)	Accretion	Recognized	and Other	Book Value		Valuation
Marging   Marg				TX					0			00	0		
Second   S				NJ					0			00	0		
Marchy   Marchy   Ca				NJ.					٥			0	0		
1966   1966				CA	-				 0			n n	o		
Second				NY					0			00	0		
Second   S				WA					0	(18	)	00	0		
1999   1999				MI					0	·	·	00	0		
Second   S				FL	-				0			00	0		
174   174				GA	- <del> </del>							0	U		
March   Suph Server				AR					0		,	ō [	0		
Model   Recel   C				CA	ļ				0	(48	()	0	0		
100-2009-1			Reseda	CA	-				0			00	0		
1004400   1004000   1004				GA	-				0			00	<u>0</u>		
March   September   Septembe				IN	- <del> </del>				0			v }0	0		
1				GA	-							0	0 n		
1004469				CA					0			ŏ [o	0		
1904-448   Shamiris   A.   11111111111111111111111111111111				FL					0			00	0		
1905462				CA					0	(118	)	00	0		
1994403   Oberlaw   O.   119/2020   4.720   197/003   0   57   0   0   0   22 00   007/7039   0094405   0   0094405   0   0   0   0   0   0   0   0   0				AZ	-				0			00	0		
19004454   Variety   Var				IA					0			00	0		
19004465   Orinit				MU					٥			0	0		
Vest Force				CA	-				 0			0	0		
March   Marc				PA.					0			00	0		
11/9/2000   1.			WATSONVILLE	CA					0	(32		00	0		
10004444   Reafing   PA				TX	-				0			00	0		
10004444				CA	-				0	(47	()	00	0		
100044444				ΓA						1		0	0		
1004446				FL					0	(86	()	0	0		
11/19/2002   Like   Birth   FL	100044446			WI					0	0		0	0		
119/2020   5.125   219/701   0   22   0   0   0   188,550   68919/2018   119/2020   2.00   158,550   0.004445   0   155,160   0   0   0   0   0   148,250   68919/2018   119/2020   2.000   158,550   0.004449   0   0   0   0   0   0   148,750   0.07/23/2018   0.004449   0   0   0   0   0   0   148,750   0.07/23/2018   0.004449   0   0   0   0   0   0   148,750   0.07/23/2018   0.004449   0   0   0   0   0   0   0   0   0				CA					0	348		0	0		
1/19   1/19				FL					0	0		00	0		
10004449				IL	· <del> </del>				0			u  0	0		
100044482   0   0   1   1   1   1   1   1   1   1				MA	·							0	U		
119/2020   35.00   392.483   0   19   0   0   0   799.000   07/22/2019   00044468   1.5 legs   W   11/19/2020   4.2 do   5.5 2.5 2   0   0   0   0   0   0   0   0   0				FL					0			ō [o	0		
100044478	100044463		Staten Island	NY	<b>.</b>	11/19/2020	3.500	392,493	0	19		00	0	798,000	07/22/2019
100044470   Oakland		.		TX	· <b> </b>				0	(103	()	00	0	156,750	
100044471   For I Payme				NV					0	0		00	0		
100044473   Saint Louis   MO				Ν.JΔ1	·				0 n			v  0	0		
100044476   Sini Valley				MO	·				0 N			0 0	n		
100044477   Long Beach   CA   11/19/2020   4.000   .444,012   0   .663   0   0   0   0   .389,475   09/05/2019				CA					0			0	0		
100044479   Van Nuys Area   CA   11/19/2020   6.000   576,852   0   (220)   0   0   0   504,450   09/05/2019   100044480   San Antonio   TX   11/19/2020   5.000   246,625   0   (41)   0   0   0   0   0   0   10,004485   0   00044485   0   0   0   0   0   0   0   0   0	100044477		Long Beach	CA		11/19/2020	4.000	444,012	0	(63	i)	00	0	389,475	09/05/2019
100044480   San Antonio   TX   11/19/2020   5.000   246,625   0   (41)   0   0   0   0   0   0   0   0   0				NY	- <b> </b>				0			00	0		
100044485		-		CA					0			00	0		
100044487   Cypress   TX   11/19/2020   3.250   108,975   0   1.3   0   0   0   269,800   0.7/20/2019				ΓΔ					 n			U  0	0		
100044489   Pasadena   CA   11/19/2020   3.625   535,033   0   (64)   0   0   0   696,825   09/05/2019     100044492   Los Angeles   CA   11/19/2020   4.750   371,044   0   (139)   0   0   0   0   0   0     100044494   Saint Albans   NY   11/19/2020   2.2000   2.43,221   0   1.52   0   0   0   0   0   0   0.05/2019     10004495   San Diego   CA   11/19/2020   4.875   192,999   0   0   0   0   0   0   0   0   0				TX	·				 0			ŭ	n		
100044492				CA					0			ō [o	0		
100044495     San Diego     CA     11/19/2020     4.875     192/999     0     (73)     0     0     384,750     0/19/2019       100044497     Blue Springs     M0     11/19/2020     7.750     95,051     0     (114)     0     0     0     0     133,400     06/11/2019       100044499     Fort Worth     TX     11/19/2020     4.125     425,694     0     5.1     0     0     0     0     305,750     90/10/2019       10004500     Eden Prairie     MN     11/19/2020     6.00     393,302     0     741     0     0     0     0     353,925     09/05/2019	100044492		Los Angeles	CA		11/19/2020	4.750	371,044	0	(139	)	00	0	446,850	09/04/2019
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$				NY					0			00	0		
100044499 Fort Worth TX 11/19/2020 4.125 425,694 0 51 0 0 0 305,550 09/05/2019 100044500 Eden Prairie NN 11/19/2020 6.000 393,302 0 (74) 0 0 0 353,925 09/05/2019				CA					0			0  ō	0		
100044500				MU					0			u  0	0		
				MN	·							0	U		
1000 TOOL 1 101 101 101 101 101 101 101 101 101	100044502		Jacksonville	AR		11/19/2020	4.500	93,547	0			0	0		

	,						NED December 3	31 of Current Yea						
1	2	Locat	ion	5	6	7	8			Book Value/Record		T	14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100044505		Fort Worth	TX		11/19/2020	3.750	87,937	0	(5	i)	0	0	156,750	07/22/2019
100044506		San Diego	CA		11/19/2020	3.000	282,528	0	(33	8)	0	0	331,200	09/05/2019
100044507		ST CLOUD	FL		11/19/2020	2.250	87,724	0	58		0	0	312,550	
100044509		FREMONT	CA	-	11/19/2020	4.940	1,393,111	0	(470		00	0	1,647,063	
100044510		Santa Rosa	CA	-	11/19/2020	4.250	230,648	0	33		.0  0	0	455,250	
100044516 100044518		Shoal CreekSAN DIEGO	ALCA		11/19/2020	4.625 4.910	457,771 283,852	0	(115		0	0	835,763	09/05/2019
100044519			CA CA	· · · · · · · · · · · · · · · · · · ·	11/19/2020	5.500	299,712	٠٠٠٠	(112		0	0 n	1,046,900	
100044524			CA		11/19/2020	3.500	381,074	 N	(31		0			
100044525		SOUTH SAN FRANCISCO	CA		11/19/2020	7.100	792.777	0	(376		0 0	0		12/04/2019
100044529		MOORESTOWN	NJ.		11/19/2020	6.000	467,209	0	(241		00	0	579,500	12/27/2019
100044530			CA		11/19/2020	3.250	294,059	0	14		00	0	532,000	12/04/2019
100044535		NORTH HOLLYWOOD	CA		11/19/2020	3.375	251, 195	0	7	'	0  0	0		12/22/2019
100044536		San Jose	CA		11/19/2020	4.940	466,501	0	(162	?)	0  0	ļ0		01/20/2020
100044538		WAKEFIELD	MA	· <del> </del>	11/19/2020	3.375	223,517	0	0		0	ō		12/04/2019
100044539		San Jose Carlsbad	CA		11/19/2020	4.690 4.500	504,592	0	(166		0	0		01/20/2020
100044542		SOUTH SAN FRANCISCO	CA	·	11/19/2020	4.084		 n	(141		n		1, 128, 125	
100044547		BRADENTON	FL	·	11/19/2020	8.150	94,449	0	(59		0	n		
100044549		Buffalo	NY		11/19/2020	3.500	65, 158	0	(27		0	0	74,456	
100044551		SAN LEANDRO	CA		11/19/2020	4.500	324, 173	0	(123		00	0	655,500	
100044554		Antioch	CA		11/19/2020	4.250	308,250	0	0		0	0	475,000	
100044555		CARSON	CA		11/19/2020	4.000	428,720	0	(57		0	0	570,000	
100044557		UPPER MARLBORO	MD		11/19/2020	4.663	81,409	0	(21		0	0	175,750	
100044559		SAN FRANCISCO	CA	-	11/19/2020	5.750	467,341	0	(202		.0  0	0	988,000	
100044563		FremontHACIENDA HEIGHTS	CA	-	11/19/2020	3.950 6.500	450,754 525,852	0	(30		0	0	975,000 720,000	
100044567		Seattle	υA		11/19/2020	4.625		٥٥	(70		0	u	478,000	
100044569		Pompano Beach	FI	· · · · · · · · · · · · · · · · · · ·	11/19/2020	6.120	81,331	0	(31		0	0	152,000	
100044570		Levittown	PA		11/19/2020	4.750	140 , 105	0	(30		0	0	185,250	
100044571			CA		11/19/2020	4.250	235,817	0	(29		0	0	460,750	
100044573		PITTSBURG	CA		11/19/2020	6.458	389,607	0	(101		0	0	525,000	
100044574			NJ		11/19/2020	4.000	192,450	0	(28	3)	0	0	310,000	
100044575			CA	-	11/19/2020	5.000	545,394	0	0	)	.0	0		03/28/2020
100044577 100044578		TewksburyBROOKLYN	MA	-	11/19/2020	3.000 4.250	285, 143 773, 451	0	(32		0	0		09/28/2019
100044578			CA		11/19/2020	4.375	187,117	٠٥	(46		0	u		10/21/2019
100044581		Wakefield	MA		11/19/2020	4.500	255,815	 N	(60		0			01/05/2020
100044584		Antioch	TN		11/19/2020	6.750	164,860	0	(116		0 0	0		
100044586			CA		11/19/2020	4.250	260,642	0	(49	9)	00	0	696,350	10/26/2019
100044587		Norristown	PA		11/19/2020	5.000	175,032	0	(44		00	0	250,000	
100044588		Salinas	CA		11/19/2020	3.384	273,481	0	14		0  0	ļ0	700,000	
100044589		HOITHINEL	NJ	· <del> </del>	11/19/2020	3.810	410,986	0	(12		.0 0	ō		
100044593 100044597		Poland	IN	·	11/19/2020	2.944 4.004	42,072 619,171	0	11		0	0	208,000 997,500	
100044598		Westlake Village Area	OK	·	11/19/2020	4.004	42,494	u	1	`	n	U	997,500	
100044536			CA	·	11/19/2020	4.625	244, 202	o	(81	)	0	n	451,250	
100044602		Carson	CA		11/19/2020	4.000	323,083	0	(26		0	0		
100044605		Los Angeles	CA		11/19/2020	2.000	193,958	0		5	00	0	461,500	01/11/2020
100044606		UNION ČITY	CA		11/19/2020	4.625	326,529	0	(109	9)	00	0	899,000	11/18/2019
100044608		YORBA LINDA	CA	-}	11/19/2020	4.500	387,375	0	(125		0  0	0		12/04/2019
100044609			CA		11/19/2020	3.875	392,921	0	(56		0  0	ō	515,000	
100044614 100044615		24. (1	MD	· <del> </del>	11/19/2020	4.625	120,366	0	(11		<u>0</u>	0	155,000	
100044616			CA	·}	11/19/2020	4.250 7.850	158,391 678,982	0	(370		ا الم	ļ0	148,750	09/28/2019
100044617		Diamond Bar	CA.	·	11/19/2020			 n	(3/0		n			
100044618			MN		11/19/2020	4.000	231,714	 	(34		0	O	495,900	
100044622			CA		11/19/2020	5.000	135,201	0	(67		0	0		12/02/2005
100044624			CA	ļ	11/19/2020	4.375	215,696	0	(34		0	0	384,750	09/08/2006
100044626		Mission Viejo	CA		11/19/2020	4.773	413,400	0	(87	/	0	0	542,925	06/09/2004
100044627		Moncks Corner	SC		11/19/2020	4.875	166,606	0	0	)	00	0	219,500	12/04/2019

1	2	Local	tion	5		age Loans OWNE	8	or Garrette Te		ook Value/Recorde	ed Investment		14	15
·		3	4	Loan	Date	,	Book falue/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10  Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100044629		Pacoima	CA	.,,,,,	11/19/2020	4.375	225, 180	(200:0000)	0(49)		00	0	288,225	
100044632		High Point	NC	· · · · · · · · · · · · · · · · · · ·	11/19/2020	5.000	133,701		0(54)		0	0	190,665	
100044634		Coburn	PA	·	11/19/2020	4.375	221,323		0(32)		00	0	299, 165	
100044635		West Babylon Corona	NY		11/19/2020	3.500	275,800 342,660		060 l		n	0	389,500	12/04/2019
100044638		Lithonia	GA.		11/19/2020	6.650	78,660		0		0	0		07/19/2019
100044643		San Diego	CA	· · · · · · · · · · · · · · · · · · ·	11/19/2020	4.000	377,249	(	049		00	0	598,050	08/10/2019
100044645		Cottonwood	CA		11/19/2020	4.750	310,763	(	0(67)		0  0	0		06/22/2007
100044646 100044647		Circle PinesSanta Maria	MINL		11/19/2020	4.250 5.130	147,939194,820		032   0(58)		D	0		08/08/2019
100044650		San Jose	CA.		11/19/2020	3.125	266,016		0		0	0		08/06/2019
100044651		Rialto	CA		11/19/2020	4.500	410,606	(	0(69)		00	0		08/01/2019
100044652		Bend	OR		11/19/2020	4.375	186,282		0(30)		0  0	0		04/10/2007
100044654 100044655		Hawthorn Woods	IL	·	11/19/2020	2.625 4.250	250,094 291,026		n  0		n	0 n		08/07/2019
100044656		Glendale	AZ	· · · · · · · · · · · · · · · · · · ·	11/19/2020	4.250	153,887		0 40		0	0	261,844	
100044658		Chandler	AZ		11/19/2020	3.250	120,592		9		0	0	302,400	08/06/2019
100044661		Vacaville	CA		11/19/2020	3.000	195,426		0		00	0	396,000	
100044664 100044665		Oklahoma City	OK	····	11/19/2020	5.000 5.000	150,727 239,565		0  11		0	0		05/26/2020
100044668		Woodbridge			11/19/2020	4.250	148,200		0 27		0	0		01/03/2005
100044669		Columbus	0H		11/19/2020	6.500			0(21)		00	0		07/13/2020
100044670		Saddle Brook	NJ	· · · · · · · · · · · · · · · · · · ·	11/19/2020	5.000	178,763		0(22)		0	0		05/23/2020
100044672		Metuchen	NJ.	· · · · · · · · · · · · · · · · · · ·	11/19/2020	5.000	335, 183		0(63)		0  0	0		07/15/2020
100044673		Las Vegas Prospect Heights	INV		11/19/2020	4.625 4.500	371,552 648,467		0		n	0		05/23/2020
100044677		Lanoka Harbor	NJ.		11/19/2020	5.500	221,222		0(43)		0	0		07/11/2020
100044678		Bridgewater	NJ	·	11/19/2020	5.000	309,012	(	0		00	0	339,000	05/22/2020
100044681		Randolph T/O Randolph	NJ		11/19/2020	2.879	230 , 156	(	73		0  0	0		07/13/2020
100044682		MiamiLakeland	FL		11/19/2020	5.500 4.500			0106 l		D	0		07/09/2020
100044688		Green Cove Springs	FL.		11/19/2020	4.000	90,435		0(10)		0	0		07/10/2020
100044689		Orrville	0H		11/19/2020	6.500	52,742	(	0(44)		00	0	92,644	07/10/2020
100044690		Hampshire	IL		11/19/2020	5.000	287,222		0(30)		00	0		07/10/2020
100044692 100044694		Miami West Orange	FL	·	11/19/2020	5.000 5.000	344,391 256,593		0		0			07/10/2020
100044695		Elmhurst	IL		11/19/2020	2.000	546,963		0		0	0		07/10/2020
100044697		Cathedral City	CA		11/19/2020	4.750	187 , 197		0(1)		0	0	410,000	07/10/2020
100044699		Altadena	CA		11/19/2020	2.000	465, 129		0190		00	0		07/10/2020
100044700 100044704		Floral ParkPembroke Pines	NY		11/19/2020 11/19/2020	3.375	319,578 353,818		0		0	0		
100044705		Chandler	AZ		11/19/2020	2.000	85,249	)	028		0	0		07/19/2020
100044709		Oak Park	IL		11/19/2020	4.000	149,264		0106		0	0		07/15/2020
100044711		Woodstock	IL		11/19/2020	5.000	301, 119	(	0(43)		00	0		07/10/2020
100044714 100044715		Merced	CA	···· <del> </del>	11/19/2020	3.375 4.000	143,119207,658	(	00 0(37)		0	0		07/09/2020
100044715		Jamaica	NY		11/19/2020	5.000	530,392		0 (3/)		0	n		07/10/2020
100044721		Dighton	MA		11/19/2020	2.000	234,860	(	0177		0 [0	0		07/10/2020
100044722		New Philadelphia	OH		11/19/2020	5.000	71,527	(	0  0		00	0		07/14/2020
100044723		Munhall	PA		11/19/2020	6.500	48,574		0(7)		0	0		07/15/2020
100044727		Brookhaven Central Point	OR		11/19/2020	5.500 5.000	187,057 190,436	اا	0(32) 0(33)		n	0 n		07/13/2020
100044727		Saint Louis	MO.		11/19/2020	6.500	111,322		0(16)		0	0		07/10/2020
100044732		Centereach	NY		11/19/2020	3.875	239, 115	(	0		0	0	350,000	07/10/2020
100044735		Fort Wayne	IN		11/19/2020	6.500	73,886		0(20)		0  0	0		07/13/2020
100044738 100044739		Durham	NG.	·	11/19/2020	5.000 4.000	51,734140,066	(	0(10)		u  0	0		07/10/2020
100044739		Cincinnati	0H		11/19/2020	3.408	125,602		0(18)		Ď	0 N		07/13/2020
100044741		New Rochelle	NY		11/19/2020	2.000	216,618		0		0 [0	0	680,000	07/10/2020
100044743		Roselle	NJ		11/19/2020	5.000	195,657	(	0(35)		00	0		07/13/2020
100044744		Los Angeles	CA		11/19/2020	4.000	565,345	(	0(82)		0	0	720,000	07/10/2020

						age Loans OWN	IED December 3	1 of Current Yea						
1	2	Locat	ion	5	6	7	8			ook Value/Recorde		T.	14	15
		3	4				Book	9	10	11	12	13		1
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
			_	Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100044745		Hemet	CA	-	11/19/2020	4.000 5.000	278,473 136,156	0	(26)	)(	0  0	0	495,000	07/13/2020
100044747		Hopewell Junction	NV		11/19/2020	5.000			1		n			07/11/2020
100044748	-	Croton on Hudson	NY		11/19/2020	5.500	576,063	0	102	(	0	0		07/10/2020
100044750		Rancho Cucamonga	CA		11/19/2020	5.000		0	(85)	)(	00	0	850,000	
100044757		Homestead	FL		11/19/2020	5.250	345,861	0	(60)		00	0	295,000	
100044758		Stone Mountain	GA		11/19/2020	6.500	203,476	0	(30)		0  0	0	200,000	
100044759		Citrus Springs	PL		11/19/2020 11/19/2020	6.500 4.250	90,256 224,635	٥	(10)		J		93,100 270,000	
100044760		Inverness	FI	-	11/19/2020	5.000	68.347		(1)	/	n		88,825	
100044762		Laurel	MD.		11/19/2020	4.000	357,615	0	80		0 [0	0	460,000	
100044763		Albuquerque	NM		11/19/2020	5.000	266,398	0	0		0  0	0	242,000	03/18/2020
100044766	-	Cape Coral	FL		11/19/2020	5.000	337,454	0	197		0  0	o		03/16/2020
100044767		Los Angeles	CA	- <b></b>	11/19/2020	4.250	538,128	0	(11)		n0	0		07/10/2020
100044769		South Lake Tahoe	UA		11/19/2020 11/19/2020	5.000 2.500	901,394 38,888	ں۔۔۔۔۔۔ںں ۱	44		n l	0 n		
100044775		Huntsville	AL		11/19/2020	6.500	185,710		(27)		D [	o	175,000	
100044776		Kansas City	MO		11/19/2020	4.000	73,667	0	0		0	L0	82,650	
100044779		Pasadena	MD		11/19/2020	6.000		0	(55		00	0	300,000	03/16/2020
100044780	-	Lawrenceville	VA	-	11/19/2020	5.500	111, 128	0	(19)		0  0	<u>0</u>	94,050	
100044781		Riverdale	MD		11/19/2020	5.500	513,076	0	65		0	0	690,000	
100044786		Carteret	NJ.		11/19/2020	4.500 5.000	349,248 246,268	ں۔۔۔۔۔۔۔ ۱	(26)		J [0	U	305,000	
100044788		Greensboro	NC		11/19/2020	3.000	52,581	0	18		0	0	88,350	
100044790		Venice	FL		11/19/2020	5.000	167,815	0	(19)	)(	0	0	230,000	
100044791		Irvington	NJ		11/19/2020	5.500	219,843	0	47		0	0	225,000	
100044793		Ormond Beach	FL	-	11/19/2020	5.000	50,398	0	0		00	0	171,000	
100044797 100044798		Belleville	NJ	· · · · · · · · · · · · · · · · · · ·	11/19/2020 11/19/2020	6.500 6.500	231,343 270,577	0	12		0	0	175,000 213,000	
100044802		Philadelphia	PA	-	11/19/2020	2.500	65,238		20		n		121,348	
100044804		Highland Beach	FL		11/19/2020	5.000	342.614	0			0	0	420,000	
100044805		Trussville	AL		11/19/2020	6.000	218,649	0	(36	)(	00	0	176,000	
100044806	-	Topeka	KS	-	11/19/2020	3.000	123,632	0	27	(	0	0		01/07/2020
100044809		Columbia	MO		11/19/2020	4.100 3.900	153 , 119 364 , 255	0	(37)		0  0	0		04/10/2020
100044812		Carmel	FI		11/19/2020 11/19/2020	4.875		ں۔۔۔۔۔۔ں	(13)	1	n	u		07/31/2020
100044813		Ball Ground	GA		11/19/2020	4.875	88,625	0	(52)	)	0	0	256,500	
100044814		North Highlands	CA		11/19/2020	4.875	204,793	0	(103)	)(	0	0	259,350	04/10/2020
100044818	-	Delaware	OH	- <b> </b>	11/19/2020	2.000	112,900	0			00	0	163,400	
100044819 100044824	-	El Paso	IX	- <b>-</b>	11/19/2020	7.250	189,236 56,673	0	(46)		0	0	165,000	
100044824		Kissimmee	ГL	- <del> </del>	11/19/2020 11/19/2020	2.000 4.875		0	19		n	0	181,749 270,750	
100044828	]	Las Vegas	NV		11/19/2020	4.875		0	(18)		0	0	270,750	
100044831		Corona	CA.		11/19/2020	2.000		0	294		00	0	406,959	07/31/2020
100044832		Kenosha	WI	- <b> </b>	11/19/2020	2.000	99,097	0	106	(	00	0	199,500	
100044833		Daphne	AL	-}	11/19/2020	4.710	101,593	0	(40)		Ď  0	0	227,050	
100044834		NoviFort Lauderdale	MI	- <del> </del>	11/19/2020	4.625 4.250	216,467 67.340	0	(32)		U L0	0		07/31/2020
100044836		Kansas City	MO		11/19/2020	3.550	58.634		(4)		0			04/10/2020
100044839		Blaine	MN		11/19/2020	2.875	119,009	0	51		0	0	254,600	04/10/2020
100044840		Spokane	WA	-	11/19/2020	4.375	150,255	0	(54)	)(	0  0	0	318,250	04/10/2020
100044841		Phoenix	AZ	-	11/19/2020	5. 125	116, 101	0	0		0  0	<u>0</u>	178,600	
100044845		Miami	ΓL	-	11/19/2020 11/19/2020	5.500 4.000	437,551 190,596	0	(44)		J0	0	352,000 31,800	
100044846	-	Leeds	ΔΙ	·	11/19/2020	4.000		ں۔۔۔۔۔۔ں ۱	(24		n	U	231,800	
100044853		Oneonta	AL		11/19/2020	7.990	129,745	0	(103)		0	0		01/30/2020
100044854		Hayward	CA		11/19/2020	4.780	313,406	0	(65	)(	00	0	498,750	04/09/2020
100044855		Middlesex	NC		11/19/2020	2.000	235,958	0	173		00	0		01/28/2020
100044859		Parlier	CA	-}	11/19/2020	3.750	57,862	0	(9)		0  0	o		04/10/2020
100044860		Brooklyn Saratoga Springs	NY		11/19/2020	3.125 2.000	292,028	0	45		J0	0		07/31/2020
100044802		oaratuya oprings	NI		1 1/ 19/2020	2.000	111,913	0	129	<u> </u>	υ <u> </u> 0	0	280,250	04/11/2020

1	2		Location	Show 5	ing All Mortg	age Loans OWI	NED December 31	of Current Yea		ook Value/Recorde	nd Investment		14	15
		3	4	Loan	Date	, Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	,	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100044864 100044865		EastonLithonia			11/19/2020 11/19/2020	3.875 4.250	103,921	0 ۱	)	0	0 	0		07/31/2020
100044869		Lodi	WI		11/19/2020	2.240	79,717	0	63	0	0	0		04/10/2020
100044871		Staten Island	NY		11/19/2020	4.980	258,989	0	(211)	0	0	0	309,895	07/31/2020
100044873		Foley	AL		11/19/2020	4.625	63,464	0	(34)	0	00	0		07/31/2020
100044876 100044878		Anderson	CA		11/19/2020	3.820	99,097	0	9	0	0	0		04/10/2020
100044879		Shelton	CTCA		11/19/2020 11/19/2020	4.000 5.590	129,415 150.594	ں۔۔۔۔۔۔ں ۱	(17)		0	0		07/31/2020 04/10/2020
100044882		Pico Rivera	CA		11/19/2020	3.000	223,761	00	74		0	0		04/10/2020
100044886		Park Row	TX		11/19/2020	2.240	71,500	0	48	0	0	0	156,750	
100044893		Olathe	KS		11/19/2020	2.000	91,692	0	96	0	0	0		01/28/2020
100044894		Jupiter	FL		11/19/2020	3.450	169,941	0	124	L	<u> </u>	0		01/28/2020
100044895		Hixson			11/19/2020 11/19/2020	3.500 3.970	87,747 139,313	0	)	ļ0		0		04/10/2020
100044898		Opa Locka	FL		11/19/2020	2.000	128,704		,(34) )	u	n	0		07/31/2020
100044900		Phoenix	AZ		11/19/2020	3.500	145,377	0	0	0	0	0		04/10/2020
100044904		Altadena Area	CA		11/19/2020	2.938	423,345	0	187	ļ0	0	0	791,361	07/31/2020
100044905		Stone Mountain	GA		11/19/2020	3.000	81,731	0	00	0	00	0		04/11/2020
100044908 100044909		Pell City		<del>-</del>	11/19/2020 11/19/2020	4.970 3.500	69,886 130,920	0	0	0	0	0		04/11/2020
100044910		TampaAntioch	rL		11/19/2020	4.375		ں۔۔۔۔۔۔۔ں ۱	)b )(59)		J	0		04/12/2020
100044911		Gloucester City	N.I		11/19/2020	8.750		 0	(112)		0	0		02/23/2020
100044912		Desoto	TX		11/19/2020	4.250	144,418	0	(33)		0	0		04/10/2020
100044913		Lilburn	GA		11/19/2020	4.940	158,444	0	(79)	0	0	0	242,250	04/13/2020
100044914		LAUDERHILL			11/19/2020	2.000	111,827	0	120	0	0	0		07/31/2020
100044916		Tracy	CA		11/19/2020	4.000	397,460	0		0	0	0		07/31/2020
100044917 100044919		Winterset	IA		11/19/2020 11/19/2020	3.375 3.000	130,381		22		0			04/10/2020
100044919		Lawrence	MA		11/19/2020	2.000	118, 125	0	110		0	0	316,097	
100044924		Grandville	MI		11/19/2020	3.530	148,077	0	2	0	00	0		
100044929		Saint Louis	MO		11/19/2020	2.450	132,251	0	66	0	0	0	247,000	04/11/2020
100044933		Desoto	TX		11/19/2020	4.860	149,827	0	(62)	0	0	0		01/30/2020
100044934		Waukee	IA		11/19/2020	4.000	115,489	0	13	0	0	0		04/12/2020
100044936		RiverdalePalm Bay	GA		11/19/2020 11/19/2020	6.250 6.990	221, 151 147, 725		(86)		0	0		04/10/2020
100044940		Geismar	LA		11/19/2020	4.810	135,326	0	(56)		0	0		05/23/2020
100044941		Stony Point	NY		11/19/2020	3.930		0	49		0	0		04/12/2020
100044946		Lithonia	GA		11/19/2020	4. 125	65,807	0		0	0	0		06/23/2020
100044947		Waukegan			11/19/2020	4.875	101,632	0	(106)		0	0		04/12/2020
100044949		Schaumburg	CA		11/19/2020 11/19/2020	2.000 3.125	118,640 169,176	0	112	0	0	0		04/10/2020
100044950		Santa Maria			11/19/2020	2.000	169, 1/6	ں۔۔۔۔۔۔ں ۱	187	u	h			04/10/2020
100044952		Oklahoma City	0K		11/19/2020	4.625	81,760	0	(44)	L0	0	0		03/05/2020
100044955		Kennesaw	GA		11/19/2020	3.375	114,632	0	1	0	0	0	229,233	07/31/2020
100044960		Siler City	NC		11/19/2020	2.000	145,387	0	114	0	0	0		07/31/2020
100044961		Houston			11/19/2020	2.000	91,006	0	76	ļ0	<u> </u> 0	0		07/31/2020
100044962		Lancaster	TX		11/19/2020	2.500		0	64	ļ0	0	0		04/12/2020
100044965		Sioux Falls	SD		11/19/2020	4.250 4.125	123,635 96,259	ں۔۔۔۔۔۔ں ۱	(24)		h	u	202,602	07/31/2020 07/31/2020
100044972		Baltimore	MD		11/19/2020	2.000	99,427	0	218	0	0	0	197,298	
100044973		National City	CA		11/19/2020	5. 125	270,807	0	(262)	0	0	0		07/31/2020
100044974		Miami	FL		11/19/2020	2.000	134,056	0	)107 <sup>°</sup>	0	0	0		04/10/2020
100044975		JANESVILLE			11/19/2020	7.500	79,795	0	(54)	0_	0	0		04/10/2020
100044976		Flat Rock			11/19/2020	5.000	180,833	0	388	ļ0	ō	ļ0		07/31/2020
100044977		Ranger			11/19/2020	5.125 2.000	122,266 100.359		(47)	L0	0	0		04/15/2020
100044982		Joelton	TN		11/19/2020	2.000	77,364		86	u	n	0		02/01/2020
100044983		West Jordan	UT		11/19/2020	4.875	231,623	0	(53)	0	0	0		04/10/2020
100044984		Tulare	CA		11/19/2020	2.097	90,815	0	0	0	0	0	190,000	04/10/2020
100044985		Miami	FL		11/19/2020	4.000	157,373	0	(39)	0	0	0	299,250	04/10/2020
100044988		Rossville	GA		11/19/2020	3.500	87,496	0	) [(1)	L0	0	L0	124.450	04/10/2020

							NED December 3	1 of Current Yea						T
1	2	Loca	tion	5	6	7	8			Book Value/Record		T.	14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded	I I was a Casa at		Current Year's		Tatal Familia		Date of
							Investment	Unrealized	O	Other-Than-	0	Total Foreign	V-l f	Last
				1	D-4-	D-44	Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
Laan Number	Cada	O:h.	04-4-	Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	Or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100044991		Dayton	UH	-	11/19/2020 11/19/2020	3.250	65,224 174,314	ال	0	)	0	U	106,400	04/10/2020
100044993		Belton	SC SC		11/19/2020	4.000	423,020		0(96		0 0	0		04/12/2020
100044994		Lawrenceville	GA.		11/19/2020	5.000	104, 182	(	0 (24		00	0		07/31/2020
100044995		Stockton	CA		11/19/2020	3.000	198,220	0	029		0	0		07/31/2020
100044997		Midlothian	VA	- <b>-</b>	11/19/2020	4.270	153,029		0(35		00	0		07/31/2020
100044998 100044999		BooneFranklin	NC		11/19/2020 11/19/2020	3.063 2.000	112,519 238,943	ال	036 0145		00	0		04/13/2020
100044999		Farmington	NM	-	11/19/2020	4.500	236,943	٠	0		0	o		04/12/2020
100045004		Jamul	CA.		11/19/2020	4.000	444.737		0	/	00	0		04/10/2020
100045005		Wilmington	DE		11/19/2020	4.875	64,378		0(76	)	00	0		04/10/2020
100045006		Scottsdale	AZ	·	11/19/2020	3.500	460,808	0	011		00	0		04/10/2020
100045009		Monroe	MI	-}	11/19/2020	5.000	76,174		0(42	)	0	ļō		04/11/2020
100045010 100045012		Columbus	OH.		11/19/2020 11/19/2020	5. 125 3.375	93,890 513,414		0		U  0	0		04/11/2020
100045012		Cape Coral	FI	·	11/19/2020	2.138			D		0	U		04/12/2020
100045016		Redding	CA.	_t	11/19/2020	3.875	172,923		04		ō L	0		07/31/2020
100045020		Lithia Springs	GA		11/19/2020	2.000	97 , 159		055		00	0	205, 105	04/13/2020
100045021		Pauls Valley	0K		11/19/2020	4.750	62,527	0	00		00	0		04/12/2020
100045022		Theodore	AL	-	11/19/2020	6.875	86,612		0(65		00	0		07/31/2020
100045023		Omaha	NE		11/19/2020	4.750 3.250	52,549 91.636		0(26	)	0	0		04/10/2020
100045024		Lambertville	MI	- <del> </del>	11/19/2020 11/19/2020			ال	0(66	,	0	U		07/31/2020
100045027		Port Saint Lucie	FI		11/19/2020	3.250	74,427		0		0	0		07/31/2020
100045028		Brunswick	OH		11/19/2020	5.000	59,265		088		00	0		04/09/2020
100045029		Apollo Beach	FL		11/19/2020	5. 125	85,287		070		00	0		04/11/2020
100045031		Fredericksburg	VA		11/19/2020	4.500	233,004		0(23	)	00	0		07/31/2020
100045033 100045034		Parrish	[FL		11/19/2020	3.375	114, 141		0  0		00	0		07/31/2020
100045035		MiamiPhoenix	FL	-	11/19/2020 11/19/2020	3.750 4.000	82,322 180,190	ا	026 0(20		0			04/13/2020
100045037		Pasadena	CA	-	11/19/2020	2.000		٠	0248		0 0	0		07/31/2020
100045039		Houston	TX		11/19/2020	3.250	95,465		0		00	0		07/31/2020
100045040		Albuquer que	NM		11/19/2020	3.500	115,779	0	00		00	0		07/31/2020
100045041		Bethlehem	PA		11/19/2020	3.875	124, 152		0(17		00	0		04/10/2020
100045042 100045043		FARMINGTON HILLS	MI		11/19/2020 11/19/2020	4.500 2.000	228,861 85,904		0(55 0131		00	0		01/28/2020
100045044		Houston	ΙΔ		11/19/2020	3.000	85,904	 ۱	0131		0	u		07/31/2020
100045046		Louisville	КУ	T	11/19/2020	4.000	84.082		0(18	)	ō L	0		07/31/2020
100045048		Randallstown	MD.		11/19/2020	4.375	114,046		0(34		00	0	229,875	07/31/2020
100045051		Byron	GA	- <b> </b>	11/19/2020	3.375	121,474	0	02		00	0		07/31/2020
100045054		Sanford	NC	-}	11/19/2020	3.125	98,987		014		00	0		01/29/2020
100045056 100045057		Brockton	MA	· <del> </del>	11/19/2020 11/19/2020	4.940 4.000	125,685		0(60	/	U0	ļ0	546,250	01/29/2020
100045058		Oak Leaf	TX	·	11/19/2020	4.000		ا	0248		0	n		03/03/2020
100045059		Reedley	CA.		11/19/2020	4.490	107,878		0(72		0	0		01/29/2020
100045060		Lake Elsinore	CA		11/19/2020	5.000	340,696		0 (120	)	00	0	565,963	04/10/2020
100045061		Pelzer	SC		11/19/2020	3.833	79,204	0	0(13		0	0	150, 100	04/12/2020
100045064		Staten Island	NY		11/19/2020	3.750	287, 151		0(23		0	<u>0</u>		04/11/2020
100045066 100045067		White Plains	NY	·}	11/19/2020 11/19/2020	4.000 2.000	327,735 88,742		0342 090		u  0	0		04/11/2020
100045068		Duluth	GA	†	11/19/2020	4.875		ل	090 0(114		0 0	n		04/10/2020
100045071		Woods tock	GA.	1	11/19/2020	3.375			0(1		0	0		07/31/2020
100045072		HOLLYWOOD	FL.		11/19/2020	4.875	259, 158		124		00	0	387,600	05/23/2020
100045073		Tucker	GA	·}	11/19/2020	4.420	74,463	0	0(29	)	00	0	152,000	04/11/2020
100045075		Stevens point	WI		11/19/2020	2.000	92,160		069		00	0		07/31/2020
100045078		Chula VistaCRAIG	CA.	-}	11/19/2020	4.000	222,003	0	0(40		0	0		04/10/2020
100045079 100045088		South Park	PA	- <del> </del>	11/19/2020 11/19/2020	3.875 4.535			0(13 0 (36		n		147,250 186 056	04/13/2020
100045090		Orland Park		†	11/19/2020	3.250	170,613	٠	0		0 0	n	270 980	07/31/2020
100045092		Yuma	AZ		11/19/2020	4.125			0(35		00	0		04/10/2020
100045095		Convers	GA		11/19/2020	3.375	65,980		0 (1		0	0		04/11/2020

	,						NED December 31	1 of Current Yea						
1	2	Loca		5	6	7	8			Book Value/Recorde			14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100045099		Palm Beach Gardens	FL		11/19/2020	6.375	302,852		)(11	)	00	0	399,000	06/20/2020
100045105		Las Vegas	NV		11/19/2020	2.000	77,235	(	45		0	0		04/11/2020
100045108		Middleton	ID		11/19/2020	3.250	99,012	(	5		00	0		04/13/2020
100045110		Southampton	PA		11/19/2020	4.625	146,947	(	(48	,	0	0		06/20/2020
100045114 100045117		Saint Louis	MU		11/19/2020 11/19/2020	4.250 2.000		اا	)(9 )86		0		247,000	04/10/2020
100045117		TUCSON	A7		11/25/2020	5.500	253,208		)(32		0	0		
100045120		HACIENDA HEIGHTS	CA.		11/25/2020	7.450	462,694		(301		0	0		08/31/2020
100045122		ZOLFO SPRINGS	FL		11/25/2020	10.500	12,711	(	(25	j)	00	0		05/22/2017
100045125		LINDEN	NC		11/25/2020	3.750	50,566	(	00		00	0	121, 125	08/31/2020
100045130		Watertown	CT	· · · · · · · · · · · · · · · · · · ·	11/25/2020	4.375	232,580	(	0  (5	i)	00	0		08/31/2020
100045133		PALMDALE	CA	-	11/25/2020	4.375	8,977	(	)  0		0	0		02/09/2020
100045134		SummervilleDAVENPORT	3\(	·}	11/25/2020	0.000 4.000	38,894 231,828				0	0		08/31/2020
100045136		Sacramento	CA	·	11/25/2020	3.250	231,82882,974		)		0 0			08/31/2020
100045139		PORTERVILLE	CA		11/25/2020	8.125	135,413		)(111	)	0	0	195,605	
100045140		DISTRICT HEIGHTS	MD.		11/25/2020	6.500	274,078		)(133		0	0	283, 100	
100045141		Camden	SC		11/25/2020	0.000	51,368	(	149		0	0	104,500	08/31/2020
100045142		SPRING HILL	FL		11/25/2020	4.375	122, 122	(	)  0		00	0	209,000	
100045143		PHILADELPHIA	PA		11/25/2020	7.250	98,098	(	(41		00	0	115,900	
100045145		ANDERSON	IN	+	11/25/2020	3.000	41,010		39	'	0	0	55,504	
100045149		KANSAS CITY	UT		11/25/2020	8.250	285,812 58,205	ا	)(52	)	0	٥		08/31/2020
100045150		LITTLE FALLS	NY		11/25/2020	4.500	36,824		)	./	0	0		08/31/2020
100045151		COLUMBUS	OH		11/25/2020	4.625	20,675		) (4	.)	0 0	0		08/31/2020
100045153		ELM CITY	NC		11/25/2020	4.000	86,728	(			00	0		08/31/2020
100045155		PINEY FLATS	TN		11/25/2020	1.000	26,810	(	0		0	0		08/31/2020
100045156		PHILADELPHIA	PA		11/25/2020	4.000	87,767	(	2  3		00	0		08/31/2020
100045157		BIRMINGHAM	AL		11/25/2020	4. 125	40,744	(	(6		0	0		08/31/2020
100045158		DELANDWILMINGTON	FL		11/25/2020 11/25/2020	6.500 2.500	90,541 188,686		(39	)	0	0		08/31/2020
100045162		CENTRALIA	DE		11/25/2020	8.340	53,927		)		0			08/31/2020
100045163		HOLLIDAY	TX		11/25/2020	9.290	5,906		) (16	()	0	0		02/13/2020
100045164		TOLEDO	OH.		11/25/2020	3.875	58,319		28		0	0		08/31/2020
100045165		ROSSVILLE	GA		11/25/2020	4.000	45,590	(	(8		00	0		08/31/2020
100045166		WILLINGBORO	NJ.		11/25/2020	3.000	117,729	(	107		00	0		08/31/2020
100045167		PALM COAST	FL		11/25/2020	4.625	111, 175	(	(28		00	0		08/31/2020
100045168		Mercer IslandJACKSONVILLE	WA	-	11/25/2020	6.375 5.000	991,057 110,253		)(276 )(59		0			08/31/2020
100045171		UPPER MARLBORO	MD		11/25/2020	3.750	265,691	ا	27		0		254.600	
100045174		Calumet City	IL_		11/25/2020	5.500	40,116		(13		0	0	72,200	
100045175		SILSBEE	TX		11/25/2020	8.490	15,294		)(27		0	0	49,638	
100045177		PHILADELPHIA	PA	- <b> </b>	11/25/2020	6.500	111,447	(	(25	i)	0	0	129,200	08/31/2020
100045178	-	WASHINGTON	DC	-	11/25/2020	4.000	341, 101	(	)		0	<u>0</u>		08/31/2020
100045184 100045188		BARNWELL	SC	-}	11/25/2020	4.000	45,445		(34	·}	U  0	0		08/31/2020
100045188	-	GRETHELCHARLOTTE	NC	†	11/25/2020 11/25/2020	9.840 4.625	10,777152,394		ر1		0	0		05/21/2018
100045191		PROVIDENCE	RI	· [	11/25/2020	4.000	185,050		)(56	()	0 0			08/31/2020
100045192		AKRON	OH.		11/25/2020	3.375	35,515		17		0	0		08/31/2020
100045194		GWYNN OAK	MD		11/25/2020	4.000	136,355		20		00	0	156,750	08/09/2020
100045196		OTTUMWA	IA		11/25/2020	6.000	16,214	(	)(12		0	0		07/26/2019
100045197		NEW CASTLE	DE		11/25/2020	3.500	197 , 132	(	34		00	0		08/08/2020
100045198		BEACON FALLS	UI	- <b> </b>	11/25/2020 11/25/2020	3.375 5.250	3,855 40,235		23		U  0	0		07/27/2019
100045199		MORGANTON	NC	·}	11/25/2020	5.250	40,235		)(25 )29		0	0		08/31/2020
100045201		PENNS GROVE	N.I	†	11/25/2020	5.000	145.074		)		0 0	 n		08/09/2020
100045202		SAINT LOUIS	MO_		11/25/2020	4.375	180,388		) (35		00	0		08/31/2020
100045204		INDIANAPOLIS	IN		11/25/2020	6.970	54,672		0		00	0	123,500	08/31/2020
100045209		DES MOINES	IA	ļ	11/25/2020	4. 125	103,386	(	)(10		0	0	123,500	08/31/2020
100045210		LITITZ	PA		11/25/2020	5.375			)(134	.)	00	0		08/31/2020
100045211		BESSEMER	AL		11/25/2020	4.000	97,591	(	٥0		00	0	112,575	08/31/2020

						age Loans OWN	IED December 3	1 of Current Yea						
1	2	Locat		5	6	7	8			Book Value/Recorde			14	15
		3	4				Book	9	10	11	12	13		<b>.</b>
							Value/Recorded			Current Year's		T. 15 '		Date of
							Investment	Unrealized		Other-Than-	0 " " 1	Total Foreign		Last
					Б.	D	Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
	0 1	O.	<b>2</b>	Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100045212 100045213		ONTARIO	CA	-	11/25/2020	4.000 6.250	238,261 86,841	0	(22		0	0	446,500 125,400	
100045213		ATTLEBORO	MA		11/25/2020	6.600	271, 193	0	(20	)	n I	0	294.500	
100045216		EL CAJON	CA.		11/25/2020	4.000	294,672	0	(29	)(	0	0	323,000	
100045217		REDONDO BEACH	CA		11/25/2020	3.500	519, 120	0	(36		00	0		
100045218		BEECH CREEK	PA		11/25/2020	5.095	136,635	0	0		00	0	164,350	
100045219		ORLANDO	FL		11/25/2020	2.000	153,889	0	83		0  0	0	213,750	08/06/2020
100045221		PHARRLINCOLN	IX	-	11/25/2020	8.490 3.250	1,233 367,675	0	37		0	0	25,620	
100045224		HARLINGEN	TY	-	11/25/2020	9, 131					n		45,035	08/08/2020
100045224		WOODBRIDGE	VA		11/25/2020	5.500		0	0		0		199,500	
100045228		MARSHALL TOWN	IA		11/25/2020	5.253	79,960	0	(26	)(	0  0	0	102,600	08/31/2020
100045232	.	WAUCHULA	FL		11/25/2020	2.500	219,369	0	0	ļ0	0  0	0	247,000	
100045233		SEMINOLE	OK	- <b> </b>	11/25/2020	4.625	39,673	0	(15	)(	0  0	<u>0</u>	111, 150	
100045234 100045238	-	BERWYNVICTORIA	IL	-	11/25/2020 11/25/2020	2.000 7.740	151,534 39,313	0	0	\	J0	0	247,000 119,700	08/31/2020
100045238		JACKSONVILLE	FI	- <del> </del>	11/25/2020	4.750		 n	(47		n	U	213,750	08/31/2020
100045239		HICKORY	PA		11/25/2020	3.750	113,569	0	(47		0	0	171,000	
100045242		UNIONDALE	NY		11/25/2020	4.625	187,030	0	(38		0	0	432,250	08/31/2020
100045246		YARDLEY	PA		11/25/2020	2.137	428,441	0	125		00	0	527,250	08/31/2020
100045247		LANCASTER	PA	-	11/25/2020	4.875	146,871	0	(44	)(	0	0	190,000	08/31/2020
100045248		Phoenix	AZ		11/25/2020	3.375	56,956	0	1	,	0  0	0	247,000	
100045251 100045254		SURPRISE	AZ		11/25/2020	3.875 4.625	344,562 41,293	٥٥	(20	)	J		520,505 67,688	
100045255		STANHOPE	N.I		11/25/2020	3.500	228,098		48		n		280,250	
100045257		PARRISH	FL		11/25/2020	8.125	154,039	0	(143		0	0	235, 125	
100045258		DETROIT	MI		11/25/2020	6.000	40,113	0	(33		0	0	62,273	
100045260		KITTANNING	PA		11/25/2020	4.000	49, 189	0	(15	)(	0	0	163,875	
100045261		SPARTANBURG	SC	-	11/25/2020	9.500	161,971	0	(773		00	0	213,750	
100045262		MIAMIBROWNSVILLE	FL	-	11/25/2020	4.000 L. 10.190 L.	201,950	0	(18		00	0	386,650	
100045269		ORLANDO	I X		11/25/2020	4.750	14,431		(54		D	U		
100043209		BLUE RIDGE	GA		11/25/2020	5.000	289.000	0	(50		0	0	313,500	
100045271		NEWPORT	PA		11/25/2020	10.540	106,250	0	18		0	0	109,250	
100045272		RADFORD	VA		11/25/2020	8.000	114,231	0	(81		0	0	125,400	
100045273		NEW CASTLE	PA		11/25/2020	3.250	59,981	0	47		00	0	55,955	
100045274		CHICAGO	IL	-	11/25/2020	7.125	116, 131	0	(104		0	0	123,500	
100045277		DETROIT	MI	-	11/25/2020	4.125 4.999	42,389 67,626		(4		D	U	138,225 275,500	08/31/2020
100045280		WARM SPRINGS	GA.		11/25/2020	5.250		0	(125		0	0		08/07/2020
100045281		SAINT LOUIS	MO		11/25/2020	5.125	30,620	0	1		0 [0	0	33,393	08/31/2020
100045285	.	FLINT	MI	-	11/25/2020	10.560	51,552	0	0	ļ	0  0	0	45, 125	08/31/2020
100045286		SHARON	MA		11/25/2020	4.875	508,314	0	(83		0  0	0		08/31/2020
100045290 100045291		CHIEFLAND	PL	-	11/25/2020	3.500	46,423	0	(30		D  0	0	47,381 686,850	08/31/2020
100045293		PHILADELPHIA	PA	·	11/25/2020 11/25/2020	3.625 3.875	245,084 93,040	 n	(9		n	U	147,250	
100045294		CHINQUAPIN	NC		11/25/2020	3.875	47,406	0	(9	/	0 [	o	116,850	
100045295		BIRMINGHAM	AL		11/25/2020	5.625	190,601	0	(98		0	0	283, 100	
100045297		BATTLE GROUND	WA		11/25/2020	3.750	298,112	0	(30		0  0	0	522,500	
100045301	-	BETHLEHEM	PA		11/25/2020	4.250	108,552	0	0		0  0	0	142,500	
100045306		KEYPORTLIBERTY	NJ	· <del> </del>	11/25/2020	3.500	223,372	0	81		0	0		
100045310 100045311		KISSIMMEE	50	·	11/25/2020 11/25/2020	6.250 4.625	70,435 128,774		(19		n		93,860 177,650	08/31/2020
100045313		Athens	TN		11/25/2020	4.625	128,310	0	(10		0		117,800	
100045315		ROYSE CITY	TX		11/25/2020	6.528		0	286		0	0		
100045317		WALDORF	MD		11/25/2020	5.500	264,004	0	(133	)(	0	0	266,000	08/31/2020
100045320		PHARR	TX	- <b> </b>	11/25/2020	8.090	10,443	0	(19		00	0	58,663	
100045321		AKRON	OH	-	11/25/2020	4.625	68,832	0	(2		0  0	0	87,091	
100045323	-	BALTIMORE	MU	-}	11/25/2020	4.500	117,534	0	(17	)	n0	ļ0	114,000	
100045326 100045327		SARANAC	MI		11/25/2020	4.500 4.250	21,229 23.345	0 ۱	1		u [0		63, 175	08/31/2020
100043021		IIIOONI IIIOONI IIIOONI	M1		11/23/2020	4.200	∠3,345	0	L5	h	v <sub> </sub> 0	U	4,295 باد	00/31/2020

				Show	ing All Mortg	age Loans OWI	NED December 3	31 of Current Yea	ar					
1	2	Loca	tion	5	6	7	8			ook Value/Recorde	d Investment		14	15
		3	4				Book Value/Recorded Investment Excluding	9 Unrealized Valuation	10 Current Year's	11 Current Year's Other-Than- Temporary	12 Capitalized	13 Total Foreign Exchange	Value of	Date of Last Appraisal
Loon Number	Cada	Oit.	04-4-	Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	Or
Loan Number	Code	City MERCEDES	State	Туре	Acquired11/25/2020	Interest2.750	Interest26,611	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings 152,000	Valuation08/31/2020
100045331		ELKHART	IN	-	11/25/2020	7.389			(33)	0	0		84,835	08/31/2020
100045332		DETROIT	MI.		11/25/2020	5.875	52,077	0	(24)	0	0	0	50,540	08/31/2020
100045333		SPRINGFIELD	OH		11/25/2020	4.010	56, 188	0	30	0	0	0		08/31/2020
100045335		WINLOCK	WA		11/25/2020	3.500	93,568 52.194	0	(55)	0	0	0		08/31/2020
100045340		VILLA RIDGE	MO.		11/25/2020	10.310 5.250			)	u	0 n			08/31/2020
100045342		CONCORD	NC.		11/25/2020	4.250	137,200	0	0	0	0	0	289,750	
100045343		YPSILANTI	MI		11/25/2020	5.875	226,357	0	(150)	0	0	0	299,250	08/31/2020
100045344		ALABASTER	AL		11/25/2020	4.125	90,499	0	(5)	0	0	0	109,250	08/31/2020
100045345 100045346		WESTLAKE COLLIERVILLE	LATN		11/25/2020	3.625 6.250	59,932 404,274		)0 )(101)	0	0		161,500 538,650	08/31/2020
100045348		CHATSWORTH	GA		11/25/2020	7.000	47,866		(60)	0			114,000	08/31/2020
100045352		MYRTLE BEACH	SC		11/25/2020	4.875	59,219	0	(29)	0	0	0	147,250	08/31/2020
100045353		HOUMA	LA		11/25/2020	4.500	56,908	0	3	0	0	0	137,750	
100045354		ROMULUS	MI	- <b>-</b>	11/25/2020	5.875	97,764	0	(76)		0	0		08/31/2020
100045355		ALEXANDRIAKINGSPORT	VA	-	11/25/2020	4.000 5.177	258,304 184,996		(25)		0			08/06/2020
100045359	-	NEW MILFORD	CT		11/25/2020	4.000		0	55	0	0	0	242,250	
100045361		PR0V0	UT		11/25/2020	4.000	137,223	0	(14)	0	0	0	264,091	08/08/2020
100045363		LOUISVILLE	KY	-	11/25/2020	4.690	13,195	0	6	0	0	0	28,736	02/10/2020
100045364		WINSTON SALEM	NC		11/25/2020	4.625 5.160	112,483 81,435	0	(15)	0	0	0	143,450	
100045370 100045374		LOS ANGELES	TXCA	· · · · · · · · · · · · · · · · · · ·	11/25/2020			٠	)(26) )(116)		0	٠	110,865 660,250	
100045381		DIAMOND BAR	CA		11/25/2020	4.375	221,855		(43)	0	0		494,000	
100045382		OAKBORO	NC		11/25/2020	10.350	32,262	0	(21)	0	0	0		08/31/2020
100045386		NEDERLAND	TX		11/25/2020	3.250	5,914	0	10	0	0	0	161,500	
100045387		JACKSONVILLE	FL		11/25/2020	3.500	88,176	0	(22)		0	0	68,590	
100045388		Richmond	CA	-	11/25/2020	4.125 4.625	390,621 88,315	٠	)(163) )(13)		0	٠	513,000 91,153	08/31/2020
100045393		Los Alamitos	CA		11/25/2020	3.625		0	)(15)		0	0	1,046,900	08/31/2020
100045396		LONG ISLAND CITY	NY		11/25/2020	4.375	503,228	0	(100)	0	0	0	1, 155, 200	08/31/2020
100045398		LAKE STEVENS	WA	-	11/25/2020	4.000	246,938	0	(24)	0	0	0	493,050	08/31/2020
100045403 100045405		FAYETTEVILLEKEEDYSVILLE	PA	-	11/25/2020	4.750 4.625	96,328 319,749	0	)(12) )(62)		0	0	147,250	08/31/2020
100045406		GREENVILLE	TX		11/25/2020	4.625			)(62) )(69)		0			07/03/2018
100045407		HARVEY	LA		11/25/2020	4.250	81,911	0	) [(14)		0	0	107,350	
100045409		ARDMORE	0K		11/25/2020	8.486	58,679	0	(74)	0	0	0	66,785	
100045410	-	CASSELBERRY	FL		11/25/2020	4.250	167,015	0	0	<u>0</u>	0	0	203,300	08/31/2020
100045413 100045414	-	MOUNT AIRYMILFORD	NCNY	·	11/25/2020	3.500 7.999	82,073 15,622	0	,   <sup>7</sup>	0	0	0	141,550 63,175	
100045415		JOHNSON CITY	NY	-	11/25/2020	9.870	55.852		(44)	n	0			08/31/2020
100045417		MCALLEN	TX		11/25/2020	8.960	37,804	0	)(140)	0	0	0	147,250	08/31/2020
100045419		HOYT	KS		11/25/2020	5.250	60, 187	0	36	0	0	0	67,688	08/31/2020
100045420 100045422		LOS ANGELES	CA	·	11/25/2020	4.930	291,318	0	(138)	0	0	0		08/07/2020
100045423	-	KAHULUI	OH	· <del> </del>	11/25/2020	7.160 2.000	88,885 116,273		73	,U n	U		133,900	08/31/2020
100045425		TWENTYNINE PALMS	CA.		11/25/2020	2.000	55,243		) 1	0	0		180,500	08/10/2020
100045426		BATON ROUGE	LA		11/25/2020	3.125	24,756	0	8	0	0	0	79,691	08/31/2020
100045429	-	KASKA	PA		11/25/2020	4.548	22, 178	0	0	0	0	0	41,515	02/12/2020
100045434	-	WHITTIER	CAPA	<b></b>	11/25/2020	3.750	328,888	0	(24)	fō	ļ0	0	650,750	08/31/2020
100045436	-	MALDEN	MA	-	11/25/2020	4.500 5.000	46 , 150 330 , 798		)(103)	u	n		213,750 465,500	08/31/2020
100045440		Lake Forest	CA.		11/25/2020	3.625	449,362	0	03)	0			812,250	
100045441	.	MCDONOUGH	GA		11/25/2020	4.250	143,926	0	(27)	0	0	0	218,500	08/31/2020
100045444	-	Mooresville	NC	ļ	11/25/2020	3.990	280,346	0	(24)	0	0	0	327,750	
100045445 100045448		GREENSBORO	NC.		11/25/2020	4.000	53,719 289,747	0	09 0(30)	0	0	0	72,200 351,500	08/31/2020
100045449	-	BIRDSBORO	MA	· <b> </b>	11/25/2020	4.500 3.625			(30)	u	U			08/31/2020
100045450		MOUNT RAINIER	MD.		11/25/2020	6.500	313,635	0	(74)	0	0	0	493,050	
100045451		LONGMONT	CO		11/25/2020	4.625		0	(8)	0	0	0		08/31/2020

1	2		ocation	Show!	ing All Mortg	age Loans OWN	NED December 31	of Current Yea		look Value/Recorde	nd Invoctment		14	15
	2	3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10  Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code		State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100045453 100045454		ORANGEBURG	SC		11/25/2020	4.625 10.790	106,47130,893	0	) L	0	0	0	142,500	08/31/2020
100045455		BIRMINGHAM	ΔΙ		11/25/2020	3.875			12		0	0		08/08/2020
100045457		AKRON	OH	· · · · · · · · · · · · · · · · · · ·	11/25/2020	8.990	52,677	0	(41)		0	0		08/31/2020
100045458		OLD HICKORY	TN		11/25/2020	8.940		0	0		0	0		08/31/2020
100045463		PHILADELPHIA	PA		11/25/2020	2.625	120,213	0	(34)		0	0		08/09/2020
100045465		CINCINNATI	OH		11/25/2020	5.250	184,859	0	(74)		0	0		08/31/2020
100045468		SEQUIM	WA		11/25/2020	4.000	280,128	0	(42)		0	0		08/11/2020
100045469 100045471		CLINTON	MA VA		11/25/2020	3.850 5.250	187,925127,787	٠٥	(22)		0	0	294,500	08/31/2020
100045472		BELLEVILLE	II		11/25/2020	4.375	37,095	٥٥	35		0	0	64,078	
100045473		SLATINGTON	PA.		11/25/2020	5.875	168,638	0	(102)		0	0		08/31/2020
100045475		VANCOUVER	WA		11/25/2020	4.000	282,362	0	(24)		0	0	385,700	08/31/2020
100045476		WILLINGBORO TOWNSHIP	NJ		11/25/2020	2.000	35,755	0	37	0	0	0		08/31/2020
100045477		HOUSTON		·	11/25/2020	7.750	16,281	0	(34)		0	0		07/26/2019
100045480		MOUNT PROSPECT	IL		11/25/2020	4.750	265,232	0	(49)		0	0		08/31/2020
100045483		HUDSONBAYVILLE	NH		11/25/2020	4.625 4.375	253,774 412.078		(62)		0 	0 n		08/31/2020
100045488		WENTZVILLE	MO		11/25/2020	4.625	185,985	0	(42)		0	0		08/31/2020
100045492		LAS VEGAS	NV.		11/25/2020	4.000	212,408	0	(38)		0	0		08/31/2020
100045495		SAN ANTONIO	TX		11/25/2020	9.900	58,782	0	(63)	0	0	0	76,713	08/31/2020
100045496		HICKORY	NC		11/25/2020	6.000	40,789	0	(28)		00	0		08/31/2020
100045499		YORK	PA	····	11/25/2020	4.000	83,706	0	(8)	)0	0	0		08/10/2020
100045500 100045501		DOERUN	GA		11/25/2020	4.999 2.000	45,920 532,678	0	)0 ) 746		0	0		08/31/2020 08/31/2020
100045502		VISTA	CA		11/25/2020	3.000	148,793		(9)		0	0		08/31/2020
100045505		CHICAGO	II		11/25/2020	5.000	217,309	٥٥	(121)		0	0		08/31/2020
100045508		WOODRUFF	SC		11/25/2020	4.933	38,588	0	(5)		0	0	58,663	
100045509		ST JOSEPH	MO		11/25/2020	5.687	77,769	0	(4)	0	0	0	76,713	
100045510		GEORGETOWN	SC		11/25/2020	2.000	34,553	0	32		00	0	49,638	
100045511		ATLANTA	GA		11/25/2020	5.000	109,317	0	(25)		0	0	123,500	
100045513 100045515		BOUND BROOK	NJ		11/25/2020	4.750 5.125	155,682214,431	0	(44)		0	0		08/31/2020 08/31/2020
100045516		CINCINNATI	OH		11/25/2020	5.590	116,894		(43)		0	0		08/31/2020
100045518		WASHINGTON	DC		11/25/2020	4.875	293,001	0	(58)		0	0		08/31/2020
100045520		CHICAGO	IL		11/25/2020	2.000		0	0		0	0		08/31/2020
100045524		WOODS CROSS	UT		11/25/2020	4.000	394,606	0	(33)		0	0		08/31/2020
100045525		HOPE MILLS	NC		11/25/2020	11.990	34,651	0	(9)		0	0		08/31/2020
100045527 100045532		DISTRICT HEIGHTS	MD		11/25/2020	4.375	171,810	0	(25)			0		08/31/2020
100045532		VERNAL	GA		11/25/2020	6.000 4.250	48,536 250,168		0 (17)		0 	L0		08/31/2020
100045534		CHARDON	OH		11/25/2020	7.730	142.688	ں۔۔۔۔۔۔ں ۱	n	,n	n	n		08/31/2020
100045540		ALTOONA	PA		11/25/2020	5.500	27,678	0	(28)	0	0	0		08/31/2020
100045543		ABBEVILLE	SC		11/25/2020	9.100	12,932	0	(42)	0	0	0	67,688	09/28/2017
100045546		WATERFORD	WI		11/25/2020	4.213	234,593	0	(49)	٩٥	0	0		08/09/2020
100045550		ELGIN	IL		11/25/2020	4.000	160,715	0		ļ0	·}0	0		08/05/2020
100045556		VASSAR	MI		11/25/2020	9.600 1.000	14,759150,310	0	0	J0	0	0	112,100	01/21/2018
100045558		SAN JOSE	CA		11/25/2020	5.250	429, 113		(108)		n	n	674,500	
100045560		PITTSBURG	CA		11/25/2020	5.040	379,854	0	95	0	0	0	474,050	
100045561		BALTIMORE	MD		11/25/2020	4.500	106,561	0	2	0	0	0	166,250	08/31/2020
100045564		MEMPHIS	TN		11/25/2020	3.250	22,627	0	12	0	0	0	33,393	
100045565		ANDREWS	SC		11/25/2020	9.190	49,614	0	<u></u>	ļ0	<u> </u> 0	0		08/31/2020
100045567		OAK VIEW	CA		11/25/2020	5. 150	424,402	0	0	J0	[0	0		08/31/2020
100045569		BREMERTON	WA		11/25/2020	3.750 2.000		0	(7)		0	0		08/07/2020
100045573		BIRMINGHAM	Al		11/25/2020	3.625	230,307	ں۔۔۔۔۔۔ں ۱	,	u	n	n		
100045574		ATWATER	0H		11/25/2020	2.000	109,989	 N	6		n	n	203,205	
100045575		BLOOMSBURG	PA		11/25/2020	3.375	57,146	0	11	0	0	0	166,250	
100045576		SAN ANTONIO	TX		11/25/2020	4.500	97,809	0	(17)		0	0	280,250	08/31/2020
100045577		EL PASO	TX		11/25/2020	4.500	50,233	0	(9)	)L0	L0	L0	124.545	08/31/2020

1	2	1	Location	5 Snow	ing Ali Mortg	age Loans Own	NED December 31	i oi Current Yea		ook Value/Recorde	ad Investment		14	15
ı Loan Number		3	4	Loan	Date Acquired	, Rate of	Book Value/Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase	10  Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045580	Code	City CYPRESS	State	Туре	11/25/2020	Interest4.625	335,656	(Decrease)	Accretion (61)	necognized	and Other	DOOK Value	Dullulings )546,250	
100045581		SAN DIEGO	CA		11/25/2020	5.000	310,625		(96)		1			08/31/2020
100045584		CASA GRANDE	AZ		11/25/2020	4, 125	162.683	0	(28)	0	0	0		08/01/2019
100045586		EAST ORANGE	NJ_		11/25/2020	4.625	125,759	0	(24)	0	0	0		08/31/2020
100045588		LANCASTER	SC		11/25/2020	4.000	75, 149	0	(5)	0	0	0		08/31/2020
100045590		SKOKIE			11/25/2020	2.000	203,839	0	367	0	00	0		08/31/2020
100045592 100045594		SPANAWAY		·····	11/25/2020	3.750	65,406	0	(15)	0	0	0		08/09/2020
100045596		RIVERSIDE	MA CA		11/25/2020	4.750 5.750	211,025 200,134	٥	(97)	٠			437,000	08/31/2020
100045598		PLAINFIELD	CT		11/25/2020	4.625	121,416		(100)		1		128,250	
100045599		WEST PALM BEACH	FL		11/25/2020	3.875	110,174	0	(9)		0		252,700	
100045601		SCHUYLKILL HAVEN	PA.		11/25/2020	4.625	46,741	0	3	0	0	0	67,688	
100045603		JACKSONVILLE			11/25/2020	2.350	11, 113	0	17	0	00	0		02/10/2020
100045604		WILMINGTON	DE		11/25/2020	14.748	30,524	0	282	0	00	0		08/31/2020
100045605		Wa i pahu	HI	·····	11/25/2020	5.000	571,115	0	(173)	0	[hō	0		08/07/2020
100045606		HOUSTON			11/25/2020	4.750	59,934	0	(48)	0	`   <u>0</u>	0		08/31/2020
100045607 100045608		WELL INGTON			11/25/2020	8.680 7.880	30,725 204.918	ں۔۔۔۔۔۔ں م	(21)		0	ļ		02/25/2020
100045620		LOS ANGELES	CA		11/25/2020	4.710	329, 186	0	14		0	0		08/31/2020
100045622		PERRIS	CA.		11/25/2020	4.910	218,503	0	17		0		292,600	
100045624		WARE SHOALS	SC		11/25/2020	3.500	9,719	0	9	0	00	0		08/01/2019
100045629		DAWSON	GA		11/25/2020	4.999	47,023	0	(7)	0	0	0		08/31/2020
100045630		STRATFORD	CT		11/25/2020	2.812	156,404	0	13	0	00	0		08/31/2020
100045632		CARTERET	NJ	·	11/25/2020	2.726	291,706	0	1	0	0	0		08/09/2020
100045636		MINNEAPOLIS	MN		11/25/2020	4. 125	230,767	0	(28)	0	0	0		08/31/2020
100045638		SHERIDAN	MI		11/25/2020	6.125 .4.250	62,957 378.373	٥٥	(58)	٠				08/31/2020
100045640		BROOMALL	PA	······	11/25/2020	4.000	267,074		(24)		0			08/07/2020
100045642		BEAUMONT	CA	· · · · · · · · · · · · · · · · · · ·	11/25/2020	5.000	207,398	0	(69)	0	0	0	313,500	
100045644		CARLSTADT	NJ		11/25/2020	4.875		0	(79)	0	0	0	380,000	
100045645		JENISON	MI		11/25/2020	4.210	157,623	0	(29)	0	00	0	234,650	
100045646		STAUNTON	VA	·····	11/25/2020	3.750	124,097	0	11	0	0	0	133,000	
100045650		VISALIA	CA		11/25/2020	4.375	231,276	0	(42)	0	0	0		08/04/2020
100045652		CALUMET CITY	IL   AR		11/25/2020	4.000 4.000	113,097 112,726	0	(92)	0	0	0		08/31/2020
100045654		FLORENCE			11/25/2020	6.215	112,726	ں۔۔۔۔۔۔ں	)(6) )(34)		0			08/31/2020
100045657		SAINT LOUIS	MO	······	11/25/2020	3.000	99.487	0	46		0	0		08/31/2020
100045658		CLEVELAND	OH		11/25/2020	5.000	61,827	0	0	0	0	0		08/31/2020
100045660		TERRE HAUTE	IN		11/25/2020	5.000	65,370	0	(53)	0	00	0	198,550	08/09/2020
100045662		CLAYTON	DE		11/25/2020	6.000	212,246	0	(57)	0	00	0		08/31/2020
100045663		ST LOUIS	MO		11/25/2020	4.000	210, 191	0	0	0	)  0	ļ0		08/31/2020
100045665		JONESBORO	GAGA		11/25/2020	5.610	134,735	0	(46)	0	0	ļ0		08/31/2020
100045666 100045673		PERRY DETROIT	GA		11/25/2020	1.000 6.990	71, 121 26, 306		7			L		08/09/2020
100045674		CEDAR BLUFF	AL.		11/25/2020	7.710	24,324		(44)		0			08/31/2020
100045675		SPRING	TX.		11/25/2020	2.375	85, 126	0	0	0	0	0		08/31/2020
100045679		OCEAN CITY	NJ.		11/25/2020	4.875	282,020	0	0	0	0	0		08/31/2020
100045680		CHICAGO	IL		11/25/2020	2.000	177, 122	0	25	0	00	0	155,800	08/31/2020
100045681		HOCKLEY	TX		11/25/2020	4.875	424,254	0	00	0	00	0	513,000	
100045682		PATERSON	NJ		11/25/2020	2.000	183,990	0	5	o	) <del> </del> 0	ļ	209,000	
100045684		SAN JOSE	CA		11/25/2020	5.000	486,265	0	(75)	0	0	ļ0	1,037,875	
100045686 100045687		BUTLER		·	11/25/2020	4.875 7.375	24,484 73,090	0	)0 )(100)	0	0	0	155,800	08/31/2020
100045689		LYNDEN	WA	·····	11/25/2020	4.750	310,541		(42)		,			08/31/2020
100045691		HOBBS	NM		11/25/2020	4.750	69,864	ں۔۔۔۔۔۔ں ۱	(11)	o	n	n		08/11/2020
100045693		BREAUX BRIDGE	LA.		11/25/2020	7.250	16,524	0	(31)	0	0	0		07/28/2019
100045694		HOWELL	NJ		11/25/2020	5.000		0	(59)	0	00	0	313,500	08/31/2020
100045695		FRANKLIN PARK	NJ		11/25/2020	3.250	225,824	0	0	0	00	0	304,000	08/31/2020
100045697		RALEIGH	NC		11/25/2020	3.375	190,355	0	(1)	0	00	0	223,250	
100045698		EVANS		·····	11/25/2020	4.250	80,954	0	0	0_	0	0		08/31/2020
100045701		IRONTON	MN		11/25/2020	3.625	43,886	0	1		, r	L0	J [109, 250	08/31/2020

				Showi	ng All Mortg	age Loans OWN	IED December 3	1 of Current Yea	ar					
1	2	Locat	ion	5	6	7	8			ook Value/Recorde			14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100045702		PATERSON	NJ	-	11/25/2020	5.125	231,469	0	(105		0  0	0	285,000	
100045706 100045708		BURLINGAMECHICAGO	KS.		11/25/2020	4.250 2.000	56,889 78,122	0	(19)	)	)	0	101,650 152,000	
100045709		NEW CASTLE	PA		11/25/2020	11.953	71,522		0		)	 N	54, 150	
100045710		Newark	DE		11/25/2020	5.500	491,414	0	(158)		0	0	559,550	
100045711		MEMPHIS	TN		11/25/2020	9.850	31, 178	0	(77	)	00	0	61,370	
100045712		CHESTER	PA		11/25/2020	8.150	78,957	0	(69)		0	0	85,738	
100045713		ST LOUIS	MO		11/25/2020	2.004	37,502	0	78		0	0	88,445	
100045714		WYOMING	MI	-	11/25/2020	8.125 7.000	167,960	٥٥	(32)		)	U	143,450	
100045718		LANSFORD	PA	İ	11/25/2020	9.372	42, 158	0	(35)		0	0	135,850	
100045719		RANCHO MIRAGE	CA.		11/25/2020	3.883	177,913	0	(14)		0	0	315,400	
100045721		FORT GARLAND	CO		11/25/2020	8.660	8,766	0	(24		0	0	54, 150	
100045722		HUNTINGTON BEACH	CA		11/25/2020	5.125	537 , 179	0	(112)		0	<u>0</u>	1,060,438	
100045723 100045727		CAMERON PARK	UA		11/25/2020 11/25/2020	5.200 5.590	261,540 45,797	0	(104)		,  0	0	465,500 93,860	08/31/2020
100045728		MANSFIELD	NG	·†	11/25/2020	4.375	96,743	 n	(12		۰	U	93,860	08/31/2020
100045730		HACIENDA HEIGHTS	CA		11/25/2020	4.250	249, 168	0	(33)		0	0	622,250	08/31/2020
100045734		SONORA	CA		11/25/2020	4.625	218,565	0	(40)	)	0	0	482,292	08/11/2020
100045735		HERTFORD	NC		11/25/2020	3.996	43,852	0	(8)		00	0	129,200	08/31/2020
100045737		GREAT FALLS	MT		11/25/2020	3.875	128,941	0	(7		0	0	328,700	
100045738 100045739		SYKESVILLEWARESHOALS	MD	-	11/25/2020 11/25/2020	4.500 8.794	492,477 25,806	0	(59)		)  0	0	631,750 26,082	
100045740		SEWELL	N I	·	11/25/2020	4.750			(4)		)	u	176,700	
100045744		HOUSTON	TX	·	11/25/2020	7.500	48,029	00	(65)		0	0	283, 100	
100045747		PENN VALLEY	CA		11/25/2020	5.000		0	(99		)0	0	407,550	
100045748		EFF I NGHAM	SC		11/25/2020	3.625	97,518	0	11		00	0	156,750	
100045752		RANCHO CORDOVA	CA		11/25/2020	6.000	176, 153	0	(31)	)	0	0	380,000	
100045754		GRETNA	VA	-	11/25/2020 11/25/2020	3.910 4.625	15,880 101,926	٥	0		J0		55,793	
100045757		DECATUR	GA	-	11/25/2020	4.625		 0	(13)		)	0	112,100	
100045760		SLIDELL	LA		11/25/2020	4.000		0	34		0	0	306,850	
100045761		IRMO	SC		11/25/2020	1.990	21,718	0	23		00	0	120,555	
100045763		GREENBRIER	AR		11/25/2020	7.750	55,482	0	(73)		0	0	94,672	
100045764		RIDGEFIELD PARKPERRIS	NJ	-	11/25/2020 11/25/2020	4.000 3.790	299,300 14,558	0	23		)  0	0	313,500 302,442	
100045769		EDINBURG	VA		11/25/2020	7.000	177,827	0	(51)		)	0	142,500	
100045770		MIDDLETOWN	0H		11/25/2020	4.000	97,387	0	20		0	0	117,800	08/31/2020
100045771		EAST TROY	WI		11/25/2020	7.125	199,540	0	(175		0	0	230,850	08/31/2020
100045772		ALLENTOWN	PA		11/25/2020	4.250	55,645	0	0		0	0	94,763	08/07/2020
100045773		MAD I SONV ILLE	KY	· <del> </del>	11/25/2020	6.000 1.172	80,842 16,122	0	(33)		,   <sub>0</sub>	0	133,000	08/31/2020
100045776		PIKE RD	AI	†	11/25/2020		16,122	ں۔۔۔۔۔۔۔ ۱			٥		20,758	
100045778		RINCON	GA.		11/25/2020	3.750	148,771	0	(16)		0	0	346,750	
100045780		MIDDLETOWN	MD		11/25/2020	3.375	184,782	0	9		0	0	399,000	08/31/2020
100045781		WINNETKA	CA	-}	11/25/2020	3.000	360,294	0	56		00	0	572,442	
100045783		HARRISBURG	NC	-}	11/25/2020	4.875 4.000	261, 199 150.872	0	(57)		,  0	ō	366,700	
100045785		SPRING	SC.	·	11/25/2020 11/25/2020	4.000	150,872		(12)		٠	0 n	267,900 63,175	
100045789		OREGON CITY	OR.		11/25/2020	3.500	126,899	0			0	0	337,250	
100045790		FORT LAUDERDALE	FL		11/25/2020	4.250	355,394	0	(33)		0	0	456,000	08/31/2020
100045791		LAKESIDE	CA		11/25/2020	3.875	271,678	0	(26		00	0	489,250	08/31/2020
100045793		MADERA	CA	- <b>-</b>	11/25/2020	5.125	137,260	0	(50)			ō	266,000	
100045794		Saint Louis	MU	· <del> </del>	11/25/2020 11/25/2020	9.000 5.875	47,894 379.070	0	(66)		·0	0	75,810 669,750	
100045798		ATLANTA	GA	†	11/25/2020	4.368	79,166	 0	(96)		0	n		
100045799		BOCA RATON	FL		11/25/2020	4.000		0	(21)	)	0	0	342,000	
100045802		CLARK	NJ		11/25/2020	3.000	271,264	0	(2	)	00	0	370,500	08/07/2020
100045804		LEWIS CENTER	OH	-}	11/25/2020	4.375	126,354	0	(42)		<u> </u>	0	237,500	
100045805		EASTOVER	SC	·}	11/25/2020	25.000 9.978	84,923	0	214			0	164,255	
100045806		LA FERIA	Ιλ		11/25/2020	9.9/8	12,086	0	· <u> </u> 0		J0	0	32,000	10/17/2020

							age Loans OWN	IED December 3	11 of Current Yea						
1	1	2	Locat		5	6	7	8			Book Value/Recorde			14	15
			3	4				Book	9	10	11	12	13		<b>.</b>
								Value/Recorded			Current Year's		T. 15 '		Date of
								Investment	Unrealized	0	Other-Than-	0	Total Foreign	\/-lf	Last
					Loon	Data	Poto of	Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
Loan N	lumbor	Codo	City	Ctata	Loan	Date	Rate of Interest	Accrued Interest	Increase (Decrease)	(Amortization)/ Accretion	Impairment	Deferred Interest and Other	Change in Book Value	Land and	or Valuation
100045807	Number	Code	City TAUNTON	State	Туре	Acquired11/25/2020	2.000	174,646	(Decrease)	Accretion 21	Recognized	and Other	book value	Buildings266,000	
100045810			CHICAGO	MA	-	11/25/2020	4.500	127,896	0	(10		)	0	130,150	
100045812			MONROE	NJ.		11/25/2020	3.875	439,325	0	(30		0	0	631,750	
100045813			NOTASULGA	AL		11/25/2020	4.999	23,907	0	(8		00	0	58,663	
100045816			ATLANTA	GA	-	11/25/2020	2.054	72,544	0	(33		0  0	0	157,700	
100045819 100045821			SANDUSKY	UH.		11/25/2020 11/25/2020	3. 125 3. 125	55,950 60,683	 N	44		)	U	71,749 72,371	08/31/2020
100045823			NEW DURHAM	NH.		11/25/2020	5.228	137,880	0	(72	)	0	0	218,500	08/31/2020
100045824			MCK INNEY	TX		11/25/2020	4.500	308,231	0	(36		0	0	612,750	08/31/2020
100045825			ELGIN	IL		11/25/2020	4.250	184,973	0	0		00	0	190,000	
100045827			LEXINGTON PARK	MD		11/25/2020 11/25/2020	2.000 5.000	53,946 161,611	0	61		0	0	171,000 323,000	
100045828			ISSAQUAH	WA	-	11/25/2020	4.000		 n	(29		۰۰	U		
100045831			CHICAGO	IL		11/25/2020	4.500	62, 138	0	(12		0	0	144,400	
100045836			HORTON	MI		11/25/2020	5.500		0	(42		0	0	237,500	08/31/2020
100045839			SOLEDAD	CA	-	11/25/2020	3.625	135, 194	0	0		0	0	361,000	08/11/2020
100045840			CANTONMENTPALM COAST		-	11/25/2020	3.500 5.750	74,457 93.619	0	0	ļ(	)  0	0	137 , 750 213 , 750	08/07/2020
100045844			FORT MYERS	F	-	11/25/2020	5.875		0	(36		)		211,850	08/31/2020
100045845			BAY SHORE	NY		11/25/2020	4.625		0	(67		0	0		08/05/2020
100045847			LEVITTOWN	NY		11/25/2020	4.625	262,887	0	(56		00	0	380,000	08/31/2020
100045848			FAIRFIELD	PA	-	11/25/2020	5.000	153, 109	0	(34		0	0	180,500	08/31/2020
100045849 100045851			PONTIACBAYTOWN	MI	-	11/25/2020 11/25/2020	6.990 4.990	97,847 248,606	0	(92	)	)  0	0	69,944 308,750	
100045853			ST. LOUIS	MO	·	11/25/2020		248,606	 N	(53	)	)	o	308,750	
100045854			DERRY	NH		11/25/2020	4.000	170,966	0	0		0	0	209,000	
100045855			COLUMBUS	OH		11/25/2020	5.000	52,250	0	(18		00	0	91, 153	08/31/2020
100045856			WAYZATA	MN	· · · · · · · · · · · · · · · · · · ·	11/25/2020	4.000		0	(46		0  0	0	950,000	08/06/2020
100045860			MAPLE HEIGHTSPHILADELPHIA	UH	-	11/25/2020 11/25/2020	4.375 4.250	75,402 173,384		61		)  0	0	67,688 256,500	08/31/2020
100045862			EMPORIA	VA	-	11/25/2020	4.250	38.757	0	(10		)	0		
100045863			OKC	0K		11/25/2020	9.492	77,347	0	0		0	0	79,420	
100045864			SUMTER	SC		11/25/2020	3.900	34,427	0	3	(	00	0	74,005	
100045866			PHILADELPHIA	PA	-	11/25/2020	4.500	67,305	0	(10		0  0	0	106,400	
100045871			FONTANAPENSACOLA	CA		11/25/2020 11/25/2020	5.000 4.000	154,287 39,310		(32	)	)  0		437,000 65,702	
100045877			SAINT MATTHEWS	SC		11/25/2020	0.000	43,796	0	73		0	0	175,750	
100045878			GREENVILLE	SC		11/25/2020	4.500	52,045	0	(15	)(	0	0	170,050	08/31/2020
100045881			Monticello	KY	-	11/25/2020	3.250	19, 162	0	27		0	0	36,100	08/31/2020
100045884 100045886			ATCOCHICAGO	NJ	-	11/25/2020 11/25/2020	4.875 4.750	193,337 119,263	0	(26		ļō	0	213,750	
100045886			WATERFORD	0H	- <b> </b>	11/25/2020	9,220		 n	(29	,	,	U	304,000 146.205	08/31/2020
100045891			ROSELLE	IL		11/25/2020	3.875	188,690	0	(7	)	0	0	270,750	
100045894			RALEIGH	NC		11/25/2020	4.750	217,949	0	(46		0	0	232,750	08/09/2020
100045895			PRYOR	0K	-	11/25/2020	4.999	33,538	0	0		ō	ō	54, 150	
100045897			TOLEDO	υπ ΩΗ	-	11/25/2020 11/25/2020	3.500	33,117 99,063	0 ^			, <sub>0</sub>	0	34,295 118,750	
100045899			DANSVILLE	NY		11/25/2020	1.000	99,063	0 0	(14		) [0	O	71.298	
100045900			NEW LONDON	NC.		11/25/2020	2.286	172,423	0	(35	)(	0	0	323,000	08/31/2020
100045901			CLEVELAND	OH		11/25/2020	5.375	75,971	0	(34		00	0	92,055	
100045902			CHARLOTTE	TN	-	11/25/2020	4.800	47,253	0	(29	)		0	123,500	
100045905			BALTIMOREKANSAS CITY	MO.		11/25/2020 11/25/2020	4.000 9.400	68,098 48,454	0 n	5	)	ر	0 n	127,300 65,883	08/31/2020
100045909			WINCHESTER	CA		11/25/2020	3.000	304,262	0	46	,	0	0	498,750	
100045910			BOLINGBROOK	IL		11/25/2020	4.000	225,592	0	(5		0	0	242,250	08/06/2020
100045911			PHOENIX	AZ	-	11/25/2020	4.750	242 , 197	0	(85	)(	0	0	251,750	
100045916			FAYETTEVILLEGEORGETOWN	IN	-	11/25/2020	1.999 2.954	43,010 19,592	0	5		0	0	190,000	
100045917			MONTGOMERY	30 TY	·	11/25/2020 11/25/2020	2.954		 n	1	ļ	ر	U	104,500 114.000	
100045919			ONAHA	NE		11/25/2020	4.625	104,241	0	27		0	0	114,000	
100045920			ELKIN	NC.		11/25/2020	5.500	89,092	0	(55		00	0		08/31/2020

1	2	1.	ocation	5now	ing All Mortg	age Loans Own	NED December 31	i oi Guirenii Yea		ook Value/Recorde	ad Investment		14	15
Loan Number	Code	3	4 State	Loan Type	Date Acquired	Rate of	Book Value/Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10  Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045922	Code	BROOKLYN	NV	туре	11/25/2020	4.500	385,632	(Decrease)	Accretion (91)	necognized	and Other	DOOK Value	628.900	
100045923		DETROIT	MI		11/25/2020	7.000	24, 175	0	(30)	0	0	0		08/31/2020
100045924		GARLAND	TX		11/25/2020	3.750	89,454	0	0	0	00	0	207,024	08/08/2020
100045926		MILACA	MN		11/25/2020	4.625	137,983	0	00	0	00	0		08/31/2020
100045927 100045928		BERLIN	NJ		11/25/2020	2.499	133,623	0		0	0	0		08/31/2020
100045929		MC LEANSVILLE	NC	·····	11/25/2020	3.000 6.000	216,725 33,989		(10)		)	0		08/09/2020
100045930		DADE CITY	FL		11/25/2020	3.375	90,329	0	3	0	0	0		08/31/2020
100045931		HUNTINGTON STATION	NY		11/25/2020	4.000	262,781	0	(29)	0	00	0	475,000	
100045932		FLORENCE	<u>SC</u>	·····	11/25/2020	4.250	210,119	0	0	0	0	0		
100045933 100045934		HOUSTON		<del>-</del>	11/25/2020	4.000 4.250	104,012 163,980	٥	(45)		)  0	0	178,600	
100045935		CHICAGO	IL		11/25/2020	4.625	84,903	 0	(7)	l	)	0		08/31/2020
100045938		COSBY	TN		11/25/2020	10.910	72,890	0	0	0	0	0		08/31/2020
100045943		OMAHA	NE		11/25/2020	4. 125	61,528	0	(7)	0	00	0	93,048	08/09/2020
100045944		NORTH PALM BEACH	FL	· · · · · · · · · · · · · · · · · · ·	11/25/2020	3.250	11,209	0	34	0	0	0		02/07/2020
100045945		ROCKFORD	IIL		11/25/2020	4.000 4.625	70,045 29.518		27		)  0	0		08/31/2020
100045950		GROVER	PA		11/25/2020	9.880	40,260	0	(70)		0	0		09/05/2018
100045951		Township of Montclair	NJ.		11/25/2020	3.875	445,093	0	(21)		0	0		08/31/2020
100045954		DANVILLE	VA		11/25/2020	5.333	134,470	0	(18)		00	0		08/31/2020
100045955		MASON	OH		11/25/2020	5.375	148,318	0	39	0	0	0		08/31/2020
100045956 100045957		HAMLET	NC.	· · · · · · · · · · · · · · · · · · ·	11/25/2020 11/25/2020	9.840 5.125	34,259 511,806	0	(11)	0	0	0		08/31/2020
100045960		WHITEVILLE	NC	<del>-</del>	11/25/2020	5.500	71,064		(13)		)  0	0		08/31/2020
100045962		COFFEYVILLE	KS.		11/25/2020	6.880	20, 167	0	24		0	0		08/31/2020
100045964		HENDERSONVILLE	NC		11/25/2020	4.875	209,341	0	(72)		00	0	446,500	08/31/2020
100045968		WORCESTER	MA		11/25/2020	4.000	143,899	0	(34)		0	0	228,000	
100045969		ROLLINSFORD	NH		11/25/2020	4.000	140 , 116	0	(14)		0	0	242,250	
100045970 100045971		MARLBORO	NJ		11/25/2020 11/25/2020	5.250 4.000	373,36938,296		(91)		)  0 n	0		08/31/2020
100045972		NAPLES	FL		11/25/2020	4,625	124,557	0	(27)	0	0	0		08/31/2020
100045974		WATERBURY	CT		11/25/2020	9.375	123,349	0	(24)	0	00	0	196,650	08/31/2020
100045975		WEST CHESTER	PA		11/25/2020	4.625	303,041	0	(164)	0	00	0		08/31/2020
100045976		SARASOTAPOWHATAN	FL		11/25/2020	2.000	132,617	0	0	0	0	0		08/07/2020
100045977 100045978		OSCEOLA	IN	· · · · · · · · · · · · · · · · · · ·	11/25/2020	5.000 4.000	210,799 61.236	ں۔۔۔۔۔۔ں ۱	(59)		)  u	0		08/31/2020
100045979		TORRINGTON	CT		11/25/2020	3.875		00	41		0	0		08/09/2020
100045988		ATTLEBORO	MA		11/25/2020	2.000	159,399	0	91	0	0	0	319,200	
100045992		ALBUQUERQUE	NM.		11/25/2020	9.980	6,338	0	0	0	00	0		02/07/2020
100045995		LOUISVILLE	KYGA		11/25/2020	9.130	67,801	0	(55)	[	0	0		08/31/2020
100045996 100045997		MCDONOUGH	UA		11/25/2020 11/25/2020	3. 125 3. 400	79,220 96,269	0 ^	1/	L0	0	0		08/31/2020
100045997		DUNELLEN	NJ.		11/25/2020	4.000	233.975	0	) [(1)	L0	0	0		08/05/2020
100046005		CALUMET CITY	IL		11/25/2020	3.875	38,088	0	(1)	0	0	0	94,763	08/31/2020
100046006		NORRISTOWN	PA		11/25/2020	3.500	133,451	0	0	0	0	0		08/07/2020
100046007		ENFIELD	NC		11/25/2020	8.000	18,236	0	0	L0	0	0		08/31/2020
100046008 100046009		ABINGDONGLENDALE	AZ	·····	11/25/2020	5.000 4.500	323,292 160,925	0 n	(58)		0	0	359, 100 356, 155	
100046014		LOS ANGELES	CA		11/25/2020	4.750	156,752	0	(59)		0	0	527,250	
100046015		DOLTON	IL		11/25/2020	3.500	15,740	0	8	0	0	0		09/17/2018
100046016		FREDERICKSBURG	PA		11/25/2020	5.375	121,843	0	(30)		0	0		08/31/2020
100046017		BLUE RIDGE	GA		11/25/2020	4.000	269, 113	0	(28)		0	0		08/31/2020
100046023 100046027		PLATTE CITY	MO		11/25/2020 11/25/2020	7.625 4.375	12,542 137,946	0	(28)	0	0	10		08/01/2019
100046027		MILLSBORO	FL		11/25/2020	4.3/5		ں۔۔۔۔۔۔۔ ۱	(68)	u	)	U		08/31/2020
100046032		DETROIT	MI		11/25/2020	5.000	198, 182	0	(58)		0	0	284,050	
100046034		HOUSTON	TX		11/25/2020	12.640	47,170	0	(64)	0	0	0	90,250	
100046035		TOLEDO	OH		11/25/2020	10.259	44,096	0	(74)		00	0		08/31/2020
100046039		COLUMBIA	SC	·····	11/25/2020	6.125	64,115	0	(65)		0	ļ0		08/31/2020
100046041		OSAWATOMIE	Ivg		11/25/2020	12.210	55,056	0	(37)	LU	, LU	L0	/ L/4,908	08/31/2020

						age Loans OWN	IED December 3	11 of Current Yea						
1	2	Locat	ion	5	6	7	8			ook Value/Recorde		T.	14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's		- · · - ·		Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
			_	Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100046042		BRIDGETON	NJ		11/25/2020 11/25/2020	7.875 9.000	25,947 64,501	0	(49		0  0	0	131, 100	
100046046		SpartanburgGREEN BAY	WI	-	11/25/2020	4.235	90.681	 N	(28		n		100.700	
100046047		EAST STROUDSBURG	PA		11/25/2020	6.625	44,901	0	(59		0	0	109,250	
100046048		PHILADELPHIA	PA		11/25/2020	4.000	36,294	0	(3		0	0	89,348	
100046050		PORTLAND	OR		11/25/2020	4.750	29,590	0	(16	)(	00	0	387,600	
100046051		CHICAGO	<u></u>		11/25/2020	5.250	173,592	0	48		00	0	204,250	
100046052		JACKSONVILLE	FL		11/25/2020	3.625	122,673	0	(4	)	0	0	242,250	
100046053		PIERSONWORCESTER	MIVT	†	11/25/2020 11/25/2020	5.875 4.000	96,311 224,227	0 n			n	U	209,000 251,750	
100046055		CORDOVA	TN		11/25/2020	4.375	110,634	0	(14		) [		141,550	
100046058		FLORISSANT	MO		11/25/2020	3.625	90,280	0	2		0 [0	0	123,405	
100046059		JACKSON	MI		11/25/2020	4.000	87,522	0	(14		0  0	0	128,250	
100046061		PONTIAC	MI		11/25/2020	5.000	33,356	0	(7		00	0	67,688	
100046063 100046064		CHICAGO	IL	-	11/25/2020	4.000	157,496	0	(8		n  0	0	223,250	
100046064		PITTSBURGH	IN	-	11/25/2020 11/25/2020	4.750 4.625	134,724 87,416	0 n	(46		n  0	0	237,500	
100046067		LOUISVILLE	KY	†	11/25/2020	4.625	63,461	 N	(19		)	n	128,250	
100046068		ANNAPOLIS	MD.		11/25/2020	5.375	285,452	0	(51		0	0	403,750	
100046070		LA VERNIA	TX		11/25/2020	3.875	80,524	0	(12	)(	00	0	184,300	08/31/2020
100046076		PHOENIX	AZ		11/25/2020	6.625	57,886	0	(63	)(	00	0	136,800	
100046083		TAMARAC	FL		11/25/2020	2.000	95,963	0	9		00	0	74,908	
100046084 100046085		TEXAS CITYKEITHVILLE	IX		11/25/2020	10.440 6.800	21,140 264,336	0	(36		0	0	87,136	
100046087		SALINA	KG		11/25/2020 11/25/2020	2.000		ں ۱			n	o	254,600 147,250	
100046089		GREENWOOD	SC SC		11/25/2020	2.437	41,401	0	15		0	0	55,504	
100046090		LADYS ISLAND	SC.		11/25/2020	3.375		0	(1		0	0		
100046091		WALLA WALLA	WA		11/25/2020	9.082	48,142	0	(17		00	0	179,550	
100046092		BURLINGTON	WI		11/25/2020	3.840	243,227	0	64		00	0	236,550	
100046094		STATEN ISLAND	NY		11/25/2020	3.750	313,623	0	(27		00	0	560,500	
100046099 100046102		SICKLERVILLE	NJ		11/25/2020 11/25/2020	4.625 3.750	163,326	 0	(26		J		180,500 370,500	
100046103		HAVERHILL	MA		11/25/2020	4.000	288.317	0	9	(	0	0	294,500	
100046107		HARLAN	IA		11/25/2020	4.375	77,694	0	1		00	0		08/31/2020
100046109		LYNDONVILLE	VT		11/25/2020	5.500	97,946	0	(24	)(	00	0	166,250	08/31/2020
100046110		GREENVILLE	ΤΧ		11/25/2020	5.875	39,643	0	(40		0	0	130 , 150	
100046111		HARRISBURG	PA		11/25/2020	4.375	60,694	0	18		0	0	55,955	
100046112		NOBLESVILLE	IN	-	11/25/2020	4.000 6.500	298,002 53,358	۷ ۱	(25		J		366,700 49,638	
100046114		SILVER SPRING	MD	-	11/25/2020	3.500		 0	19		0			
100046115		SHERMAN	TX	-	11/25/2020	9.319	40,652	0	(97		0 [0	0	104,500	
100046116		GREENWICH	CT		11/25/2020	4.500	357,604	0	(56		0  0	0	370,500	08/31/2020
100046117		FLORISSANT	MO		11/25/2020	8.496	115,625	0	0		0  0	0	133,000	
100046120		ENNISCHATTANOOGA	TAI	-	11/25/2020	10.610	5,616 56,187	0	0	J	D0	0	10,830	
100046121 100046123		HOMEWOOD	IIV	-	11/25/2020 11/25/2020	4.000 2.000	56, 187	0 n	(85 125		n	U	54, 150 126, 350	
100046124		PROSPERITY	SC		11/25/2020	12.160	6,493	0	(28		0 [	o	54, 150	
100046125		PISGAH	AL		11/25/2020	2.796	47,187	0	23		0 [	0	93,860	
100046126		BERKELEY	CA		11/25/2020	3.500	345,354	0	(6		0  0	0	979,213	
100046127		SAINT LOUIS	MO		11/25/2020	5.000	76,811	0	(28		0  0	0	59,565	
100046128		BURNHAM	IL		11/25/2020	3.875	127,291	0	28		D  0	0	128,250	
100046129 100046131		WYOMINGADAMSVILLE	PA	-	11/25/2020 11/25/2020	2.000 2.000	71,201 67,962	0 n	(1		n		123,500 104,500	08/31/2020
100046134		NEW FLORENCE	PA	-	11/25/2020	9.350	30,890	 0	(3	(	0		27,075	
100046135		MIAMI	FL		11/25/2020	5.500	159,975	0	(61		0	0	357,200	
100046136		SALT LAKE CITY	UT		11/25/2020	4.375	104,459	0	(19	)	0	0	255,617	08/08/2020
100046139		RIDGEWOOD	NY	-	11/25/2020	3.000	402,987	0	48		00	0	1,064,048	
100046140		LEICESTER	NC		11/25/2020	5.000	97,791	0	(39	)	0	0	152,000	
100046141		CLAYTONANT LOCH	NJ		11/25/2020 11/25/2020	4.000 4.625	178,250 178,251	0	7	} <u>-</u>	J0	0	180,500 240,388	
100046144		TOCCOA	GA	-	11/25/2020	3.875	139.954	 N	(50		n l			08/31/2020
.00070177			5	- <del> </del>	1/ 20/ 2020		100,304		h(30	(h	~ <sub>}</sub> 0	hU		00/01/2020

1	2		ocation	5nowi	ing Ali Mortg	age Loans Own	NED December 31	i oi Gurrent Yea		ook Value/Recorde	d Investment		14	15
l ann Number		3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10  Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code		State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100046146 100046148		SUFFERN	NY		11/25/2020	5.500 4.000	306,666	0	(/9)	0	0	0	441,750	08/31/2020
100046149		HUMMELSTOWN	Νυ		11/25/2020	4.000	241.373			ں۔۔۔۔۔۔ں	0	0		08/31/2020
100046150		WORCESTER	MA		11/25/2020	4.000	190,074	٥	(11)		n			08/31/2020
100046156		MEMPHIS	TN		11/25/2020	8.000	58,894	0	(22)	0	0	0		08/31/2020
100046157		UNIONTOWN	OH		11/25/2020	7.875	78,738	0	(16)	0	0	0		08/31/2020
100046159		LONG BEACH	CA		11/25/2020	3.479	40,309	0	8	0	0	0		08/31/2020
100046163		JESUP	GA		11/25/2020	10.590	19,083	0	(56)	0	0	0	44,223	
100046165		HOPEWELL	VA		11/25/2020	5.875	160,584	0	(59)	0	0	0	119,225	
100046167 100046170		MARKHAM STOCKTON	IL		11/25/2020 11/25/2020	2.000 4.625	64,972 354,437	0	(9)	0	0	0	69,493	
100046172		KANSAS CITY	MO		11/25/2020	4.640		٥٠٠٠	32	ں۔۔۔۔۔۔ں		0	354,350	
100046173		BUNA	TX		11/25/2020	9.310	49,922		(33)		n	n		08/31/2020
100046175		OGDEN	UT		11/25/2020	10.399	82,228	0	0	0	0	0		08/31/2020
100046176		PHILADELPHIA	PA.		11/25/2020	6.260	14,359	0	(9)	0	0	0		07/27/2019
100046177		LUG0FF	SC		11/25/2020	12.050	6,279	0	(15)	0	0	0	92,958	11/18/2016
100046178		BUCKHANNON	WV		11/25/2020	16.000	6,490	0	(4)	0	0	0		05/06/2015
100046180		SALISBURY	CT		11/25/2020	6.000	257 , 119	0	0	0	0	0		08/31/2020
100046182		BLAIRSVILLE	GA	· · · · · · · · · · · · · · · · · · ·	11/25/2020	5.500	159,593	0	(162)	0	0	0		08/31/2020
100046183 100046185		SEEKONK PIEDMONT	MA		11/25/2020	4.000	13,494	0	//	0	0	0		07/27/2019
100046188		PUNTA GORDA	UK		11/25/2020 11/25/2020	3.625 5.500	165, 193 107,650	٥	(5)	٥٥				08/31/2020 08/31/2020
100046191		BEAVERTON	MI		11/25/2020	4.625	73,742		(46)					08/08/2020
100046192		FREDERICK	MD		11/25/2020	4. 125	241, 193	0	(21)	0	0	0		08/31/2020
100046193		EAST STROUDSBURG	PA PA		11/25/2020	4.625	267,014	0	(39)	0	0	0		08/31/2020
100046195		CENTRAL ISLIP	NY		11/25/2020	6.375	247,084	0	(66)	0	0	0		08/31/2020
100046197		RIVERVIEW	FL		11/25/2020	4.000	63, 196	0	(7)	0	0	0		08/31/2020
100046198		BAKERSFIELD	CA		11/25/2020	4.000	146,056	0	(60)	0	0	0	218,500	
100046201		DOUSMAN	W.I		11/25/2020	3.500	131,780	0	3	0	0	0	183,350	
100046203		Chicago	IL		11/25/2020	6.875 .	38,441	0	(64)	0	0	0	58,663	
100046206 100046210		MIDDLETON	IN		11/25/2020 11/25/2020	5.000 1.000	41,529 74.525	٥٥	(12)	ں۔۔۔۔۔۔ںں			63,085	08/31/2020
100046212		PHILADELPHIA	PA		11/25/2020	3.240	24,893	٥	10		n			08/31/2020
100046213		HIGDEN	AR		11/25/2020	2.000	299,406	0	16	٥٥	0	0		08/31/2020
100046215		OMAHA	NE.		11/25/2020	6.996		0	(86)	0	0	0		08/31/2020
100046216		SEABROOK	SC		11/25/2020	9.050	80,067	0	(62)	0	0	0		08/31/2020
100046217		ODESSA	TX		11/25/2020	4.250	7,377	0	1	0	0	0		02/08/2020
100046218		OREGON	OH		11/25/2020	10.500	158,549	0	0	0	0	0		08/31/2020
100046220		LA VERNE	CA	····	11/25/2020	3.875 .	221,796	0	(53)	0	ļ0	0		
100046222 100046223		SPRING	CA		11/25/2020 11/25/2020	5.000 3.625	123,794 227,135	0	(56)	0	0	0		08/31/2020
100046224		ONTARIO	CA		11/25/2020	4.500	227 , 135		(34)	ں۔۔۔۔۔۔ںں م		0		08/31/2020
100046227		ROSEVILLE	CA		11/25/2020	3.375			(34)		n	n		08/08/2020
100046229		SPRINGFIELD	0H.		11/25/2020	3.250	19,747	0	7	0	0	0		08/31/2020
100046230		WATERTOWN	WI.		11/25/2020	3.750	121,350	0	(4)	0	0	0		08/08/2020
100046231		RENSSELAER	NY		11/25/2020	4.000	117,049	0	(18)	0	0	0	310,992	08/31/2020
100046232		THOMSON	GA		11/25/2020	5.149	45,275	0	(14)		0	0		08/31/2020
100046233		SALT LAKE CITY	UT		11/25/2020	4.250	32,722	0	(12)		ļ0	0	251,465	
100046237		MYRTLE BEACH	SC		11/25/2020	3.500 .	126,759	0	(12)	0	0	0	118,750	
100046238		HOLLYWOOD	FL		11/25/2020 11/25/2020	3.375 3.875	282,388	0	)4 )(11)	0	ļū	0	646,000	08/07/2020 08/31/2020
100046239		ORLAND PARK	mD		11/25/2020	5.375	198,006		(11)		U	U		08/31/2020
100046242		SPRING LAKE	NC		11/25/2020	5.000	56,612		(36)		n	o		08/31/2020
100046243		LAUREL	MD		11/25/2020	3.875	269,460	 0	(46)		n			08/31/2020
100046245		LOUISVILLE	KY		11/25/2020	4.500	88,410	0	(18)	0	0	0		08/31/2020
100046247		STATEN ISLAND	NY		11/25/2020	3.500	148, 131	0	11	0	0	0		08/31/2020
100046249		SHOREWOOD	IL		11/25/2020	3.625	151,397	0	3	0	0	0	222,300	
100046250		PARLIN	NJ		11/25/2020	4. 125	332,439	0	(11)	0	0	0	351,500	
100046251		MIDLOTHIAN	VA		11/25/2020	4.375	5,507	0	126	0	ļ0	0	190,000	
100046253		EUSTIS		·	11/25/2020	4.000	77,974	0	(1)	0	ō	ļ0		08/31/2020
100046255		HEDGESVILLE	I WV		11/25/2020	8.000	117,910	0	(27)	0	L0	L0	ı L13/,/50	09/03/2019

						age Loans OWN	IED December 3	1 of Current Yea						
1	2	Locat	ion	5	6	7	8			Book Value/Recorde			14	15
		3	4				Book	9	10	11	12	13		_
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
			_	Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100046256		GREER	SC	- <b> </b>	11/25/2020	6.625 5.625	44,560 66,740	0			00	0	142,500	
100046259		Coatesville	PA		11/25/2020	5.500			(8)		n	0 N	332.500	
100046261		ALBUQUERQUE	NM		11/25/2020	8.000	118,021	00	(590)		0 0	0	114,000	08/31/2020
100046262		PHILADELPHIA	PA		11/25/2020	3.000	69,874	0	0		0	0	172,900	08/31/2020
100046263		ELSBERRY	MO		11/25/2020	5.227	145,947	0	(39)		0	0	175,750	08/07/2020
100046265		FT WORTH	TX		11/25/2020	7.999	73, 112	0	(69)		00	0	157,700	08/31/2020
100046267		ALBUQUERQUE	NM		11/25/2020	5.000	269,290	0	(38)		00	0	299,250	08/31/2020
100046268		MEMPHIS	INL		11/25/2020	8.004 2.707	42,910 293,548	٥٥	(33)	)	0	0	29,783 389,500	08/31/2020
100046271		GREENBACK	TN	<u></u>	11/25/2020	1.990			0		ŏ [	n	63, 175	
100046273		EAST PETERSBURG	PA		11/25/2020	7.000	180,044	0	(41)	)	0 [0	0	251,750	
100046274		BATTLE CREEK	MI	<b></b>	11/25/2020	6.200	159,562	0	(112		00	0	152,475	
100046276		BIRMINGHAM	AL		11/25/2020	9.350	78,566	0	(88)		00	0	91,604	
100046277 100046278		GARRETTSVILLE	OH	- <b>-</b>	11/25/2020	2.000	101,688 136.487	0			00	0	247,000	08/31/2020
100046278		ELLENWOOD	GA	-t	11/25/2020	4.000 5.625	136,487	 ^	(23		n  0	0	228,000 171,950	08/31/2020
100046280		SOUTH OZONE PARK	NY	†	11/25/2020	6.000			(143		0	n	432,250	08/31/2020
100046281		LAWTON	MI		11/25/2020	4.380	172, 151	0	(28)		0	0		08/31/2020
100046284		BELOIT	WI		11/25/2020	3.625	57,732	0	7		00	0	83,030	08/09/2020
100046285		PLANO	TX		11/25/2020	8.050	63,681	0	(69)		00	0	205,960	08/31/2020
100046286		LYNWOOD	CA		11/25/2020	4.000	238,824	0	(36)		0  0	0	693,500	08/31/2020
100046287 100046289		FORT WAYNE	IN		11/25/2020	3.500 3.375	41,259 63,869	0	(16)	)	00	0	41,425	
100046292		PENNSAUKEN	N I		11/25/2020 11/25/2020	4.375	104,063	ں۔۔۔۔۔۔۔ ۱	8		n	0	332,500 179,550	
100046293		LITHONIA	GA		11/25/2020	4.000	68.842	0	(14)		0 0	0	215,650	08/07/2020
100046294		OLATHE	KS.		11/25/2020	4. 125	97,474	0	(21		00	0		08/31/2020
100046295		HIRAM	GA		11/25/2020	4.000	15,548	0	4		00	0	218,500	07/26/2019
100046296		LAS VEGAS	NV		11/25/2020	4.000	184,959	0	(45)		00	0	342,950	08/31/2020
100046300		HAM LAKEAZLE	MN		11/25/2020	4.625	275, 126	0	(39)		00	0	493,525	08/10/2020
100046302 100046305		ROCHESTER	I X		11/25/2020	6.625 6.500	64, 155 53,866	٥٥	(20)		0	0	204,250 103,835	08/31/2020
100040303		LUMBERTON	N.I		11/25/2020	4.000	140.555		0	/	0	0	154,850	
100046307		HIGGINS LAKE	MI		11/25/2020	4.125	35,481	0	(2	)	0	0	74,908	
100046310		ANT LOCH	TN		11/25/2020	7.000	133,726	0	(36		0	0	237,500	
100046311		HAGERSTOWN	MD.		11/25/2020	7.840	189,427	0	(238)		00	0	152,000	
100046314		SPRING HILL	KS	-}	11/25/2020	3.875	99,787	0	(11)		00	ļ0	185,250	08/31/2020
100046316		ZION UNION GAP	I L	†	11/25/2020	4.625 2.875	114, 151		20	ļ	U  0	J0	128,250 121,600	08/07/2020
100046319		SANTA ANA	CA	·	11/25/2020	3.394	239,358	 0	17		0 0	0		08/31/2020
100046320		DE WITT	IA		11/25/2020	3.805	216,724	0	(52)		ō [o	0	248,900	08/11/2020
100046321		FLINT	MI		11/25/2020	6.996	53,846	0	(29)	)	0  0	0	46,930	08/31/2020
100046329		SUMTER	SC		11/25/2020	8.980	11,932	0	(13)		00	0	37,905	12/17/2017
100046330		WAUKESHA	W I	· <del> </del>	11/25/2020	4.250	179,311	0	(19)		0ō	0	232,655	08/07/2020
100046331		SAN ANGELOPHILADELPHIA	PA	-t	11/25/2020 11/25/2020	8.344 9.813	38,904 37,539	ں۔۔۔۔۔۔۔ ۱	(56)		n  0	l0	184,300 76,713	08/31/2020
100046333		MONTGOMERY	AL	†	11/25/2020	3.690	52,070	 0	(20)		o n	0	39,710	
100046335		NINETY SIX	SC.		11/25/2020	6.125	71,124	0	(22)		0	0	74,005	
100046336		SPARTANBURG	SC		11/25/2020	4.250	35,472	0	(19)	)	00	0	135,850	
100046341		MAYVILLE	MI	·}	11/25/2020	3.000	141,424	0	22		00	0	185,250	08/31/2020
100046342		PHOENIX	AZ	·}	11/25/2020	3.625	295,678	0	(10)		00	ļō	437,000	08/31/2020
100046344		RIVERSIDELABADIE	MO	· <del> </del>	11/25/2020 11/25/2020	5.000 4.250	357,092 199,235	0	(71)		v  0	0	546,250 256,500	08/07/2020
100046347		MORRIS PLAINS	NJ	·	11/25/2020	4.250			(31)		ŭ	n	236,500	08/31/2020
100046348		AKRON	0H	<u> </u>	11/25/2020	8.375	32,692	0	(26)		ō L	0	70,395	08/31/2020
100046349		VALIER	IL		11/25/2020	4.220	45,592	0	(1)		0	0	58,663	08/31/2020
100046352		FORESTVILLE	WI	- <b> </b>	11/25/2020	4.625	53,366	0	16		00	0	49,638	08/31/2020
100046354		MOORESVILLE	NC	-}	11/25/2020	3.875	306,823	0	(34)		0  0	0	644,100	
100046355		SUN CITY	CA	-}	11/25/2020	4.500	152,489	0	(40)		nō	ļō	318,250	
100046357		WATSONVILLESAN ANTONIO	TY	- <del> </del>	11/25/2020	6.375 4.000	286,005 89.572	0 ۱	(70)		U  0	0	560,500	08/31/2020
100040304		UNIVINITUM PIND	ΙΛ		1 1/ 23/ 2020	4.000	89,3/2	0	(33	/	v <sub> </sub> 0		∠II,85U	00/00/2020

1	2	10	cation	5nowi	ing Ali Mortg	age Loans Owi	NED December 3	i oi Current Yea		ook Value/Recorde	nd Investment		14	15
Loop Number		3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10  Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in Book Value	Value of Land and	Date of Last Appraisal or
Loan Number	Code	City  CRANE	State	Туре	Acquired11/25/2020	Interest 8.004	Interest48,009	(Decrease)	Accretion	Recognized	and Other	Book value	Buildings	Valuation08/31/2020
100046370		SHREVEPORT	MU		11/25/2020	5.000		ں۔۔۔۔۔۔ں ۱	0		0	0		08/31/2020
100046372		HAWLEY	PA		11/25/2020	4.500	91.697	0	0	0	0	0		08/31/2020
100046374		ST LOUIS	MO		11/25/2020	1.000	27,984	0	38	0	0	0		08/31/2020
100046375		QUINTON	NJ		11/25/2020	4.625	121,579	0	(19)	0	0	0		08/31/2020
100046376		WEATHERLY	PA		11/25/2020	5.217	52,948	0	0	0	0	0		08/31/2020
100046378 100046379		BRUSH PRAIRIE	WA	·	11/25/2020	4.500	334,948	0	(108)	0	0	0		08/08/2020
100046380		LAUDERHILL PITTSBURGH	FL		11/25/2020 11/25/2020	4.375 5.210	22,612 26,541	٥٥	(4)			0	152,000	08/31/2020 08/31/2020
100046381		ROCKLEDGE	FL		11/25/2020	3.750	29,146	 0	(1)		0	0	213,750	
100046383		GARDEN GROVE	CA		11/25/2020		238,942	0	11	0	0	0	646,000	
100046384		CYPRESS	TX		11/25/2020	4.000	125,011	0	(24)	0	0	0	251,750	08/07/2020
100046385		Lowell	MA		11/25/2020	3.375	290,023	0	3	0	0	0		08/05/2020
100046386		FREMONT	OH		11/25/2020	4.375	80,241	0	6	0	<u></u>	0		08/31/2020
100046387 100046389		WHITE PINE	TN	····	11/25/2020	3.000	135,644 206,688	0	(7)	0	0	0		08/07/2020
100046389		LEECHBURG	PA		11/25/2020 11/25/2020	2.875 2.000	206,688	U ۱	32	U	u	LU		08/31/2020 02/11/2020
100046394		AB I NGDON	MD		11/25/2020	5.000		 0	(122)	0	n	0		08/31/2020
100046395		RIVERDALE	GA.		11/25/2020	7.900	7,527	0	(19)		.0	0		07/25/2019
100046396		PENNSVILLE	NJ		11/25/2020	9.375	5,697	0	(34)		0	0	109, 155	07/28/2019
100046397		INDIANAPOLIS	IN		11/25/2020	7.000	10,510	0	(19)		0	0		07/27/2019
100046399		WYANDOTTE	MI		11/25/2020	4.875	15,242	0	(10)	0	0	0		07/27/2019
100046400 100046401		WAYNESBORO	PA		11/25/2020	3.875 3.250	246,062	0	10	0	0	0		08/31/2020
100046402		CASTRO VALLEY	CA		11/25/2020 11/25/2020	2.000	46,356 349,044	٥٠٠٠	143		0	0		08/31/2020 08/08/2020
100046403		COLLEGE PARK	GA		11/25/2020	4.625		0	0	0	0	0		08/31/2020
100046404		HENRYVILLE	PA.		11/25/2020	10.000	72,706	0	(65)	0	0	0		08/31/2020
100046405		ARCADIA	FL		11/25/2020	3.500	226,255	0	19	0	0	0		08/10/2020
100046409		GLADWIN	MI		11/25/2020	3.875	29,277	0	5	0	0	0	33,393	
100046410		PHILADELPHIA	PA		11/25/2020	5. 125	111,896	0	(48)	0	0	0	158,650	
100046411 100046413		OCALAPICO RIVERA	CA		11/25/2020 11/25/2020	4.250 2.000	130,658 344,439	0	12	0	0	0	161,500	08/31/2020
100046414		MEMPHIS	TN		11/25/2020	5.030	31,558	 0	140		0	0		08/31/2020
100046416		QUINCY	WA		11/25/2020	3.875	54,930	0	(4)	0	0	0		08/11/2020
100046417		DETROIT	MI		11/25/2020	10.960	27,415	0	(178)	0	0	0		08/31/2020
100046418		DETROIT	MI		11/25/2020	6.709	54,315	0	(62)		0	0		08/31/2020
100046419		LAKEWOOD	00		11/25/2020	4.625	218,852	0	0		0	0		08/31/2020
100046421		ATHOL	MA		11/25/2020	10.850	106,764	0	(129)		0	0		08/31/2020
100046422 100046423		STREAMWOOD	IL		11/25/2020 11/25/2020	4.000 4.000	172,508 315,241	0	(23)		0	0	189,050	08/09/2020
100046426		REIDSVILLE	NC		11/25/2020	1.000	127, 106	0 0	0	0	0	0		08/31/2020
100046427		APACHE JUNCTION	AZ		11/25/2020	5.040	283,411	0	(107)	0	0	0		08/31/2020
100046428		MEMPHIS	TN		11/25/2020	10.850	69, 139	0	0	0	0	0	53,248	08/31/2020
100046435		PITTSBURGH	PA		11/25/2020	3.000	67,049	0	(2)		0	0		08/31/2020
100046438		OAKLAND	CA		11/25/2020	5.125	231,787	0	(79)		ō	0		08/31/2020
100046439		LANSING	IL		11/25/2020 11/25/2020	5.250 4.750	120,943 39,449	0 ^	(55)	0	\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	0		08/31/2020
100046443		DUNK IRK	WA		11/25/2020	6.375		ں۔۔۔۔۔۔ں ۱	(95)	U	h	n	489,250	
100046444		CONCORD	NC.		11/25/2020	3.000	33,785		11	0	0	0	161,500	
100046445		GARRETT	PA		11/25/2020	3.500	38,810	0	0	0	0	0	75,810	
100046446		MINNEAPOLIS	MN		11/25/2020	4. 125	66,895	0	(16)	0	00	0	281,200	08/31/2020
100046447		GRAND BAY	AL		11/25/2020	4.250	82,427	0	5	0	0	0		08/31/2020
100046448		SIOUX CITY	IA		11/25/2020	5.500	50,013	0	0	0		0	81,225	
100046449		NEW LONDON	NG		11/25/2020 11/25/2020	4.625 4.625	36,076 124,440	0	(10)	0	0	0	125,400	08/31/2020
100046451		HERSEY			11/25/2020	4.000		U ۱	(11)		n	n		08/05/2020
100046452		JOHNSTOWN	PA		11/25/2020	5.000	32,500	 0	(8)		0	0	36,100	
100046455		TEMPE	AZ		11/25/2020	5.375	63,614	0	(83)		0	0	152,000	
100046458		PITTSFIELD	MA		11/25/2020	4.750	110,119	0	(36)		0	0	171,000	08/10/2020
100046459		SPRING VALLEY	CA		11/25/2020	4.000	266,673	0	(38)		0	0		08/07/2020
100046460		GALVESTON	[  X		11/25/2020	2.000	85,932	0	39	L0	· L0	L0	228,561	08/05/2020

						age Loans OWN	ED December 3	1 of Current Yea						
1	2	Locat	ion	5	6	7	8			ook Value/Recorde		T	14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's		<del>.</del> .		Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
			_	Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100046461		PALM HARBOR	FL	- <b> </b>	11/25/2020 11/25/2020	1.000	192,549 46,160	0	(95)	)(	0  0	0	197,600 950,000	
100046465		COLUMBIA	SC:		11/25/2020	7.980	62.056	 N	I3		n			
100046466		TOLEDO	0H	·	11/25/2020	5.436	23,931	0	0	(	0	0	28,880	
100046469		PHOENIX	AZ		11/25/2020	4.875	216,421	0	(61)	)(	00	0		
100046471		KELLYTON	AL		11/25/2020	9.240	703	0	3	(	00	0	23,916	
100046472		ROCKMART	GA		11/25/2020	2.750	112,915	0	0		00	0	133,950	
100046473		TAMA	IA	- <b>-</b>	11/25/2020	3.888	67,649	0	(13)		0	0	79,420	
100046476		THOUSAND OAKSSAN DIEGO	CA	-	11/25/2020	4.820 4.850			(176)		J		688,750 422,750	
100046482		DEKALB	II		11/25/2020	2.000	74,384		0	(	0		100,700	
100046483		PATASKALA	OH		11/25/2020	3.625	182,472	0	(7)	)(	0 [0	0	296,400	
100046485		BEAVERTON	OR		11/25/2020	4. 125	214,226	0	(24	)(	0  0	0	369,550	
100046486	-	ALSIP	<u>L</u>	- <b> </b>	11/25/2020	2.959	108, 138	0	0		00	0	166,250	
100046487		HOUSTON PORTLAND	IX	- <b>-</b>	11/25/2020	4.000	94,907	0	(10)		n  0	0	160,550	
100046488		WEST HAMPSTEAD	NV	·	11/25/2020	4. 125 4. 500	190,957 284,416	0 n	(44)		u  0	0	300,200 498,750	
100046493		SCRANTON	PA	·	11/25/2020	4.125	284,416	 N	(37		)	n	72,200	
100046494		POTTSTOWN	PA		11/25/2020	4.625	392,599	0	(63		0 [0	0	541,500	
100046495		WEST BOYLSTON	MA		11/25/2020	4.250	187,709	0	(22)		0  0	0	280,250	08/31/2020
100046498		REDDICK	FL		11/25/2020	4.999	45,846	0	7	(	00	0	27,075	
100046499		CHARLOTTE	NC	·	11/25/2020	4.000	173,045	0	(28)		00	0	240,350	
100046500 100046501		MOBILEDESTREHAN	AL		11/25/2020	9.213 8.880	117,303	0	(17)		0	0	117,800	
100046501		MILFORD	LA	·	11/25/2020 11/25/2020	3.500	151,455 139,842	 N	(129)	)	J [U	u	227,050 237,500	
100046504		Miramar	FI		11/25/2020	3.625	186,268	0	(6)	) (	0	0		
100046505		SACRAMENTO	CA		11/25/2020	5.000	276,102	0	(89)		00	0	346,750	
100046510		SIOUX CITY	IA		11/25/2020	5.875	72,623	0	(22)		00	0	94,763	
100046512		BIRMINGHAM	AL	-	11/25/2020	8.910	53,836	0	(83)		00	0	104,500	
100046513		MIAMI	FL	-	11/25/2020	7.500	172,367	0	(122)		00	0	332,500	
100046514		MARSHALL	IX		11/25/2020 11/25/2020	10.820 4.500	5, 115 56, 702		(42)		J		80,900 67,688	
100046518		FORT WAYNE	IN		11/25/2020	6.358	91.693	0	(22)		0	0	131,575	
100046519		DECATUR	GA		11/25/2020	4.380		0	(16		0	0	125,400	
100046520		BENICIA	CA		11/25/2020	5.140	363,648	0	(111	)(	00	0	460,750	
100046522		STANFIELD	NC		11/25/2020	3.750	18,711	0	(2)		00	0	190,855	
100046526		JACKSBORO	IN	- <b>-</b>	11/25/2020	9.430	15,951	0	(25		0	0	18,953	
100046529		LATHROP	Γ.Υ	-	11/25/2020	3.250 4.570	74,599 401,704		29		J	U	238,450 428,450	
100046530		SAN JOSE	CA		11/25/2020	4.000		0	(140		0	0		
100046531		PORT WASHINGTON	NY		11/25/2020	4.000	528,770	0	(64)		0 [0	0		
100046534		SACRAMENTO	CA	-	11/25/2020	4.375	270,546	0	(32		0  0	0	712,500	08/06/2020
100046542		LAUREL	MD		11/25/2020	4.875	201,645	0	(61)		0  0	0	596,600	
100046543	-	CHARLOTTE	NCGA	-	11/25/2020	5.000	160,739 64,636	0	(76)		D  0	0	270,750	
100046544		COLUMBIA	SC	- <del> </del>	11/25/2020 11/25/2020	4.000 4.375	64,636	u	(5)		n	U	118,750 114,000	
100046547	]	BECHTELSVILLE	PA		11/25/2020	4.000	225,514	0 N	(19		0 [	o		
100046548		PULASKI	VA		11/25/2020	6.875	22,522	0	(4)		0 [	0	88,445	
100046550		Potomac	MD		11/25/2020	3.625	1,306,343	0	141		0  0	0	1,385,338	
100046551	-	WHITELAW	WI		11/25/2020	4.750	69,506	0	(30)		0  0	0	171,000	
100046552		GREENSBORO	NC	· <del> </del>	11/25/2020	6.500	101,793	0	(29)		D  0	0	175,750	
100046554 100046555		MINDENCHESTER	SC:	- <del> </del>	11/25/2020 11/25/2020	11.43012.500	55,670 60,712	0 n	(40)		n		86,640 52,345	
100046556		CAMBRIA	WI		11/25/2020	6.625	51,993	 0	(71)		0		101,650	
100046557		ANT LOCH	TN		11/25/2020	6.875	91,209	0	(22)		0	0	242,250	
100046558		TRENTON	MI		11/25/2020	4.000	85,354	0	13		0	0	90,250	08/31/2020
100046559		CHICAGO	IL	- <b> </b>	11/25/2020	4.875	182,819	0	(39)		00	0	218,500	
100046561		BROWNSBURG	IN	-	11/25/2020	7.250	61,698	0	0		0  0	0	121,600	
100046562	-	CHARLOTTE DETROIT	NC		11/25/2020	5.000	409,435 68,197	0	(88)		D0	0	443,650 58,663	
100046565	-	NIAGARA FALLS	NY	- <del> </del>	11/25/2020	7.220 7.125			(87)		n			08/31/2020
100070000		MINORIN I ALLO			11/40/4040	1.123	40,341	u	F(9	/	v  U	U	00,443	00/01/2020

1	2	1	Location	5 5 5	Ing All Mortg	age Loans Own	NED December 3	i oi Guiletti 1ea		ook Value/Recorde	ad Investment		14	15
l and North an		3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10  Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code		State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100046568		ST ANN			11/25/2020	11.610 4.033	123,390 121,651	0	(91)	ļ0	0	ļ0	85,738	08/31/2020
100046570		BESSEMER	ΔI	<del>-</del>	11/25/2020	5.000	48.672	 0	37		)			08/31/2020
100046574		DES MOINES	IA	<del>-</del>	11/25/2020	2.000	26,534	0	5		0	0		08/31/2020
100046575		TUCSON	AZ		11/25/2020	4.000	85,700	0	(15)	0	0	0		08/31/2020
100046576		AUSTIN	MN		11/25/2020	6.500	63,679	0	(18)	0	00	0	123,025	08/31/2020
100046580		KAPOLEI	HI		11/25/2020	4.500	468, 192	0	(62)		00	0		08/09/2020
100046583		MIDLOTHIAN	TX		11/25/2020	2.000	274,393	0	(20)	0	0	0		08/31/2020
100046587		DEPTFORD TOWNSHIP	NJ		11/25/2020	4.500	157,053	0	0	0	0	0	158,650	
100046589 100046591		. CHEHALIS	MD		11/25/202011/25/2020	4.625 4.125	383, 183 208, 072	٥	(85)		)  0		619,400 275,500	
100046592		LORTON	VA	<del>-</del>	11/25/2020	4.750		 0	(22)		)   )	0	541,500	
100046593		BAKERSF IELD	CA		11/25/2020	4.375	318,035	 0	0		)	0		08/31/2020
100046595		CENTREVILLE	MD		11/25/2020	4.250	303,516	0	(42)	0	0	0		08/31/2020
100046596		BIG BEAR CITY	CA		11/25/2020	7.500	19,508	0	(30)	0	0	0	152,000	08/01/2019
100046597		HOMER GLEN	IL		11/25/2020	4.500	159,016	0	(48)		00	0		08/31/2020
100046599		HOWARD BEACH	NY		11/25/2020	4.500	396,566	0	(56)		)  0	0		08/31/2020
100046600		MIDLOTHIAN	VA		11/25/2020	3.375	284,317	0	13		0	0		08/31/2020
100046601 100046602		PALM BEACH GARDENS			11/25/2020	4.625	161,511	0	(30)		)  0	0		08/05/2020
100046603		STURGEON BAY	NY		11/25/2020	8.625 5.000	27,582 179,235	٥	(60)		J	0		08/31/2020 08/31/2020
100046604		MIAMI			11/25/2020	8.375	179,233	٥٥	(41)		1	0		07/26/2019
100046606		Utica	NY		11/25/2020	6.000	23,369	0	26		)   0	0		08/31/2020
100046607		LAREDO	TX		11/25/2020	5.875	15,778	0	(22)	0	0	0		07/27/2019
100046608		ROCK HILL	SC		11/25/2020	10.140	11,264	0	(43)		00	0		02/13/2020
100046609		MARSHALL	TX		11/25/2020	4.999	15,816	0	(12)		00	0		02/12/2020
100046614		CARSON	CA		11/25/2020	5.500	421,142	0	(73)		0	0		08/31/2020
100046615		ERIN	NY		11/25/2020	8.375	30,768	0	(36)		0	0		08/31/2020
100046616		BRIDGEPORT	OH		11/25/2020	4.125	176,457	0	(27)	0	0	0	275,500	
100046620		WALTERBORO	SC		11/25/202011/25/2020	3.875 4.910	143,73866,038	٥٥	0	۰	)  0	0	265,050 113,896	
100046625		THREE RIVERS	TX		11/25/2020	8.375	44.300	0	(9)		)			07/31/2019
100046626		COATESVILLE	PA		11/25/2020	4.625	114,767	0	9	0	0	0		08/31/2020
100046627		SUNBURY	PA		11/25/2020	4.641	148,264	0	(35)	0	00	0		08/31/2020
100046628		DECATUR	TN		11/25/2020	5.750	77,328	0	(69)	0	0	0		08/31/2020
100046629		ATLANTA	GA		11/25/2020	6.375	71,864	0	0	0	0	0		08/31/2020
100046631		MERRICK	NY		11/25/2020	4.250	201,917	0	·0	0	)	0		08/07/2020
100046632		CLEVELAND	OH		11/25/2020	4.500	50,371	0	5	0	)  0	0		08/31/2020
100046633		NORFOLK	FI		11/25/202011/25/2020	3.500 4.250	131,397 102,722	0 ۱	5	L	,  0	L0	185,250	08/31/2020
100046640		BALTIMORE	MD	<del>-</del>	11/25/2020	7.000	102,722	 N	(118)	u	)			08/31/2020
100046641		DALLAS	TX		11/25/2020	5.580	135, 204	O	(109)		) [n	n		08/31/2020
100046643		STONEWALL	LA		11/25/2020	9.050	39,844	0	(34)		0	0		08/31/2020
100046645		MEMPHIS	TN		11/25/2020	8.910	52,286	0	(95)		0	0	64,980	08/31/2020
100046646		DAYTON	OH		11/25/2020	3.250	38,324	0	20		0  0	0		08/31/2020
100046647		PITTSBURGH	PA		11/25/2020	3.830	86,520	0	(3)		0	0		08/31/2020
100046649		DAYTONA BEACH			11/25/2020	6.500	118,738	0	(100)		0	0		08/31/2020
100046650 100046651		MARKHAMVALENCIA	CA	<del>-</del>	11/25/2020	5. 125 4.870	92,806 	0 ^	(57)		,  0	0		08/31/2020
100046652		BOKOSHE	OK	<del>-</del>	11/25/2020	10.710	405,65442,556	ں۔۔۔۔۔۔۔ ۱	(10)		,  0 n	n	67,688	
100046654		HAWTHORNE	CA		11/25/2020	5.040	243.957	O	(93)		) [	n	465.500	
100046657		BAKERSFIELD	CA		11/25/2020	3.000	187,040	0	(14)		0	0		08/31/2020
100046659		SPANAWAY	WA		11/25/2020	4.750	167,326	0	(34)		0	0	314,450	08/31/2020
100046661		JACKSONVILLE			11/25/2020	3.650	31,887	0	0	0	00	0		08/31/2020
100046664		MC CLOUD	CA		11/25/2020	3.500	320,955	0	(7)		00	0		08/11/2020
100046665		MONTGOMERY	AL		11/25/2020	4.000	83,349	0	15		0	0		08/31/2020
100046666		COLUMBUS			11/25/2020	8.340	75,857	0	(141)		Q0	0	60,468	
100046669		RICHMOND			11/25/2020	5.375 7.125	161,513 61,001	0	(108)		0	10	399,000	
100046673		FORT MYERS			11/25/202011/25/2020	9.250		U	(100)	u	,0	U	155,800	08/31/2020 07/28/2019
100046675		KINGMAN	AZ		11/25/2020	6.750	93,059	 N	(85)	u	)	o		08/31/2020

				Showi	ng All Mortg	age Loans OWN	IED December 3	11 of Current Yea	ar					
1	2	Locat	ion	5	6	7	8			Book Value/Recorde			14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100046678		CHICAGO	IL		11/25/2020	3.875	146,487	0	23		00	0	164,350	
100046681		FLORENCECATHEDRAL CITY	SC.		11/25/2020 11/25/2020	7.250 4.625	37,805 163,182	0	(67		0  0	0	128,250 292,600	
100046684		BAY CITY	MI		11/25/2020	7.250	20, 158	 0	(/3	/	0	0 N		
100046687		HOWARD CITY	MI		11/25/2020	4.750		0	(31	)	0	0	115,425	
100046689		WINSTON SALEM	NC		11/25/2020	3.875	53,911	0	18		00	0	76,713	08/31/2020
100046690		FORT WORTH	TX.		11/25/2020	6.480	54,777	0	(14	)	00	0	169, 100	
100046691		CASCADE	VA		11/25/2020	4.125	60,446	0	0		00	0	75,810	
100046708		HARTFORDBUFFALO	NV		11/20/2020 11/20/2020	7.500 4.125	98,301 46.933	 N	(124	)	0	U	201,756	07/31/2020
100046846		FRANKLIN	IN		11/20/2020	7.875		0	(98	)	ŏ [o	0		07/31/2020
100046862		INDIANAPOLIS	IN		11/20/2020	4.375	181,398	0	(52		0	0	204,250	07/31/2020
100046901		MILFORD	PA		11/20/2020	4.000	68,985	0	(7		00	0		07/31/2020
100046963		GARDEN CITY	MI	-	11/20/2020	4.000	78,361	0	(21		00	ļ0		07/31/2020
100046968 100046969		TOMS RIVER	NU	-	11/20/2020 11/20/2020	2.000 3.500	70,374 57,969	 n	(6		n  0	0 n	249,755 135,256	
100046986		ELWOOD	IN		11/20/2020	4.625	35,339	0	(10		ŏ [n	n	83,030	
100046992		CHILLICOTHE	OH		11/20/2020	8.875	14,912	0	(37		0	0	25,270	
100047000		BRUNSWICK	GA		11/20/2020	4.625	122,750	0	(49		00	0	152,000	
100047005		PITTSBURGH	PA		11/20/2020	5.000	93,787	0	(51		00	0	251,750	
100047008		HUMBLE	IX		11/20/2020	8.000 4.250	70,984 130,426	0	(48		00	0	142,500 234,650	
100047015		ERIE	PA	-	11/20/2020	4.250	74,866	 N		)	0	0 N		07/30/2020
100047016		BLYTHEWOOD	SC		11/20/2020	9.500	107,907	0	(48	)	0 0	0		07/31/2020
100047018		AKRON	OH		11/20/2020	4.000	42,475	0	30		00	0		07/30/2020
100047019		FLAGLER BEACH	FL	-	11/20/2020	6.875	158,818	0	(53		00	0		07/31/2020
100047023		AURORAFARMINGTON HILLS	IL		11/20/2020	2.000	46,717	0	4		00	0	109,250	
100047037 100047042		SAINT JOSEPH	MI		11/20/2020 11/20/2020	3.494 7.000	123, 172 97, 117	 N	(10		n	o	299,250 242,250	
100047045		FENTON	MI		11/20/2020	8.125	190,615	00	(62		0 0	0	275,500	
100047052		OVID	MI		11/20/2020	7.000	96,804	0	(66	)	00	0	128,250	07/31/2020
100047070		DEARBORN HEIGHTS	MI		11/20/2020	7.875	54,262	0	(108		00	0	128,250	
100047073 100047076		WARRENROSEVILLE	MI		11/20/2020 11/20/2020	7.125 4.000	52,397 86,983	0	(72		00	0	66,785	07/31/2020
100047077		WINDER	MIGA	-	11/20/2020	5.000		 N	(53		0	0 N		07/31/2020
100047081		DALLAS	GA		11/20/2020	4.625	133,058	0	(51		ō [o	0		07/31/2020
100047082		EDEN PRAIRIE	MN		11/20/2020	7.000	131,436	0	(152		00	0	313,500	
100047088		GRAYSON	GA		11/20/2020	4.000	164,600	0	(39		00	0	308,750	
100047091 100047094		KANSAS CITYDAWSON	MO	-	11/20/2020 11/20/2020	7.500 4.000	70 , 159 .83 , 966	0	(38		ŭ  ō	0	193,800	
100047094		BYRON	GA	-	11/20/2020	7.000	70,548	 n	(34		0  0	0 n	85,738 166,250	
100047100		ENF IELD	CT		11/20/2020	7.125	127,297	0	(57		0	0	209,000	07/31/2020
100047102		CORPUS CHRISTI	TX		11/20/2020	9.875	60,339	0	(220	)	0	0	52,345	07/31/2020
100047107		LAWRENCEVILLE	GA	-	11/20/2020	4.625	127,530	0	(46		00	0	209,000	
100047112 100047117		NEWNAN	GA		11/20/2020 11/20/2020	7.875 6.750	109,969 84,598	0	(61		n  0	0	175,750	
10004/11/		PALMETTO	UN	†	11/20/2020	8.000	84,598	 n	(113		n  0	U	223,250	07/31/2020
100047119		MAYWOOD	IL		11/20/2020	2.000	67.979	0			0	0		07/31/2020
100047123		BALL GROUND	GA.		11/20/2020	4.625	287 , 174	0	(98	)	0	0	384,750	07/31/2020
100047124		RIVERDALE	GA		11/20/2020	2.000	100,320	0	(1		0  0	0	176,700	
100047126		PECONIC	NY		11/20/2020	6.875	128,022	0	(101		00	0	427,500	
100047129 100047133		GARDEN CITY	MIKY		11/20/2020 11/20/2020	6.750 5.000	73,767 96,939	0 n	(201		n  0	0	112,100 161,500	
100047136		OSSINING	NY		11/20/2020	6.750	154,883	 0	(63		0	n	497,800	
100047139		FRIENDSWOOD	TX	-	11/20/2020	6.750	71,954	0	(91		0	0		07/31/2020
100047141		TOMS RIVER	NJ		11/20/2020	7.500	90,738	0	(60	)	00	0	161,500	07/31/2020
100047147		HOWARD	OH	-	11/20/2020	7.500	113,555	0	(50		0  0	0		07/31/2020
100047148		LOUISVILLE	KY		11/20/2020	7.875	114,899	0	(78		00	ļ0		07/31/2020
100047149		NORCROSSTABOR CITY	GA	+	11/20/2020 11/20/2020	3.625 4.250	121,798	0	(21		U  0	0		07/31/2020
100047162		READING	PA		11/20/2020	8.750	49,770	0	(41		0 [0			07/31/2020
				- p				U	p(TI	·r	r	rV		

				Showi	ng Ali iviortg	age Loans Own	IED December 3	of Current Yea	ar					
1	2	Locat	tion	5	6	7	8		Change in E	Book Value/Record	ed Investment		14	15
		3	4	1			Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100047169	Oouc	NEW HYDE PARK	NV	Турс	11/20/2020	4.500	244,263	(Decrease)	(81		n n	DOOK VAIGO	593,750	
100047170		GREENSBORO	NC		11/20/2020	4.000	152,822	00	(66		0	0	277,400	07/31/2020
100047175		ASHEBORO	NC.		11/20/2020	7.000	103,826	0	(48		ō	0	161,500	
100047177		GRETNA	LA		11/20/2020	7.875	77,567	0	(179		00	0	104,500	
100047178		ELLENWOOD	GA		11/20/2020	4.250	152,795	0	(61	)	00	0	251,750	07/31/2020
100047181		CHICAGO	IL		11/20/2020	5.000	220,307	0	(108		00	0	237,500	
100047183		DOWN I NGTOWN	PA		11/20/2020	6.625	81,576	0	(43		0  0	0	159,600	
100047185		ROUND ROCK	X		11/20/2020	6.500	151,669	0	(84		0  0	0	465,500	
100047189		COLD SPRING	NY		11/20/2020	7.750 4.500	109,545	0	0		0  0	0	460,750	
100047193		MILLESBURG	DA		11/20/2020 11/20/2020	4.500	116,941 88,197	٥	(39		00		180,500 142,405	
100047196		CORYDON	KV	· · · · · · · · · · · · · · · · · · ·	11/20/2020	6.875	103.007	 0	(57		n	o		07/31/2020
100047190		WEST NEW YORK	N.I	-	11/20/2020	4.250	244,342	o	(74		ŭ	n		07/31/2020
100047202		TRENTON	MI	I	11/20/2020	5.875	70,627	0	(38		ō [	0		07/31/2020
100047207		WESTLAND	MI		11/20/2020		107,223	0	(31		0	0		07/31/2020
100047225		CAL IENTE	NV		11/20/2020	4.000	80,564	0	(22		00	0		07/31/2020
100047226		GAINESVILLE	GA		11/20/2020	4.500	108,956	0	(33	)	00	0		07/31/2020
100047229		WEST BLOOMFIELD	MI		11/20/2020	4.875	197,834	0	(156		0	0	351,500	
100047235		JACKSONVILLE	FL		11/20/2020	4.000	53,689	0	(11		00	0	85,738	
100047245		SILVIS	<u> </u>		11/20/2020	4.625	97,447	0	(34		0  0	0	152,000	
100047248		ALSIP	IL		11/20/2020	2.000	119,618	0	55		0  0	0	304,000	
100047249 100047256		GREEN SEASUMMERVILLE	SC.		11/20/2020	5.875 2.000	38,310	0	(10		00	0	84,835 209,000	
100047259		CERES	ο <sub>Λ</sub>		11/20/2020 11/20/2020	5.250	105,997	٥٥	(10		0			
100047265		MOUNT MORRIS	MI		11/20/2020	4.250	154,409	 N	(37		n	o	171,000	
100047266		LAKELAND	FI		11/20/2020	6.000	194,803	٥٥	(66		0	0		
100047274		WYANDOTTE	MI		11/20/2020	4.000	102,431	00	(43		0 0	0		07/31/2020
100047280		SOUTHFIELD	MI		11/20/2020	6.375	121,622	0	(138		ō	0	285,000	
100047282		NEW BERLIN	WI		11/20/2020	5.875	158,013	0	(52	)	00	0	330,600	07/31/2020
100047290		CATHEDRAL CITY	CA		11/20/2020	6.500	119, 117	0	(55	)	0	0	242,250	
100047292		LIBERTY	NC.		11/20/2020	4.000	85,042	0	(18		00	0	147,250	
100047294		MONTVILLE	CT		11/20/2020	6.500	209,391	0	(87		0  0	0	213,750	
100047297		WINSTON	OR	-	11/20/2020	6.750	82,374	0	(62		0  0	0		07/31/2020
100047301		PATTERSON	NY	-	11/20/2020	4.500	187,954	0	(76		0	0		07/31/2020
100047302 100047303		QUAKERTOWN	DA		11/20/2020 11/20/2020	3.500 4.000	100,208 192,739	 0	(19		0			07/31/2020 07/31/2020
100047303		WESTLAND	MI	· · · · · · · · · · · · · · · · · · ·	11/20/2020	6.750	111,643	٥٥	(65		0	0		07/31/2020
100047316		WILDOMAR	CA		11/20/2020	4.000	123,822	0	(213		0	0		07/31/2020
100047317		ALLENTOWN	NJ.		11/20/2020	6.778	465,969	0	(170		0	0		
100047325		BROOKLYN	NY		11/20/2020	4.375	226,564	0	(80	)	00	0	627,000	07/31/2020
100047330		EGG HARBOR CITY	NJ		11/20/2020	4.625	218,693	0	(66	)	00	0	332,500	07/31/2020
100047331		WORTH	IL		11/20/2020	6.000	101,848	0	(110		00	0	189,050	
100047333		DETROIT	MI		11/20/2020	4.625	50,018	0	(10		0  0	ļ0	49,638	
100047338		RIVERSIDE	IL	-	11/20/2020	4.250	162,875	0	(22		n  ō	ļō	342,000	
100047342 100047343		MAPLE GROVELINCOLN	MIX.		11/20/2020 11/20/2020	5.875 5.125	102,713 68,215	0	(37		0	0	199,500 104,500	
100047344		TROY	MI		11/20/2020	3.625		u	(26		n	U		07/31/2020
100047344		STOCKTON	CA	1	11/20/2020	4.625	188,812	 n	(20		0	n		07/31/2020
100047340		MACOMB	MI		11/20/2020	5.000	202.785	 	(88		ō [n	n		07/31/2020
100047354		OAK PARK	MI		11/20/2020	5.250	98,258	0	(77		0	0	147,250	
100047355		CLEARWATER	FL		11/20/2020	4.000	149, 160	0	(51		0	0	199,500	
100047357		MENOMONEE FALLS	WI		11/20/2020	3.000	220,214	0	(39	)	0	0	251,750	07/31/2020
100047358		WASHINGTON	NJ	-	11/20/2020	3.500	131,624	0	(10		00	0	172,425	
100047362		POTTSTOWN	PA		11/20/2020	6.250	71,971	0	(82	)	0  0	0	156,750	
100047364		BELVIDERE	IL.		11/20/2020	2.000	85,586	0	12		00	ļ0	85,738	
100047368		HOUSTON	I &	-	11/20/2020 11/20/2020	6.250 7.500	160,909 64,953	0	(59		0	0		07/31/2020 07/31/2020
100047376		SAINT PAUL	MN		11/20/2020	7.500	64,953	0 n	(97		0	0		07/31/2020
100047377		SOUTHFIELD	MI		11/20/2020	4.000	129,846	 n	(35		n		200,450	
100047377		YONKERS	NY	1	11/20/2020	5.000		 N	(135		0 0	n		07/31/2020
100047387		BROKEN ARROW	0K		11/20/2020	5.875	125,628	 0	(45		0 0	0		07/31/2020

				Show	ing All Mortg	age Loans OWI	NED December 3	31 of Current Yea	ar					
1	2	Loca	tion	5	6	7	8		Change in B	Book Value/Recorde	d Investment		14	15
		3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10  Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100047388	2000	GREENVILLE	NC	. , , , ,	11/20/2020	5.625	153,743	(200,0000)	0(142)		0		269,800	
100047399		WATERFORD	MI		11/20/2020	4.000	107,605	0	0(26)	)0	0	0	189,905	07/31/2020
100047401		FORT LAUDERDALE	FL		11/20/2020	4.000	108,206	0	0(46)	)0	0			07/31/2020
100047402		RIVERDALESAINT PAUL	. GA		11/20/2020	4.250	105,011	0	0(27)	00	0			07/31/2020
100047406		BAY SHORE	NY	-	11/20/2020	5.750 3.000	174,588 127,563	٠	0(31)	)	0			07/31/2020
100047413		HYATTSVILLE	MD.		11/20/2020	.5.125	119,404	0	0 (69)		0			07/31/2020
100047417		DESERT HOT SPRINGS	CA		11/20/2020	4.000	116,626	0	0 (30)		0			_07/31/2020
100047419		SAINT CLAIR SHORES	MI	-	11/20/2020	5.500	102,648	0	00	0	0		165,300	
100047423 100047424		BROCKTONELSIE	MA	- <b>-</b>	11/20/2020	4.000 4.625	186, 178 52,786	0	0(88) 0(18)		0	0	256,500	07/31/2020
100047427		NEW INGTON	CT		11/20/2020	5.750	124,559		0 (114)		0		89,348 228,000	
100047431		TUCKAHOE	NJ.		11/20/2020	4.500	102,607	0	0(30)		0		123,500	
100047437		MARGATE	FL		11/20/2020	5.000	158, 109	0	0(78)	)0	0			07/31/2020
100047440		DANIELSVILLE	PA		11/20/2020	2.000	112,343	0	04	0	0			07/31/2020
100047442		NEWPORT	VA		11/20/2020	2.000 5.250	215,699 87.600	0	0(18) 0(79)		0			07/31/2020
100047445		TULSA	NI	-	11/20/2020	4.000			0(23)		0			07/31/2020
100047451		GIBSONTON	FL.		11/20/2020	5.875	154,998	0	0 (84)		0			07/31/2020
100047455		SANTA ROSA	CA		11/20/2020	4.875	270,357	0	0(84)		0		617,500	07/31/2020
100047458		TAMPA	FL	-	11/20/2020	4.625	354 , 195	0	0(119)	)0	0	ļ	603,250	
100047460 100047464		HOUSTON	TX	- <b>-</b>	11/20/2020	4.000 4.250	76,878 89,598	0	0  0 0   (43)	J0	0	0		07/31/2020
100047467		AURORA	UT	·	11/20/2020	4.250	89,598		0 (45)		0			07/31/2020
100047470		MONTGOMERY	IL		11/20/2020	5.875	79,914	0	0 (48)		0			07/31/2020
100047478		HIGHLAND	MI		11/20/2020	5.875	141,256	0	0(112)	00	0			07/31/2020
100047482		CICERO	IL		11/20/2020	4.625	177,271	0	0(71)		0	0		07/31/2020
100047484		CARROLLTON	GA		11/20/2020	5.375	100,214	0	0(44)		0			07/30/2020
100047486		BOLINGBROOKATLANTA	I L	-	11/20/2020	4.500 6.375	170 , 150 193 , 443	٠	0(65) 0(66)				280,250 348,650	07/31/2020
100047492		EGG HARBOR TOWNSHIP	NJ	-	11/20/2020	3.625	98,608		0(17)		0		209,000	
100047494		NUTLEY	NJ.		11/20/2020	3.750	219,252	0	0	0	0		551,000	
100047495		SHAKOPEE	MN	-	11/20/2020	6.125	101,022	0	0(56)		0	0	194,750	
100047499		OAKHURST	CA	-	11/20/2020	7.250	161,042	0	0(52)		0	ļ		07/31/2020
100047501 100047506		CHICAGOSHEBOYGAN	IL		11/20/2020	3.500 5.625	250,292 127,663		0(35) 0(41)		0			07/31/2020
100047504		WHITMAN	MA		11/20/2020	4.000	211,870		0 (50)		0			07/31/2020
100047517		PLANO	TX		11/20/2020	5.750	215, 134		0(101)		0			07/31/2020
100047521		ROUND LAKE	IL		11/20/2020	3.875	115, 194	0	0(89)		0	0	118,750	
100047525	-	WADSWORTH	OH		11/20/2020	6.500	125,401	0	0(85)		0		170,905	
100047526 100047527		MILFORDSTONE MOUNTAIN	CTGA	-	11/20/2020	3.625 6.250	151,095 95,497	0	0(27)		0	ļC		07/31/2020
100047527	-	HOUSTON	TX	†	11/20/2020	4.000			0(26)		0			07/31/2020
100047531		LOMBARD	IL		11/20/2020	5.375	152,851	0	0(62)	)0	0			07/31/2020
100047532		GLOSTER	LA		11/20/2020	7.625	66,492	0	0(107)		0			07/31/2020
100047536		CICERO	L	<b>-</b>	11/20/2020	4.000	124,240	0	0(132)	)0	ļ0	ļū		07/31/2020
100047539 100047552	-	DOYLESTOWN	PA	-	11/20/2020	4.875 7.500	160,786 33,396	0	D0 D(54)	J0	0	ļ	475,000 63,626	07/31/2020
100047555	-	GRAND RAPIDS	MI		11/20/2020	7.375			0(173)		0		166,725	
100047562		DETROIT	MI		11/20/2020	2.000		0	077	0	0		45, 125	
100047566		LAKE ORION	MI		11/20/2020	4.625	280,986	0	0(87)		0	0	332,500	07/31/2020
100047568		BONDURANT	IA	·	11/20/2020	6. 125	62,879	0	0(67)	)0	0		156,750	
100047570 100047572		CHICAGODEARBORN	IL	·	11/20/2020	2.000 4.000	65,838 .67,479	0	029 0 (62)	J0	0	ļ		07/31/2020 07/31/2020
100047575	-	MARKSVILLE	MI	·	11/20/2020	5.000	67,479		0(62)		u	ļ		07/31/2020
100047575		TAMPA	FL		11/20/2020	4.625	232,875		0 (59)		0			07/31/2020
100047581		MOORESVILLE	NC.		11/20/2020	4.375	188,959	0	0(60)	)0	0		418,000	07/31/2020
100047585		MOUNT HOLLY	VT		11/20/2020	3.875	138,850	0	0(48)		0	0	237,500	
100047594	-	LA QUINTA	CA	-	11/20/2020	4.625	85,311	0	0(26)		ļ0	ļū	237,500	
100047595 100047598	-	STERLING HEIGHTS	MI	-	11/20/2020	4.875 7.625	126,901 102,271	0	0(56) 0(163)		0		224,200	07/31/2020
100017000	-1	Locimini		·		+1.020	LIUE, ZI I	LU	ر الان ا	/LU	LU	L	120,230	01/01/2020

### **SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

				Show	ing All Mortg	age Loans OWN	NED December 3	31 of Current Yea	ar					
1	2	Locat	tion	5	6	7	8		Change in B	ook Value/Recorde	d Investment		14	15
		3	4	1			Book	9	10	11	12	13	]	1
			·				Value/Recorded	_	-	Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100047599	Code	MOORESVILLE	State	туре	11/20/2020	4.625	72,927	(Decrease)			and Other	DOOK Value	198,550	
100047599		BRADENTON	NU		11/20/2020	5.875	121,629	٠٥	)(45) )(69)	u	0 n		228,000	
100047606		TINLEY PARK			11/20/2020	5.875	247.680		(98)	0	0	(	272.650	
100047608		PORT RICHEY	FL		11/20/2020	3.625	83,792	0	(9)	0	0	(		07/31/2020
100047611		CENTRAL ISLIP	NY		11/20/2020	2.000	180,618	0	(34)	0	0	(		07/31/2020
100047613		MARATHON	FL		11/20/2020	4.000	127,594	0	)(242)	0	0	(		07/31/2020
100047621		NORTH PORT	FL		11/20/2020	3.375	170,516	0	00	0	0			07/31/2020
100047622		NASHUA	NH		11/20/2020	6.310	176,584	0	(60)	0	0	(		07/31/2020
100047626 100047627		PALM BAYELK GROVE	CA		11/20/2020	5.000	86,241 158,833	0	)(74) )(72)		0		184,300	07/31/2020
100047627	-	WAYNESVILLE	OH		11/20/2020	5.000 4.000	109,067	u	(12)		o		161,500	
100047633		HOLLISTON	MA		11/20/2020	4.000	245,228		(90)	0	0			07/31/2020
100047635		BENNETT	CO.		11/20/2020	5.375	291,852	0	(74)	0	0			07/31/2020
100047639		WILLINGBORO	NJ		11/20/2020	4.000	100, 186	0	(38)	0	0		175,750	07/31/2020
100047643		VIRGINIA BEACH	VA		11/20/2020	6.500	219, 155	0	)(96)	0	0	(	403,750	07/31/2020
100047645		DOUGLASVILLE	GA		11/20/2020	4. 125	95, 148	0	9	0	0			07/31/2020
100047646		TEMECULA	CA		11/20/2020	4.250	271,938	0	(90)	0	0	ļ	570,000	
100047648		VALLEJO MOUNT CLEMENS	CA		11/20/2020	5.000	221, 135	0	)(75) 12	0	0		441,750	
100047656		MURRIETA	CA		11/20/2020	4.125 3.750	49, 172 196, 908	0	)(57)	0	0		104,500	
100047668		HAZEL CREST	II		11/20/2020	4.000	86.718		)(3/)	o	n		79,420	
100047669	-	CAMDEN	SC		11/20/2020	6.000	101,677	0	(101)	0	0	(		07/31/2020
100047672		ORLANDO	FL		11/20/2020	6.250	120,934	0	(81)		0	(		07/31/2020
100047673		SELDEN	NY		11/20/2020	3.375	174,877	0	(489)	0	0	(		07/31/2020
100047674		SACRAMENTO	CA		11/20/2020	4.000	75,547	0	(72)		0	(		07/31/2020
100047677		VICTORVILLE	CA		11/20/2020	3.625	148,057	0	(49)	00	0	(		07/31/2020
100047681		ATLANTA	GA		11/20/2020	4.500	104,228	0	0	0	0	(	166,250	
100047685		WIXOMAPOPKA	MI		11/20/2020	5.000	156,980 114,969	0	(97)		0		218,500	
100047692		MOBILE	/L		11/20/2020	3.750 6.625	70,231	0	)(25) )(85)					07/31/2020
100047695		BOYERTOWN	ΡΔ		11/20/2020	6.250	138,350	u	)(63) )(57)	o	o			07/31/2020
100047696		MIAMI	FL		11/20/2020	4. 125	200,787	0	(59)	0	0	(	465.500	07/31/2020
100047700		FORT LAUDERDALE	FL.		11/20/2020	3.375	73,575	0	0	0	0			07/31/2020
100047703		ANT LOCH	IL		11/20/2020	4.000	97,522	0	)(13)	0	0			07/31/2020
100047708		SICKLERVILLE	NJ		11/20/2020	2.000	112,235	0	18	0	0	(	142,500	
100047721	-	MEARS	MI		11/20/2020	6.125	80,922	0	(45)		0	(	171,000	
100047724		POOLER	GA		11/20/2020	5.875	93,358	0	(46)	0	0		141,550	
100047730		MODESTOPALM COAST	CA		11/20/2020	4.625 5.875	212,612 102,655	U	)(57) )(43)	U	0		342,000	
100047735	-	TEMECULA	CA		11/20/2020	5.000	177,063	o	)(43) )(85)	n	n			07/31/2020
100047736		CLOVIS	CA		11/20/2020	3.375	79,281	0	(14)	0	0			07/31/2020
100047738		RIVERSIDE	CA		11/20/2020	4.125	222,780	0	(26)	0	0		413,250	07/31/2020
100047740		MIAMI	FL		11/20/2020	4. 125	117,388	0	(22)	0	0		209,950	07/31/2020
100047741	-	BARTLETT	IL		11/20/2020	4.625	241,430	0	(75)		0		342,000	
100047743	-	CHARLEROI	PA		11/20/2020	3.875	29,725	0	(5)		ō	ļ	132,050	
100047744	-	SALINAS	CA		11/20/2020	4.500	333,099	0	(80)	ļ <u>0</u>	0	ļ	489,250	
100047755 100047756	-	WHEATFIELD	OH		11/20/2020	4.500 5.875	112,513	0 n	(38)	0 n	0 n			07/31/2020
100047758		WARREN	MI		11/20/2020	4.625	154,324	0	(51)	0	0			07/31/2020
100047761	-	WORCESTER	MA		11/20/2020	4.625	172,621	0	(61)	0	0	(		07/31/2020
100047767		LYNN	MA		11/20/2020	4.625	288,540	0	)(103)	0	0		584,250	07/31/2020
100047769		ELK RIVER	MN		11/20/2020	3.625	220,519	0	(51)		0		333,450	07/31/2020
100047775		ARLINGTON	TX		11/20/2020	4. 125	160,448	0	)(36)		0		251,750	
100047777	-	STAFFORD	TX	ļ	11/20/2020	4.375	80,421	0	(26)	ļ0	0	ļ	166,250	
100047778	-	PALATINE	L	ļ	11/20/2020	4.250	70,283	ļ0	2	ļ0	ļ0	ļ	49,638	
100047785	-	HARRISON	AR		11/20/2020	5.375	108,517 152,804	0	)(71) 15	0	0		178, 125	
100047787		HOLLYWOOD	. СА		11/20/2020	2.750 4.000	163,209	u	)	u	U			07/31/2020
100047793	-	AVON PARK	F		11/20/2020	4.875	100,641		)(36)	n	n	· · · · · · · · · · · · · · · · · · ·		07/31/2020
100047797		LAWRENCEVILLE	GA.		11/20/2020	3.375	101,408	0	(13)		0			07/31/2020
100047803		CHICAGO	IL.		11/20/2020	4.250	131,937	0			0			07/31/2020

1 <u>Loan Number</u> 100047805 100047807 100047810	2 Code	Loca 3	tion 4	5	6	7	8 Book	9	Change in Bo	ook Value/Recorde	ed Investment 12	13	14	15
100047805 100047807 100047810	Code		4				Book	9	10	11	12	13		
100047805 100047807 100047810	Code							-	_					
100047805 100047807 100047810	Code						Value/Recorded			Current Year's				Date of
100047805 100047807 100047810	Code						Investment	Unrealized		Other-Than-		Total Foreign		Last
100047805 100047807 100047810	Code						Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
100047805 100047807 100047810	Code			Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
100047807 100047810		City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100047810		MOUNT PLEASANT	PA		11/20/2020	4.250	95,263	0	0(52)	(	0	0		07/31/2020
		MIAMI	FL		11/20/2020	4.625	197,229	0	0(108)	(	0  0	0		07/31/2020
		ALEXANDRIA	LA	·	11/20/2020	6.750	67,818	0	0(92)		0  0	0		07/31/2020
100047812		VALLEJO	CA		11/20/2020 11/20/2020	4.000 3.625	194,640 172,594		0 (23) 0 (48)		00	0		07/31/2020
100047814		WATERLOO	II		11/20/2020	3.625	172,394	٠٠٠٠	0(48)		0	٠		07/31/2020
100047815		PORT SAINT LUCIE	FL		11/20/2020	5.875	89,369		0 (94)		0	0		07/31/2020
100047820		RIVERDALE	GA.		11/20/2020	5.000	110,199	0	0 (58)	(	0 [0 [	0		07/31/2020
100047822		AMELIA	OH		11/20/2020	4.000	117,702	0	0(33)	(	0	0	153,900	07/31/2020
100047824		CORONA	. CA		11/20/2020	4.000	312,490	0	0(114)	(	00	0	475,000	07/31/2020
100047825		CHICAGO	<u> L</u>		11/20/2020	4.500	202,353	0	0(72)	(	0  0	0		07/31/2020
100047835		LANSING	MI	·- <del> </del>	11/20/2020	3.875	35,972	0	0(12)		ŭ  0	0		07/31/2020
100047837		BERWYNEAST HAMPTON	NV		11/20/2020	2.000 6.375	116,379 174,537	0	043		00	0		07/31/2020
100047839		OAKLEY	CA		11/20/2020	4. 125		ں۔۔۔۔۔۔ں	0 (86)	اا	n	 n		07/31/2020
100047843		LAS VEGAS	NV.		11/20/2020	4.375	153,373		0(27)		ŏ [	n		07/31/2020
100047844		LOXAHATCHEE	FL		11/20/2020	3.875	170,283		0(38)		00	0	351,500	
100047855		SAINT LOUIS	MO		11/20/2020	3.750	108,417	0	0(36)		0	0	242,250	07/31/2020
100047856		FORT MYERS	FL		11/20/2020	3.500	103,850	0	0(16)	(	0	0	204,250	
100047858		LA MESA	CA		11/20/2020	4.625	190,796	0	0(39)		0  0	0		07/31/2020
100047861		SAN DIEGO	CA		11/20/2020	4.250	306,969	0	0(79)		00	0		07/31/2020
100047862		PLEASANT VALLEY	NY		11/20/2020 11/20/2020	4.125 3.750	265,292 265,041	٥	0(62) 0(37)		0	0		07/31/2020
100047865		OLMSTED FALLS	NH	···	11/20/2020	5. 125	69,843		0(56)		n	o		07/31/2020
100047872		HOMESTEAD	FI	·	11/20/2020	3.750	137,741		0 (43)	(	0			07/31/2020
100047875		GRAND RAPIDS	MI		11/20/2020	5.375	80,905	0	0	(	0	0		07/31/2020
100047878		OLNEY	MD		11/20/2020	4.750	143,807	0	0(55)	(	0	0		07/31/2020
100047880		VALENCIA	CA		11/20/2020	5.500	250 , 151	0	0(72)	(	0	0		07/31/2020
100047881		CICERO	L		11/20/2020	4. 125	167,546	0	0(51)	(	0  0	0		07/31/2020
100047882		PEACHTREE CITY	GA		11/20/2020	3.625	161,437	0	0(30)		0  0	0		07/31/2020
100047884 100047885		CARYLAS VEGAS	IL	·	11/20/2020 11/20/2020	4.000 4.000	136,358 156,520		0(32) 0(27)		0  0			07/31/2020
100047887		APPLETON	WI	···	11/20/2020	4.000	55,371		0(27)		n	0 0		07/31/2020
100047891		QUEENSBURY	NY		11/20/2020	4.375	212.064		0 (82)		0			07/31/2020
100047893		SHAKOPEE	MN		11/20/2020	4.500	281, 189	0	0(59)	(	0	0		07/31/2020
100047894		HAGERSTOWN	MD		11/20/2020	2.000	167,571	0	015	(	00	0	185,250	07/31/2020
100047896		PANORAMA CITY	CA		11/20/2020	3.375	260,350	0	0(42)	(	00	0		07/31/2020
100047898		MIAMI	FL		11/20/2020	4.000	206,845	0	0(176)	(	00	0		07/31/2020
100047905		LAS VEGAS	NV		11/20/2020	4.750	98,795	0	0(48)		0  0	0		07/31/2020
100047906 100047915		SAUGUSDAR I EN	MA		11/20/2020 11/20/2020	4.750 5.000	270,543 128,527	0	0(156) 0(75)		0	0		07/31/2020
100047916		RALEIGH	NC	·-	11/20/2020	5.000	228,673	۰	0(75) 0(55)	ا	n	 n	392,350	
100047919		BROOKLYN	NY		11/20/2020	3.500	277,579		0(26)	(	ŏ	 0	902 500	07/31/2020
100047921		NORTH LAS VEGAS	NV		11/20/2020	5.375	213,723		0(66)		ō [o l	0	251,750	07/31/2020
100047923		MIAMI	FL		11/20/2020	4.000	169,063	0	0(78)	(	00	0	377,649	07/31/2020
100047924		FOWLERVILLE	MI		11/20/2020	4.000	92,880	0	0(24)	(	0  0	0		07/31/2020
100047926		POMPANO BEACH	FL		11/20/2020	4.000	233,478	0	0(190)	(	0  0	0		07/31/2020
100047931 100047934		BURLINGTONLAS VEGAS	IA	·	11/20/2020	6.250	55, 147	0	0(63) 0 (68)	(	n  0	0		07/31/2020
100047934		LAS VEGAS	GA		11/20/2020 11/20/2020	5.000 4.125	183,204 144,257	u	D(68) D(37)		ر الم	0		07/31/2020
100047937		MOUNT WOLF	PA		11/20/2020	7.250	200,570	u	0(37)		0	n		07/31/2020
100047938		IONIA	MI		11/20/2020	4.000	139,422		0(30)		0	0		07/31/2020
100047939		DUNDEE	IL		11/20/2020	4.000	285,808	0	0 [		0 [	0		07/31/2020
100047941		ATOKA	TN		11/20/2020	4.625	83,250	0	0(1)	(	00	0	175,750	07/30/2020
100047942		EAST BRUNSWICK	NJ		11/20/2020	6.250		0	0(105)	(	0  0	0		07/31/2020
100047944		LAS VEGAS	NV	·	11/20/2020	4.625	208,038	0	0(108)	(	0  0	0		07/31/2020
100047947 100047948		HILLSBOROUGH	NJ	·	11/20/2020	4.000 5.250	186,339 170.529	0	0(157)	(	n  0	0	261,250	07/31/2020
100047954		EASTABOGA	AL		11/20/2020 11/20/2020	4.500		٥	0 (49) 0 (29)		v	0	380,000	07/31/2020
100047956		LORAIN	OH		11/20/2020	4.500		ں۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔	0		n	٠٠		07/31/2020
100047959		TOMS RIVER	NJ		11/20/2020	4.000	106, 101		0 (25)	(	ō [			07/31/2020

4	2	1	Location	Show 5	ing All Mortg	age Loans OWN	NED December 31	of Current Yea		ook Value/Recorde	nd Invoctment		14	15
	2	3	Location 4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code		State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100047961 100047963		RANDOLPH	MA		11/20/2020	2.000 4.000	264, 128 253,803	0	20	0	0	ļū		07/31/2020
100047966		SAN DIEGO		······	11/20/2020	6.750	292,272	ں۔۔۔۔۔ں	(333)	٠	)  0			07/31/2020
100047970		WHEELING	II	·	11/20/2020	4.000	122,513	٥٥	(49)		)			07/31/2020
100047972		DERWOOD	MD		11/20/2020	3.500	237,856	0	(38)	0	0	0		07/31/2020
100047979		HYATTSVILLE	MD		11/20/2020	3.375	139,899	0	(18)		00	0		07/31/2020
100047980		VERSAILLES	KY		11/20/2020	5.000	108,666	0	(47)	0	00	0	237,500	07/31/2020
100047981		_ GLENDALE HEIGHTS	L		11/20/2020	4.375	125,795	0	(60)	0	0	0		07/31/2020
100047986		COLLINGSWOOD	NJ		11/20/2020	5.875	102,582	0	(219)	0	0	0		07/31/2020
100047989 100047991		CHARLOTTE	NCCT	······	11/20/2020	7.250 5.375	71,29887,266	0	(42)		)	0	161,500	
100047991		ATLANTA	GA	·····	11/20/2020	4.250	87,200	ں۔۔۔۔۔۔ں ۱	(72)		)  u		185,250	07/31/2020
100047995		CICERO	IL		11/20/2020	4.500	144.811		(112)	o	)  n	n		07/31/2020
100047997		MIAMI	FL		11/20/2020	4.625	221,664	0	(64)	0	0	0		07/31/2020
100047998		APOPKA	FL		11/20/2020	3.375	143,040	0	(28)	0	0	0	247,000	07/31/2020
100048003		PATCHOGUE	NY		11/20/2020	3.375	213,904	0	(21)	0	00	0		07/31/2020
100048005		MINNEAPOLIS			11/20/2020	4.375	151,919	0	(60)	0	)  0	0		07/31/2020
100048007		SACRAMENTO	CA	<del>-</del>	11/20/2020	7.000	147,387	0	(169)		0	0		07/31/2020
100048013 100048015		LAS VEGASFOLSOM		······	11/20/2020	5.150 4.250	216,843 317,715	0	(64)		)  0	0		07/31/2020
100048016		BELLA VISTA	ΔR	······	11/20/2020	4.250		ں۔۔۔۔۔۔ں ۱	(38)	٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠	)  u			07/31/2020 07/31/2020
100048017		NORWALK	CA		11/20/2020	4.375	273.877	٥٥	(262)		1	o		07/31/2020
100048018		VISTA	CA		11/20/2020	5.000	264,874	0	(136)	0	0	0		07/31/2020
100048021		MINNEAPOLIS	MN		11/20/2020	3.875	120,680	0	(21)	0	0	0		07/31/2020
100048022		GRIFFIN	GA		11/20/2020	4.000	36,487	0	(7)	0	00	0	45, 125	07/31/2020
100048023		. WINDSOR	CA		11/20/2020	5. 125	288, 124	0	(100)	0	00	0		07/31/2020
100048024		OCEANSIDE	CA		11/20/2020	4.375	349,820	0	(90)		0	0		07/31/2020
100048025		. SNELLVILLE	GA	· · · · · · · · · · · · · · · · · · ·	11/20/2020	4.750	96,040	0	(75)	0	0	0		07/31/2020
100048028		HEMET LANCASTER	CACA		11/20/2020	4.750	197,685	0	(77)	0	0	0	273,600	
100048030		LA GRANGE	CA		11/20/2020	4.625 4.375	178,879151,036	ں۔۔۔۔۔۔ں	)(64) )(625)	٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠	)  0		285,000	07/31/2020
100048032		PHOENIX	A7	······	11/20/2020	4.250	93.813		(35)		)			07/31/2020
100048034		DENVER	CO		11/20/2020	4.375	108,695	0	(44)	0	0	0		07/31/2020
100048035		EL CAJON	CA		11/20/2020	5.000	244,357	0	00	0	00			07/31/2020
100048038		LIVINGSTON	CA		11/20/2020	3.875	141,749	0	(22)	0	0	0		07/31/2020
100048044		SCOTTSDALE	AZ		11/20/2020	4.375	210,492	0	(41)	0	0	0		07/31/2020
100048046		CONCORD	NC		11/20/2020	5.000	58, 127	0	(46)	0	0	0		07/31/2020
100048049		UPPER MARLBORO	MD		11/20/2020	4.000	233,944	0	(38)	0	)  0	0		07/31/2020
100048053 100048054		NORTH KINGSTOWN		<del>-</del>	11/20/2020	3.750 5.125	127, 10478,745		(30)		,  0	L		07/31/2020
100048057		RANCHO CUCAMONGA	CA	<del>-</del>	11/20/2020	3.875			(76)		)			07/31/2020
100048059		OXFORD	AL		11/20/2020	5.875	232.828		(73)		) [n			07/31/2020
100048060		LAS VEGAS	NV		11/20/2020	4.000	187,584	0	(74)	0	0	0		07/31/2020
100048061		BONITA SPRINGS	FL		11/20/2020	5.250	166,334	0	(115)	0	0	0	299,250	07/31/2020
100048062		KISSIMMEE	[FL		11/20/2020	4.625	114,021	0	(54)	0	00	0		07/31/2020
100048066		MINNEAPOLIS	MN		11/20/2020	3.125	174,326	0	3	o	0	ļū		07/31/2020
100048068		DELANO	CA		11/20/2020	4.500	89, 197	0	(48)	0	·0	ļ0		07/31/2020
100048069 100048070		MIAMIPOMPANO BEACH		· · · · · · · · · · · · · · · · · · ·	11/20/2020	4.000 5.000	212,697 295,652		(90)		,  0	L		07/31/2020 07/31/2020
100048071		CADILLAC	\\ \  \  \  \  \  \  \  \  \  \  \  \	······	11/20/2020	3.625			(19)		,  0 n			07/31/2020
100048073		HENDERSON	NV		11/20/2020	3.750	288.108		(66)		)			07/31/2020
100048074		HOMESTEAD	FL.		11/20/2020	3.500	175,627	0	(114)	0	0	0		07/31/2020
100048075		GOFFSTOWN	NH.		11/20/2020	3.625	137,924	0	(20)	0	0	0	189,905	07/31/2020
100048078		SALINAS	CA		11/20/2020	4.625	260,077	0	(82)	0	00	0	426,075	07/31/2020
100048079		HOLIDAY	FL		11/20/2020	5.000	80,112	0	(41)	0	00	0		07/31/2020
100048081		BROOKLYN	NY	·····	11/20/2020	4.000	511,725	0	(215)		0	0		07/31/2020
100048084		BOYNTON BEACH		·····	11/20/2020	4.000	204, 199	0	(75)		0	0		07/31/2020
100048085 100048086		_ MILWAUKEE	[ #1		11/20/2020	4. 125 5. 375	187,366	0	(38)		\\ \\\	L	225,388	
100048088		CLEVELAND	Imi		11/20/2020	4.625			(48)		,0	u		07/31/2020
100048090		DEDHAM	MA		11/20/2020	4.000			(53)		)	u		07/31/2020
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						age Loans OWN	NED December 3	1 of Current Yea						
1	2	Loca		5	6	7	8			ook Value/Recorde			14	15
		3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10  Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100048091	-	BUCKEYE	AZ		11/20/2020	5.000	84,489	0	0(165)	0	0	0		07/31/2020
100048092		STERLING HEIGHTS	MI		11/20/2020	4.000	152,379		0  0	0	0	0	190,000	07/31/2020
100048093		PORTER RANCH	CA		11/20/2020	4.125	196,204	0	0(52)	0	0	0		07/31/2020
100048094		PHOENIX	AZ		11/20/2020	6.375 5.375	71,091 166,224	٠٠	0(62) 0(137)	u				07/31/2020
100048098	-	BEAUMONT	CA	-	11/20/2020	4.375	274.563		0(70)	0	0	0		07/31/2020
100048099		CAPE CORAL	FL		11/20/2020	4.000	244,911		0(97)	0	0	0		07/31/2020
100048100		SAINT LOUIS	. MO		11/20/2020	4.000	106,636	0	0(39)		0	0		07/31/2020
100048101	-	GROVELAND	FL	-	11/20/2020	4.000	229,370		0(82)		0		503,500	
100048102 100048110		CHICAGOMOSES LAKE	WA		11/20/2020	4.000 6.500	191,888 175,712	0	0(56) 0(171)	0	0	0	302, 100 237, 500	
100048111		HOLLYWOOD	FI	·	11/20/2020	3.750	185,728	٠	0(1/1)	u	0		265,050	
100048112		TEMECULA	CA		11/20/2020	4.250	274,709	0	0(67)	0	0	0	503,500	
100048114		DANVILLE	IN		11/20/2020	3.750	76,427		0(25)	0	0	0		07/31/2020
100048115		PALOS HEIGHTS	IL		11/20/2020	4.375	181,748	0	0(75)		0	0		07/31/2020
100048120		CENTRAL POINT	OR		11/20/2020	4.000	138,223	0	0(25)	0	0	0		07/31/2020
100048123		VIRGINIA BEACH	NH	-	11/20/2020	3.875 5.000	106,972 293.822	0	0  0 0  (106)	0	0	0		07/31/2020
100048126		PALMDALE	CA	-	11/20/2020	5.000		ں۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔	D(106)		0			07/31/2020
100048130	-	ASHBURN	VA		11/20/2020	4.250	357,902		(80)		0	0	489,250	
100048132		ELK GROVE	CA		11/20/2020	4.250	315,794	0	0 (89)		0	0	456,000	
100048133		BRADENTON	FL		11/20/2020	4.625	247,230	0	00	0	0	0	320,625	07/31/2020
100048134	-	GRAYSLAKE	IL		11/20/2020	4.000	182,424	0	0(143)	0	0	0		07/31/2020
100048138		BAKERSFIELD	. CA		11/20/2020	4.375	252,415	0	0(84)	0	0	0		07/31/2020
100048140		MARLTON EAST_STROUDSBURG	NJPA		11/20/2020	3.625 5.625	201,235 89,428		094 D(37)	0	0			07/31/2020
100048142	-	GERMANTOWN	MD	-	11/20/2020	3.000	309.849		0(37)	u	0			07/31/2020
100048143		ORLANDO	FL		11/20/2020	4.750	100,005	0	0(59)	0	.0			07/31/2020
100048145		HOLLYWOOD	FL		11/20/2020	4.000	45,862	0	0 (30)		0	0	90,250	
100048147		TUCSON	AZ		11/20/2020	3.500	126,877	0	0(10)	0	0	0	185,250	
100048150	-	CHICAGO	IL		11/20/2020	2.000	185,249	0	0306	0	0	0	313,500	
100048151 100048158		HYATTSVILLE	MD	· · · · · · · · · · · · · · · · · · ·	11/20/2020	5.000 5.000	218,631 109,967		0(73) 0(261)	0			351,500 213,655	
100048159		NORTH BALDWIN	NV		11/20/2020	4.375		٠٠	0(201)	u				07/31/2020
100048160		BETHLEHEM	GA.		11/20/2020	4.000	144,690		0(38)	0	0	0		07/31/2020
100048161		STANDISH	MI		11/20/2020	4.375	52,552	0	0(27)	0	0	0		07/31/2020
100048165		MUKILTE0	WA		11/20/2020	4.000	343,802	0	0(54)		0	0		07/31/2020
100048166	-	NORTHBRIDGE	MA	-	11/20/2020	4.000	262,587		0(85)		0	ļ0		07/31/2020
100048167 100048168	-	HAGERSTOWNFORT LAUDERDALE	MD	-	11/20/2020	5.000 4.000	55,716 170,461	0	0(61) 0(55)		ļ0	ļ0		07/31/2020
100048169		HOLLYWOOD	FL	·	11/20/2020	5.250	235,531	u	0(72)		n	u		07/31/2020
100048171		CHANHASSEN	MN		11/20/2020	5.000	125, 192		0(66)	0	0	0		07/31/2020
100048174		NORTH PORT	FL		11/20/2020	4.000	177,226	0	0(40)	0	0	0	199,500	07/31/2020
100048176		STERLING HEIGHTS	MI	- <b>-</b>	11/20/2020	4.875	124,799	0	0(58)	0	0	0		07/31/2020
100048178	-	BALTIMORE	MD	- <b>-</b>	11/20/2020	6.625	39,801		0(49)			[		07/30/2020
100048179	-	LAUDERHILL	PA	· <del> </del>	11/20/2020	4.000 4.750	229,032 173,562	0	0(54) D(101)		0	ļ0		07/31/2020
100048180	-	BRONX	NY	·	11/20/2020	4.750	448,976		0(101) 0(127)			u		
100048182		GOLDEN	CO_		11/20/2020	6.625	144,092		0(127)		0		419,900	
100048183		RIVERSIDE	CA.		11/20/2020	5.030	166,820	0	0(116)		0	0	346,750	07/31/2020
100048184		VIRGINIA BEACH	VA	<b></b>	11/20/2020	4.625	183,021	0	0  0	0	0	0	437,000	07/31/2020
100048185	-	MARLBOROUGH	MA	·	11/20/2020	4.625	216,483	0	0(124)	0	0	0	304,000	
100048190 100048192	-	RICHMOND HILL	NY		11/20/2020	3.625	302,778	0	0(62) 0 (19)	0	0	ļ0		07/31/2020
100048199	-	PORTLAND	1L	·	11/20/2020	3.375	186,724 160,368	٠	D(19)	0	0			07/31/2020
100048199	-	GREENSBORO	NC	·	11/20/2020	5.875	146.089	u	0(28)		n	n		07/31/2020
100048206		FRESNO	CA.		11/20/2020	5.000	146,489		0(109)		0	0		07/31/2020
100048208	_	PHILADELPHIA	PA		11/20/2020	6.375	98,026	0	0(40)	0	0	0		07/31/2020
100048209		MODESTO	CA		11/20/2020	5.875	173,539	0	0(158)		0	0	285,000	
100048212	-	CYPRESS	TX	- <b>-</b>	11/20/2020	7.500	103,228		0(108)		0	<u></u>		07/31/2020
100048214		CHICAGO	IL		11/20/2020	4.625	248,670		0(85)	L0	0	L0	241,300	07/31/2020

1	2	1	Location	5 Snow	ing All Mortg	age Loans Own	NED December 31	i oi Guirenii Yea		ook Value/Recorde	nd Investment		14	15
l and Mussel as		3	4	Loan	Date	, Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code		State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100048215 100048219		- MIAMI			11/20/2020	5.000 3.125	141,844	0	(99)	0	0	0		07/31/2020
100048219		CHICAGO		<del>-</del>	11/20/2020	4.875	133,305		(77)		0	0		07/30/2020
100048224		BAKERSFIELD	CA CA		11/20/2020	4.375	174,840	٥	(62)		0			07/31/2020
100048226		FRESNO	CA		11/20/2020	4.375		0	(74)		0	0		07/31/2020
100048230		GILBERT	AZ		11/20/2020	5.000	247,070	0	(103)		0	0		07/31/2020
100048237		. WOODBURY	NJ		11/20/2020	5.875	132,272	0	(52)		0	0		07/31/2020
100048241		ORLANDO	FL		11/20/2020	4.625	102,318	0	(37)		0	0		07/31/2020
100048243		ORLAND	CA		11/20/2020	5.250	130,992	0	(54)		0	0		07/31/2020
100048244 100048247		MANTECA	CA		11/20/2020	4.000 4.625	236, 151 134, 443	0	(82)		0	0	356,250	
100048249		CLACKAMAS	OR		11/20/2020	4. 125	134,443		(41)		n	n		07/31/2020 07/31/2020
100048250		LYNCHBURG	VA		11/20/2020	6.750	112,006		(60)		n	n		07/31/2020
100048251		MESA	AZ		11/20/2020	4.000	272,060	0	(74)	0	0	0		07/31/2020
100048252		FORT LAUDERDALE	FL		11/20/2020	4.750	207,769	0	(84)	0	0	0	299,250	07/31/2020
100048253		MARCUS HOOK	PA		11/20/2020	3.875	176,421	0	(40)		0	0		07/31/2020
100048255		BROCKTON			11/20/2020	4.875	162,609	0	(43)		0	0		07/31/2020
100048260		GRAND RAPIDS	MI		11/20/2020	4.625	187,416	0	4 (405)	0	0	0		07/31/2020
100048267 100048268		LAS VEGAS	NV		11/20/2020	4.000 4.500			(105)		0	0		07/31/2020
100048269		JACKSON	MI		11/20/2020	4.500	141,521	۰ ۱	(54)		0	0		07/31/2020
100048272		SAN JACINTO	CA		11/20/2020	3.000	172.357	00	3	0	0	0		07/31/2020
100048273		FORT MYERS	FL		11/20/2020	4.625	142,669	0	(50)		0	0		07/31/2020
100048274		PALM SPRINGS	CA		11/20/2020	4.500	129,904	0	(75)		0	0	285,000	07/31/2020
100048275		CRESTWOOD	IL		11/20/2020	5.750	142,927	0	(264)		00	0		07/31/2020
100048279		VISALIA	<u>C</u> A		11/20/2020	3.500	172,912	0	(25)		0	0		07/31/2020
100048280		FORT LAUDERDALE	FL	<del>-</del>	11/20/2020	4.000	54,778	0	(19)		0	0		07/31/2020
100048282		WINTER SPRINGS			11/20/2020 11/20/2020	2.750 5.125	115,884 107,425		(4)		0	0		07/31/2020 07/31/2020
100048284		EDGEWOOD	MD		11/20/2020	5.250	54.496	ں۔۔۔۔۔۔۔۔ ۱	(13)		0	0	55,955	
100048286		OMAHA	NE.		11/20/2020	4.000	31,523	0	(24)		0	0		07/31/2020
100048287		CROTON ON HUDSON	NY		11/20/2020	4.000	218,020	0	(62)		0	0	332,500	07/31/2020
100048288		LAS VEGAS	NV		11/20/2020	4.500	168,288	0	(45)	0	0	0		07/31/2020
100048289		POWAY	CA		11/20/2020	4.250	333,886	0	(56)	0	00	0		07/31/2020
100048291		BALDWIN	GA		11/20/2020	4.500	70,789	0	00		0	0		07/31/2020
100048293 100048295		FRESNO	CA	<del>-</del>	11/20/2020	5.000 4.500	287,141 119.925	0	(126)		0	0		07/31/2020
100048297		SCOTTSBORO			11/20/2020	7.500	62,478	 n	(80)		0	0		07/31/2020
100048298		WOODBRIDGE	VA		11/20/2020	6.250	237,828	0	(221)		0	0		07/31/2020
100048306		MIAMI	FL.		11/20/2020	4.625	205,468	0	(67)	0	0	0		07/31/2020
100048315		TAYLORS	SC		11/20/2020	4.625	33,070	0	0	0	0	0	156,750	07/31/2020
100048320		PINON HILLS	CA		11/20/2020	3.500	199,503	0	(25)	L0	0	0		07/31/2020
100048323		FONTANA	CA		11/20/2020	4.000	184, 174	0	0	ļ0	<u>0</u>	0		07/31/2020
100048324		CENTRAL ISLIP	NYCA		11/20/2020	4.000	296,690	0	(106)		0	0		07/31/2020
100048327 100048328		ALBUQUERQUE	CANM		11/20/2020	6.740 4.000	174,987 183,396	 n	(1/2)		0 	L0		07/31/2020 07/31/2020
100048332		MIDLOTHIAN	III		11/20/2020	5.250	179,834		(84)		n	n		07/31/2020
100048333		MOORESTOWN	NJ.		11/20/2020	4.500	176,729	0	(93)		0	0		07/31/2020
100048335		SAN MARCOS	CA.		11/20/2020	5.250	291,438	0	(99)		0	0	342,000	
100048338		PHOENIX	AZ		11/20/2020	4.375	149, 162	0	(47)		0	0		07/31/2020
100048339		. SPENCER	MA		11/20/2020	4.000	117,338	0	(19)		00	0		07/31/2020
100048340		SAN ANTONIO			11/20/2020	4.000	47,340	0	(22)		o	0		07/31/2020
100048341 100048351		ROCKFORD			11/20/2020	4.250	181,375	0	(73)		0	0		07/31/2020
100048351		CHESAPEAKE	VA		11/20/2020	4.750 4.875	154,741 293,562	0	(80)		·	0		07/31/2020
100048357		COSTA MESA	CA		11/20/2020	3.750	293,362		(43)		n	n		07/31/2020
100048361		BANGOR	CA.		11/20/2020	5.500	255,622	0	(149)		n	n		07/31/2020
100048362		PORT SAINT LUCIE	FL.		11/20/2020	4.875	139,820	0	)0	0	0	0		07/31/2020
100048363		STATEN ISLAND	NY		11/20/2020	4.250	290, 109	0	(83)	0	0	0	408,500	07/31/2020
100048364		SALEM	NH		11/20/2020	4.500	344,326	0	(89)	0	0	0		07/31/2020
100048365		LEX INGTON	IMI		11/20/2020	4.250	69,651	0	0	LO	· L0	L0	137,750	07/31/2020

				Show	ing All Mortg	age Loans OWI	NED December 3	31 of Current Yea	ar					
1	2	Loca	tion	5	6	7	8			ook Value/Recorde			14	15
		3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10  Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100048373		SCOTTSDALE	AZ	. , , , ,	11/20/2020	4.625	412,774	(= 11/0000)	0(85)		0		486,400	
100048375		HALIFAX	MA		11/20/2020	4.625	210,615		0(52)		0		228,000	07/31/2020
100048376		COLUMBUS	OH		11/20/2020	6.000	320,627	(	0(96)	0	0			07/31/2020
100048377		NAPLES	FL		11/20/2020	4.000	238,751	(	0(53)	0	0			07/31/2020
100048378		MARENGO	OH		11/20/2020	4.875	202,914		0(43)	0	0			07/31/2020
100048380 100048386		PURCELLVILLE ORLANDO	VA		11/20/2020	3.625 4.000	337,582 141,640		0(43) 0(37)		0			07/31/2020
100048388		JOHNSTOWN	OH		11/20/2020	4.000	262,974	(	0(63)		0			07/31/2020
100048391		CATHEDRAL CITY	CA.		11/20/2020	4.000	174,668		0	0	0		313,500	
100048395		CHESTERF I ELD	MI		11/20/2020	5.000	112,040	(	0(51)	0	0		161,500	
100048399		CHICAGO	IL		11/20/2020	7.250	109,203	(	0(69)	0	0		147,250	
100048403		. EL MONTE	CA	-	11/20/2020	3.875	257,938		0(60)	0	0		475,000	
100048404		HUNTINGTON PARKPLEASANT GROVE	CA		11/20/2020	4.000	193,483		0(81)	0	0			
100048405		SOUTHINGTON	UI	·	11/20/2020	4.375 6.750			0 (86) 0 (159)	0	0			07/31/2020
100048416		MIDDLEBURG	FI		11/20/2020	4.750	116,324		0(43)		0			07/31/2020
100048418		METHUEN	MA.		11/20/2020	4.500			0(66)		0			07/31/2020
100048419		HANOVER PARK	IL		11/20/2020	4.000	177,332	(	0(70)		0			07/31/2020
100048420		POWAY	CA		11/20/2020	3.625	395,355	(	0(74)		0			07/31/2020
100048421		. SEMINOLE	FL		11/20/2020	5.250	121,282	(	0(57)		0		242,250	
100048422		SACRAMENTO	CA		11/20/2020	4.375	244,949		0 (70)	0	0		272,650	
100048423 100048425		JACKSONVILLEJACKSONVILLE	FL		11/20/2020	5.375 5.000	291,934 157,132		0(120)	0	0			07/31/2020
100048429		EAST ELMHURST	NV		11/20/2020	4.000	453,797		0 (170)	u	0			07/31/2020
100048430		FENTON	MI		11/20/2020	5.375	83,571		0 (37)	0	0			07/31/2020
100048437		LANCASTER	CA.		11/20/2020	3.875			0(72)	0	0			07/31/2020
100048443		ATLANTA	GA.		11/20/2020	4.625	113,751	(	027	0	0			07/31/2020
100048444		FAIRFAX	VA		11/20/2020	3.375	306,985	(	0(23)		0		513,000	
100048445		LAS VEGAS	NV	-	11/20/2020	4.625	171,455		0(53)		0		232,750	
100048446		LUNENBURG	MACT	-	11/20/2020	4.625	313,779		0(129)	00	0			
100048447		OLD SAYBROOK	CI		11/20/2020	3.500 2.000			0(27)	0	0		560,500 332,500	
100048454		DEER PARK	TX		11/20/2020	4.000	92,863	(	0(42)	0	0		175,750	
100048457		WILLARD	MO.		11/20/2020	4. 125	108,586		0(28)	0	0			07/31/2020
100048459		HEPHZIBAH	GA		11/20/2020	6.500	83,934	(	0(133)	0	0			07/31/2020
100048465		RIVERSIDE	CA		11/20/2020	6.250	259,328	(	0(127)	0	0			07/31/2020
100048468		VENTURA	CA		11/20/2020	4.500	228,271	(	0(86)		0			07/31/2020
100048469		FORT LAUDERDALE	FL	-	11/20/2020	4.000	171,443		0(42)		0			07/31/2020
100048471 100048473		HIALEAHSYLMAR	FL	-}	11/20/2020	4.000 5.000	214,031 240,215		0(38) 0(94)		0 n		325,850	
100048475		MARYSVILLE	WA	·	11/20/2020	4.000	282,069		0 (69)		0			07/31/2020
100048477		HIALEAH	FL		11/20/2020	4.875	193,978		0(79)	0	0			07/31/2020
100048480		SEAFORD	DE		11/20/2020	3.625	139,767		060	0	0		152,000	07/31/2020
100048484	-	BRONX	NY		11/20/2020	4.000	396,813		0(258)	0	0			07/31/2020
100048485		LAS VEGAS	NV	- <b>-</b>	11/20/2020	4.000	215,863		0(39)					07/31/2020
100048488		CARLE PLACECARSON	NY	-	11/20/2020	4.000 5.000	281,972		0(75) 0(113)		0			07/31/2020
100048491		LAS VEGAS	NV	-	11/20/2020	4.625			0(113) 0(55)		0		209,000	07/31/2020
100048502		CHICO	CA		11/20/2020	4.000	352,839		0(113)		0			
100048503		FLOSSMOOR	IL_		11/20/2020	2.000	190,409		0121	0	0		236,550	
100048504		COLTON	CA		11/20/2020	4.000	280,813		0(72)	0	0		394,250	07/31/2020
100048507		SAN ANTONIO	TX		11/20/2020	5. 125	182,300		0(89)	0	0		361,000	07/31/2020
100048508		TITUSVILLE	FL	-	11/20/2020	4.000	127,562		0(58)	0	0		204,250	
100048510		PARKER	CU	-}	11/20/2020	3.750	424,419	ļ	0(43)	0	ļ0	ļ		07/31/2020
100048513	-	FRANKLIN PARK	IL		11/20/2020	4.625 4.250	139,645	·································	0(46) 0(74)		0			07/31/2020
100048525	-	ORLEANS	MI	·	11/20/2020	7.000			0(74)		n			07/31/2020
100048528		BECHTELSVILLE	PA		11/20/2020	4.625	135,044		0(75)		n		221,350	
100048532		WHITE PLAINS	NY		11/20/2020	3.250	349,598		0(1)	0	0		422,750	
100048533		LAWRENCEVILLE	GA		11/20/2020	4.375	207 , 190		0(53)	0	0		285,000	07/31/2020
100048535		MINNEAPOLIS	MN.		11/20/2020	3.125	118, 134	(	0(6)	0	0		266,000	07/31/2020

				Show	ing All Mortg	age Loans OWI	NED December 3	31 of Current Yea	ar					
1	2	Loca	tion	5	6	7	8			ook Value/Recorde			14	15
		3	4				Book Value/Recorded Investment Excluding	9 Unrealized Valuation	10 Current Year's	11 Current Year's Other-Than- Temporary	12 Capitalized	13 Total Foreign Exchange	Value of	Date of Last Appraisal
Loop Number	Codo	City	Ctata	Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	Or Valuation
Loan Number	Code	City STONY POINT	State	Туре	Acquired11/20/2020	Interest4.250	Interest413,270	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation 07/31/2020
100048541		THORNTON	CO.	-	11/20/2020	4.250	200,028		0(29) 0(67)	0	0		412,300	
100048542		TUCSON	AZ.		11/20/2020	4.000	153,356	0	0(26)	0	0		184,300	07/31/2020
100048543		MINNEAPOLIS	MN	-	11/20/2020	4.000	181,076	0	0(45)	0	0			07/31/2020
100048544		SAINT PAUL	MN.	-	11/20/2020	3.625 4.625	123,820	0	0(86) 0(62)	0	0			07/31/2020
100048546		ONTARIO	CA		11/20/2020	4.750	157,804	0	0 (81)		0			07/31/2020
100048549		MINNEAPOLIS	MN		11/20/2020	4.375	132,670	0	0(51)	0	0		274,550	07/31/2020
100048552		BROOKLYN	NY	-	11/20/2020	4.000	400,808	0	0(135)		0	ļ		
100048553 100048554		WORCESTERMARLBORO	NJ.		11/20/2020	4.375 3.875	242,797 185,012		0(88) 0(51)		0		304,000	07/31/2020
100048555		PHILADELPHIA	PA.		11/20/2020	8.250	94,754	0	0(225)	0	0		121,600	
100048556		NORWALK	CA	-	11/20/2020	4. 125	323,394	0	0(63)	0	0		560,500	
100048557 100048558		WOODSTOCK	GAMN		11/20/2020	4.000 3.375	118,794 167,113	0	0(48) 0(12)	0	0			07/31/2020
100048561		SOUTHGATE	MI		11/20/2020	4.250	97,630	0	0(12)	0	0			07/31/2020
100048564		RICHMOND	VA		11/20/2020	4.500	221,459	0	0(75)	0	0		253,650	07/31/2020
100048566		WARMINSTER	PA	-	11/20/2020	3.500	274,490	0	0(37)	0	0			07/31/2020
100048567 100048568		CHICAGOLOWELL	IL	· · · · · · · · · · · · · · · · · · ·	11/20/2020	4.000 6.625	146,944 184,788		D(65)	0 N	0		285,000 242,250	
100048570		PORT SAINT LUCIE	FL.		11/20/2020	4.625	258,819	0	0 (152)		0		267,900	
100048571		HENRICO	VA		11/20/2020	4.500	151,308	0	0(78)	0	0	0	254,600	07/31/2020
100048576 100048579		CHULA VISTALAKE ARROWHEAD	CA		11/20/2020	4.250	418,556	0	0(64)	0	0			07/31/2020
100048579		MIAMI	I CA		11/20/2020	3.375 3.875	145,603 300,100		0(20) 0 (48)	u	0			07/31/2020 07/31/2020
100048585		GAINESVILLE	GA		11/20/2020	4.625	154,685	0	0(62)	0	0			07/31/2020
100048587		NORTHAMPTON	PA		11/20/2020	6.375	77,954	0	0(79)		0	0		07/31/2020
100048590 100048591		ACCOKEEKLOGANVILLE	MD		11/20/2020	3.875	367,593	0	0 (48)		0	0		07/31/2020
100048592		BRIGHTON	GA	-	11/20/2020	4.625 4.750	245,777 428.457		0(94) D(144)		0		303,050	
100048593		YUCA IPA	CA.		11/20/2020	3.875	420,889	0	0(116)	0	0		522,500	
100048595		MIAMI	FL		11/20/2020	4.750	114,453	0	0(56)	0	0		166,250	
100048597 100048598		SAN TAN VALLEY	AZ	-	11/20/2020	4.375 3.750	130,280 321,973	0	0(46) 0(81)	0	0		247,000	07/31/2020
100048602		MORENO VALLEY	CA.		11/20/2020	4.375	349,499	0	0(103)	0	0			07/31/2020
100048603		LONG BEACH	CA		11/20/2020	4.625	311,411	0	0(80)	0	0		574,750	07/31/2020
100048604		PORTERVILLE	CA		11/20/2020	4.273	123,062	0	0(43)		0			07/31/2020
100048605 100048607	-	NORTHBOROUGHSOUTH LYON	MA	-	11/20/2020	5.000 4.000	269,649 137,118		0(119) 0(36)		0		, 427,500 213,750	07/31/2020
100048609		EUREKA	CA.		11/20/2020	5.500	252,526		0(150)		0		307,563	
100048610		GILBERT	AZ		11/20/2020	4.000	181,426	0	0(45)		0		280,250	07/31/2020
100048612 100048613	-	ELY	MN		11/20/2020	4.000 2.000	162,631 124,813	0	0(56) 0130	0	0	ļ		07/31/2020
100048614	-	CRESTWOOD	ICA	-	11/20/2020	4.000			0(100)	 N	n			07/31/2020
100048617		ORLANDO	FL		11/20/2020	4.750	137,327	0	00	0	0		275,500	07/31/2020
100048623		SANTA ANA	CA	ļ	11/20/2020	4.625	316,526	0	0(121)	0	0	ļ		07/31/2020
100048625 100048626	-	FONTANAGOODYEAR	CA	-	11/20/2020	4.875 .5.000	266,477 140,820	0	0(90) 0(74)		0		)416, 100 )256, 500	07/31/2020
100048628		FLORIEN	LA		11/20/2020	7.500	79,250		0(74)		0		114,000	07/31/2020
100048631		ATLANTA	GA		11/20/2020	4.500	182,528	0	0(52)		0		258,400	07/31/2020
100048632	-	RESTON	VA	·	11/20/2020	3.875	283,276		0(65)	0_	<u>0</u>	ļ	351,500	
100048637 100048639	-	SAN YSIDROCERES	CACA	-	11/20/2020	4.250 4.125		0	0(106) 0(67)	0 n	0		498,750	07/31/2020
100048640		ROCKVILLE	MD.		11/20/2020	3.500	273,500	0	0(27)	0	0			07/31/2020
100048641		SIMI VALLEY	CA		11/20/2020	4.875	225,439	0	0(108)	0	0		374,300	07/31/2020
100048642		PUYALLUP	WA		11/20/2020	2.000	213,840	0	0(11)		0			07/31/2020
100048645 100048646		CALVERTONLUNENBURG	NYMA		11/20/2020	3.750 4.000	231,285 280,927	0	0(45) 0(65)		0		459,800 313,500	07/31/2020 07/31/2020
100048648		NEWARK	CA		11/20/2020	3.375	408,952	0	05)(53)		0		831,250	
100048653		HIALEAH	FL		11/20/2020	4.750	209,924	0	0(66)	0	0	0	313,500	07/31/2020
100048656		ROCKVILLE	MD		11/20/2020	4.000	245,227	0	0(89)	0	0	LC	237,500	07/31/2020

						age Loans OWN	IED December 3	11 of Current Yea						
1	2	Locat	ion	5	6	7	8			Book Value/Record		1	14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's		T		Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
			_	Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100048659		CHARLOTTESAINT PAUL	NC		11/20/2020	3.375 4.000	104,913 267,771	0	(20)	)	00	0	197,600	
100048664		CICERO	IN		11/20/2020	3.875	372,511	 N	(181)	)	n	0		
100048668		PETALUMA	CA		11/20/2020	4.625	412.574	0	0		0 0	0	555.750	
100048669		MACUNGIE	PA		11/20/2020	3.375	217,920	0	(37)		0	0	337,250	
100048670		GLENDALE	AZ		11/20/2020	4.625	226,389	0	(157)		0	0	280,250	
100048671		LEHIGH ACRES	FL		11/20/2020	4.000	151, 177	0	(60)		00	0	204,250	
100048672		HIALEAHMUSKEGON	FL		11/20/2020	4.375 4.000	111,059	0	(42)		00	0	137,750 137,750	
100048678		PLEASANTVILLE	MI		11/20/2020	4.625		0 ۱	(18	)	n	0	142,500	
100048679		SYLMAR	CA		11/20/2020	3.750	234 . 443	0	(72)	)	0	0		07/31/2020
100048681		HOUSTON	TX		11/20/2020	7.375	98,776	0	(141	)	00	0	161,500	07/31/2020
100048682		ADELANTO	CA	ļ	11/20/2020	4.250	249,855	0	(72		0  0	0	283,884	07/31/2020
100048683		PALMETTO	FL	ļ	11/20/2020	4.875	104,932	0	(48)		0  0	0		07/31/2020
100048685 100048692		RIVERSIDEFAIRBURN	UA		11/20/2020 11/20/2020	5.000 4.125	273,336 127,817	0	(144)		U  0	0	365,750	07/31/2020
100048694		RIO RICO	ΔAΔ7	l	11/20/2020	4.125	77,935	u n	(47)		n  u	U	133,950	
100048695		SAN BERNARDINO	CA	<u> </u>	11/20/2020	4.500		0 0	(63)		0 0	0	297,350	
100048698		GOODYEAR	AZ		11/20/2020	4.750	107,915	0	(61		00	0	224,200	
100048702		HOUSTON	ΤΧ		11/20/2020	4.625	105,606	0	(119		00	0	156,750	07/31/2020
100048706		FRESNO	CA		11/20/2020	3.500	239,720	0	(30)	)	00	0	389,500	
100048707		COLVILLE	WA		11/20/2020	3.625	172,849	0	0		0  0	0	327,750	
100048711 100048714		LAKE ELSINORE	CA	·	11/20/2020 11/20/2020	5.000 4.875	270,221 208,612	0	(102)		0  0	0	418,000 247,000	
100048716		RICHMOND	ΓLVΔ		11/20/2020	3.500	198, 166	 0	(26)		n	0	226,100	
100048719		EASTPOINTE	MI		11/20/2020	4.125	79,432	0	0	/	0 0	0		07/31/2020
100048725		OTTAWA LAKE	MI		11/20/2020	4.000	74,688	0	(50)	)	00	0	104,500	
100048727		PHOENIX	AZ		11/20/2020	4.875	156,096	0	(80)		00	0	225, 150	
100048729		HOLBROOK	MA		11/20/2020	4.625	331,206	0	(130)		00	0	350,550	
100048730		LANHAMOWATONNA	MD		11/20/2020	5.000 4.500	218,263 87,724	0	(82)	)	00	0	332,500	
100048734		BRANDON	MIV		11/20/2020	3.875	158,228	 N	(39)		n	0	231,800	
100048736		CLEVELAND	OH.		11/20/2020	3.750	97,569	0	(13)		0 0	0	104,500	
100048737		RANDOLPH	MA		11/20/2020	3.625	241, 132	0	(33		00	0		07/31/2020
100048740		FAIRFAX	VA		11/20/2020	5.000	255,876	0	(181)		00	0		07/31/2020
100048741		NORTHPORT	AL		11/20/2020	3.750	89,950	0	(22)		00	0		07/31/2020
100048742		SILVER SPRING	MU		11/20/2020	4.750 4.375	317,031 389.138	0	(90)		0  0	0		07/31/2020
100048743		CHANDLER	Δ7		11/20/2020	4.000	161.841	 0	(207		n n	0	313,500	
100048753		MIDDLE RIVER	MD.		11/20/2020	4.875		0	(76)		ō [0	0		
100048755		FRESNO	CA		11/20/2020	4.250	260,008	0	(65)	)	00	0	327,750	07/31/2020
100048758		UPPER MARLBORO	MD	ļ	11/20/2020	4.250	188,111	0	(39)		0  0	0	187 , 150	
100048762		SPRINGFIELD	MA		11/20/2020	4.500	173,335	0	(89)		00	0	213,750	
100048772 100048779		MINNEAPOLIS	MIV		11/20/2020 11/20/2020	4.000 4.375	108,958 159,156	0 n	(48)		u  0	0	237,500	
100048779		HOLLYWOOD	FL	·	11/20/2020	4.625	298,579	0 0	(191)	/	0	o	389,500	
100048785		ABINGTON	MA		11/20/2020	4.875	182,714	0	(94	)	0	0	546,250	
100048787		GERMANTOWN	NY		11/20/2020	7.500	326,587	0	(165)	)	00	0	327,750	07/31/2020
100048789		BALTIMORE	MD	ļ	11/20/2020	6.750	143,079	0	(166)		0  0	0		07/31/2020
100048791		MODESTO	CA	}	11/20/2020	4.500	160,535	0	(72)		0	ļ0		07/31/2020
100048793		ANNANDALELOS ANGELES	VA	ł	11/20/2020	4.875 4.000	311,878 247,153	0	(126		u	0		07/31/2020
100048798		MONROE	NC	l	11/20/2020	7.250		 N	(91		n	u		
100048803		MIAMI	FL		11/20/2020	2.000	125,366	0	(15)		ō L0	0	261,250	
100048805		COOLIDGE	AZ		11/20/2020	4.375	281,072	0	(149)		0	0	220,400	
100048806		BUENA PARK	CA		11/20/2020	3.875	377,650	0	(64		0  0	0	589,000	
100048809		FONTANA	CA		11/20/2020	4.000	339, 127	0	(122)		0  0	0	441,750	
100048810		GANSEVOORT	NY	}	11/20/2020	5.500	225,048	0	(110)		U  0	0	299,250	
100048811		SAN BERNARDINOFAIR LAWN	UALN I	l	11/20/2020	4.625 4.000	255,914 278,073	0	(88		u  0	0		07/31/2020
100048817		PATCHOGUE	NY	·	11/20/2020	4.500	323.012	 N	(83		0	n		07/31/2020
.000 /00 1/		o. o. o. o		<u> </u>	11/20/2020	т.500			(00)	/	~ <sub> </sub>	,u	202,000	VI/ VI/ ZUZU

				Showi	ng All Mortg	age Loans OWN	IED December 3	31 of Current Yea	ar					
1	2	Locati	ion	5	6	7	8			Book Value/Recorde			14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100048820		NORTH HOLLYWOOD	CA		11/20/2020	4.000		0	(62)		0	0	693,500	
100048821		COLORADO SPRINGS	CO		11/20/2020	4.250	219,072	0	(35)		00	0	320, 150	
100048827 100048829		RONKONKOMAKERSHAW	NY		11/20/2020 11/20/2020	6.375 5.000	210,055 79.097	ں <u></u> ں	(102)		U	0	279,300	07/31/2020 07/31/2020
100048835		WASHINGTON	DC		11/20/2020	4.000	279,084		(183)		0	0	535,800	
100048836		SAINT LOUIS	MO		11/20/2020	4.000	45,967	0	5		00	0	49,638	
100048846		CHICAGO	IL		11/20/2020	4.000	123,231	0	(106)	)	00	0	252,938	
100048850		MARMORA	NJ		11/20/2020	4.500	183,839	0	0		00	0	341,050	07/31/2020
100048862		AUSTIN	TX		11/20/2020	4.750	115,734	0	(137)		00	0	223,250	
100048865 100048866		BAKERSFIELDIRV INGTON	N.I		11/20/2020 11/20/2020	4.125 4.500	298,666	u	(77	)	0	n	304,000	07/31/2020
100048867		CINCINNATI	0H.		11/20/2020	4.625	158,045	0	(59)	)	ō L0	0		07/31/2020
100048870		GARY	IN		11/20/2020	5.000	36,631	0	(6		0	0	40,613	07/31/2020
100048871		FENTON	MI		11/20/2020	4.750	292,821	0	41		00	0	356,250	07/31/2020
100048872		GUNTERSVILLE	AL		11/20/2020	8.750	85,763	0	(124)		0  0	0	131, 100	
100048875 100048876		BELVIDEREALBUQUERQUE	IL	·	11/20/2020 11/20/2020	4.000 3.375	298,993 118,837	0	(75		0	0	223,250 236,550	
100048878		OCOEE	FI	<u> </u>	11/20/2020	4.875		 n	(109		n n	n		
100048878		THOUSAND OAKS	CA		11/20/2020	4.250	270,360	0	(102)		ō L	0		
100048888		FONTANA	CA		11/20/2020	4.000	302,855	0	(132)		00	0	427,500	07/31/2020
100048896		VAIL	AZ		11/20/2020	3.500	245,952	0	(26)		00	0	285,000	
100048897		SAINT CLOUD	FL		11/20/2020	4.625	173,986	0	(57)		00	0	223,250	
100048898 100048902		SARATOGA SPRINGS	VI		11/20/2020	4.625	192,230	0	(122)		00	0	265,050	
100048904		MATTAPAN	MA		11/20/2020 11/20/2020	5.000 3.375	167, 204 330, 260	٥٥	(65)		0u	0	245, 100	07/31/2020 07/31/2020
100048908		VIRGINIA BEACH	VA		11/20/2020	4.875	174,334	0	(87)		0 0	0	285,000	
100048909		PEYTON	CO		11/20/2020	5.125	152,704	0	(80		00	0	318,250	
100048910		SAFETY HARBOR	FL		11/20/2020	4.000	203,866	0	(88)		00	0	216,600	
100048912		MIAMI	FL		11/20/2020	5. 125	379,089	0	(172)		0  0	0	408,500	
100048914		MONROE	NC		11/20/2020 11/20/2020	4.000 4.500	119,249	0	(46		00	0	228,000	
100048921		INDIANAPOLIS	IN		11/20/2020	7.875		 N	(106		n n	0	180,500	
100048922		LANCASTER	CA		11/20/2020	4.000	222,986	0	(100)		0 0	0	266,000	
100048923		POMPANO BEACH	FL		11/20/2020	5.000	155,416	0	(23)	)	0	0	301,150	07/31/2020
100048925		SAN DIEGO	CA		11/20/2020	4.000	224,072	0	(85)		0	0		07/31/2020
100048926		OAKDALE	CA		11/20/2020	4.000	285,676	0	(125	)	00	0		07/31/2020
100048928		HAWAIIAN GARDENS	UA		11/20/2020	3.750 4.125	272,526 127.137	0	0		n	0		07/31/2020
100048931		HAYWARD	CA	<u> </u>	11/20/2020	4. 125	428,564	 N	(153)		0	n		
100048933		PLYMOUTH	MA.		11/20/2020	5.625	254,082	0	(170)		00	0	294,500	
100048935		CICERO	IL		11/20/2020	3.875	121,455	0	63		00	0	166,250	07/31/2020
100048936		ARL INGTON	VA	<u> </u>	11/20/2020	3.375	91, 114	0	(41)		0  0	0	180,500	
100048942		SPRINGFIELD	UH	<u> </u>	11/20/2020	3.500 4.250	75,291 253,746	0	27		U  0	0	49,638 365,560	
100048946		MADERA	CA		11/20/2020	2.875	133,551	 N	(42)	)	0			
100048948		DULUTH	GA.		11/20/2020	4.000	200,772	0	(87)		00	0	285,000	
100048949		LAS VEGAS	NV		11/20/2020	4.875	143,814	0	(58)		00	0	199,500	07/31/2020
100048950		PHOENIX	AZ		11/20/2020	5.000	111,768	0	(41)		00	0	204,250	
100048953		HIALEAHSACRAMENTO	FL		11/20/2020	4.375	153,405	0	(36)		00	0		07/31/2020
100048956		WADDELL	Δ7	<u> </u>	11/20/2020 11/20/2020	6.375 4.625	122,429 176,994	u	(70)		n	U		07/31/2020 07/31/2020
100048963		MIAMI	FL		11/20/2020	4.000	140,223	0	(60)		0n	O		
100048964		FORT LAUDERDALE	FL		11/20/2020	4.625	104,774	0	(54)		00	0	418,000	07/31/2020
100048967		STATEN ISLAND	NY	ļ	11/20/2020	3.875	230,427	0	20		0	0	522,500	07/31/2020
100048969		GRANTS PASS	OR	ļ	11/20/2020	4.750	279,214	0	(78)		00	0	370,500	
100048971		SOUTH GATE	CA		11/20/2020	4.000	385,909	0	(138)		00	0	579,500	
100048974 100048975		SWAMPSCOTTANCHORAGE	MAΔK		11/20/2020 11/20/2020	5.250 8.000	230,287 90,186		(73		n	0 n	313,500	07/31/2020 07/31/2020
100048982		MONTROSE	CA	<u> </u>	11/20/2020	4.625	298,531	 n	(74		0 n	n		07/31/2020
100048985		FORT LAUDERDALE	FL		11/20/2020	3.000		0	(1)	,	0	0		07/31/2020
100048988		PHOENIX	AZ		11/20/2020	4.750	111,697	0	0		00	0		07/31/2020

1	2	1	Location	Showi 5	ing All Mortg	age Loans OWI	NED December 3	1 of Current Yea		ook Value/Recorde	nd Investment		14	15
1	2	3	Location 4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10  Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code		State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100048990 100048993		PHILADELPHIA PERKASIE	PA		11/20/2020	2.875 5.000		0 ^		L0	0	0		07/31/2020
100048995		GLENDALE	A7		11/20/2020	6.125	113.733	0	(92)		0	0		07/31/2020
100048997		MIAMI	FL		11/20/2020	4. 125	296,047	0	(82)		0	0		07/31/2020
100048998		. VIRGINIA BEACH	VA		11/20/2020	6.375	151,716	0	(125)		0	0		07/31/2020
100049002		DELRAY BEACH		·····	11/20/2020	4. 125	161,542	0	(37)		00	0		07/31/2020
100049003 100049007		VANCOUVER	WA	<del>-</del>	11/20/2020	3.750 4.250	111,639 236,910		(15)		0	0		07/31/2020 07/31/2020
100049008		SIMI VALLEY	CA CA		11/20/2020	4.000	373,527	٥٥	(102)		0			07/31/2020
100049009		. WOODBRIDGE	VA		11/20/2020	4.000	261,260	0	0		0	0		
100049013		SAINT JOHNS	FL		11/20/2020	5. 125	233,028	0	(148)		0	0		07/31/2020
100049014		HUNTINGTON PARK	CA		11/20/2020	4.000	518,645	0	(107)	0	00	0		07/31/2020
100049015		TITUSVILLE			11/20/2020	4.375	77,714	0	(42)	ļ0	0	ļ0		07/31/2020
100049021		ONTARIO	rA	<del>-</del>	11/20/2020	4.500 4.875	29,850 238,937	ں۔۔۔۔۔۔۔۔ ۱	(20)		n	0		07/31/2020
100049025		CHICAGO	IL		11/20/2020	4.000	243, 102	0	0		0	0		07/31/2020
100049027		OKEECHOBEE	FL		11/20/2020	4.625	195,895	0	(52)		0	0	255,550	07/31/2020
100049028		. HOMESTEAD	FL		11/20/2020	4.000	162,608	0	(54)		00	0		07/31/2020
100049031		TACOMA		·····	11/20/2020	5.000	165,455	0	(350)		0	0		07/31/2020
100049033 100049038		CHICAGO	IL		11/20/2020 11/20/2020	4.750 4.000		٥٥	(113)		0	0		07/31/2020 07/31/2020
100049039		MIAMI	FI		11/20/2020	4.000	244.242	0 0	(75)		0	0		07/31/2020
100049045		SANTA ANA	CA		11/20/2020	4.000	409,517	00	(148)		0	0		07/31/2020
100049046		TOWNSEND	TN		11/20/2020	4.500	163,929	0	(55)		00	0		07/31/2020
100049047		CAPITOL HEIGHTS	MD		11/20/2020	4.250	145,841	0	(43)		0	0		07/31/2020
100049049		FREDERICKSBURG	VA		11/20/2020	4. 125	243,730	0	(70)		00	0		07/31/2020
100049051 100049054		JOHNSON CITY	TNKS		11/20/2020	4.375 3.375		0	(40)		0	0		07/31/2020
100049058		LODI	CA		11/20/2020	4.000	345,066	0	(98)		0	0		07/31/2020
100049059		VICTORVILLE	CA.		11/20/2020	4.000	174, 145	0	(61)		0	0		07/31/2020
100049060		NORTH HOLLYWOOD	CA		11/20/2020	4.625		0	(76)		0	0		07/31/2020
100049062		FOREST HILLS	NY		11/20/2020	3.375		0	(43)	0	0	0		07/31/2020
100049064		LAKE WORTH			11/20/2020	3.375	179,087	0	(17)	L0	0	0		07/31/2020
100049065 100049066		HAMPTON	GA		11/20/2020	4.875 5.500	137,710416,761	0	(56)		0	0		07/31/2020
100049072		MERRIMACK	NH		11/20/2020	4.750	243,588	0	(106)		0	0		07/31/2020
100049074		HESPERIA	CA		11/20/2020	2.000	210,663	0	(3)		0	0		07/31/2020
100049077		NORTHFIELD	OH		11/20/2020	4.500	302,067	0	(104)		0	0		07/31/2020
100049082		ORANGE	CA		11/20/2020	4.000	282,506	0	(97)		0	0		07/31/2020
100049084		OCALA SPARKS	FLNV		11/20/2020	4.875	79,763	0	(53)		0	0		07/31/2020
100049087		SAN TAN VALLEY			11/20/2020 11/20/2020	4.625 4.375	236,507	٥٠٠٠	(104)		0	0		07/31/2020 07/31/2020
100049088		EDGEWATER	MD		11/20/2020	5.000	307,267	 0	(142)	u	0	0		07/31/2020
100049090		LA MIRADA	CA.		11/20/2020	3.875	445,832	0	(102)		0	0		07/31/2020
100049093		POMPANO BEACH			11/20/2020	4.000	74,524	0	(42)		00	0		07/31/2020
100049094		SACRAMENTO			11/20/2020	5. 125	244,344	0	(108)		0	0		07/31/2020
100049095 100049096		MIAMI	FL		11/20/2020 11/20/2020	4.000 5.290	230,268 111,748	0	(54)		0	0		07/31/2020
100049096		MURFREESBORO	FL	·····	11/20/2020	4.000	111,748143,147	ں۔۔۔۔۔۔ ۱	(45)		,o	u		07/31/2020
100049099		FREDERICKSBURG	VA		11/20/2020	5.375	203,537	0	(99)		0	0		07/31/2020
100049102		COOLBAUGH	PA		11/20/2020	4. 125	155, 183	0	57	L0	0	0	171,000	07/31/2020
100049103		ROCK HILL	NY		11/20/2020	4.000	210,085	0	(46)	0	00	0		07/31/2020
100049104		LOWELL	MA		11/20/2020	4.625	312,494	0	0_	L0	0	0		07/31/2020
100049105		VAN NUYS			11/20/2020	3.875	429,911	0	(85)		0	ļ0		07/31/2020
100049106		HIALEAH			11/20/2020	4.750 .4.500	193,705	0 n	(106)		/0 n	0		07/31/2020
100049112		BLACKSBURG	VA		11/20/2020	3.375	171,788		(23)		) [0	0		07/31/2020
100049115		VALLEY SPRINGS	CA		11/20/2020	5.000	270,457	0	(108)	0	0	0		07/31/2020
100049116		HILLSBORO	OR		11/20/2020	4.375	203,250	0	(66)		0	0	323,000	07/31/2020
100049119		STATEN ISLAND	NY		11/20/2020	4.000		0	(149)		00	0		07/31/2020
100049121		MIAMI	IFL		11/20/2020	4.000		0	(96)	L0	) L0	L0		07/31/2020

						age Loans OWN	IED December 3	1 of Current Yea						
1	2	Locat	ion	5	6	7	8			ook Value/Recorde		T	14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's		<b>-</b>		Date of
							Investment	Unrealized	0 11/	Other-Than-	0 '1 1' 1	Total Foreign		Last
					<b>.</b>	D	Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
	0 1	0.0	<b>0</b>	Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100049122		DURANGOFRESNO	CO		11/20/2020	3.875 6.375	274,065 221,070	 0	(183)		)	٥	356,250 261,250	
100049126		LOS ANGELES	CA.		11/20/2020	4.000	397.535	0	(124)		0	0	569.050	
100049127		WOLCOTT	CT		11/20/2020	4.375	157,748	0	(69)	)	0	0	220,400	
100049131		HAYWARD	CA		11/20/2020	4.250	329,901	0	(103)		00	0	608,000	
100049132 100049137		SALEMCANTON	OR		11/20/2020	4.250 3.500	350,537 123,810	0	(76)		0	0	361,570	
100049139		BRANDON	FI		11/20/2020 11/20/2020	4.875	244,113	 N	(25)		)	u	218,500 574,750	
100049141		MONTEBELLO	CA		11/20/2020	4.000	431,890	0	(148)		0	0	458,850	
100049144		ATLANTA	GA		11/20/2020	4.500	187,796	0	(64)	)	00	0	258,400	07/31/2020
100049145		CENTRAL ISLIP	NY		11/20/2020	2.000	274,920	0	0		0	0	299,250	
100049147		GLENDALE CANOGA PARK	AZ	- <b>-</b>	11/20/2020 11/20/2020	4.375 4.375	194,999 174,449	0	(49)		)  0	0		07/31/2020
100049150		JACKSONVILLE	FI	-	11/20/2020	4.000	148,939	 0	(31)		)	0	117.800	
100049156		MARTINEZ	CA.		11/20/2020	4.625	342,441	0	(65)		0	0		
100049157		JACKSON	GA		11/20/2020	4.250	86,250	0	(37)		00	0	118,750	
100049164	-	GILBERT	AZ		11/20/2020	3.375	241,784	0	(35)		<u></u>	0	318,250	
100049165		LOVELAND	CU		11/20/2020 11/20/2020	4.125 4.625	315,877 68,326	 0	(74)	)	)	0 N	456,000 123,500	
100049168		SYRACUSE	NY		11/20/2020	4.000	45, 133	0	24		0	0	34,994	
100049169		NORTH CHESTERFIELD	VA		11/20/2020	3.750	156,355	0	(45)		0	0	242,250	
100049174		BROCKTON	MA		11/20/2020	5.000	222,927	0	(156)		00	0	332,500	
100049177		COLUMBIA HEIGHTS	MN		11/20/2020	4.000	133,297	0	(25)		0  0	0	190,594	
100049185 100049186		DENVER	CU	· · · · · · · · · · · · · · · · · · ·	11/20/2020 11/20/2020	6.000 4.000	75,936 160,703	 0	(48)		)  0	0	213,750	07/31/2020 07/31/2020
100049189		HEBER	CA	-	11/20/2020	3.000	183, 120	 0	(33)		)	0	237,500	
100049191		SAN BERNARDINO	CA		11/20/2020	4.000	266,281	0	(61)		0	0	399,000	
100049194		ARLINGTON	TN		11/20/2020	4.250	214,282	0	(80)		00	0	318,250	
100049198		MAKAWAO	HI	-	11/20/2020	3.375	357,570	0	(51)		0	0	702,050	
100049200		WENTZVILLELA MIRADA	MU	-	11/20/2020	4.000 3.750	154,734	 0	43		)	٥	237,500 574,750	
100049207		PEMBROKE PINES	FL		11/20/2020	5.000	305,495	0	(173)		0	0		
100049208		ROSEVILLE	MI		11/20/2020	8.400	64,938	0	0		00	0	116,850	07/31/2020
100049212		CENTRAL ISLIP	NY	-	11/20/2020	4.000	368,921	0	(140)		00	0		07/31/2020
100049215 100049217		NEW ORLEANS	LA		11/20/2020	3.375	96,344	0	(11)		0  0	0		07/31/2020
100049217		CASA GRANDE	Δ7		11/20/2020 11/20/2020	3.625 5.000	404, 192 96, 881	 N	(71)		)	u	166,250	07/31/2020 07/31/2020
100049219		CUYAHOGA FALLS	OH		11/20/2020	4.375	60,381	0	(29)		0	0	104,500	
100049220		BERKLEY	MI		11/20/2020	4.000	155,928	0	(46)	)	00	0	190,000	07/31/2020
100049221		PORT HURON	MI	-	11/20/2020	2.875	35,553	0	(15)		0	0	72,200	
100049224		EAST MEADOW	NY	-	11/20/2020 11/20/2020	3.875 3.625	355,807 357.055	0	(99)		,   <sub>0</sub>	0	498,750 1,110,075	
100049226		MILFORD	MA	-	11/20/2020	4.000	357,055		(138)		٥	n		
100049230		COLUMBIA	MD.		11/20/2020	4.000	142,086	0	(43)		0	0	166,250	
100049231		LAS VEGAS	NV		11/20/2020	5.375	182, 162	0	(75)	)	0	0	226, 100	07/31/2020
100049232		VISALIA	CA		11/20/2020	4.750	157,981	0	(86)		0	0		07/31/2020
100049236		PUEBLO	CU	-	11/20/2020	3.750 4.125	40,409 220,946	0	(15)		,  0	0		07/31/2020
100049238		WINFIELD	KS.		11/20/2020	6.750		 0	(53)		)			07/31/2020
100049239		CHAMBERSBURG	PA		11/20/2020	7.000	125,955	0	(138)		0	0	156,750	
100049241		OCALA	FL		11/20/2020	3.875	140,709	0	(36)		00	0	207,005	07/31/2020
100049242	-	MIAMI	FL	-	11/20/2020	4.000	322,909	0	(74)	)	0	0	248,900	
100049244 100049247		HOMESTEAD	IN	· · · · · · · · · · · · · · · · · · ·	11/20/2020 11/20/2020	2.000 4.625	125,633 156,036	0 n	1		ر	0	247,950 204,250	
100049248	-	NORCROSS	GA	T	11/20/2020	4.000	203.618	 0	(43)		0	n	346,750	
100049249		CHELMSFORD	MA		11/20/2020	4.000	216,374	0	(77)	)	0	0	408,500	07/31/2020
100049253		MIAMI	FL		11/20/2020	4.960	196,546	0	(91)		0	0	190,000	07/31/2020
100049255		WINTON	CA	-	11/20/2020	3.500	151,528	0	(22)		)ō	<u>0</u>		07/31/2020
100049260		OVERGAARD	AZ	-}	11/20/2020	6.375 6.250	218,562 231,953	0	(103)		, 0	ļ0		07/31/2020
100049264		LAS VEGAS	NV	·	11/20/2020	4.750	155.005	 0	(67)		0	 N		07/31/2020
.00070200		L.10 . L.010		·	1/ 20/ 2020				h(07)	(	,		20,200	01/01/2020

1	2	La	cation	Snowi 5	ng All Mortg	age Loans OWN	NED December 31	of Current Yea		ook Value/Recorde	d Investment		14	15
Loan Number		3	4	Loan	Date Acquired	Rate of	Book Value/Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase	10  Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or
100049266	Code	City  LAS VEGAS	State	Туре	11/20/2020	Interest 5.000	160,290	(Decrease)	ACCIEU011	necognized	and Other	DOOK Value		Valuation 07/31/2020
100049267		LANCASTER	CA		11/20/2020	6.500	101,681	0	(86)	0	0	0		07/31/2020
100049269		LAS VEGAS	NV		11/20/2020	4.625	146, 157	0	(50)	0	0	0		07/31/2020
100049272		TRENTON	NJ		11/20/2020	4.250	215,655	0	(13)	0	0	0		07/31/2020
100049274		UNION	WA		11/20/2020	4. 125	186,347	0	(65)	0	0	0		07/31/2020
100049277 100049280		KATY	MU		11/20/2020	4.000 6.000	340,304	ں۔۔۔۔۔۔ں ۱	(58)		0	0		07/31/2020
100049281		PICO RIVERA	CA CA	<del>-</del>	11/20/2020	4.000	363,365	0	(59)		0	0		07/31/2020
100049283		MEMPHIS	TN		11/20/2020	7.450	77,831	0	0	0	0	0	66,785	07/30/2020
100049286		RENO	NV		11/20/2020	5.000	230,008	0	(102)	0	0	0	285,000	
100049287 100049288		OGDEN	UT		11/20/2020 11/20/2020	4.000 4.875	315,973 232,572	0	(83)	0	0	0	421,800	07/31/2020 07/31/2020
100049289		PUEBLO	CO		11/20/2020	5.000		ں۔۔۔۔۔۔۔ ۱	(46)	 N	n	n		07/31/2020
100049292		APPLE VALLEY	CA		11/20/2020	4.000	158,515	0	(45)	0	0	0		07/31/2020
100049293		STATEN ISLAND	NY		11/20/2020	4.000	354,830	0	(116)	0	0	0	722,000	07/31/2020
100049297		LAWRENCEVILLE	GA		11/20/2020	3.875	295,607	0	(92)	0	0	0		07/31/2020
100049298		HYATTSVILLE	MD ΔR		11/20/2020	5. 125 4.000	87, 15773, 305	0	(37)	0	0	0		07/31/2020
100049299		SANTA CLARITA	CA		11/20/2020	4.375	406,457		(136)	0	0	0		07/31/2020
100049305		FAYETTEVILLE	GA.		11/20/2020	4.000	173,838	0	(73)	0	0	0		07/31/2020
100049306		CONROE	TX		11/20/2020	5.375	164,552	0	00	0	0	0		07/31/2020
100049309		PHOENIX	AZ		11/20/2020	3.500	239,401	0	(25)	0	0	0		07/31/2020
100049314 100049315		HUNTINGTON PARK	CA		11/20/2020 11/20/2020	3.375 4.500	331, 102121, 110	0	(28)	0	0	0		07/31/2020 07/31/2020
100049316		HENRICO	VA		11/20/2020	5.000	84,029		(57)	0	0	0		07/31/2020
100049318		CICERO	IL.		11/20/2020	4.000	182,226	0	56	0	0	0		07/31/2020
100049319		SALISBURY	MD		11/20/2020	4.875	121,975	0	(56)	0	0	0	171,000	07/31/2020
100049321		POMONA	CA		11/20/2020	4.000	415,986	0	(76)	0	0	0		07/31/2020
100049322		GLEN BURNIE	MD		11/20/2020	5.250	203,930376,554	0	(91)	0	0	0	356,250	07/31/2020
100049325		SAN DIEGO	CA		11/20/2020	4.000 4.000			(94)	0 N	0	0		07/31/2020
100049327		LONG BEACH	CA.		11/20/2020	4.000	282,606	0	(86)	0	0	0		07/31/2020
100049332		FORT MILL	SC		11/20/2020	3.625	98,470	0	(21)	0	0	0		07/31/2020
100049333		WASHINGTON	MO		11/20/2020	6.250	135, 182	0	(61)	0	0	0		07/31/2020
100049337 100049339		FORT BRAGG	CA		11/20/2020 11/20/2020	4.000 4.250	376,551	0	(142)	0	0	0		07/31/2020
100049339		SAN MARCOS	CA		11/20/2020	5.000	352.255		(85)	0	0	0		07/31/2020
100049343		MASSAPEQUA PARK	NY		11/20/2020	4.000	176,959	0	(204)	0	0	0		07/31/2020
100049344		NEW BRITAIN	CT		11/20/2020	5.000	157,508	0	0	0	0	0	266,000	07/31/2020
100049345		MYRTLE BEACH	SC		11/20/2020	4.250	180,832	0	(52)	0	0	0		07/31/2020
100049346		NOVIPANORAMA CITY	MI		11/20/2020 11/20/2020	5.375 5.000	233,032241.364	0	(1,381)	0	0	0		07/31/2020 07/31/2020
100049348		SPRINGPORT	MI		11/20/2020	4.000	241,30474,978		(29)	0	0	0		07/31/2020
100049354		RIVERSIDE	CA		11/20/2020	4.375	279,343	0	(77)	0	0	0	361,000	07/31/2020
100049356		BELOIT	WI		11/20/2020	5.000	68,232	0	(43)	0	0	0		07/31/2020
100049361		TEMPLE HILLS	MD		11/20/2020	7.250	203,787	0	(196)	0	ļ0	0		07/30/2020
100049362 100049364		LOS ANGELES	CA		11/20/2020	3.750 2.000	270,256 292,359		)(43) )(18)	0 n	0	0		07/31/2020
100049365		HIDDEN VALLEY LAKE	CA		11/20/2020	5. 125	240,029	0	(136)		0	0	323,000	
100049368		RENTON	WA		11/20/2020	4.000	424,776	0	(113)	0	0	0	513,000	07/31/2020
100049371		VICTORVILLE	CA		11/20/2020	2.000	282,456	0	0	0	0	0		07/31/2020
100049373 100049374		LAKE WORTH	VA	<b>-</b>	11/20/2020	3.625 4.250	312, 185 62, 928	0	(47)	0	0	0		07/31/2020
100049374		BLAINE	FL		11/20/2020 11/20/2020	4.250	62,928269,038	ں۔۔۔۔۔۔ں ۱	(44)		0	0		07/31/2020 07/31/2020
100049377		SAVANNAH	GA		11/20/2020	5.250	116, 198	0	(66)	0	0	0		07/31/2020
100049380		SPRINGFIELD GARDENS	NY		11/20/2020	4.500	465,979	0	(105)	0	0	0	627,000	07/31/2020
100049384		WEST BABYLON	NY		11/20/2020	2.000	146,469	0	3	0	0	0		07/31/2020
100049388		OPA LOCKA	FL		11/20/2020	5.000	210,492 243,178	0	(77)	0	ļ0	10		07/31/2020
100049389		NORTH BERGEN	FL		11/20/2020 11/20/2020	4.625 4.000	243, 1/8	ں۔۔۔۔۔۔۔۔ ۱	(81)	0 n	0	0		07/31/2020
100049393		CLEVELAND	0H		11/20/2020	4.000	117,745	٥٥	(23)	0	n	0		07/31/2020

							NED December 3	11 of Current Yea					1	
1	2	Locat		5	6	7	8			Book Value/Record		40	14	15
		3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10  Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100049396		LITHIA SPRINGS	GA		11/20/2020	3.875	203,220	0	(47)	- U	00	0	308,750	
100049399		PHOENIX	AZ		11/20/2020	4.000	133,249	0	(50)		00	0		07/31/2020
100049400 100049401		ATLANTA	GA		11/20/2020	3.500 4.500	98, 194	0	(16)		00	0		07/31/2020
100049401		RAWLINSBLOOMINGTON	WY		11/20/2020 11/20/2020	4.500	141,309 297.232	 N	(92)		0	U		07/31/2020 07/31/2020
100049403		NAPA	CA		11/20/2020	4.000		0	(92)		00	0		07/31/2020
100049404		ROSEDALE	NY		11/20/2020	3.375	435,640	0	(53)	)	00	0	608,000	07/31/2020
100049406		READING	PA	-	11/20/2020	4.250	198,706	0	(54)		0	0		07/31/2020
100049409			GA	-	11/20/2020 11/20/2020	4.625 4.000	149,655 262.063	0	(47)		00	0		07/31/2020
100049415		LEXINGTON	NC		11/20/2020	6.625	99.969	0	(48)		0 0	0		07/31/2020
100049416		VISALIA	CA		11/20/2020	4.000	144,777	0	(28)		00	0	187 , 150	07/31/2020
100049419		FRANKFORT	IL	ļ	11/20/2020	5.000	187,277	0	(91)		00	0		07/31/2020
100049420		MENIFEE	CA	- <b></b>	11/20/2020	4.000 6.375	416,559	0	(149)		0	0		07/31/2020
100049422		OAKTON	WA	·	11/20/2020 11/20/2020	4.625	112,634 278,681	 n	(48)		0	0 n		07/31/2020
100049426		WINFIELD	TN		11/20/2020	4.000	126,656	0	0		0	0		07/31/2020
100049428		GALLATIN	MO		11/20/2020	4.375	57,496	0	(26)		0	0	67,688	07/31/2020
100049431		MIAMI	FL		11/20/2020	4.000	173,656	0	86		0	0	150, 100	
100049441 100049442		SAN BERNARDINO	CA		11/20/2020 11/20/2020	2.000 4.500	146,528 309,145	0	(8)		0	0	232,750	07/31/2020 07/31/2020
100049444		VIRGINIA BEACH	WA	-	11/20/2020	4.000		 0	(100)	/	0	0		07/31/2020
100049447		KISSIMMEE	FL		11/20/2020	5.000	86,370	0	(57)	)	00	0		07/31/2020
100049448		BRONX	NY		11/20/2020	4.000	610,406	0	(156)		0	0		07/31/2020
100049449		OSSINING	NY	-	11/20/2020	5. 125	285,205	0	(124)		0	0		07/31/2020
100049451 100049452		SAN DIEGODEARBORN HEIGHTS	CA	-	11/20/2020	4.375 4.375	308,927 186,418	0	(116)		00	0		07/31/2020
100049456		FONTANA	CA		11/20/2020	3.875	285,913	0	(61)		0 0	0		07/31/2020
100049459		EAST ORANGE	NJ.		11/20/2020	4.000	272,884	0	13		00	0		07/31/2020
100049460		FORT MYERS	FL	-	11/20/2020	5.250	120,428	0	(104)	)	0	0		07/31/2020
100049464		LITTLEROCK	<u>C</u> A		11/20/2020	4.250	135,872	0			0	0		07/31/2020
100049465 100049466		SAINT CLOUD	ΓL		11/20/2020 11/20/2020	2.000 6.750	186,860 136,782		(9)		0	u		07/31/2020 07/31/2020
100049467		MASSAPEQUA	NY		11/20/2020	4.500	290, 155	0	(108)		0 0	0		07/31/2020
100049469		ZIRCONIA	NC		11/20/2020	3.250	134,275	0	0		00	0	205,675	07/31/2020
100049470		SAINT PETERSBURG	FL		11/20/2020	5.000	110,304	0	(52)		00	0	201,400	07/31/2020
100049471		NORTH TONAWANDA	NY	- <b>-</b>	11/20/2020	8.000	85,721	0	(121)		00	0		07/31/2020
100049478		SCHENECTADY	NYKS	·	11/20/2020	4.625 4.375	132,283	 n	(45)		0	0 n		07/31/2020
100049483			CA.		11/20/2020	4.000		0	(94)		0	0		07/31/2020
100049486		RICHMOND	VA		11/20/2020	4.000	119,017	0	(69)	)	0	0	154,850	07/31/2020
100049493		FRESNO	CA	ļ	11/20/2020	4.750	262,447	0	(110)		0	0		07/31/2020
100049494 100049497		HAVERHILL BROWNSVILLE	MA	·	11/20/2020 11/20/2020	4.375 7.875	250,462 102,113	0	(87)		0	0	270,750 273,405	
100049497		FOREST GROVE	0R	· · · · · · · · · · · · · · · · · · ·	11/20/2020	4.250	154,601		(45)		0 0			07/31/2020
100049504		WARRENTON	VA		11/20/2020	5.000	224,282	0	(138)		00	0	323,000	07/31/2020
100049506		BATON ROUGE	LA		11/20/2020	6.250	118,804	0	(87)		0	0		07/31/2020
100049508		LONGS	SC		11/20/2020	4.500	124,668	ō	(52)		0	0		07/31/2020
100049510 100049511		CORNELIUS	UH	· · · · · · · · · · · · · · · · · · ·	11/20/2020 11/20/2020	4.375 4.875	180 , 127 199 , 439	0 ^	(86)		0	0 n		07/31/2020 07/31/2020
100049512		MENIFEE	CA	<u> </u>	11/20/2020	4.875	276,685		(106)		ō [	o		07/31/2020
100049516		ORANGE	CA.		11/20/2020	5.000	290,758	0	(131)	)	00	0	432,250	07/31/2020
100049520		BURTONSVILLE	MD		11/20/2020	3.375	382,681	0	(67)		00	0		07/31/2020
100049523		GREENBRIER	AR	-	11/20/2020	6.375	153,079		(55)		0	ļ0		07/31/2020
100049524 100049528		BRENTWOODGREENSBORO	NC	<del> </del>	11/20/2020 11/20/2020	3.500 3.375	283,798 213,802	0 ^	(34)			0 n		07/31/2020
100049529			MD.		11/20/2020	4.000	224,924	0	(84)		0	0		07/31/2020
100049532		PORT ISABEL	TX.		11/20/2020	6. 125	110,850	0	(69)	)	00	0	148,200	07/31/2020
100049533		FEDERAL WAY	WA		11/20/2020	4.625	193,851	0	(52)		0	0		07/31/2020
100049537 100049541		HOL I DAY	PL	- <b></b>	11/20/2020 11/20/2020	4.500 4.000	41,032 60.346	0	(160)		0	0		07/30/2020
100049541		NAINUVER	ra		11/20/2020	4.000		0	(32)	J	.00	0	126,350	0//31/2020

1	2	T 1	Location	5now	ng Ali Mortg	age Loans Own	NED December 31	i oi Current Yea		ook Value/Recorde	nd Invoctment		14	15
	2	3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10  Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code		State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100049542 100049544		KISSIMMEE	FL		11/20/2020	4.370	152,483 265,459	0	0	0	0	0		07/31/2020
100049545		OCEANSIDE		·····	11/20/2020 11/20/2020	4.000 4.000	358.852	 0	(115)		0	0		07/31/2020
100049549		WASHINGTON	DC		11/20/2020	4.625	208,333	 0	(79)		0	0		07/31/2020
100049554		BLUFFTON	SC		11/20/2020	4.000	145,603	0	(140)		0	0		07/31/2020
100049555		BLOOMINGDALE	IL		11/20/2020	5.000		0	(123)	0	0	0		07/31/2020
100049558		PHOENIX	AZ		11/20/2020	4.500	175,574	0	(40)		0	0		07/31/2020
100049559		MORENO VALLEY	CA		11/20/2020	4.250	254,582	0	(81)		0	0		07/31/2020
100049563		CITRUS HEIGHTS	CA		11/20/2020	4.500	412,431	0	(166)		0	0		07/31/2020
100049564 100049567		HILLSBOROPOMONA	OR	·····	11/20/2020	4.875		0	(135)		0	0	513,000	
100049572		JUPITER	FL	·····	11/20/2020	4.000 .4.500		ں۔۔۔۔۔۔ ۱	(43)		0	0	408,500	07/31/2020 07/31/2020
100049573		MIRA LOMA	CA		11/20/2020	4. 125		 N	(57)		n	n		07/31/2020
100049575		DOWNEY	CA		11/20/2020	4.000	430,844	0	(172)	0	0	0		07/31/2020
100049580		HUNTINGTON PARK	CA	<u>.</u>	11/20/2020	5.000	319,415	0	(138)		0	0		07/31/2020
100049587		_ MIAMI	FL		11/20/2020	4.000	78,485	0	(41)		0	0		07/31/2020
100049589		COACHELLA	CA		11/20/2020	4.250	203,878	0	(69)		00	0		07/31/2020
100049591		- GROSSE POINTE	MI	<del>-</del>	11/20/2020	4.000	204,783	0	(83)		<u></u>	0		07/31/2020
100049592 100049594		LYNCHBURG	VA	·····	11/20/2020	6.000 4.000	82,770 	0	(72)		0	0		07/31/2020
100049596		GALLOWAY	N.I	· · · · · · · · · · · · · · · · · · ·	11/20/2020 11/20/2020	4.750		ں <u></u> ں ۱	(29)		0	0		07/31/2020 07/31/2020
100049590		GLENDALE	CA		11/20/2020	4.375		٥	(82)		0	0		07/31/2020
100049612		TEMPLE HILLS	MD		11/20/2020	3.500	105,938	00	(12)		0	0		07/31/2020
100049613		LOS ANGELES	CA.		11/20/2020	4.250	221,818	0	(60)		0	0		07/31/2020
100049615		BAKERSFIELD	CA		11/20/2020	3.500	74,349	0	(12)	0	0	0		07/31/2020
100049617		MARYSVILLE	CA		11/20/2020	4.250	208,885	0	(84)		0	0		07/31/2020
100049618		BUENA PARK	CA		11/20/2020	3.875	374,788	0	(62)		0	0		07/31/2020
100049619		. WOODBURY	NY	· · · · · · · · · · · · · · · · · · ·	11/20/2020	4.000	333,629	0	(115)		0	0		07/31/2020
100049623 100049626		SULTAN	WA		11/20/2020	4.000	179,643	0	(31)		0	0		07/31/2020
100049628		EL MONTE	CA		11/20/2020	3.375 2.000	228,380 231,100	۷ ۱	(25)	LU	0	0		07/31/2020
100049629		BUDD LAKE	N.I	<del>-</del>	11/20/2020	4.500	223,932	0	(109)		0	0		07/31/2020
100049631		CENTRAL POINT	OR.	•	11/20/2020	4.000	191,661	0	(187)	0	0	0		07/31/2020
100049635		WINFIELD	WV		11/20/2020	4.000	110,808	0	(37)	0	0	0		07/31/2020
100049637		SOUTHAMPTON	PA		11/20/2020	4.000	318,815	0	(114)	0	0	0	427,500	07/31/2020
100049638		CHICAGO	IL		11/20/2020	4.000	276,367	0	0	0	0	0		07/31/2020
100049639		CORONA	CA		11/20/2020	4.375	316,358	0	(171)		0	0		07/31/2020
100049642		- ALLEN PARK	MI		11/20/2020	5.250	113,357	0	(81)		0	0		07/31/2020
100049645 100049647		TYRONE	UA	·	11/20/2020	4.250 4.250		 n	(93)		0	L0		07/31/2020
100049647		TUCSON	AZ		11/20/2020	6.000	80,581		(67)		n	n		07/31/2020
100049654		SAN ANTONIO	TX		11/20/2020	4.625	85.686		(30)		n	n		07/31/2020
100049656		BROOKLYN	NY		11/20/2020	4.000		0	(161)		0	0		07/31/2020
100049659		FISHERS	IN		11/20/2020	4.625	282,421	0	(125)		0	0	627,000	07/31/2020
100049661		TAMPA	FL		11/20/2020	4.000	152,491	0	32		0	0		07/31/2020
100049665		HARVEY			11/20/2020	4.000	68,798	0	60		·  0	0		07/31/2020
100049667		AUGUSTA	GA		11/20/2020	3.500	55, 150	0	(4)			0		07/31/2020
100049668 100049669		SUTTER	CA	·····	11/20/2020 11/20/2020	4.000 4.875	118,563 56,276	0 n	(22)	l0	0	0		07/31/2020
100049672		OPA LOCKA	FI		11/20/2020	4.000		 N	(39)		n	n		07/31/2020
100049673		MIAMI	FL	t	11/20/2020	5.000	264.516		(135)		n	n		07/31/2020
100049674		SHANNON	NC		11/20/2020	6.625	92,840	0	(101)	0	0	0		07/31/2020
100049678		LINCOLN	CA		11/20/2020	4.375	252, 196	0	0	0	0	0	410,400	07/31/2020
100049681		ORLANDO	FL		11/20/2020	5.000	312,213	0	(380)	0	0	0	408,500	07/31/2020
100049682		STRATFORD	CT		11/20/2020	6.375	99,319	0	(72)		00	0		07/31/2020
100049686		MAKAWAO	HI		11/20/2020	4.000	553,627	0	(165)		0	0		07/31/2020
100049687		GRAHAM	WA	· · · · · · · · · · · · · · · · · · ·	11/20/2020	4.625	252,609	ō	(100)			0		07/31/2020
100049688		CLINTON	CT		11/20/2020	3.875	147,663	0	(25)		0	0		07/31/2020
100049689		RIALTO	ΓL		11/20/2020 11/20/2020	4.250 4.375	99,910 250,222	U ۱	(34)		u	U		07/31/2020
100049692		MORENO VALLEY	CA CA		11/20/2020	4.500	242,077	 N	(107)		n	n		07/31/2020

						age Loans OWI	NED December 3	1 of Current Yea						
1	2	Loca	tion	5	6	7	8			ook Value/Recorde			14	15
		3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10  Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100049693		LOS ANGELES	CA		11/20/2020	4.625	403,691	0	(138)	0	0	0	551,000	07/31/2020
100049704		SACRAMENTO	CA		11/20/2020	5.375	144,558	0	(39)	00	0	0	284,050	
100049705 100049711		BROOKLYNCHARLOTTE	NY	· · · · · · · · · · · · · · · · · · ·	11/20/2020	3.750 3.000	473,795 152,285		(90)	0	0			07/31/2020
100049711		GARDEN GROVE	CA		11/20/2020	3.500	383,954		)(79)		0			07/31/2020
100049717	-	PARKER	AZ	-	11/20/2020	5.250	251,902	0	(157)	0	0	(		07/31/2020
100049718		MONTEREY PARK	CA		11/20/2020	4.625	453,840		(146)	0	0			07/31/2020
100049719		CHICAGO	IL		11/20/2020	4.000	173,214	0	58	0	0	0		07/31/2020
100049723		QUEENS VILLAGE	NY	-	11/20/2020	5.000	390,026	0	0	0	0		622,250	
100049725 100049735		HENDERSON	NV		11/20/2020	4.000		0	(74)		0		449,350	07/31/2020
100049735		CHICAGO	II	·	11/20/2020	3.375 2.000	231,717		)(45) )115	u	0		451,250 337,250	07/31/2020
100049741		LOS ANGELES	CA		11/20/2020	5.000	309.133		(82)	0	0		456,000	07/31/2020
100049745		WINTER PARK	FL		11/20/2020	5.000	153,607		(47)	0	0			07/31/2020
100049749		RICHMOND	CA		11/20/2020	4.000	309,922	0	(102)	0	0	0	465,500	07/31/2020
100049750	-	TAMPA	FL		11/20/2020	3.375	110,355	0	(29)		0	0		07/31/2020
100049751		NASHUA	NH		11/20/2020	4.000	210,796	0	(79)		0	ļ		07/31/2020
100049753 100049754		BAKERSFIELDLONG BEACH	CA		11/20/2020	6.500 3.375	97,233 95,581		)(97) )(11)		0			07/31/2020
100049756	-	SACRAMENTO	CA CA		11/20/2020	4. 125	204,207		(39)		0		299,250	
100049757		POMONA	CA		11/20/2020	5.375	315,719		(98)		0			07/31/2020
100049759		INGLEWOOD	CA		11/20/2020	4.250			(81)	0	0			07/31/2020
100049760		DEERFIELD BEACH	FL		11/20/2020	4.625	237,544	0	(91)	0	0	0		07/31/2020
100049762	-	RICHMOND	VA		11/20/2020	6.750	90 , 126	0	(193)	0	0			07/31/2020
100049763		TACOMA	. WA	-	11/20/2020	4.375	107,302	0	(47)	0	0			07/31/2020
100049764	-	WATSONVILLEMINNEAPOLIS	CA	-	11/20/2020	4.000 5.000	417 , 137 187 , 477		)(149) )(62)		0			07/31/2020
100049765	-	POMPANO BEACH	FI		11/20/2020	2.000	161,351		)	0	0			07/31/2020
100049769	-	WHITTIER	CA		11/20/2020	3.375	344,343	0	(32)	0	0		617,500	
100049771		DES MOINES	WA		11/20/2020	3.500	278,334	0	)(64)		0		420,850	07/31/2020
100049774		STATEN ISLAND	NY		11/20/2020	5. 125	271,394	0	(80)	0	0	0	399,000	
100049775		PAIA	HI	· · · · · · · · · · · · · · · · · · ·	11/20/2020	4.625	511,822	0	0	0	0		669,750	
100049780		SILVER SPRINGCHICAGO	MD	-	11/20/2020	4.375 3.375	424,931 213,903	0	(110)	0	0		460,750	07/31/2020
100049788		FREELAND	WA	-	11/20/2020	4.000	213,903		(30)	0	0			07/31/2020
100049793	-	LAS VEGAS	NV		11/20/2020	4.875	159,492		(177)	0	0	(		07/31/2020
100049795		LAWRENCEVILLE	GA		11/20/2020	2.000	178,253	0	9	0	0			07/31/2020
100049799		GRAYSLAKE	IL		11/20/2020	3.875	122,721	0	(37)	0	0			07/31/2020
100049802		CUTLER BAY	FL	<b>-</b>	11/20/2020	5.375	205,799	o	(86)	0	0	ļ	356,250	
100049803 100049806		WATERBURY BROOKLYN	CT	·	11/20/2020	3.500 3.500	203,605 399,763	0	)45 ) (46)	0	0	ļ	199,500	
100049806	-	STATEN ISLAND	NYNV	- <del> </del>	11/20/2020	4.000	399, 763		(46)	u	u			07/31/2020
100049808	-	EDGEWOOD	MD.	·	11/20/2020	4.375	197,916		)(63) ) (44)	 0	0			07/31/2020
100049815		KENT	WA.		11/20/2020	4.000	330,843	0	0	0	0			07/31/2020
100049818		SMYRNA	DE		11/20/2020	4.000	220 , 155	0	(38)	0	0		294,500	07/31/2020
100049820	-	MIAMI	FL	<b></b>	11/20/2020	4. 125	144,358	0	(39)	0	0	ļ0		07/31/2020
100049827	-	OCALAMARICOPA	FL	-	11/20/2020	4.000	212, 193	رِ	(37)	0	ļō	ļ		07/31/2020
100049828 100049832		PHILADELPHIA	PA		11/20/2020	4.000 7.375	147,638		)(58) )(197)	0	0		261,250 193,800	07/31/2020
100049834		KANSAS CITY	MO		11/20/2020	4. 125	56, 103		(31)	 N	0 n		147,250	
100049837		EDMONDS	WA		11/20/2020	4.375	293.479		)(67)	0	0		422,750	
100049839		LOS ANGELES	CA.		11/20/2020	4.625	263, 118	0	(49)	0	0		641,250	
100049840		OAKLAND	CA		11/20/2020	4.000	315,419	0	0	0	0		560,500	07/30/2020
100049843	-	LYNWOOD	CA		11/20/2020	3.000	177, 115	0	1	0	0	0		07/31/2020
100049846	-	SALINAS	CA		11/20/2020	4.250	353,027	0	(93)	00	ļ0	ļ		07/31/2020
100049848	-	LAWRENCESAINT LOUIS	KS	·	11/20/2020	5.750 6.375	99,024 103,851	0	)(52) )(44)		0			07/31/2020
100049852	-	MOXEE	. MO	·	11/20/2020	4.000	130,728		)(44) )(63)		n		229,900	
100049855		OCEANSIDE	CA.	<u> </u>	11/20/2020	4.500	476,286		)(149)		n		560,500	
100049857		LA HABRA	CA.		11/20/2020	4.250	287,051	0	)(119)		0		489,250	
100049859		SPRINGVILLE	AL		11/20/2020	4.250	96,056		(23)	0	0		152,000	07/31/2020

						age Loans OW	NED December 31	1 of Current Yea						
1	2	Loca	tion	5	6	7	8			ook Value/Recorde			14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100049861		MESA	AZ		11/20/2020	5.000	147,244		(77)		0	0	236,550	
100049864		GLEN BURNIE	MD		11/20/2020	4.000	225 , 138	0	0(83)		0	0		07/31/2020
100049866		LYNNWOOD	WA		11/20/2020	4.000	256,482		(100)		0  0	0		07/31/2020
100049867		MA I TLAND	FL		11/20/2020	5.000	143,096	ا	)(94) )(187)		0	0		07/31/2020
100049872		BELLEVUE	III		11/20/2020	4.875 4.000	437,627 397,378	ا	)(187). )(87).		n	 N		07/31/2020
100049873		LOS ANGELES	CA		11/20/2020	3.375	313,759		(46)		0	00		07/31/2020
100049874		CHATSWORTH	CA.		11/20/2020	4.000	382, 190		(85)		0	0		07/31/2020
100049876		OXNARD	CA		11/20/2020	4.500	446,207		(82)		0	0		07/31/2020
100049877		MARGATE	FL		11/20/2020	4.000	193,701		)(56)		0	0	361,000	07/31/2020
100049879		NORFOLK	VA		11/20/2020	4.625	339,457		(120)		0  0	0		07/31/2020
100049881		PALM COAST	FL		11/20/2020 11/20/2020	4.000 4.000	165,649 198.130		)(81) )(84)		v  0	0		07/31/2020 07/31/2020
100049884	-	KERNERSVILLE	NC:	-	11/20/2020	4.000	122,227	ا ۲	)(84). )(37).		n	 n		07/31/2020
100049885		NORTHVALE	NJ		11/20/2020	4.000		٠	)(37) )(135)		o	 0		07/31/2020
100049886		INGLEWOOD	CA.		11/20/2020	4.500	402,747		(160)		0 [0	0		07/31/2020
100049889		PACOIMA	CA	ļ	11/20/2020	4.000	292,391		(89)		0  0	0	541,500	07/31/2020
100049890		PORTLAND	0R		11/20/2020	4.500	164,823	0	(43)		00	0	311,600	
100049895		DES PLAINES	IL		11/20/2020	3.375	204,531		(25)		00	0	256,500	
100049896		CHICAGO	IL.		11/20/2020	4.000	288,333		(108)		0	0		07/31/2020
100049897		NORTHAMPTON	PA		11/20/2020 11/20/2020	4.250 4.625	170,906 262.455	ا	)(109)		0	٥٠		07/31/2020 07/31/2020
100049900		SEATTLE	WA		11/20/2020	4.500	345,621	ىـــــــــــــــــــــــــــــــــــــ	(85)		n			07/31/2020
100049901		KENT	WA		11/20/2020	4.500	312,238		(119)		0	0		07/31/2020
100049905		CROSSVILLE	AL		11/20/2020	4.750	41,796		(24)		0	0		07/31/2020
100049906		CHINO VALLEY	AZ		11/20/2020	4.000	254,696		(41)		0	0	376,200	07/31/2020
100049908		FORKED RIVER	NJ.		11/20/2020	4.625	169,935	0	0  0		0	0		07/31/2020
100049909		MARENGO	L		11/20/2020	3.000	74,584		)  2		0  0	0		07/31/2020
100049911		RANCHO MIRAGE	CA.		11/20/2020	4.375 4.500	344,064 273,295	ا	(135)		0	0		07/31/2020
100049915		TOWSON	I VA.		11/20/2020	4.000	335,456	ا	)(96) )(62)		D	 0		07/31/2020
100049916		CHICAGO	IL		11/20/2020	4.000	267,294		(75)		0	00		07/31/2020
100049919		POMPANO BEACH	FL		11/20/2020	4.875	220,288		166		0	0		07/31/2020
100049921		SPRINGFIELD GARDENS	NY		11/20/2020	3.500	423,655	0	(67)		0	0	565,250	07/31/2020
100049923		KATHLEEN	FL		11/20/2020	4.000	175, 181		70)		0	0		07/31/2020
100049926	-	SMITHTOWN	NY		11/20/2020	6.625	251, 186		(93)		0  0	0		07/31/2020
100049927		RESEDAAKRON	CA	·	11/20/2020	4.625 4.500	249,776 68.603	ا	)(72) )(5)		0	u		07/31/2020 07/31/2020
100049934		MANTECA	UT		11/20/2020	3.500		ا	)(29)		n	 N		07/31/2020
100049937		RIVERSIDE	CA		11/20/2020	4.000	190,256		(70)		0	0		07/31/2020
100049938		FAYETTEVILLE	GA.		11/20/2020	4.000	213,439		(53)		0	0		07/31/2020
100049939		MARIETTA	SC	ļ	11/20/2020	4.625	239,756	0	(65)		0  0	0	228,000	07/31/2020
100049940	-	GLEN BURNIE	MD		11/20/2020	3.250	177,924		0  0		0  0	0		07/31/2020
100049943		CARSON	UA		11/20/2020	5.000	352, 151		(62)		0	0		07/31/2020
100049945 100049948		HARWOOD HEIGHTS	MU		11/20/2020 11/20/2020	4.625 5.000	354, 126 387, 787	ال	)(138) )(138)		ا ا			07/31/2020 07/31/2020
100049952	-	MILWAUKEE	WI	-	11/20/2020	4.000	106,638	٠	)(138) )(20)		n	 n		07/31/2020
100049955		GAITHERSBURG	MD.		11/20/2020	4.500	159,287		(59)		0	0		07/31/2020
100049956		MIAMI	FL		11/20/2020	4.000	177,057		(72)		00	0		07/31/2020
100049964		OCHLOCKNEE	GA		11/20/2020	4.000	166,479		(72)		0  0	0		07/31/2020
100049969	-	KEWASKUM	WI	-	11/20/2020	4.875	140,590		(37)		0  0	0		07/31/2020
100049970		GRAND JUNCTION	CO		11/20/2020	4.625	115,072		(35)		0	ō		07/31/2020
100049971 100049973		LAKE WALES	PL		11/20/2020 11/20/2020	6.875 5.500	315,235 177,256		)(96) ) (99)		u  0	0		07/31/2020 07/31/2020
100049974	-	RIVERSIDE	CA		11/20/2020	5.875	175,634	ا ۲	)(99) )(64)		n	u n		07/31/2020
100049975		CORTLANDT MANOR	NY		11/20/2020	4.000	175,535		(58)		0 [0			07/31/2020
100049977		WESTCHESTER	IL		11/20/2020	4.000			(50)		0	0		07/31/2020
100049980		PEARL CITY	HI		11/20/2020	4.000	146,083		(55)		0	0	266,000	07/31/2020
100049981		JEFFERSON	MA	ļ	11/20/2020	3.250	252,462	0			0  0	0		07/31/2020
100049984		GLENDALE	AZ		11/20/2020	5.875	135,742		(55)		0  0	<u>0</u>		07/31/2020
100049986		BROADVIEW	IL		11/20/2020	5.375	129,620	(	)(77)		v <u> </u> 0	<u>0</u>	161,500	07/31/2020

				Show	ing All Mortg	age Loans OWI	NED December 3	31 of Current Yea	ar					
1	2	Loca	tion	5	6	7	8			Book Value/Recorde	d Investment		14	15
		3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10  Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100049988		BERWYN	IL	. ,,,,,,	11/20/2020	4.000	192,244	(200/0430)	0(51)		0	2001. Value		07/31/2020
100049990		SPRING VALLEY	NY		11/20/2020	4. 125	210,983	0	0(56)		0	0	399,000	07/31/2020
100049991		NEWBERRY	SC		11/20/2020	4.875	220,227	0	0(64)		0	0		07/31/2020
100049993		SICKLERVILLE	NJ		11/20/2020	4.875	124,566	0	0(44)		0	L0		07/31/2020
100049996		HICKORY	NE	-	11/20/2020	3.500 4.500	246,535 73,429	٠	0(20) 0(34)		0			07/31/2020
100050007		CHICAGO	IL.		11/20/2020	2.000	144,823	0	51		.0	0		07/31/2020
100050015		BUFFALO GROVE	IL		11/20/2020	5. 125	103,460	0	0(204)		0	0	175,750	07/31/2020
100050018	-	NUNN	00	-	11/20/2020	4.750	85,636	0	0(25)		0	0	247,000	
100050020 100050021		QUEENS VILLAGENEW YORK	NY		11/20/2020 11/20/2020	5.000 4.375	169,510 338,585	0	0(92)	)0	0	0		07/31/2020
100050021		HAVERHILL	MA		11/20/2020	4.625	167,504		0 (39)	) 0	0		241,300	
100050024		GRAND TERRACE	CA		11/20/2020	4.000	276,975	0	0(57)		0	0	384,750	
100050025		COLLEGEVILLE	PA	-	11/20/2020	3.875	237,972	0	00	0	0	0		07/31/2020
100050028 100050030		SAINT STEPHEN	MN		11/20/2020	4.500 4.125	162, 158 55, 753	0	0(40) 0(13)		0	0		07/31/2020
100050030		SPOTSYLVANIA	VA		11/20/2020 11/20/2020	3.625			0(34)		0			07/31/2020
100050042		MINNEAPOLIS	MN		11/20/2020	4.250	95,645	0	0	0	0	0		07/31/2020
100050047		MOUNT MORRIS	MI		11/20/2020	4.000	78,447	0	010		0	0	72,110	07/31/2020
100050050		WASHINGTON	DC	· · · · · · · · · · · · · · · · · · ·	11/20/2020	3.625	145, 162	0	0(32)		0	0		07/31/2020
100050052 100050059		PERRYSBURGSKOK I E	OH	-	11/20/2020 11/20/2020	4.250 4.125	81,355 310.461		0(19) 0(82)		0			07/31/2020
100050060		SAINT CLAIR SHORES	MI	-	11/20/2020	4. 125			0(23)		0			07/31/2020
100050062		MODESTO	CA.		11/20/2020	4.625		0	0(85)		0	0		07/31/2020
100050063		COWPENS	SC		11/20/2020	4.500	153,280	0	0 (63)		0	0		07/31/2020
100050066	-	TEMPLE HILLS	MD	-	11/20/2020	4.750	179,623	0	0(42)		0	0		07/31/2020
100050068 100050069		TUCSONCHATHAM	AZ		11/20/2020 11/20/2020	4.990 5.625	115,421 189,175		0(57) 0(79)		0			07/31/2020
100050070		BLOOMINGTON	CA.		11/20/2020	4.625	166,944		0(43)		0		346,750	
100050072		CHARLOTTE	NC.		11/20/2020	4.000	81,706	0	0(17)		0	0	137,750	
100050082		OZARK	AR		11/20/2020	4.625	93,502	0	0(42)		0	0	129,200	
100050083 100050097		ORGAN CROFTON	NMMD		11/20/2020 11/20/2020	5.000 4.875	78,376 184,433	0	0(48) 0(71)		0	0	114,000	
100050102		TRENTON	MI		11/20/2020	5.000			0(71)		0			07/31/2020
100050112		NILES	0H		11/20/2020	7.875	77,060	0	0(124)		0	0		07/31/2020
100050113		CHICAGO	IL		11/20/2020	2.000	175,380	0	0117		0	0	321, 100	07/31/2020
100050119		SCOTTSDALE	AZ	-	11/20/2020	6.875	106,819	0	0(76)		0	0		07/31/2020
100050124 100050125		PLAINFIELD	IL	-	11/20/2020	6.000 7.625	90,746 68,496		0(63) 0(48)		0		76 712	07/31/2020
100050126		YORK	PA.		11/20/2020	7.500			0(48)		0	0		07/31/2020
100050128		ZEBULON	NC.		11/20/2020	8.000	84,725	0	0 (172)	)0	0	0	138,700	07/31/2020
100050132		GLOSTER	LA	ļ	11/20/2020	7.750	58,397	0	0(111)		0	0		07/31/2020
100050133 100050134	-	STILWELLLAS VEGAS	NV	·	11/20/2020	7.500 7.500	79,898 297,105	0	0(50) 0(31)			ļū		07/31/2020
100050134		GEORGETOWN	NVSC	·	11/20/2020	3.500	297, 105		0(31) 0(12)		0 n	L		07/31/2020
100050140		KEWAUNEE	WI		11/20/2020	6.875	121,882	0	0(45)		0	0		07/31/2020
100050144		BURGETTSTOWN	PA		11/20/2020	6.750	46,372	0	0(68)		0	0	142,500	07/31/2020
100050147		BELLA VISTA	AR		11/20/2020	5.625	88,792	0	0(33)		0	0	187 , 150	
100050149 100050150		MATTESONGREENCASTLE	PA		11/20/2020 11/20/2020	4.625 7.000	260,549 161,692		0(69) 0(86)		0		244, 150 213, 750	
100050154		MACON	GA	-	11/20/2020	7.625	100,420		0(132)		0		152,000	
100050157		HOLLYWOOD	FL		11/20/2020	5. 125	111,549		0(51)		0		232,750	
100050158		PEMBROKE	MA		11/20/2020	3.000	305,475	0	00	0	0		513,000	07/31/2020
100050159	-	SAN ANTONIO	TX		11/20/2020	6.750	118,581	0	0(37)		0	ļū		07/31/2020
100050162	-	GREENVILLENEWARK	NC	-	11/20/2020 11/20/2020	6.625 2.000	55,740 564.249	0	0(65) 031		0	ļ0		07/31/2020
100050167		GREER	SC.		11/20/2020	6.625	72,547		0 (80)		0			07/31/2020
100050168		HAMILTON	OH		11/20/2020	6.655	61,211	0	0(73)		0	0		07/31/2020
100050170		CLEVELAND	OH		11/20/2020	3.500	133, 112	0	027	0	0	0	109,250	
100050171 100050172	-	AUSTIN BLOUNTSTOWN	IN	·	11/20/2020	7.125	60,993 90,977	0	00 0 (14)	J0		ļ0		07/31/2020
1000001/2		I DLUUNI 3 I UNIN	IFL	.L	<b></b>   1/20/2020	3.500	90,977 [		υ L( 14)	/L	L0	LU	, L133,000 [	07/31/2020

				Showi	ng All Mortg	age Loans OWN	IED December 3	1 of Current Yea	ar					
1	2	Locat	ion	5	6	7	8			Book Value/Recorde		T.	14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's		T		Date of
							Investment	Unrealized		Other-Than-	0 " " 1	Total Foreign		Last
				l	Б.	D	Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
	0 1	0.11	2	Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100050173 100050174		OAKLYNOMAHA	NJ		11/20/2020 11/20/2020	6.053 7.375	104,448	0	(36		0	0	85,738	07/31/2020
100050174		MIAMI	NEFI		11/20/2020	4.000	148, 131	0	(89		0	0	204.250	
100050179		MIAMI	FL		11/20/2020	4.875	202,640	0	(103		00	0	397, 100	
100050180		WEST MILFORD	NJ		11/20/2020	4.125	191,010	0	(56		00	0	304,000	
100050181		SUMTER	SC		11/20/2020	6.000	107,006	0	(134		00	0	350,550	
100050182 100050185		MIAMI NEWTON	FL		11/20/2020 11/20/2020	3.625 6.125	79,657 35,109	0	(25		00	0	256,500 110,200	
100050193		MIAMI	NO		11/20/2020	5.000	148,230	 N	(99		0	0 N	228,000	
100050196		HAZLET	NJ.		11/20/2020	5.250	212.670	0	(79		00	0		
100050199		HOLLYWOOD	FL		11/20/2020	4.375	256,486	0	(49		0	0		07/31/2020
100050203		GREER	SC		11/20/2020	6.625	82,881	0	(102		00	0		07/31/2020
100050205		CALDWELL	ID		11/20/2020	4.000	84,511	0	(29		00	0	190,000	
100050208 100050213		BROOKLYN	CA CA		11/20/2020	2.750 4.625	270, 177 151,680	 n	16		0  0 n	0 n	542,450 229,900	
100050215		MIAMI	FL		11/20/2020	4.125		0	(41		ō [o	0	280,250	
100050217		PENDLETON	IN		11/20/2020	4.000	155,349	0	(40		00	0	223,250	
100050219		SPANAWAY	WA		11/20/2020	4.625	150,044	0	(54		00	0	318,250	07/31/2020
100050222		PERRIS	CA		11/20/2020	3.500	177,725	0	285		00	0	350,550	
100050225 100050231		BELVIDEREHIALEAH	IL		11/20/2020 11/20/2020	4.375 4.000	102, 138 235, 868	 N	(41		U	u	185,250 318,250	
100050232		MOUNT VERNON	0H		11/20/2020	6.920	85,551	 0	(02	/	0	0	77,615	
100050233		PHOENIX	AZ		11/20/2020	7.950	153,303	0	(187	)	0	0	223,250	
100050238		GRAHAM	NC		11/20/2020	5.000	99,552	0	(94		00	0	114,000	
100050243		MODESTO	CA		11/20/2020	4.000	211,576	0	(79		00	0		07/31/2020
100050244		ANTIOCH	TN		11/20/2020	4.000	89,575	0	(34		00	0		07/31/2020
100050245 100050248		DENVER	PA		11/20/2020 11/20/2020	4.250 4.750	194,760 180,576		(46		0	0	218,500 397,100	
100050250		ADA IRVILLE	KY		11/20/2020	7.250	67,524	0	(95		0 0	0	104,500	
100050259		NEWARK	NJ.		11/20/2020	4.000		0	(141		0	0	546,250	
100050260		WASHINGTON	DC		11/20/2020	3.500	305,623	0	( 178		00	0	446,500	
100050264		OAKLANDAURORA	TN		11/20/2020	4.125	148,764	0	(54		00	0	188, 100	
100050267 100050268		BROWNWOOD	TV		11/20/2020 11/20/2020	4.875 8.375	141,891 82,029	U0	(160		00	0		07/31/2020
100050272		EAST STROUDSBURG	PA		11/20/2020	6.800	136,257	 N	(124		0	0 N		07/31/2020
100050275		CONYERS	GA		11/20/2020	3.375	210,953	0	(25		00	0	223,250	
100050278		SAN BERNARDINO	CA		11/20/2020	4.500	146,669	0	(52	)	00	0	242,250	
100050279		ALBUQUERQUE	NML		11/20/2020	8.500	127,584	0	(375		0	0	209,000	
100050281		LONG BEACH	CA		11/20/2020	5. 125	268,562	0	(111		00	0	456,000	
100050289 100050290	-	POMPANO BEACH	FLSC		11/20/2020 11/20/2020	4.000 6.623	263,989 54,461	0 n	(113	)	n  0	0 n	337,250 153,805	
100050290		MEMPHIS	TN		11/20/2020	10.075		0	(143	)	ŏ [n	n	66.785	
100050297		PARAMOUNT	CA		11/20/2020	3.375	191,734	0	(39		0	0	299,250	07/31/2020
100050299		SPOKANE	WA		11/20/2020	4.875	110,459	0	(57	)	00	0	175,750	07/30/2020
100050300	-	BILLERICA	MA		11/20/2020	4.125	354,086	0	(92		0 hō	0	418,000	
100050301	-	DOVERHOLLYWOOD	UE	<b> </b>	11/20/2020 11/20/2020	4.500 4.625	87,031 264,785	0	(39		0	0	147,250	07/31/2020
100050305	-	BROOKLYN	NY		11/20/2020	4.000		 N	(1		0	n		07/31/2020
100050315		TEMPLE HILLS	MD		11/20/2020	5.250	146, 193	0	(70		0	0	209,000	
100050316		NEW ORLEANS	LA	ļ	11/20/2020	4.250	187, 121	0	(46	)	00	0	394,250	07/31/2020
100050317	-	KURTISTOWN	HI	ļ	11/20/2020	4.375	223, 124	0	(48	)	00	0	318,250	
100050318	-	WOODRIDGE	IL		11/20/2020	4.250	179,360	0	0		00	0	225, 150	
100050319 100050320		TAMPA	FL		11/20/2020 11/20/2020	7.275 5.875	121,011 180,098	0 n	0	\	n  0	0	189,050 304,000	
100050322		TEMPE	AZ		11/20/2020	4.000	158,908	 N	62		0	n		
100050324		FORT WALTON BEACH	FL		11/20/2020	4.625	145,536	0	(40		0	0		07/31/2020
100050326		DAYTON	NV		11/20/2020	6.875	117,532	0	(39	)	00	0	242,250	07/31/2020
100050328	-	JACKSONVILLE	FL	ļ	11/20/2020	4.500	195,305	0	(56		0  0	0	237,500	
100050333	-	GASTONIA	NC	ļ	11/20/2020	4.000	123,576	0	(34		00	<u>0</u>	159,600	
100050335		BELLEVUEOPA LOCKA	NE		11/20/2020	6.750 3.875	116,066 116.323	0	(60		v  0	0		07/31/2020
100000000		UT A LUUNA	1 L		1 1/20/2020	3.8/5	110,323	0	(31	/	v <sub> </sub> 0	LU	174,800	01/31/2020

# **SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

				Show	ing All Mortg	age Loans OWN	NED December 3	31 of Current Yea	ar					
1	2	Loca	tion	5	6	7	8		Change in E	Book Value/Recorde	d Investment		14	15
		3	4	1			Book	9	10	11	12	13	7	
		_	·				Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100050341	Oude	PORTERVILLE	State	Туре	11/20/2020	3.625	288,787	(Decrease)	Accretion (63	Ü	and Other	DOOK Value	380,000	
100050341		MENIFEE	CA		11/20/2020	4. 125	394,202		(107		0		418,000	
100050345		PEABODY	MA		11/20/2020	10.275	443.099	0	(296		0		532.000	
100050347		SICKLERVILLE	NJ		11/20/2020	4.000	158,893	0	(1	0	0	(	94,763	07/31/2020
100050348		WASHINGTON	PA		11/20/2020	7.125	52,552	0	(64		0			07/31/2020
100050350		DAVIE	FL		11/20/2020	4.625	260,424	0	(120		0	(		07/31/2020
100050351		FARMINGDALE	NY		11/20/2020	4.585	280,227	0	(125		0			07/31/2020
100050353		PHOENIX	AZKS.		11/20/2020	4.000 2.750	175,466 422,700	0	(71		0		)327,750 )536,750	07/31/2020
100050356		NORTH CHARLESTON	SC.		11/20/2020	4.675	117 , 140	0	(243		0			07/31/2020
100050357		ELIZABETH	NJ.		11/20/2020	5.000	269,075	0	(165		0	(	323,000	
100050359		INGLEWOOD	CA		11/20/2020	4.000	262,326	0	(93		0			07/31/2020
100050360		PHOENIX	AZ		11/20/2020	5.000	114,361	0	(40		0		193,800	07/31/2020
100050362		BAY SHORE	NY		11/20/2020	4.750	220 , 125	0	(98	00	0	(	294,500	07/31/2020
100050370		MABLETON	GA		11/20/2020	4.250	74,040	0	0	0	0			07/31/2020
100050372	-	CLAY	MI	<b></b>	11/20/2020	4.625	149,539	0	(42		0	ļ		07/31/2020
100050374	-	PUNTA GORDARANDALLSTOWN	FLMD	l	11/20/2020	3.750 4.125	132,875	0	(41		0	ļ(	)199,500 )295,450	
100050376		RUCKERSVILLE	VA		11/20/2020	5.000	196,105	0	(80		0		228,000	
100050377		LEAGUE CITY	TX		11/20/2020	4.500	182,255	0			0	(	242,250	
	annd sta	anding - Residential mortgages-all other	ar				463.125.888	0			0	(	780.767.887	
0004801	good on	COLORADO SPRINGS	CO		05/15/2001	7.250	271,646	0	(100,001	0	0			11/29/2000
0005201		WEST SENECA	NY		04/06/2001	7.700	158,464	0	0	0	0			01/22/2001
0005301		GRAND ISLAND	NY		04/06/2001	7.700	162,480	0	0	0	0			01/30/2001
0105601		CLARENCE	NY		02/15/2002	7.070	602,607	0	0	0	0	(		01/01/2002
0206001		NEWINGTON	CT		06/13/2003	6.050	1,935,997	0	0	0	0	(		02/20/2003
0207401		THE VILLAGES	FL		03/25/2003	5.900 .	2,402,909	0		0	0			02/14/2003
0302001 0302201		COLTONTUST IN	CACA		04/22/2003	8.300 7.850	446,500	0	(9,783		0		3,739,624 06,636,863	04/01/2003
0303601		CHESTER SPRINGS	PA		04/22/2003	5.230	2,288,333	0	(22,283	0			14,000,000	
0505201		FRANKFORT			12/21/2005	5.030	5,900,717	0	0	0	0	(	20,840,000	
0506101		BENSALEM	PA.		03/01/2006	5.300	3, 194,078	0	0	0	0		16,750,000	
0506201		BERLIN	СТ		01/12/2006	5.550	5, 195, 061	0	0	0	0		13,000,000	10/13/2005
0601501		MT LAUREL	NJ		08/01/2006	5.450	1,627,993	0	0	0	0	(	60,000,000	
0606001		. SPRINGFIELD	MA		12/20/2007	5.940	5,293,738	0	0	0	0			11/20/2007
0704901		AUSTIN	TX		09/21/2007	6.060	996,405	0	0	0	0			08/13/2007
0706401 0706502		PLAINSBORO	NJ		05/19/2008	6.350 5.790	2,538,339 2,776,278	0		0	0		06,650,000 024,800,000	
07080A2		COLUMBIA	MO.		02/28/2008	6.050	12,408,604		0	0			62,810,000	
0901301		CLARENCE	NY		11/23/2009	6.340	2,022,267	0		0	005,025		35,000,000	
1001001		DOYLESTOWN	PA.		08/31/2010	6.080	10,074,988	0	0	0	0		29,000,000	08/03/2010
1003401		MAYFIELD HEIGHTS	OH		12/16/2010	7.410	1,209,820	0	0	0	0	(		12/16/2010
1100501		MANCHESTER	MO	ļ	08/25/2011	5.420	3,361,280	0	0	0	0			07/21/2011
1100601		MECHANICSBURG	PA		03/31/2011	5.650	5,590,060	0	0	0	0			02/17/2011
1101001 1101701		MILWAUKIEMADISON	0R		09/21/2011	5.210 5.100	2,927,573 7,963,673	0	0	0	0			09/21/2011
1101701		MADISON	WI	·	06/01/2011	5.100		u	o	h	U		24, 100,000	
1102201		WEST CHESTER	PA	ļ	09/07/2011	5. 190	14,373,932	n	0	0	n		29,300,000	
1105001		OVERLAND PARK	KS.		11/22/2011	4.610	2,540,585	0	0	0	0		10,900,000	
1106301		VAIL	CO		12/13/2011	4.620	7,987,702	0	0	0	0		52,000,000	12/06/2016
11063A1		VAIL	CO	ļ	03/01/2017	4.400	7,117,891	0	0	0	0	(	52,000,000	
1106902		SUWANEE	GA	ļ	01/30/2012	4.100	11,237,788	0	0	0	0		29,400,000	
1200201		OAK CREEK	WI	ļ	03/22/2012	4.950	2,944,579	0	0	0	0			03/01/2012
1200501 1201401		PLAINVILLE	MA		04/02/2012	5.000 4.170	13,337,253 21,922,459	0	0	0	0		25,750,000	03/22/2012
1202001		DALY CITY	CA	····	06/28/2012	4.170		n	,o	n	n		31,220,000	
12031A1		MCKINNEY	TX.		07/30/2012	3.870	2,358,911	0			n		22,350,000	
12031B1		MCK INNEY	TX.		07/30/2012	3.870	1,453,947	0	0	0	0		22,350,000	
12031C1		MCK I NNEY	TX		07/30/2012	3.870	1, 119, 411	0	0	0	0	(	22,350,000	05/15/2012
1203301		RALEIGH	NC	ļ	06/28/2012	5.500	9,425,008	0	0	0	0	(		05/31/2012
1203401		CARRBORO	I NC	I	12/03/2012	4.150	9.352.468	1 0		0	0	1 (	19.950.000	10/11/2012

						age Loans OW	NED December 3	1 of Current Yea						
1	2	Loca	tion	5	6	7	8			Book Value/Record			14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
1203501		ST. LOUIS PARK	MN		12/07/2012	3.500		0	0		00	0	13,300,000	
1203601		CHESTERF I ELD	MO		10/03/2012	3.650			00		0	0	16,400,000	
1203701		OFALLON	MO	·	10/03/2012	3.650	5,791,430		0		0  0	0		09/07/2012
1203801		MORTONTHOUSAND OAKS	IL.		10/01/2012	4.750 4.100	2,959,656 10,019,216	ا	)  0		0	0		07/31/2012 05/28/2012
1209601		MACOMB TOWNSHIP	MI		07/31/2012	3.750		ا	)  0		0	U		11/13/2012
1209901		REDMOND	WA		12/03/2012	4.000			0		0	0		10/04/2012
12104A1		COLUMBUS	OH		03/06/2013	4.000			0		0	0		02/01/2013
12104B1		COLUMBUS	OH		03/06/2013	4.000	1,418,706		00		00	0	14,650,000	02/01/2013
1210501		COLUMBUS	0H		01/29/2013	4.000		0	00		0	0		12/06/2012
1210601		CHARLOTTE	NC		07/11/2013	4.200			0  0		00	0		05/07/2013
1210702		FAIRLAWN	. OH	<b>-</b>	01/03/2013	4.250			0		0133,769	0		11/15/2012
1210801		FAIRLAWNENCINO	UH		01/03/2013	0.000 3.750		ر	0		019,848	0		11/13/2012
1211501		SUN VALLEY	CA		12/21/2012	3.760		ا ۲	,0		n	 n		12/11/2012
1211801		MADISON	WI		01/31/2013	3.750			)		0	 N	21,500,000	
1212201		ANNANDALE	VA.		01/31/2013	3.250			0		0	0	45,700,000	
1212801		LOUISVILLE	KY		06/03/2013	3.400	4,321,894		0		0	0	14, 100, 000	05/08/2013
1213101		SHERMAN OAKS	_ CA		04/01/2013	3.750		0	00		0	0	12,400,000	
1301201		INDIANAPOLIS	. IN	<b>-</b>	09/16/2013	3.750			0		00	0		11/16/2015
13012A1		INDIANAPOLIS	- I IN		12/15/2015	3.860	6,337,254		0		0	0		11/16/2015
1301401		GRAND BLANC	MI		06/27/2013 07/01/2014	3.500 4.050	9,358,517 11,359,660	ا	)		0			04/09/2013
1301902		BENTONVILLE	ΔP		05/31/2013	4.020		٠	) )		0			04/02/2013
1302201		SAN FRANCISCO	CA		03/31/2014	4.090	4,250,251		0		0	0		01/28/2014
1302301		CHARLOTTE	NC.		10/31/2013	2.850	7,673,049		0		0	0		08/13/2013
1302701		EDINA	MN		08/01/2013	4.040	2,312,114		00		00	0		05/07/2013
1303001		WAYNE	PA		08/23/2013	3.720			00		0	0		07/17/2013
1303401		ST. PETERS	MO		09/18/2013	3.520			0		00	0		08/23/2013
1304201		WARRENTON	VA		10/31/2013	3.270			0		0  0	0		09/22/2013
1304601		EDISON	NJ		11/07/2013	2.970 4.000		ا	)  0		0	0		08/28/2013
13047A1		SEATTLE	WA		09/20/2019	4.200		٠	)  0 N		0	 0		06/26/2019
1304801		GATTEE	MD		08/27/2013	4.400			)		0	0		07/24/2013
1305301		BURIEN	WA.		10/24/2013	3.000			0		0	0		08/21/2013
1305502		MESA	AZ		08/01/2013	4.350	61,729,539		00		00	0		06/12/2013
13055A1		LAKELAND	FL		12/02/2013	4.350			00		00	0		09/13/2013
1305701		WALDORF	MD		09/11/2013	4.300	16,142,895		00		00	0		08/01/2013
1305802		BURLINGTON	NJ		08/27/2013	3.620			0		0  0	0		07/18/2013
1306001 1306201		MENLO PARK	CA		09/10/2013	4.100 4.250			0		0	0		07/10/2013
1306501		BALL GROUND	GA		11/04/2013	4.250		ں۔۔۔۔۔۔۔ ۲	)  0		n	 n	18,500,000	
1307301		BEVERLY HILLS	CA	- <b> </b>	12/09/2013	3.820		٠	, )		0 0	 0		11/05/2013
1307501		ENCINO	CA		08/01/2014	4.790			0		0	0		06/10/2014
1307601		LOS ANGELES	CA		08/01/2014	4.790	9,543,132		00		00	0	26,000,000	06/10/2014
1308001		INDIANAPOLIS	IN		02/27/2014	4.130	3,560,104		00		00	0		01/21/2014
1308201		NORTH CHARLESTON	SC		01/30/2014	3.620			00		0  0	0		12/23/2013
1308401		ROMEOVILLE	IL	<del> </del>	02/04/2014	4.290			0		0  0	0		01/07/2014
1308601 1308701		ZIONSVILLE	IN		03/31/2014 01/30/2014	4.960 4.250	5,497,081 7,397,025		0		0	0		01/18/2014
1308701		SEATTLE	WA		03/04/2014	4.250		ال ۲	,		n	U		01/30/2014
1309301		ROCKVILLE	MD	·	07/07/2014	3.700		٠	, )		0 0	 0		06/03/2014
1400501		HILLIARD	OH.		04/08/2014	4.590			0		0	0		02/22/2014
1400701		RICHARDSON	TX		08/12/2014	4.110	28,713,719		0		00	0		05/07/2014
1401401		STERLING HEIGHTS	MI		12/30/2014	3.940		0	00		0	0		09/23/2014
1401501		BEVERLY HILLS	CA		09/02/2014	4.140			00		00	0		06/13/2014
1401601		HOUSTON	. IX	<del> </del>	10/01/2014	4. 120			0		0	0		08/13/2014
1401701		OGDENMIDLOTHIAN	UI		05/30/2014	4.190		0	0		u  0	0		05/09/2014
1401801		WASHINGTON	VA		10/20/2014	3.610 4.190		ال	,0		0	0		09/09/2014
1402001		CRANBURY	NJ		05/08/2014	4.510		ا	)		0	 N		04/14/2014
		1	1	- <b>-</b>		7.010	, TOE, UIU		u	P			F	P0 LO IT

# **SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

				SHOW	rig Ali Mortg	<u>jage Loans Own</u>	NED December 3	i oi Current rea	11					
1	2	Locat	tion	5	6	7	8			ook Value/Recorde			14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
1402301		SALT LAKE CITY	UT		05/29/2014	3.990	5,581,392	0	0	0	0	0	13,500,000	
1402401		LOUISVILLE	KY		10/01/2014	0.000	13,560,256	0	0	0	278,001	0	44,000,000	
1402901		MAD I SON	WI	·	10/10/2014	3.880	10,676,262	0	0	0	0	0		07/16/2014
1403002		JOLIET	IL		05/29/2014 07/31/2014	4.090 4.420	20,438,215 16,789,522	0	0	0	0	0		05/01/2014
1403201		SOUTH OGDEN	IIT		06/18/2014	3.830	6,745,054	 0		0	0	0		05/15/2014
1403601		DENVER	CO.		10/21/2014	3.820	35,416,418	0	0	0	0	0		06/20/2014
1403701		SPRINGDALE	AR		10/01/2014	2.990	8, 126, 253	0	0	0	0	0	42,500,000	06/25/2014
1404001		LOUISVILLE	KY		10/01/2014	0.000	11,086,218	0	0	0	225,657	0		08/12/2014
1404101		ST. PAUL	MN	·	11/26/2014	2.940	2, 177, 601	0	0	0	0	0		09/22/2014
14042011404401		DENVER	CO	·	08/29/2014 04/06/2015	3.500 3.850	14,100,000 3,118,821	0	0	0	0	0		08/08/2014
1404601		WILDER	KY		02/24/2015	3.660		ں۔۔۔۔۔۔ ۱	n	n	n	n		02/24/2015
1405202		HOUSTON	ΤΧ		11/13/2014	3.620		0	0	0	0	0		11/13/2014
14053A1		DOWNERS GROVE	IL		03/05/2015	3.610	25,351,206	0	0	0	0	0		03/05/2015
14053B1		DOWNERS GROVE	IL		03/05/2015	3.610	16,900,804	0	0	0	0	0		03/05/2015
1406102		AURORA	CO		01/28/2015	3.640	5,453,064	0	ō	0	0	0		11/12/2014
14062011406401		BELLEVUEFLORENCE	WA		02/17/2015	4.050 3.650	9,835,573 12,597,807	0	ļ0	0	0	0	30,000,000	02/17/2015
1406701		LOS ANGELES	CA	·	05/01/2015	3.510	6,377,837	 0		0				02/09/2015
1406801		SANTA ANA	CA		01/21/2015	3.660	10,349,301	0	0	0	0	0		12/11/2014
1407001		SHERMAN OAKS	CA		05/01/2015	3.510	2,391,689	0	0	0	0	0		02/13/2015
1407101		LOS ANGELES	CA		05/01/2015	3.510	7, 175, 066	0	0	0	0	0		02/09/2015
1407201		LOS ANGELES	CA	·	05/01/2015	3.510	8,928,972	0	0	0	0	0		02/09/2015
1407301		AUSTIN	IX		01/27/2015	3.560 3.590	22,046,462	0	0	0	0	0		11/13/2014
1407501		WAUKESHA	WI		03/11/2015	3.530	14,950,960 7,483,998	٥٠٠٠	0	0			28 525 000	01/30/2015
1500101		SUNVYVALE	CA		07/30/2015	3.350	2,801,123	0	0	0	0	0	20,000,000	05/18/2015
1500201		TUKWILA	WA		11/12/2015	3.800	16,924,954	0	0	0	0	0		07/16/2015
1500301		PAPILLION	NE		05/27/2015	3.500	3, 162, 058	0	0	0	0	0		02/19/2015
1500401		. ERLANGER	KY	·	05/15/2015	3.600		0	0	0	0	0		04/16/2015
1500601 15006A1		CHARLESTONCHARLESTON	SC	·	07/16/2015 09/12/2018	3.750 4.730	4,826,069 1,830,172	0	0	0	15,538 7,407			04/17/2015
1500701		FERNANDINA BEACH	50		07/16/2015	3.750	5.871.717	٥٥			18,905			04/11/2015
1500901		SHERMAN OAKS	CA.		09/01/2015	3.580	4, 125, 752	0	0	0	0	0		08/06/2015
1501101		KEY WEST	FL		08/31/2015	3.500	41,075,308	0	0	0	0	0	190,000,000	
1501201		CHARLOTTE	NC		10/01/2015	3.380	8,250,000	0	0	0	0	0		05/21/2015
1501301		LAS VEGAS	NV		09/16/2015	4.650	26,401,443	0	0	0	0	0		08/14/2015
1501901 1502201		HADLEY	MA		06/01/2015 08/20/2015	3.510 3.500	35,420,255	0	0	0	0	0		05/06/2015
1502302		SOUTHAVEN	MS		06/04/2015	3.250	25,780,000		0	o	0	0		04/07/2015
1502701		CARROLLTON	TX		10/01/2015	3.250	9,420,925	0		0	0	0		08/20/2015
1502801		EDINA	MN		08/31/2015	3.570	7,883,304	0	0	0	0	0	18,800,000	07/16/2015
1503501		SAN RAFAEL	CA	·	09/30/2015	4.600	2,737,059	0	0	0	0	0		07/21/2015
1503601 1503701		DEL MARGREENVILLE	CASC	·- <b> </b>	11/18/2015 08/03/2015	3.880 3.800	6,743,305 17,598,652	0	ļ0	0	0	0		08/19/2015
1503801		SEATTLE	NG		11/19/2015	4.230	17,598,652	ںں م		U	U	U		09/28/2015
1504101		PORTLAND	0R.		12/04/2015	3.840	2,932,498	0	0	0	0	0		08/14/2015
1504201		PORTLAND	OR.		12/04/2015	3.840	6,231,557	0	0	0	0	0		08/14/2015
1504301		SAN MARCOS	CA		10/08/2015	4.090	36,542,951	0	0	0	0	0		07/14/2015
1504501		ONTARIO	CA		12/16/2015	3.860	25,267,127	0	ļō	0	ļ	ļ		07/21/2015
1504601 1504701		MADISON	[ W ]	·-	10/01/2015 10/07/2015	3.350 3.730	6,681,123 16,000,000	0	0	0	0	0	13,450,000	08/11/2015
1504701		EXTON	PA	·-	02/08/2016	3.730	9,726,510	ں۔۔۔۔۔۔ ۱	n	n	u	u		
1505401		RALEIGH	NC.		10/15/2015	3.790	24.012.516	O	n	n				
1505501		CHESTERF I ELD	MO		11/24/2015	4.220	7,432,390	0	0	0	0	0	14,400,000	10/08/2015
1505701		CARLISLE	PA		12/23/2015	3.970	9,602,539	0	0	0	0	0		11/20/2015
1505901		. ALTAMONTE SPRINGS	FL		03/01/2016	4.030	12,493,346	0	0	0	0	0		01/28/2016
1506301		GRANDVIEW HEIGHTS	0H		05/18/2016	4.110	9,519,662	0	ļō	0	ļ0	ļ0		03/11/2016
1506501 1506902		BROOK PARKINDIANAPOLIS	IN		06/30/2016	4.040 4.070	6,926,405 49,153,110	 0	0	0	L0	L0		02/02/2016
1000004		INDIANO VEIO	IIX	<b> </b>	402/01/2010	4	, IIU		hU	LU	ļU	ļU		12/ JU/ 2U IJ

1	2		Location	5110W		age Loans Own	NED December 31	i oi ouiieiit 1ea		Book Value/Recorde	d Investment		14	15
		3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10  Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code		State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
1600101		DALLAS	IX		03/09/2016	4.200 3.980	5,012,421 		0	0	0	0		02/16/2016
1600501		DURHAM	NC.		07/28/2016	3.710	17,272,918		0		0	0		04/24/2016
1600601		ROYERSFORD	PA	······	08/19/2016	3.550	42,791,925	0	0	0	0	0		06/08/2016
1600701		ERLANGER	KY		08/01/2016	3.600	3,659,661	0	0	0	0	0		06/15/2016
1600801		SEATTLE	WA		03/31/2016	3.250	38,409,292	0	0	0	0	0		02/24/2016
1600901		NEWBURY PARK	CA		04/01/2016	3.760	12,310,940	0	0	0	0	0		03/01/2016
1601101		GARLAND	TX		08/12/2016	3.680	24, 157, 137	0	0	0	0	0		06/07/2016
1601201 1601301		FONTANA			05/04/2016	3.960 _	4, 114, 700	0	0	0	0	0		03/16/2016
16013A1		ST. HELENA	CA	· · · · · · · · · · · · · · · · · · ·	03/31/2016	0.000 0.000	6,593,460 996,319	٥	0		142,628 27,933			03/31/2016
1601502		PRAIRIE VILLAGE	KS		09/01/2016	3.690	110,000,000		n		21,933 n	u		03/31/2016
1601701		PLYMOUTH	MA		03/31/2016	3.590	11,600,000	 0	n	0	0	0		03/31/2016
1601801		BEAVERTON	OR		04/28/2016	4.110	4,271,465	0	0	0	0	0		03/16/2016
1601901		CALABASAS	CA		10/03/2016	4.180	12,032,756	0	0	0	0	0		05/18/2016
1602101		CHARLOTTE	NC		08/25/2016	3.740	19,859,809	0	0	0	0	0		08/25/2016
16021A1		CHARLOTTE	NC		07/25/2017	3.980	11,061,111	0	00	0	0	0		07/25/2017
1602301		WESTERVILLE	OH		09/01/2016	3.880	15,002,237	0	<u> </u> 0	0	ļ <u>0</u>	ļ <u>0</u>		08/02/2016
1602701		STATE COLLEGE	PA	·····	10/31/2016	3.650	7,014,913	0	0	0	0	0		03/22/2016
1602902 1603301		WASHINGTON	DC		06/01/2016 06/13/2016	3.310 3.530	152,600,000 20,427,753	٥		0	0			04/19/2016 05/09/2016
1603501		GROVE CITY	OH		06/06/2016	3.660	6.020.000	٥٥	0		u	0		04/26/2016
1603601		GROVE CITY	OH		06/06/2016	3.660	6,142,500	٥	0		n	0		04/26/2016
1604101		SANTA MARIA	CA		08/15/2016	3.780	4,687,713	0	0	0	0	0		04/28/2016
1604201		GREELEY	CO		07/28/2016	3.150	17,287,315	0	0	0	0	0		06/29/2016
1604401		SAN CARLOS	CA		12/01/2016	3.640	8,845,646	0	0	0	0	0		08/20/2019
16044A1		SAN CARLOS	CA		09/03/2019	4.850	2,563,960	0	0	0	0	0		08/20/2019
1604602		SAN DIEGO	CA		11/03/2016	3.550	64,663,648	0	0	0	1, 141, 621	0		06/30/2016
1604801		MOUNTAIN VIEW	CA		09/09/2016	3.750	7,517,107	0	0	0	0	0		07/26/2016
16049A2 16049B1			INL		08/31/2016 08/31/2016	3.350 3.350	67,854,00010,146,000		0	0	0	0		05/08/2019
1605301		LONG BEACH	CA		05/01/2017	3.000	8,202,183		0	0	o	o		03/26/2017
1605401		BURTONSVILLE	MD	· · · · · · · · · · · · · · · · · · ·	11/17/2016	3.300	6,229,022	0	0		0	0		10/11/2016
1605901		COLLEGE STATION	TX.		02/01/2017	3. 150	20,068,331	0	0	0	0	0		11/28/2016
1606001		CHARLESTON	SC		12/01/2016	3.950	23,490,285	0	0	0	0	0		11/10/2016
1606101		WARREN	NJ		12/20/2016	3.260	16,062,500	0	0	0	0	0		11/09/2016
1606302		HANOVER	MD		11/07/2016	3.280	200,000,000	0	0	0	0	0		09/19/2016
1606401		NEW CASTLE	DE		12/07/2016	3.260	6,663,972	0	0	0	0	0		10/27/2016
1606601		EVANSTON	IL		12/15/2016	3.260	4,910,536	0	0	0	0	0		11/02/2016
1606802 16068A1		LAS VEGASLAS VEGAS	NV	· · · · · · · · · · · · · · · · · · ·	08/01/2017 08/01/2017	3.960 3.880	14,699,514 3,671,531		0	0	0	0		04/24/2017
1607001		ATLANTA	GA		12/28/2016	3.880		ں۔۔۔۔۔۔۔۔ ۱	n		n	n		10/28/2016
1607902		RANCHO SANTA MARGARI	CA		06/28/2017	3.960	77,000,000	n	n	0	0	0		04/19/2017
1608001		NAPERVILLE	IL		02/16/2017	3.590	51,000,000	0	0	0	0	0		12/23/2016
1608101		RICHARDSON	TX		02/03/2017	3.620	27,700,000	0	0	0	0	0	45,700,000	11/21/2016
1608201		LA PORTE	TX		02/15/2017	3.700	80,465,000	0	0	0	0	0		01/10/2017
1700201		AUSTIN			04/18/2017	3.760	11,615,670	0	0	0	0	0		03/27/2017
1700402		GREENWOOD	IN		05/03/2017	3.910		0	ō	0	ō	<u>0</u>		04/28/2020
1700501 1700601		ANN ARBOR		·····	05/30/2017 08/11/2017	4.240 4.270	16,721,4954,600,000		0	0	0	0		02/12/2017
1700701		WHITE PLAINS	NY		03/31/2017	3,210			n		n	n		03/24/2017
1701101		PHOENIX	AZ		08/01/2017	4.070	29,800,000	 0	0	0	0	0		05/16/2017
1701201		WHITE PLAINS	NY.		05/25/2017	4.230	32,025,098	0	0	0	0	0		05/25/2017
1701601		JOHNS CREEK	GA		10/02/2017	3.480	28,704,595	0	0	0	0	0		08/21/2017
1702301		NEW BERLIN			10/02/2017	3.690	7, 114, 105	0	0	0	0	0	17,525,000	08/16/2017
1702401		AUSTIN	TX		05/30/2017	3.500	29,000,000	0	0	0	0	0		04/06/2017
1702501		FRESNO	CA		06/01/2017	3.750	16,081,408	0	0	0	0	0		04/13/2017
1702601		ATLANTA			06/29/2017	4.160	26,915,669	0	·  0	ļ0	553, 115	0		06/29/2017
1702701		MINNETONKA	MN.		09/01/2017	3.630	6,421,689	0	.   <u>0</u>	ļ0	ļ0	}ō		05/11/2017
1702801 1703001		AGOURA HILLS	CA	· · · · · · · · · · · · · · · · · · ·	06/30/2017	3.630 3.980	4,556,030 2,570,646	0	0	0	0	0		05/11/2017 05/24/2017
1700001			I UA.	L	U0/U4/ZU1/				LU	LU	LU	LU		03/24/201/

				Showi	wing All Mortgage Loans OWNED December 31 of Current Year									
1	2	Locat	tion	5	6	7	8			Book Value/Recorde			14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
				١.	Б.	D	Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
Lana Niverbau	0-4-	0.11	0	Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
1703101 1703301		WAYNEPHOENIX	A7		08/03/2017 07/12/2017	3.630 3.090	18,259,241 10,900,000	 0		0	0		28,800,000 22,175,000	
1703601		000EE	FL		06/30/2017	3.170	31,717,500	0	0	0	0		50,500,000	05/24/2017
1703802		BENICIA	CA		07/27/2017	3.210	9,394,456	0	0	0	0			06/08/2017
1704001 1704101		DECATUR	GAGA		07/20/2017 08/02/2017	3.180 3.360	12,615,146	0	0	0	0		21,125,000	
1704201		SAN DIEGO	CA.		08/03/2017	3.650	12,359,007	0	0	0	0		28,250,000	
1704301		JACKSONVILLE	FL		07/05/2017	3.510	27, 127, 689	0	0	0	0		43,500,000	06/02/2017
1704501		BELLEVUE	WA		09/19/2017	3.100	56,500,000	0	0	0	0			09/20/2017
1704601 1704701		CONCORDST. LOUIS	CA		08/07/2017 09/08/2017	3.630 3.500	7,491,398 4,215,841	 N		0	0			07/07/2017
1704801		WARSON WOODS	MO.		09/08/2017	3.520	4,511,180	0	0	0	0		18,300,000	07/30/2017
1704901		ST. LOUIS	MO		09/08/2017	3.500	5,621,121	0	0	0	0		28,200,000	07/30/2017
1705101		LAWRENCEVILLE	GA		07/27/2017	3. 130	21,000,000	0	0	0	0			06/23/2017
1705201 17054A2		SACRAMENTOBARTLETT	CATN		09/28/2017 09/28/2017	3.540 3.340	7,427,743 110,000,000	 N		0	0		182,550,000	07/11/2017
17054B1		LEXINGTON	KY		02/09/2018		28, 181, 250	0	0	0	0		43,000,000	
17054C1		LEXINGTON	KY		02/09/2018	3.940	11,485,000	0	0	00	0	0	18, 125, 000	01/05/2018
17054D1		BRADENTON	FLCA		08/20/2018	4.150	11,342,000	0	0	0	0	0	18,225,000	
1705501 1705801		LOS ANGELES	CA.		03/29/2018 10/24/2017	3.800 3.600	3,514,283 31,500,000	 0		0	0		12,700,000	11/08/2017 07/11/2017
1705901		MILL VALLEY	CA.		10/12/2017	3.630	4,482,608	0	0	0	0			08/29/2017
1706001		GILBERTS	IL		08/31/2017	3.590	14,453,803	0	0	00	0	0	24,100,000	07/13/2017
1706201 1706301		SAN DIEGOCOLUMBUS	CA		09/06/2017	3.720 .	27,931,992	0	0	0	0	0		08/10/2017
1706401		SAN JOSE	CA		09/28/2017 10/27/2017	4.250 3.040	20,381,738 35,167,558	U N		0	568,818		118,200,000	09/28/2017
17065A1		MEMPHIS	TN		11/28/2017	3.420	20,280,000	0	0	0	0		31,600,000	
17065B2		MEBANE	NC		10/12/2018	4.300	65,352,000	0	0	00	0		102,325,000	08/23/2018
17065D2		POOLERDALLAS	GA		09/10/2019	3.490	61,100,000	0	0	0	0	ļ		08/23/2019
1706802		SANFORD	IX		09/29/2017	3.220 3.030	31,560,000 11,859,316	 N		1	0			08/17/2017
1706901		LAKE WORTH	FL.		12/18/2017	3.700	29,356,318	0	0	0	0			10/24/2017
1707001		LA VERNE	CA		10/27/2017	3.590	11,285,791	0	0	00	0	0		09/08/2017
1707102		NORWALK VANCOUVER	CT		10/12/2017	3.080	100,000,000	0	0	0	0	0	364,100,000	09/08/2017
1707301 1707401		ELKRIDGE	MD		11/03/2017 11/15/2017	3.860 3.620	9,404,498	0		0	0		26,100,000	
1707501		MELVILLE	NY		01/24/2018	4.040	24,509,156	0	0	0	0		43,900,000	
1707702		ST. LOUIS	MO		02/28/2018	3.750	61,597,629	0	0	00	0		134,000,000	
1707801 1707901		THOUSAND OAKS	CACA		12/19/2017	3.580 5.250	9,793,369	0	0	0	0	0	22,000,000	
1708101		CHARLOTTE	NC		11/16/2017 10/31/2017	3.360	14,056,251 18,500,000	 n		0	0		31,380,000	09/06/2017
1708401		CHATTANOOGA	TN		01/12/2018	3.650	3,208,712	0	0	0	0		7,600,000	12/05/2017
1708502		BURBANK	CA		03/09/2018	3.940	42,497,602	0	0	00	831,203			01/12/2018
1708601 1800101		MALDENDAVIS	MACA		03/05/2018 04/30/2018	4.080 4.120	10,286,322 4,875,455	0	0	0	0		20,600,000 35,500,000	02/13/2018
1800201		CHICAGO	IL.		04/30/2018	4.670	56,500,000	0	0	0	0		166,000,000	
1800301		LOS OSOS	CA		05/03/2018	3.940	10,000,000	0	0	0	0		20,000,000	03/13/2018
1800401		GRANDVIEW HEIGHTS	OH	ļ	09/13/2018	4.540 .	16,315,667	<u>0</u>	0	0	0			07/03/2018
18005A1		LAWRENCEVILLE	GAGA		03/29/2018 03/29/2018	3.980 3.000	15,070,295 100,000	0 		0	0			03/06/2018
18006A1		NEWNAN	GA		03/29/2018	3.980	16,765,703	0		0	0			02/28/2018
18006B1		NEWNAN	GA		03/29/2018	3.000	100,000	0	0	0	0		44,350,000	02/28/2018
18007A1		ATLANTA	GA		04/30/2018	3.980	35, 109, 509	0	0	0	0			03/08/2018
18007B1 1800901		ATLANTA	GAPA	<b></b>	04/30/2018 09/14/2018	3.000 4.050	3,900,000 13,528,348	0 n	0	0	0	ļ	81,000,000 036,500,000	03/08/2018
1801001		TUSCALOOSA	AL		08/31/2018	4.030	42,417,717	0		0	0		76, 150,000	
1801101		SANTA FE SPRINGS	CA.		12/03/2018	4.200	12,500,000	0	0	0	0		25,300,000	06/15/2018
18012A1		CHARLOTTE	NC		11/28/2018	4.280	16,515,784	0	0	0	0		50,650,000	
18012B1		CHARLOTTE	NG	<b></b>	11/23/2020	3.000 4.080	5,000,000 9,037,694	0	ļ0	0	0	ļ		07/10/2018
1801501		AGOURA HILLS	CA		10/15/2018	4.350	8,923,094	0		0	0			08/31/2018

				Showi	ng All Mortg	age Loans OWN	NED December 31	of Current Yea	ar					
1	2	Locat	ion	5	6	7	8			ook Value/Recorde			14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
					<b>.</b>	5	Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
			_	Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
1801601		NORWALK	CT		07/31/2018	4.270 4.370	9,850,000 9,850,000	0	0	0	0		20,900,000	
18018A2		LANCASTER	PA		12/13/2018	4.120	53,303,375	0	0	0	0			11/01/2018
18018B2		COATESVILLE	PA		12/13/2018	4.120	7,426,151	0	0	0	0			11/01/2018
18018C1		MECHANI CSBURG	PA		12/13/2018	4.120	6,073,859	0	0	0	0			11/01/2018
1801901		CITY OF INDUSTRY	CACA	· · · · · · · · · · · · · · · · · · ·	11/01/2018	4.220	6,000,000	0	0	0	0			08/22/2018
1802301 1802401		RIVERSIDE	N.I		09/28/2018 04/11/2019	4.320 4.020	13,481,851 10,000,000		0	0	0			08/10/2018
1802701		FARMERS BRANCH	TX		10/23/2018	4.180	42,000,000	 0	0	0	0			09/17/2018
18029A2		WEST SACRAMENTO	CA		12/18/2018	4.260	48,875,000	0	0	0	0		91,300,000	10/18/2018
18029B2		SAN BERNARDINO	CA		02/27/2020	3.500	20,883,333	0	0	0	0	0		02/07/2020
1803001		PLANTATION	FL		09/25/2018	3.940	27,350,000	0	0	0	0			08/27/2018
1803101 1803202		BURLINGTONST. LOUIS	MA	-	01/19/2018	4.080	27,976,532 119,731,545	 n	0	L0		ļ		11/19/2018
1803301		RENSSELAER	NY		11/14/2018	4.250	10,805,504	0	0	0	0		22,500,000	
1803401		SANTEE	CA		02/28/2019	4.200	9,697,616	0	0	0	0	0	41,470,000	12/21/2018
1803801		CITRUS HEIGHTS	CA	ļ	04/01/2019	4.470	8,780,072	0	0	0	0	ļ	27,000,000	
1804001 1804101		DALLAS	TX		12/21/2018 04/11/2019	4.400 4.200	27,510,000 4.341,102	0	0	0	0		43,200,000	11/27/2018
1804202		ALBANY	NY		04/11/2019	4.480	4,341,102	0	0		0			01/17/2019
18J0101		BENNINGTON	VT		10/01/2018	7.830	1, 187, 499	0	(35,005)	0	0			02/15/2001
18J0301		STATE COLLEGE	PA		10/01/2018	6.010	13,665,305	0	(214, 166)	0	0			02/07/2003
18J0401		ROXBURY TOWNSHIP	NJ.	·	10/01/2018	5.620	34, 101, 809	0	(501,448)	0	0			08/05/2003
18J0501		DOWNINGTOWNBALTIMORE	PA		10/01/2018 10/01/2018	6.500 5.380	53,029,332 10,965,653		(1,061,537)	0	0			05/21/2004
18J0701		WILMINGTON	DE		10/01/2018	5.320	22,662,301	00	(245,460)	0	0		60,000,000	
18J0801		LAS VEGAS	NV		10/01/2018	6.200	5,723,353	0	(58,509)	0	0		20,600,000	11/08/2006
18J0901		KATY	TX		10/01/2018	6.380	2,324,292	0	(25,210)	0	0	0		07/25/2006
18J1001		ELKTONPITTSFIELD	MD		10/01/2018 10/01/2018	6.170 6.000	4,923,089 7,338,171	0	(72, 186)	0	0			11/01/2006
18J1301		FORT LAUDERDALE	MA		10/01/2018	5.960	5,444,968	 N	(41, 104)		0		14 080 000	10/18/2006
18J1401		BELLEVILLE	IL		10/01/2018	5.730	9,338,778	0	(101, 120)	0	0			07/30/2007
18J1501		ROCKVILLE	MD		10/01/2018	5.950	15,004,515	0	(138, 181)	0	0			12/27/2006
18J1601		BEL AIR	MD		10/01/2018	5.670	6,663,098	0	(46,357)	0	0			04/29/2007
18J1701		FALLS CHURCHEAST WINDSOR	N.I	·	10/01/2018 10/01/2018	5.620 6.030	24,460,810 11,196,679	 N	(165, 197)		0		38,100,000	04/03/2007
18J2001		BROOKL INE	MA		10/01/2018	6.240	15,865,417	0	(358, 104)	0	0		20,000,000	
18J2101		DECATUR	IL		10/01/2018	6.390	14,067,953	0	(145,059)	0	0	0	35,300,000	06/06/2008
18J2201		FORT MYERS	FL		10/01/2018	6.640	6,087,219	0	(49,971)	0	0			04/16/2008
18J2301 18J2501		PORTAGE	MI		10/01/2018 10/01/2018	8.300 6.300	11,368,900 12,050,202	0	(264, 692)	0	0	ļ		11/25/2008
18J2601		PHILADELPHIA	PA		10/01/2018	5.930	12,050,202	 N	(107,898)	0	n			02/07/2011
18J2701		GUILFORD	CT		10/01/2018	5.620	5,860,963	0	(79,077)	0	0		12,700,000	02/08/2011
18J2801		SCHAUMBURG	IL		10/01/2018	5.700	9,827,078	0	(141,828)		0			02/21/2011
18J29A1 18J29B1		BELMONT	MA		10/01/2018	5.080	31,663,729	0	(392,938)	0	0			09/09/2015
18J29B1		FIFE	WA.		10/01/2018 10/01/2018	4.140 5.050	27,408,017 17,210,883	u n		U	U			09/09/2015
18J3201		NAPERVILLE	IL		10/01/2018	5.000	20,751,429	0	(142,910)	0	0			10/14/2011
18J3301		ELGIN	IL		10/01/2018	4.650	3,815,929	0	(4,622)	0	0		7,700,000	04/19/2012
18J34A1		TOWSON	MD	ļ	10/01/2018	4. 160	12,878,785	0	(1,402)	0	0	ļ		07/22/2016
18J34B1		TOWSON	MD		10/01/2018	4.440 4.750	4,056,273 17,054,763	0	20,783	0	0	ļ		07/22/2016
18J3601		CARLE PLACE	NY		10/01/2018	3.690	23,971,119		(14,812)	0	0			06/13/2013
18J37A1		WASHINGTON	DC		10/01/2018	3.750	16,406,112	0	40,412	0	0			05/29/2013
18J37B1		WASHINGTON	DC		10/01/2018	4.400	5,417,786	0	1,047	0	0	0	72,600,000	05/29/2013
18J3801		CHARLESTON	SC	·····	10/01/2018	4.970	15,480,292	ō	(63,567)	0	0		48,350,000	
18J38A1		CHARLESTONCAP I TOLA	SCCA		09/20/2019 10/01/2018	4.000 5.160	3,832,010 10,042,226	0 n	(42,685)	0	0		48,350,000 26,800,000	
18J39A1		CAPITOLA	CA		09/24/2020	5.000	4,987,959		(42,000)	o	n			06/29/2020
18J4001		MIAMI	FL		10/01/2018	3.940	35,969,886	0	66,021	0	363,955		59,000,000	09/09/2014
18J4101		SAN DIEGO	CA		10/01/2018	3.810	21,817,591	0	42,665	0	0	0		10/29/2014

# **SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

				Show	ing All Mortg	age Loans OWN	NED December 3	31 of Current Yea	ar					
1	2	Locat	tion	5	6	7	8		Change in E	Book Value/Recorde	d Investment		14	15
		3	4				Book	9	10	11	12	13		1
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
18J4201	Oode	WASHINGTON	State	Туре	10/01/2018	4.380	30,556,832	(Decrease)	35,097	n tecognized	and Other	DOOK VAIGE	79,100,000	
18J4301		ENCINO	CA		10/01/2018	3.980	7,398,216	0	35,437	0	0		17,720,000	
18J4401		COLUMBIA	MD.		10/01/2018	4.000	5,396,124	0	13.578	0	0	0	13,000,000	
18J4601		MAD I SON	WI		10/01/2018	4.370	6, 194, 593	0	15,818	0	0	0	10,660,000	12/29/2014
18J4702		LOS ANGELES	CA		10/01/2018	4. 160	14,671,034	0	23,803	0	0	0		07/07/2015
18J4801		RIVERSIDE	CA		10/01/2018	4.150	23,709,494	0	28,489	0	0	0		05/11/2015
18J4901 18J5001		WATERFORD	CTVA		10/01/2018	4.300	12,797,449	0	20,423	0	0	0		02/04/2016
18J5101		VALLEJO	CA		10/01/2018	4.350 3.900	6,908,847 11,846,536	0	5,945 1,082 27,082	0	0		21,500,000	03/17/2016
18J5201		FORT COLLINS	CO.		10/01/2018	3.470	26,265,816	0	175,391	0	0		68,400,000	
18J5301		DUARTE	CA		10/01/2018	3.350	11,334,155	0	83,826	0	0	0	38,000,000	
18J5401		BAYSIDE	NY		10/01/2018	3.650	30,835,753	0	166,527	0	0	0	176,400,000	06/29/2016
18J5501		BELL GARDENS	CA		10/01/2018	4.060	12,023,735	0	67 , 795	0	0	0	21,600,000	05/05/2016
18J5601		GARDENA	CA		10/01/2018	3.600	3,839,269	0	28,788	0	0	0		04/25/2016
18J5701 1900502		NEWPORT BEACH	CA		10/01/2018	3.930	13,479,986 230.000.000	0	52,341	0	140,958	0		06/03/2016
1900601		JURUPA VALLEY	CA		04/01/2019	4.000 4.020	7,811,542	0		0	0			03/31/2019
1900701		FAIRFIELD	CA.		04/01/2019	4.020	12,634,487	0	0	0	0			
1900802		BELLEVUE	WA.		05/30/2019	4, 190	45,350,814	0	0	0	0		81,000,000	
1900901		LATHAM	NY		05/30/2019	4.100	47,000,000	0	00	0	0	0	86,100,000	
1901002		LATHROP	CA		09/04/2019	3.890	85,000,000	0	00	0	0	0	160,800,000	
1901102		INDIANAPOLIS	IN.		05/07/2019	3.920	49,700,000	0	0	0	0	0		04/15/2019
1901201 1901301		SAN JOSE	CAGA		06/21/2019	4.040	32,000,000	0	0	0	0	0		06/03/2019
1901301		EMERYVILLE	GA		08/28/2019 08/28/2019	3.960 3.860	32,250,000 56,500,000	0		0	0			06/20/2019
1901501		GREENSBORO	NC		07/25/2019	3.840	7,464,137	o	0	0	o			05/20/2019
1901601		SANTA CRUZ	CA.		10/01/2019	3.880	15, 129, 704	0	0	0	0		34,200,000	
1901801		SAN DIEGO	CA.		07/31/2019	4.130	54,705,582	0	00	0	0	0	95,000,000	
1901901		DEL MAR	CA		07/31/2019	4.130	24,422,135	0	00	0	0	0		05/07/2019
1902201		WEST WHITELAND TWNSP	PA		07/18/2019	3.900	27,814,641	0	00	0	0			11/30/2018
1902401		PLAINFIELD	IL		10/10/2019	3.570	46,700,000	0	0	0	0	0		08/16/2019
1902501 1902601		RALEIGH	TXNC		06/27/2019 09/04/2019	4.030 3.940	20,475,000 19,552,927	u	0	0	u			05/23/2019
1902701		LITHIA SPRINGS	GA		09/05/2019	3,000	29.083.679	0	0	0	0	0	57.800.000	
1902801		ASHLAND	VA		12/23/2019	3.750	9,045,173	0	00	0	0	0	13,400,000	
1903001		SAN ANTONIO	TX		10/30/2019	4.190	25,346,873	0	00	0	0	0	40,000,000	10/07/2019
1903101		BENBROOK	TX	<b></b>	02/03/2020	3.280	19,470,000	0	0	0	0	ļ0	48,500,000	
1903201		SANTA CLARA	CA		05/19/2020	3.650	11,498,149	0	0	0	0	0	63,000,000	
1903401 1903501		HERMITAGE	TN.		10/01/2019	3.600 3.650	42,640,000 28,765,000	0	0	0	0		65,600,000	09/05/2019
1903601		CAMBRIDGE	MA	·	10/10/2019	3.250	35,000,000	u	,	0 n	n	u		09/09/2019
1903901		INDIANAPOLIS	IN.		10/04/2019	4.500	16,000,000	0	0	0	0	0	23,000,000	
1904201		INDEPENDENCE	MO		10/15/2019	3.250	23,315,000	0	00	0	0	0	38,800,000	09/18/2019
1904302		BOL I NGBROOK	IL.		11/12/2019	3.200	55,280,000	0	0	0	0	0	119,500,000	10/23/2019
1904401		ALPHARETTA	GA		12/04/2019	3.780	18,500,000	0	0	0		[	26,700,000	
1904501 1904601		SOUTH JORDAN	UI	ļ	01/30/2020	3.630	26,578,952	0	0	0	0	0	41,000,000	
1904901		MANSFIELD	TX		11/21/2019	4.000 3.550	24,750,000 31,950,000	 n	)	u	U	u		10/04/2019
1905001		PORTLAND	0R		11/18/2019	3.250			) [0	n	n			09/20/2019
1905101		SALT LAKE CITY	UT		01/13/2020	3.250	36,338,881	0	0	0	0	0		12/10/2019
1905201		ESCONDIDO	CA	ļ	10/22/2020	3.250	4,989,176	0	0	0	0	0	25,000,000	09/16/2020
1905301		RICHMOND	VA		01/10/2020	3.590	50,500,000	0	0	0	0	0	78,700,000	
1905401		MINNEAPOLIS	MN		03/09/2020	3.460	29,700,000	0	0	0	0	[	51,100,000	
1905501 1905601		MODESTOCHARLOTTE	CA	ļ	03/02/2020	3.370 3.640	11,716,455 10.230.000	0	0	0	0	0	27,900,000 18.850.000	
1905701		GAINESVILLE	NG		01/17/2020	3.560	53,813,908	U n	)	U	U	u		
1905701		EUSTIS	FL		03/23/2020	3.480		O	) [0	n				01/30/2020
19058B1		ALLENTOWN	PA.		03/18/2020	3.480	20,269,944	0	0	0	0	0		01/23/2020
19058C1		STATE COLLEGE	PA	ļ	03/18/2020	3.480	8,805,046	0	00	0	0	0		01/22/2020
1905901		PHILADELPHIA	PA	ļ	02/27/2020	3.490	50,500,000	0	00	0	0	0		01/15/2020
1906002		GREER	SC		04/02/2020	3.390	34,474,825	0	0	L0	L0	L0		02/07/2020

				Show	ing All Mortg	age Loans OWN	NED December 3	31 of Current Yea	ar					
1	2	Locat	tion	5	6	7	8		Change in E	Book Value/Recorde	d Investment		14	15
		3	4				Book	9	10	11	12	13		1
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
1906102		OMAHA	NE		03/19/2020	3.500	22,460,631	0	0	0	0	0	36,100,000	02/24/2020
1906201		EAGAN	MN		03/09/2020	3.350	10,000,000	0	0	0	0	0	16,900,000	
2000101		FORT MITCHELL	KY		05/11/2020	3.270	8,514,899	0	0	0	0	0		03/10/2020
2000201		OAK BROOK	MA		04/01/2020	3.100 3.270	15,659,936 37,750,000	 n	0		0	١		12/09/2019
2000602		COLUMBUS	OH.		04/06/2020	3.150	13,200,000	00	0	0	0		19,577,575	
2000701		THOUSAND OAKS	CA.		06/15/2020		7,932,868	0	0	0	0	0	17,300,000	
2000801		WILMINGTON	DE		10/09/2020	4.000	27,945,539	0	0	0	0	0	44,500,000	
2000901		RALEIGH	NC.		06/09/2020	4.500	30 , 136 , 224	0	0	0	0	0		04/27/2020
2001001		ARLINGTONIRVINE	VA		08/14/2020	5.750 3.750	18,094,594 19,959,674	0	0	0	0	0		06/22/2020
2001301		EDWARDSVILLE	II		12/04/2020	3.250	14,000,000	 0	0	0			63 000 000	10/15/2020
20AB 102		LANCASTER	CA.		03/10/2020	3.329	48, 144, 079	0	0	0	0			01/31/2020
9710801		NEWPORT NEWS	VA		04/29/1998	6.930	2,618,497	0	0	0	0	0		04/06/1998
2011023		. WEST GROVE	PA		09/07/2011	5. 190	15,029,043	0	0	0	0	0	34,499,000	
2012103		ST. PETERSBURG	FL		03/18/2013	3.990	10,602,070	0	0	0	0	L	44,010,000	
2012120		WALNUT CREEK	CA		06/06/2013	3.600	10 , 110 , 11917 , 203 , 519	0	0	0	0		44,784,000 20,830,000	
2013041		CHARLOTTE	NC		09/16/2013	3.450	20.093.453	0	0	0	0		66.997.000	
2013081		GREENFIELD	IN.		04/24/2019	4.790	11,326,902	0	0	0	0	0	21,046,000	
2013083		GREENFIELD	IN		06/19/2014	3.590	13,894,395	0	0	0	0	0	26, 157, 000	06/26/2020
2013085		. COLUMBUS	OH		07/15/2016	3.000	10,407,045	0	0	0	0	0		06/26/2020
2013086		MEMPHIS	TN		08/08/2016	3.070	17,477,946	0	0	0	0	0	40,467,000	
2013087		VENTURA	IL		05/10/2017 03/31/2014	3.290 4.500	18,344,969 26,613,000	 0	0	0	0		35,887,000 51,101,000	
2014033		ALEXANDRIA	VA		12/03/2014	3.790	20,013,000	 0	0	0			38,233,000	
2014039		BURBANK	CA.		07/30/2014		14,916,121	0	0	0	0	0	30,514,000	
2014048		STUDIO CITY	CA		12/22/2014	3.580	12,024,563	0	0	0	0	0	50,465,000	06/26/2020
2014051		FAIRFAX	VA		11/12/2014	3.910	50,000,000	0	0	0	0	0	89, 207, 000	
2014058		AUSTINELKTON	TX		04/01/2015	3.580	8,926,322	0	0	0	0	L0		06/26/2020
2015010		NEWARK	NJ.		03/25/2015	4.000 3.510		 N	0	0	0			06/26/2020
2015010		STAFFORD	TX		06/30/2015	3.510	33, 181, 112	0	0	0	0	0		06/26/2020
2015031		CHASKA	MN		10/30/2015	2.880	13, 189, 509	0	0	0	0		50,744,000	
2015034		WILSONVILLE	0R		12/01/2015	3.880	17,602,859	0	0	0	0	0	43,645,000	
2015056		NEWARK	DE		12/18/2015	3.590	10,145,058	0	0	0	0	0	25,256,000	
2015060		JUPITERLORTON	VA		02/17/2016	3.880 3.970	26,250,000 12.913.043	٥	0	0			34,214,000	
2016022		NEW ALBANY	0H		09/01/2016	3.880	24,483,651	0 0	0	0	0			
2016026		GREENWOOD VILLAGE	CO.		03/31/2016	3.520	50,000,000	0	0	0	0		93,221,000	06/26/2020
2016028		FRANKLIN	WI		08/31/2016	3.620	11,539,540	0	0	0	0	L0	34, 164,000	06/26/2020
2016032		WASHINGTON	DC	ļ	06/01/2016	3.530	17,606,777	0	0	0	0	ļ0		06/26/2020
2016043		IRVINEGREELEY	CA	<b></b>	09/29/2016	3.650	15,248,470	0	0	0	0	ļ0		06/26/2020
2016047		YUKON	OK		08/25/2016	3. 150 3. 180	14,492,688 19,357,376	 n	L0	l0	0 n	u	45,492,000 31,627,000	
2016055		FRANKLIN	TN		09/30/2016	3.310	82,500,000	0	0	0	0	0	147,894,000	
2016056		ALBUQUERQUE	N/L		11/30/2016	3.120	24,774,217	0	0	0	0	0	49,399,000	06/26/2020
2016071		SAN RAMON	CA		02/09/2017	3.950	31,679,997	0	0	0	0	0	53,351,000	
2016073		BURBANKCHANDLER	CA		05/01/2017	3.720 3.810	11,070,000	0	0	0	0	L0	22,171,000	
2016075	-	GILBERT	AZ	<b> </b>	04/11/2017	3.810	35,488,413 29,182,852	 n	0	U	0	L		06/26/2020
2016077		GILBERT	AZ		02/13/2017	3.930	19,981,889	0	0	n			39,388,000	
2017008		WASHINGTON	DC.		10/05/2017	3.740	95,000,000	0	0	0	0	0	155, 136,000	
2017039		MOORESTOWN	NJ.	ļ	09/06/2017	3.850	13,322,027	0	0	0	0	ļ0	31,546,000	06/26/2020
2017057		ALEXANDRIA	VA	ļ	11/20/2017	3.750	55,397,932	0	0	0	0	ļ0	84,097,000	
2017061		ARLINGTON	VACA	<b></b>	01/31/2018	3.400	33,002,393	0	0	0	0	0	135,941,000 44,078,000	
2017066		LOS ANGELESSAN FRANCISCO	CA.		09/29/2017	3.350 3.600	23,383,323 11,450,858	 n	L0	0 n	0 n	u	31,846,000	
2017082		RIVER FOREST	IL	<b></b>	10/31/2017	3.480	26,000,000	0 N	0	n	0		43,618,000	
2017087		LAGUNA NIGUEL	CA		05/30/2018	4.160	34,908,568	0	0	0	0	0	80,826,000	06/26/2020
2017088		NASHVILLE	TN		03/08/2018	3.640	10,000,000	0	0	0	0	0		06/26/2020

# **SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

			T .			,		NED December 3	i di Guiletti Tea		1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1				45
Care No.    1	2			J 5	6	/	-					10	14	15	
Case			3	4		1			9	10		12	13		5
Color Number   Code															
Color   Market   Color   Col															Last
Control   Cont									Valuation						Appraisal
Section   Property					Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Section   Section   Communication   Communic	Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
### ### ### ### ### ### ### ### ### ##	2018008		PLEASANT PRAIRIE	WI		08/31/2018	4.060	22,000,000	0	0	0	0	0	51,020,000	06/28/2018
98800	2018014			CO					0	0	0	0	0		
SINGE   MARCH 1967   K.   17 Feyrill   4.98   5.00   5   1   1   5   5.00   50   50   50   50   50   5	2018020			NM					0	0	0	0	0		
Section   Sect				TX					0	0	0	0	0		
1982									0	0	0	0	0		
1988				TWO.					0	0	0	0	0		
1,596   1,59				NO	·					u	0	0			
Second   S				GA					٥	n			o		
1500   1500				W. C				47 500 000	0۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔	Λ		0			
Part	2019029			WA.					0	0	0	0	0		
DTN	2019033			UT					0	0	0	0	0		
STATE   STAT	2019037		HERNDON	VA			3.260	11,684,010	0	0	0	0	0		
1999   1999	2019040					02/05/2020			0	0	0	0	0	17, 183,000	06/26/2020
1999   1999	2019041								0	0	0	0	0		
1999   1999				****					0	0	0	0	0		
Marce   Marc									0	ļ0	0	0	0		
Second   S									0	0	0	0	0		
PETALINE   PETALINE   S.   1111/12/2015   3.30   9.59,000   0   0   0   0   0   9.44,000   6.96,767202   7.75   5.86,76   0   5.507   0   0   0   0   0   9.44,000   6.96,767202   7.75   5.86,76   0   5.507   0   0   0   0   0   0   0   9.97,7202   9.75					···						0	0	0		
Part									٥	n		0			
St   YSK				CO					0	45 077	0	0	0		
Fig. 1985   W.   W.     9977/2019   A.750   1.334 (45   0   24.28   0   0   0   0   1.789 600,00   9972/2029	7200269			NY					0		0	0	0		
SMF PANISTO   CA	7200304		NEW YORK	NY				13,304,426	0		0	0	0		
1.06   S.A/0   W	7200394			CA					0		0	0	0		
100   100				o,					0		0	0	0		
11/47/200				NY				92, 118, 173	0		0	0	0		
									0	15,797	0	0	0		
120   MRELES   CA   11/25/2000   A 320   11/95/2000   A 500   D   D   D   D   D   D   D   D   D				GA					0	7 577	0	0	0		
12/08/700   12/08/700   12/08/700   12/08/700   1.0   0   0   0   0   0   0   0   0   0											0	0	0		
11/16/200   11/1										o	u	0	0 N		
1200421   LIS ANELES   CA   1218/2020   3.850   69.052.50   0   0   0   0   0   0   3.99.000   1216/12/2020   3.850   11/02/2020   3.850   11/02/2020   3.850   11/02/2020   3.850   11/02/2020   3.850   11/02/2020   3.850   11/02/2020   3.850   11/02/2020   4.803   11/02/2020   4.					···				٥١	n					
Fife   GR				CA					0	0	0	0	0		
Tubridge   Tubridge   Fel   GeR   10/30/2200   5.520   50,715,144   0   0   0   0   0   1,877,455   332,668,650   10/23/2200   12/20/	7200354			GBR					0	0	0	0	794,468		
0.599999. Mortgages in good standing - Commercial mortgages-all other   10,197,511,856   0   (3,641,532)   0   4,888,181   4,083,654   28,291,686,878   XXX   1930100   El. SESIMOD   CA   0.00,000	7200406					10/30/2020			0	0	0	0		332,626,450	10/23/2020
1800100	7200420			FRA					0	0	0	0			
1302241   LITHONIA   CA   D6/01/2019   8.000   2.200.000   0   0   0   0   0   0   0   0	0599999. Mortgages in	good st	anding - Commercial mortgages-all o	other				10, 197, 511, 856	0	(3,641,532)	0	4,838,181	4,093,654	28,291,686,878	XXX
11710NI A   QA   0,6701/2019   8,000   1,600,000   0   0   0   0   0   0   0   0				CA					0	0	0	0	0		
1930301   MANHATTAN   N'   08/19/2019   5.000   16,000,000   0   0   0   0   0   0   0   0	19302A1			GA		06/01/2019			0	0	0	0	0		
CROWAD   CROWAD   CA   D8/31/2017   5.150   7.173,870   0   360,650   0   0   0   0   1,034,800,000   0.8/01/2019				GA					0	0	0	0	0		
Last VEGAS   Last VEGAS   N.				***************************************	<b> </b>				0	0	0	0	0		
FADERSON   W.   MCDNOUGH   GA   MCDNOUGH   GBR   MCDNOUGH   MCD									0		0	0	0		
MCDONOUGH   MCDONOUGH   GA   09/30/2019   3.400   5.649.672   0   75,430   0   0   0   0   2,467,074,160   08/01/2019					<b> </b>				٥		0	0	0		
NOTTINGHAM   GBR				***************************************	·-				ں ۱		u	u	u		
NEW YORK   NY.   0.88/28/2020   5.550   52,955,075   0   8,074   0   0   0   2,525,000,000   08/01/2019     0699999. Mortgages in good standing - Mezzanine Loans   246,119,638   0   2,897,955   0   0   0   0   0   11,991,745,838   XXX     0899999. Total Mortgages in good standing   Nezzanine Loans   10,906,757,382   0   0   0   0   0   0   0   0   0     199999. Total - Restructured Mortgages   0   0   0   0   0   0   0   0   0									 N		o	n			
0699999. Mortgages in good standing - Mezzanine Loans       246,119,638       0       2,887,955       0       0       0       11,991,745,583       XXX         0899999. Total Mortgages in good standing       10,906,757,382       0       (852,128)       0       4,833,181       4,093,654       41,064,203,348       XXX         1699999. Total - Restructured Mortgages       0       0       0       0       0       0       0       0       XXX         2499999. Total - Mortgages with overdue interest over 90 days       0       0       0       0       0       0       0       0       0       XXX         3299999. Total - Mortgages in the process of foreclosure       0       0       0       0       0       0       0       0       XXX					.I				n		n	n	n		
089999. Total Mortgages in good standing         10,906,757,382         0         (852,128)         0         4,838,181         4,093,654         41,064,200,348         XXX           1699999. Total - Restructured Mortgages         0         0         0         0         0         0         0         0         XXX           2499999. Total - Mortgages with overdue interest over 90 days         0         0         0         0         0         0         0         0         0         XXX           3299999. Total - Mortgages in the process of foreclosure         0         0         0         0         0         0         0         XXX		nood st							n		n	n	n		
1699999. Total - Restructured Mortgages       0 <th></th> <th>-</th> <th>-</th> <th>•</th> <th></th> <th></th>											-	-	•		
2499999. Total - Mortgages with overdue interest over 90 days       0								10,300,707,382		, ,			, , .		
3299999. Total - Mortgages in the process of foreclosure 0 0 0 0 0 0 XXX								0			_		•		
								0			_		•		
3399999 - Totals 0 (852,128) 0 (852,128) 0 4,838,181 4,093,654 41,064,200,348 XXX		ages in t	he process of foreclosure					0	0				· ·		
	3399999 - Totals							10,906,757,382	0	(852, 128)	0	4,838,181	4,093,654	41,064,200,348	XXX

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

	Show	ing All Mortgage Loans ACQL	IIRED AND ADDI	TIONS MADE During	the Current Year			
1	Location	3 0	4	5	6	7	8	9
·	2	3	Loan		-	Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
319110204	LAGO VISTA	TX		10/22/2020	7.875	251, 197	0	1,316,00
320020128	LAKEWOOD	WA	-	11/05/2020	8.175	39,011	ļ	
320020267	LAKEWOOD	WAWA	-	11/05/2020	8.175 7.495		28.193	359,00
320020578	LAKEWOOD	WA WA		11/05/2020		38,668	28, 193	
320020617	LAKEWOOD	WA.		11/05/2020	8.175	38,668	0	370.0
320020624	SEATTLE	WA		10/22/2020	7.745		55, 164	
320020698	TACOMA	WA		10/22/2020	7.495	341,819	68,082	
320030287	TACOMA	WA		11/05/2020	8. 175	31,519	8,542	438,0
320010319 320070367	SEATTLE	WAOR.	-	10/22/2020 11/05/2020	8.640 7.725	755, 484 46, 607	0	1,335,0
320080011	TACOMA	UKUK	-	11/05/202011/05/2020	8.175		l0	1,380,00
320080148	EDGEWOOD .	WA.	-	11/05/2020	7.875		0	
320080221	TACOMA	WA		11/05/2020	8. 175	31,893	0	430,00
320080503	HAPPY VALLEY	OR		11/05/2020	8. 175		30,660	875,00
320080691	HAPPY VALLEY	OR	-	11/05/2020	8. 175	76,734	0	
320080834	TACOMA	WA	-	11/05/2020	7.875	35,219	ļ0	
320090043	BREMERTON BREMERTON	WAWA	-	11/05/2020 11/05/2020	7.745 7.745		0	
320090063	BREMERTON	WA	·	11/05/202011/05/2020	7.745	51,042	31,697	
320090330	DESERT HOT SPRINGS	CA.		11/05/2020	8.000	54,544	01,097	
320090397	HAPPY VALLEY	OR		11/05/2020	7.745	73,483	31,920	
320090476	BREMERTON	WA		11/05/2020	7.745	42,878	16,794	587 00
320090568	LONIPOC	CA	-	11/05/2020	7.750	129, 468	0	
320090644	BRENERTON	WA	-	11/05/2020	7.745 7.750		13,028	
320090773 320090870	PORTLAND	OR		11/05/2020 11/05/2020	7.745		23,100	1,337,00 1,820,00
320090975	KENNEVICK			11/05/2020	8.000	19,690	37,170	
320090992	BREMERTON			11/05/2020		51,041	10,676	555,00
320100031	BREMERTON	WA		11/05/2020	7.745	36,707	0	
320100060	BREMERTON	WA		11/05/2020	7.745	36,707	0	670,00
320100107	BREMERTON	WA	-	11/05/2020	7.745	36,707	ļ0	
320100147 320100259	BREMERTON	WAWA		11/05/202011/05/2020	7.745 7.745	36,707 36,707	ļ0	
320100301	BREMERTON	WA.		11/05/2020	7.745		0	
320100337	KENNEWICK	WA		11/05/2020	8.000	18,974	0	385,00
320100465	REDMOND	WA		11/05/2020	7.500	203,093	0	1,400,00
320100496	BREMERTON	WA		11/05/2020	7.745	36,707	0	
320100532	REDMOND	WA		11/05/2020	7.500	241,044		1,600,00
320100576 320100688	BREMERTON	WA	-	11/05/2020 11/05/2020	7.745 7.500	36,707 203,093	20,752	670,00 1,400,00
320100706	BREMERTON	WA.		11/05/202011/05/2020	7.745		20,752	
320100757	REDMOND	WA.	-	11/05/2020	7.500	203,093	0	1.400.00
320100773	BREMERTON	WA		11/05/2020	7.745	36,707	0	1,400,00 670,00
320100786	REDMOND	WA		11/05/2020	7.500	300,783	41,727	1,842,00
320100890	BREMERTON			11/05/2020	7.745		0	
320100907 320100978	REDMOND	WAWA	-	11/05/2020 11/05/2020	7.500 7.500	162,647 311,349	21,119 36,013	1,200,00 1,400,00
320100978	BREMERTON	WA	·	11/05/202011/05/2020	7.745		30,013	
4010011478	BALTIMORE	MD.		10/27/2020	5.436		0	24,741,50
100044357	Brownstown	MI		11/19/2020	4.500	121,476	0	156,75
100044360	Springfield	OH		11/19/2020	7.375	43,588	0	35,98
100044362	Miami			11/19/2020	5.000	102,095	o	
100044363	Magna		-	11/19/2020	4.750	98,002	ļ0	
100044365 100044369	San Juan	TX		11/19/2020 11/19/2020	3.000 5.000	49,781 75,187	0 n	100,00 113,00
100044371	Mesa	AZ	-	11/19/2020	5.940	183,047	n	223, 25
100044373	Dallas	TX		11/19/2020	4.875	84, 190	0	113,00
100044374	Mount Pleasant	SC		11/19/2020	5.000	495, 116	0	640,00
100044375	Akron	OH		11/19/2020	3.000	447 , 644	0	635,00
100044376	Marysville	WA		11/19/2020	7.890	281,096	ļ	360,00
100044378 100044380	Richmond	VA	-	11/19/2020 11/19/2020	4.625 5.000	161,034 58,609	0	
100044380	Houston	TXNJ	-	11/19/202011/19/2020	3.000			
100044384	Jersev City	NJ	·	11/19/2020	4.500	357.880	1	165,00 546,25

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

	Show	ing All Mortgage Loans ACQL	JIRED AND ADDI	TIONS MADE During	g the Current Year			
1	Location		4	5	6	7	8	9
Lang Northern	2	3	Loan	Data Associated	Data of laters at	Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
100044386	North Las Vegas	NV		11/19/2020	5.000	260,919	0	285,0
100044388	Yuba City	CA		11/19/2020	4.500	157,988	0	220,0
100044391	New City	NY		11/19/2020	3.000		ļ0	470,00
100044392	Kent	WA		11/19/2020	4.000 6.625		0	
100044394	Detroit	FL		11/19/202011/19/2020	5.000	43,582		332,51 18,0 299,2
100044399	Marietta	GA		11/19/202011/19/2020	2.500		10	
100044399	Norcross	GA		11/19/202011/19/2020	3.375			173,8
100044404	Little rock			11/19/2020	4.240	29,846	1	
100044406	South San Francisco	CA		11/19/2020	3.000	444,928	0	
100044412	Reseda	CA		11/19/2020	3.375	214, 233		
100044413	Covington	GA		11/19/2020	6.000			90,2
100044414	Petersburg	TN		11/19/2020	4.750			154,8
100044419	New Orleans	LA		11/19/2020	4.750	.254,058	0	340.0
100044422	Fayetteville	GA.		11/19/2020	4.345	162,794	0	179,5
100044423	San Francisco	CA		11/19/2020	2.000	653,511	0	1, 128, 12
100044424	Jacksonville	FL.		11/19/2020	4.625		0	230,0
100044425	Chula Vista	CA		11/19/2020	3.000	331,569	0	401,8
100044428	Sahuarita	AZ		11/19/2020	4.000	113,729		160,5
100044429	Des Moines	IA		11/19/2020	4.500	96,766		149,0
100044430	Odenton	MD		11/19/2020	4. 122	127,436		
100044432	Mansfield	TX		11/19/2020	2.984	119,820	0	
100044434	Miami	FL		11/19/2020	4.750	243,087		351,50
100044435	Covina	CA		11/19/2020	5.000	284,723	0	
100044436	West Grove	PA		11/19/2020	5.010		0	349,69
100044437	WATSONVILLE	CA		11/19/2020	4.000		0	
100044438	Bryan	TX		11/19/2020	3.875	102,943		144,40
100044440	Oxnard	CA		11/19/2020	4.250	229,896		375,25
100044441	Reading	PA		11/19/2020	6.625	54,333		133,00
100044443	Stockton	CA		11/19/2020	4.880	94,856	0	156,75
100044444	Ocoee	FL		11/19/2020	5.700	91,691	0	153,90
100044446	Fremont	WI		11/19/2020	3.290	229,973	ļ0	248,00
100044451	Los Angeles	<u>C</u> A		11/19/2020	2.875	2,138,525	ļ0	5,013,38
100044452	Lake Worth			11/19/2020	4.000		0	
100044453	Chi cago			11/19/2020	5. 125	210,823	0	198,55
100044457	Lynn	MA		11/19/2020	4.500		ļ0	492,20
100044459	Or lando	FL		11/19/2020	2.000	68,758	0	194,75
100044462 100044463	Or lando	FL		11/19/2020	4.625 3.500	117,736	0	
100044466	Staten Island	NYTX		11/19/2020	6.000		0	
100044468				11/19/2020				100,73
100044470	Las Vegas	NVNJ	-	11/19/2020	4.240 2.000			221,35 422,75
100044471	Fort Payne	AI		11/19/202011/19/2020	4.250	97, 236		422,73
100044473	Saint Louis	MO		11/19/2020	7.125	63, 169	1	137,75
100044476	Simi Vallev	CA	-	11/19/202011/19/2020	4.375	379.847	1	
100044477	Long Beach	CA CA	-	11/19/202011/19/2020	4.000			
100044478	South Setauket	NY		11/19/2020	2.000	208, 176		
100044479	Van Nuys Area	CA		11/19/2020	6.000	577, 365		504,45
100044480	San Antonio	TX		11/19/2020	5.000	246,846		410,40
100044485	Pleasanton	CA		11/19/2020	4.500	1,010,112	n	1,080,29
100044487	Cypress	TX		11/19/2020	3.250		0	269,80
100044489	Pasadena	CA		11/19/2020	3.625	535,763	0	
100044492	Los Angeles	CA		11/19/2020	4.750		n	446,85
100044494	Saint Albans	NY		11/19/2020	2.000		0	428,40
100044495	San Diego	CA		11/19/2020	4.875	193,823	L	
100044497	Blue Springs	MO		11/19/2020	7.750	95, 495	0	133,40
100044499	Fort Worth	TX		11/19/2020	4.125		0	305,55
100044500	Eden Prairie	MN		11/19/2020	6.000		L0	353,90
100044502	Jacksonville	AR.		11/19/2020	4.500	93,638	0	
100044505	Fort Worth	TX		11/19/2020	3.750		0	156,7
100044506	San Diego	CA		11/19/2020	3.000		0	331.2
100044507	ST CLOUD	FL		11/19/2020	2.250	88 , 164	0	312,5
100044509	FREMONT	CA		11/19/2020	4.940	1,394,997	0	1,647,0
100044510	Santa Rosa	CA		11/19/2020	4.250	231,457	0	
100044516	Shoal Creek	I AI	1	11/19/2020	4,625	458, 229	1	835.76

		g All Mortgage Loans A						
1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100044518	SAN DIEGO	CA	Туре	11/19/2020	4.910	284,314 .	Alter Acquisition	
100044519	Garden Grove	CA		11/19/2020	5.500	300,787	0	1,046,900
100044524	SAN FRANCISCO	CA		11/19/2020	3.500		0	
100044525	SOUTH SAN FRANCISCO	CA		11/19/2020		795,467	0	1, 173, 250
100044529	MOORESTOWN	NJ		11/19/2020	6.000		0	579,500
100044530	PICO RIVERA	CA		11/19/2020	3.250	294,414	0	532,000
100044535	NORTH HOLLYWOOD	CACA.		11/19/2020	3.375		0	
100044538	WAKEFIELD	MA		11/19/202011/19/2020	3.375			
100044539	San Jose	CA.		11/19/2020	4.690	505,374		
100044541	Carlsbad	CA		11/19/2020	4.500	1,329,564	0	1,669,625
100044542	SOUTH SAN FRANCISCO	CA		11/19/2020	4.084		0	1, 128, 125
100044547	BRADENTON	FL		11/19/2020	8.150	94,736	0	217,550
100044549	Buffalo	NY		11/19/2020	3.500	65,252	0	74,456
100044551	SAN LEANDRO	CA		11/19/2020	4.500	324,747		655,500
100044554	Antioch	CA		11/19/2020	4.250		<u>0</u>	475,000
100044555 100044557	CARSON	CA MD.		11/19/202011/19/2020	4.000 4.663		0	
100044559	SAN FRANCISCO	MDCA		11/19/2020	5.750	468.395	<sup>0</sup>	988,000
100044563	Fremont	CA CA		11/19/2020	3.750	452,041		975,000
100044564	HACIENDA HEIGHTS	CA		11/19/2020	6.500		0	
100044567	Seattle			11/19/2020	4.625	193,837	0	478,000
100044569	Pompano Beach	FL		11/19/2020	6.120	81,477	0	152,000
100044570	Levittown	PA		11/19/2020	4.750	140,248	0	185 , 250
100044571	Elk Grove	CA		11/19/2020	4.250	236,092	0	460,750
100044573 100044574	PITTSBURG	CANJ		11/19/202011/19/2020	6.458 4.000		0	
100044574	Danville	NJNJ		11/19/2020	5.000	545, 394		
100044577	Tewksbury	MA		11/19/2020	3.000	285,628	0	
100044578	BROOKLYN	NY		11/19/2020	4.250	774. 189	0	
100044580	LATHROP	CA		11/19/2020	4.375	187,362	0	370,000
100044581	Wakefield	MA		11/19/2020	4.500	256,086	0	500,000
100044584	Antioch	TN		11/19/2020	6.750	165,475	0	260,000
100044586	SAN JOSE	CA		11/19/2020	4.250		0	696,350
100044587 100044588	Norristown	PA CA		11/19/2020 11/19/2020	5.000 3.384		0	
100044589	NORTHVALE	NJ		11/19/2020	3.810	411,733		
100044593	Poland	IN.		11/19/2020	2.944	42,305	0	208,000
100044597	Westlake Village Area	CA		11/19/2020	4.004	619, 171	.0	
100044598	Chouteau	OK		11/19/2020	5.000	42,674	0	
100044600	Ontario			11/19/2020	4.625	244,958	0	451,250
100044602	Carson	CA		11/19/2020	4.000	323,562	0	
100044605	Los Angeles	CACA		11/19/2020	2.000			
100044606	UNION CITY	CACA		11/19/2020 11/19/2020	4.625 4.500			899,000
100044609	San Marcos	CA		11/19/202011/19/2020	3.875			
100044614	Baltimore	MD		11/19/2020	4.625	120 . 468	0	
100044615	Tuttle	OK		11/19/2020	4.250	158,386	0	148,750
100044616	Alameda	CA		11/19/2020	7.850		0	983,250
100044617	Diamond Bar	CA		11/19/2020	3.750	300,097	0	579,500
100044618	Blaine	MN		11/19/2020	4.000	232, 297	0	495,900
100044622	Los Banos	CACA		11/19/2020	5.000		<sub>0</sub> þ	187,650
100044626	San Diego	CA		11/19/202011/19/2020	4.375 4.773	216,051 414,011	0	
100044627	Moncks Corner	SC		11/19/2020	4.773	166,607		
100044629	Pacoima	CA		11/19/2020	4.375	225,577	0	288,225
100044632	High Point	NC		11/19/2020	5.000	134,004	0	190,665
100044634	Coburn	PA		11/19/2020	4.375	221,890	0	299, 165
100044635	West Babylon	NY		11/19/2020	3.500		0	389,500
100044636	Corona	CA		11/19/2020	4.250	342,972	0	346,500
100044638	Lithonia	GA		11/19/2020	6.650		<u>°</u> þ	115,900
100044643	San Diego	CA		11/19/202011/19/2020	4.000 4.750		0	
100044646	Circle Pines	UA		11/19/2020	4.750			
100044647	Santa Maria	CA		11/19/2020	5. 130	148,543		

	Show	ing All Mortgage Loans ACQ	UIRED AND ADD	ITIONS MADE During	the Current Year			
1	Location		4	5	6	7	8	9
Lagar Niverbay	2	3	Loan	Data Associated	Data of latenant	Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
100044650 100044651	San Jose Rialto	CA		11/19/2020 11/19/2020	3. 125 4.500	267, 189 411, 132		821,7 437,0
100044652	Bend	0R		11/19/2020	4.375	186,519		354,8
100044654	Hawthorn Woods	II		11/19/2020	2.625	250.094	0	
100044655	Poway	CA.		11/19/2020	4.250		.0	
100044656	Glendale	AZ		11/19/2020	4.250	154,530	0	261,8
100044658	Chandler	AZ		11/19/2020		121,242	0	302,4
100044661	Vacaville	CA		11/19/2020	3.000	195, 426	0	396,0
100044664	Oklahoma City	OK		11/19/2020	5.000	150 , 812	0	145,0
100044665 100044668	Cooper City Woodbridge	FLVA		11/19/2020	5.000	239,565		400,0
100044669	Columbus	0H		11/19/202011/19/2020	4.250 6.500	148,835 56,632		301,2
100044670	Saddle Brook	NJ.		11/19/2020	5.000	178,900		
100044672	Metuchen	NJ.		11/19/2020	5.000	335,463	 0	
100044673	Las Vegas	NV		11/19/2020	4.625		0	375,0
100044676	Prospect Heights	IL		11/19/2020	4.500		0	
100044677	Lanoka Harbor	NJ		11/19/2020	5.500	221,408	0	217,9
100044678	Bridgewater	NJ.		11/19/2020	5.000	309,012	0	339,0
100044681	Randolph T/O Randolph	N		11/19/2020	2.879	230,409	0	347,00
100044682	Miami	FL		11/19/2020	5.500		0  0	385,0
100044683	Lakeland	FLFL		11/19/2020	4.500 4.000	94,097 90,783		324,0
100044688 100044689	Green Cove Springs Orrville			11/19/2020 11/19/2020	4.000 6.500		U	244,00
100044689	Hamoshire	υτυτ II		11/19/202011/19/2020	5.000	287.444	U	
100044692	Miami	FL		11/19/2020	5.000	344.564		270,00
100044694	West Orange	NJ		11/19/2020	5.000		0	273,00
100044695	Elmhurst	IL		11/19/2020	2.000		0	
100044697	Cathedral City	CA		11/19/2020	4.750	188,213	0	410,00
100044699	Altadena	CA		11/19/2020	2.000	465,738	0	
100044700	Floral Park	NY		11/19/2020	3.375	319,578	0	
100044704	Pembroke Pines	FL		11/19/2020	6.500	353,818	0	
100044705	Chandler	AZ		11/19/2020	2.000	85,328		175,00
100044709	Oak Park	L		11/19/2020 11/19/2020	4.000 5.000	149, 165 301, 333		245,0 260,0
100044714	Merced	CA		11/19/2020	3.375	143.119		210,0
100044715	Sun City	CA		11/19/2020	4.000	208, 159	0	345,0
100044720	Jamaica	NY		11/19/2020	5.000	530,392	0	
100044721	Dighton	MA		11/19/2020	2.000	235,739	0	
100044722	New Philadelphia	OH		11/19/2020	5.000	71,527	0	62,6
100044723	Munhall	PA		11/19/2020	6.500	48,602	0	86,6
100044724	Brookhaven	PA		11/19/2020	5.500	187, 194	L0	180,5
100044727 100044730	Central Point	OR		11/19/2020	5.000	190,594		249,0
100044730	Saint Louis Centereach	MONY		11/19/2020 11/19/2020	6.500 3.875	111,386 239,115		135,0 350,0
100044735	Fort Wayne	IN		11/19/2020	6.500	73,955	۰	
100044738	Durham	NC.		11/19/2020	5.000	51,858	0	129,0
100044739	Apopka	FL		11/19/2020	4.000	140,360	0	
100044740	Cincinnati	OH.		11/19/2020	3.408	125,602	0	225,0
100044741	New Rochelle	NY		11/19/2020	2.000	216,574	0	680,0
100044743	Roselle	NJ		11/19/2020	5.000	195,818	0	210,0
100044744	Los Angeles	CA.		11/19/2020	4.000			720,00
100044745	Hemet	CA		11/19/2020	4.000	278,739	L0 2	495,0
100044746100044747	Johns Island	SCNY.		11/19/202011/19/2020	5.000 5.000	136 , 156331 , 958	0	145,0 242,0
100044748	Croton on Hudson	NY NY		11/19/2020	5.500	576,306		
100044750	Rancho Cucamonga	CA		11/19/2020	5.000	837,503		
100044757	Homestead	FL		11/19/2020	5.250	346, 130		
100044758	Stone Mountain	GA		11/19/2020	6.500	203,600	0	
100044759	Citrus Springs	FL		11/19/2020	6.500	90,306	0	93,1
100044760	Santa Maria	CA		11/19/2020	4.250	225,054	0	270,0
100044761	Inverness	FL		11/19/2020	5.000	68,422	0	88,8
100044762	Laurel	MD		11/19/2020	4.000	357 , 841	ļ	460,0
100044763	Albuquerque	NM		11/19/2020	5.000			242,0
100044766 100044767	Cape Coral Los Angeles	FL		11/19/2020 11/19/2020	5.000 4.250			395,00 460,00
100044707	LUS MINGTES	UA		11/19/2020	4.250	338.555	U	460.00

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year									
1	Location		4	5	6	7	8	9	
Loop Number	2	3	Loan	Data Assuired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land	
Loan Number	City	State CA	Туре	Date Acquired	5.000		Alter Acquisition	and Buildings	
100044769	South Lake Tahoe	UGA.		11/19/2020 11/19/2020	2.500				
100044775	Huntsville	ΔΙ		11/19/2020	6.500		o	58,90 175,00	
100044776	Kansas City	MO.		11/19/2020	4.000		0	82,65	
100044779	Pasadena	MD		11/19/2020	6.000		0	300,00	
100044780	Lawrenceville	VA		11/19/2020	5.500	111,212	0	94,05	
100044781	Riverdale	MD		11/19/2020	5.500	513,309	0		
100044786	Carteret	NJ		11/19/2020	4.500	349,535	0	305,00	
100044787	Deptford	NJ		11/19/2020	5.000			200,00	
100044788	Greensboro	NCFL		11/19/2020 11/19/2020	3.000 5.000	52,654 167,953			
100044791	Irvington	NJ		11/19/2020	5.500	219,921			
100044793	Ormond Beach	FL.		11/19/2020	5.000		0		
100044797	Belleville	NJ.		11/19/2020	6.500	231,414	0	175,00	
100044798	Matteson	IL		11/19/2020	6.500	270,744	0	213,00	
100044802	Philadelphia	PA		11/19/2020	2.500	65,517		121,34	
100044804	Highland Beach	FL		11/19/2020	5.000	342,849	0	420,00	
100044805	Trussville	AL		11/19/2020	6.000	218,801	0		
100044806	Topeka	KS		11/19/2020	3.000	123,769	ļ0		
100044809	Columbia	NY		11/19/2020	4.100 3.900		0	204,25 472,83	
100044812	Delitona	FL		11/19/2020	4.875			185,25	
100044813	Ball Ground	GA		11/19/2020	4.875		n	256,50	
100044814	North Highlands	CA		11/19/2020	4.875		0	259,35	
100044818	Delaware	OH.		11/19/2020	2.000	113, 170	0	163,40	
100044819	El Paso	TX		11/19/2020	7.250	189, 439		165,00	
100044824	Kissimmee	FL		11/19/2020	2.000	56,654	0	181,74	
100044826	CADILLAC	MI		11/19/2020	4.875		0	270,75	
100044828	Las Vegas	NV		11/19/2020	4.875		0		
100044831 100044832	Corona	CAWI		11/19/2020 11/19/2020	2.000 2.000		0		
100044833	Daphne	AL		11/19/2020	4.710			199,50 227,05	
100044834	Nov i	MI		11/19/2020	4.625	216,884		266,75	
100044835	Fort Lauderdale	FL.		11/19/2020	4.250		0	122,55	
100044836	Kansas City	MO		11/19/2020	3.550		0	125,95	
100044839	Blaine	MN		11/19/2020	2.875	120,237	0	254,60	
100044840	Spokane	WA		11/19/2020	4.375	150,771	0	318,25	
100044841	Phoenix	AZ		11/19/2020	5. 125	116, 101	0	178,60	
100044845	Miami	FL		11/19/2020	5.500	437,820 190,847	0	352,00	
100044846	MedfordLeeds	OR		11/19/2020	4.000 4.500	85, 138		231,80	
100044853	Oneonta	AL		11/19/202011/19/2020	7.990			247,00 142,50	
100044854	Havward	CA.		11/19/2020	4.780	313,725			
100044855	Middlesex	NC.		11/19/2020	2.000	236, 172	0	342.9	
100044859	Parlier	CA		11/19/2020	3.750	57,965	0	199,50	
100044860	Brooklyn	NY		11/19/2020	3. 125	292,370	0	440,82	
100044862	Saratoga Springs	NY		11/19/2020	2.000	111,984	0	280,25	
100044864	Easton	PA		11/19/2020	3.875	104,084	L0		
100044865	Lithonia	GA		11/19/2020	4.250 2.240	96,929 79,835	0	167 , 20 156 , 75	
100044871	Lodi	NY		11/19/2020	4.980	259,450		309.89	
100044873	Foley	AL		11/19/2020	4.625			148,69	
100044876	Anderson	CA.		11/19/2020	3.820	99,282	0		
100044878	Shelton	CT		11/19/2020	4.000	129,839	0	143,44	
100044879	Clovis	CA		11/19/2020	5.590	150,856	0	210.90	
100044882	Pico Rivera	CA		11/19/2020	3.000	223,973	0	465,50	
100044886	Park Row	TX		11/19/2020	2.240	71,798	ļ	156,75	
100044893	Olathe	KS		11/19/2020	2.000	91,742		161,50	
100044894 100044895	Jupiter	FL		11/19/2020 11/19/2020	3.450 3.500	169, 954 87, 829	0	235,60 138,70	
100044897	Hixson	TN		11/19/2020	3.970	87,829	U	196,7	
100044898	Opa Locka	FL		11/19/2020	2.000	128,704		212,70	
100044900	Phoenix	AZ.		11/19/2020	3.500	145,377	0	233,70	
100044904	Altadena Area	CA		11/19/2020	2.938	423,590	0		
100044905	Stone Mountain	GA.		11/19/2020	3.000	81,731	0	175,75	

# Showing All Mortgage Loans ACOLUBED AND ADDITIONS MADE During the Current Year

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year								
1	Location		4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
100044908	Pell City	AL		11/19/2020	4.970	69,886	0	160,5
100044909	Татра			11/19/2020	3.500	131,054	ļ0	209,0
100044910	Antioch	IL		11/19/2020	4.375	233,293	ļ0	261, 25
100044911	Gloucester City	NJTX		11/19/2020	8.750 4.250	128 , 141 144 . 594	0	169, 10
100044912	Desoto Lilburn	GA		11/19/2020	4.250 4.940	144,594 159,370	0	235, 61 242, 2
100044914	LAUDERHILL			11/19/202011/19/2020	2.000	111,872		242,2
100044916	Tracy	CA		11/19/202011/19/2020	4.000			343, 2 
100044917	Winterset	IA		11/19/2020	3.375			209,0
100044919	Monroe	NC.		11/19/2020	3.000	81,313	h	218,5
100044920	Lawrence	MA		11/19/2020	2.000	118,359	0	316,0
100044924	Grandville	MI		11/19/2020	3.530	148,397	0	
100044929	Saint Louis	MO.		11/19/2020	2.450	132,446	0	247,00
100044933	Desoto	TX		11/19/2020	4.860	150,600	0	276,4
100044934	Waukee	IA		11/19/2020	4.000	116,047	0	253,6
100044935	Riverdale	GA		11/19/2020	6.250		0	
100044936	Palm Bay	FL		11/19/2020	6.990	148,271	0	180, 22
100044940	Geismar	LA		11/19/2020	4.810	135,795	0	213,75
100044941	Stony Point	NY		11/19/2020	3.930	306,758	0	453,78
100044946	Lithonia	GA		11/19/2020	4. 125	65,760	0	132,05
100044947	Waukegan	IL		11/19/2020	4.875	102,308	0	149, 15
100044949	Schaumburg	IL		11/19/2020	2.000	118,791	0	
100044950	Santa Maria	CA		11/19/2020	3. 125	169, 176	0	422,75
100044951	Hollywood	FL		11/19/2020	2.000	174, 181	0	
100044952	Oklahoma City	OK		11/19/2020	4.625	82,065	0	180,50
100044955	Kennesaw	GA		11/19/2020	3.375	114,781	0	229,23
100044960	Siler City	NC		11/19/2020	2.000	145, 562	ļ0	296,28
100044961	Houston	<u>TX</u>		11/19/2020	2.000	91,090	0	240,57
100044962	Lancaster	TXTX		11/19/2020	2.500		0	
100044965	New Britain Sioux Falls	SD		11/19/202011/19/2020	4.250 4.125	96,730		202,60 163,48
100044965	Baltimore	MD		11/19/202011/19/2020	2.000	96,730		103,44
100044973	National City	CA		11/19/2020	5. 125		0	
100044974	Miami	FL		11/19/2020	2.000	134, 220	n	
100044975	JANESVILLE	WI		11/19/2020	7.500	80,073	0	109,25
100044976	Flat Rock	MI		11/19/2020	5.000	180.457	0	322,56
100044977	Ranger	GA		11/19/2020	5. 125	122,505	0	190,00
100044980	GREENF IELD	IN.		11/19/2020	2.000	100,495	0	
100044982	Joelton	TN		11/19/2020	2.000		0	163 40
100044983	West Jordan	UT		11/19/2020	4.875	231,901	0	
100044984	Tulare	CA		11/19/2020	2.097	90,815	0	190,00
100044985	Miami	FL		11/19/2020	4.000	157,556	0	299.2
100044988	Rossville	GA		11/19/2020	3.500		0	
100044991	Day ton	OH		11/19/2020	3.250	65,543	0	
100044992	lone	CA		11/19/2020	4.740	174,363	ļ0	
100044993	Bel ton	SC		11/19/2020	4.000	423,533	0	507,30
100044994	Lawrenceville	GA		11/19/2020	5.000	104,593	ļ	220,43
100044995	Stockton	CA		11/19/2020	3.000	198, 452	ļ <sup>0</sup>	274,44
100044997	Midlothian	VA		11/19/2020	4.270	153,731	ļ0	292,89
100044998	Boone	NC		11/19/2020	3.063		ļ0	213,75
100044999	Franklin	VA		11/19/2020	2.000	240,071	ł0	
100045001	Farmington	NM		11/19/2020	4.500	85,439	}0	152,00
100045004	Jamul	CADE		11/19/202011/19/2020	4.000 4.875		ļ0	774, 25
100045006	Wilmington Scottsdale	AZ		11/19/202011/19/2020	4.8/5 3.500		10	142,50
100045009	Monroe	MI		11/19/202011/19/2020	5.000			
100045010	Columbus	OH		11/19/202011/19/2020	5.125	93,890		124,44
100045012	Bethesda	MD		11/19/202011/19/2020	3.375		h	
100045014	Cape Coral			11/19/2020	2.138		n	
100045014	Redding	CA		11/19/2020	3.875	173,410	n	311,8
100045020	Lithia Springs	GA		11/19/2020	2.000	97,303	n	205.1
100045021	Pauls Valley	0K		11/19/2020	4.750	62,819	n	111 6
100045022	Theodore	AL		11/19/2020	6.875	86,952	0	104 7
100045023	Omaha	NE.		11/19/2020	4.750		0	
100045024	Lambertville	MI		11/19/2020	3.250	91.636	1	165 8F

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year									
1	Location		4	5	6	7	8	9	
Loop Number	2	3	Loan	Data Assuired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land	
Loan Number	City	State	Туре	Date Acquired			After Acquisition	and Buildings	
100045026 100045027	Poway	CA		11/19/2020 11/19/2020	4.875 3.250				
100045027	Brunswick	0H	····	11/19/2020	5.000	59, 196		133,0	
100045029	Apollo Beach	FL		11/19/2020	5.125	85,324		169,0	
100045031	Fredericksburg	VA		11/19/2020	4.500	233,602			
100045033	Parrish	FL		11/19/2020	3.375	114,435	0	234,0	
100045034	Miami	FL.		11/19/2020	3.750		0	218,5	
100045035	Phoenix	AZ.		11/19/2020	4.000	180,707	0	308,7	
100045037	Pasadena	CA.		11/19/2020	2.000		0	941,8	
100045039	Houston	TX		11/19/2020	3.250	95,559	0	191,3	
100045040	Albuquerque	NM		11/19/2020	3.500	116, 177	0	176,4	
100045041	Bethlehem	PA		11/19/2020	3.875	124,495	0	185,2	
100045042	FARMINGTON HILLS	MI		11/19/2020	4.500	229,089	0	285,0	
100045043	Houston	TX		11/19/2020	2.000	85,885	0	175,7	
100045044	Harvey	LA		11/19/2020	3.000	84,073	0	163,7	
100045046	Louisville	KY		11/19/2020	4.000	84,526	0	154,9	
100045048	Randallstown	MD		11/19/2020	4.375	114,440			
100045051	Byron	GA		11/19/2020	3.375			190,2	
100045054	Sanford	NC		11/19/2020	3.125	99, 216	0 	170,0	
100045056	Brockton	MA		11/19/2020	4.940			546,2	
100045057	Goshen	TX		11/19/2020 11/19/2020	4.000 2.000	72,947 82,412		146,7	
100045059	Reedley	CA		11/19/2020	4.490				
100045060	Lake Elsinore	CA CA		11/19/2020	5.000				
100045061	Pelzer	SC.		11/19/2020	3.833				
100045064	Staten Island	NY		11/19/2020	3.750	287,927		432,2	
100045066	White Plains	NY		11/19/2020	4.000	327,720		579,50	
100045067	MILWAUKEE	WI		11/19/2020	2.000			159,60	
100045068	Duluth	GA.		11/19/2020	4.875	384,901	0		
100045071	Woodstock	GA		11/19/2020	3.375	152,031	0	321,50	
100045072	HOLLYWOOD	FL		11/19/2020	4.875	_259, 194	0	387,60	
100045073	Tucker	GA		11/19/2020	4.420	74,805	0		
100045075	Stevens point	WI		11/19/2020	2.000	92,269	0	149,7	
100045078	Chula Vista	CA		11/19/2020	4.000	222,987	0	498,7	
100045079	CRAIG	CO		11/19/2020	3.875	88,264	0	147,2	
100045088	South Park	PA		11/19/2020	4.535	89,753	0	186,0	
100045090	Orland Park	IL		11/19/2020	3.250	170,799	0	270,9	
100045091	Katy	TX		11/19/2020	4.625	174,359		244,6	
100045092	Yuma	AZ		11/19/2020	4.125		0	427,5	
100045095	Conyers	GA		11/19/2020	3.375	66,063	0 	175,7	
100045099	Palm Beach Gardens	FL		11/19/2020	6.375			399,00	
100045105 100045108	Las Vegas	NVID		11/19/2020 11/19/2020	2.000 3.250		0	196,6	
100045108	Middleton Southampton	PA		11/19/202011/19/2020	4.625	99, 136		237,5	
100045114	Saint Louis	MO		11/19/202011/19/2020	4.025			247,0	
100045117	Akron	0H		11/19/2020	2.000	62,393		247,0	
100045117	TUCSON	AZ		11/25/2020	5.500	253.990			
100045120	HACIENDA HEIGHTS	CA.		11/25/2020	7.450	463,468			
100045122	ZOLFO SPRINGS	FL		11/25/2020	10.500	12,809	n	43,3	
100045125	LINDEN	NC.		11/25/2020	3.750			121, 1	
100045130	Watertown	CT		11/25/2020	4.375	233,371	0	289,7	
100045133	PALNDALE	CA		11/25/2020	4.375	9, 192	0	446,5	
100045134	Summerville	SC		11/25/2020	0.000	39,785	L0	180,5	
100045135	DAVENPORT	FL.		11/25/2020	4.000	231,828	0	222,3	
100045136	Sacramento	CA		11/25/2020	3.250	82,974			
100045139	PORTERVILLE	CA		11/25/2020	8.125	135,801	0	195,6	
100045140	DISTRICT HEIGHTS	MD		11/25/2020	6.500	274,497	0	283, 1	
100045141	Camden	SC		11/25/2020	0.000	51,612	0	104,5	
100045142	SPRING HILL	FL		11/25/2020	4.375	122, 122	L	209,0	
100045143	PHILADELPHIA	PA		11/25/2020	7.250	98,231	L0	115,9	
100045145	ANDERSON	IN		11/25/2020	3.000	41,031	ļ	55,5	
100045146	PORT CLINTON	OH.		11/25/2020	0.000	286,923	L0 -	465,5	
100045149	KANSAS CITY	MO		11/25/2020	8.250	58,392		83,9	
100045150	LITTLE FALLS	NY		11/25/2020	4.500	36,857		118,75	
100045151	COLUMBUS	OH		11/25/2020	4.625	20,845		1 /3.10	

# Showing All Mortgage Loans ACOLUBED AND ADDITIONS MADE During the Current Year

	Show	ing All Mortgage Loans ACQU	IIRED AND ADDI	TIONS MADE During	the Current Year			
1	Location		4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
100045153	ELM CITY	NC		11/25/2020	4.000	86,536	0	94,7 67,6
100045155	PINEY FLATS	TN	-	11/25/2020	1.000	26,810	ļ0	6/,6
100045156 100045157	PHILADELPHIA	PA		11/25/202011/25/2020	4.000 4.125		0	154,5 128,2 100,7 247,9
100045158	DELAND	FL	-	11/25/2020	6.500	90,809		100.7
100045156	WILMINGTON	DE		11/25/2020	2.500	188,686		2/7 0
100045162	CENTRAL I A	II		11/25/2020	8.340	53,927	n	54,1
100045163	HOLLIDAY	TX		11/25/2020	9.290	5,989	0	39,1
100045164	TOLEDO	OH.		11/25/2020	3.875	58,493	0	66,6
100045165	ROSSVILLE	GA		11/25/2020	4.000	45,678	0	116,8
100045166	WILLINGBORO	NJNJ_		11/25/2020	3.000	117,775	0	142,5
100045167	PALM COAST	FL		11/25/2020	4.625	111,338	0	199,5
100045168	Mercer Island	WA		11/25/2020	6.375	993,086	0	1,583,8
100045169	JACKSONVILLE	FL		11/25/2020	5.000	110,750	0	185,2
100045171	UPPER MARLBORO	MD		11/25/2020	3.750	265,899	}0	
100045174	Calumet City	TX	+	11/25/2020	5.500 8.490		10	72,2
100045175 100045177	SILSBEEPHILADELPHIA	IX	-	11/25/2020 11/25/2020	8.490 6.500		10	49,6 129,2
100045177	WASHINGTON	DC	1	11/25/2020	4.000	341, 101		129,2
100045176	BARNIELL	SC	†	11/25/202011/25/2020	4.000		1	
100045188	GRETHEL	KY	<u> </u>	11/25/202011/25/2020	9.840	10,833	n	44,2
100045190	CHARLOTTE	NC.		11/25/2020	4.625	152,394	0	_209,9
100045191	PROVIDENCE	RI		11/25/2020	4.000	185, 106	0	247.00
100045192	AKRON	OH		11/25/2020	3.375	35,538	0	50,99 156,79
100045194	GWYNN OAK	MD		11/25/2020	4.000	136,471	0	156,7
100045196	OTTUMIA	IA		11/25/2020	6.000	16,313	0	83,00
100045197	NEW CASTLE	DE		11/25/2020	3.500	197, 320	0	209,00
100045198	BEACON FALLS	CT		11/25/2020	3.375	7,070	0	180,50
100045199	CHESTERTOWN	NY	-	11/25/2020	5.250	40,454	0	116,37
100045200	MORGANTON	NC		11/25/2020	2.875	124, 825	0	142,50
100045201	PENNS GROVE	NJMO	-	11/25/2020	5.000	145,241		146,30
100045204	INDIANAPOLIS	IN	-	11/25/2020	4.375 6.970	180,781 54,672	0	
100045209	DES MOINES	IA	-	11/25/2020	4.125	103, 492	n	123,50
100045210	LITITZ	PA		11/25/2020	5.375	283,407	0	313,5
100045211	BESSEMER	AL		11/25/2020	4.000	97,591	0	112,5
100045212	ONTARIO	CA		11/25/2020	4.000	238, 284	0	446,50
100045213	MILWAUKEE	WI		11/25/2020	6.250		0	125,40
100045214	ATTLEBORO	MA		11/25/2020	6.600	271, 193	0	294,50
100045216	EL CAJON	CA	-	11/25/2020	4.000	294,701	0	
100045217	REDONDO BEACH	CA		11/25/2020	3.500	519,883	ļ0	
100045218	BEECH CREEK	PA	-	11/25/2020	5.095		0	164,3
100045219 100045221	ORLANDO		-	11/25/2020 11/25/2020	2.000	154,099	ł0	213,7
100045221	LINCOLN	TXNE	·		8.490 3.250	1,471 368,397	10	404.0
100045224	HARL INGEN	TX	†	11/25/202011/25/2020	9.131		ļ	431,3 45,0
100045226	WOODBRIDGE	VA	-	11/25/2020	5.500			
100045228	MARSHALLTOWN	IA	-	11/25/2020	5.253	80,045	n	102,6
100045232	WAUCHULA	FL		11/25/2020	2.500		0	247,0
100045233	SEMINOLE	OK		11/25/2020	4.625	39,782	0	111, 1
100045234	BERWYN	IL.		11/25/2020	2.000	151,534	0	247,0
100045238	VICTORIA	TX		11/25/2020	7.740	39,334	0	119,70
100045239	JACKSONVILLE	FL	ļ	11/25/2020	4.750	156,564	0	213,7
100045241	HICKORY	PA		11/25/2020	3.750	113,687	0	
100045242	UNIONDALE	NY	-	11/25/2020	4.625		ļ	432,2
100045246	YARDLEY	PA	-	11/25/2020	2.137		ļ0	
100045247	LANCASTER	PA	·}	11/25/2020	4.875	147,367	10	190,0
100045248 100045251	Phoenix	AZAZ	-	11/25/2020	3.375 3.875		0	247,0
100045251 100045254	CLINTON	IA.	-	11/25/2020 11/25/2020	3.875 4.625		0 ^	
100045255	STANHOPE	NJ.	·	11/25/2020	3.500			280,2
100045257	PARRISH	FL	†	11/25/202011/25/2020	8.125			200,2
100045258	DETROIT	MI		11/25/2020	6.000	40,324	n	235, 1
100045260	KITTANNING	PA.		11/25/2020	4.000	49,394	0	
100045261	SPARTANBURG	SC		11/25/2020	9.500	164, 179	1	213.75

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year									
1	Location		4	5	6	7	8	9	
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100045262	MIAMI	State	туре	11/25/2020	4.000		Aiter Acquisition	386,65	
100045266	BROWNSVILLE	TX		11/25/2020	10.190	14,805	0	82,12	
100045269	ORLANDO	FL		11/25/2020	4.750		0	249,8	
100045270	BLUE RIDGE	GA		11/25/2020	5.000	289,300	0	313,50	
100045271	NEWPORT	PA		11/25/2020	10.540	106,232		109,2	
100045272	RADFORD	VA		11/25/2020	8.000	114,413	0	125,4	
100045273	NEW CASTLE	PA		11/25/2020	3.250	60 , 152	0	55,9	
100045274	CHICAGOARCHER	L		11/25/2020	7.125	116,509	0	123,5	
100045277 100045279	DETROIT	MI		11/25/2020 11/25/2020	4.125 4.999			138,2 275,5	
100045280	WARM SPRINGS	GA		11/25/2020	5.250	227,514	o	273,3	
100045281	SAINT LOUIS	MO.		11/25/2020	5. 125		0	33.3	
100045285	FLINT	MI		11/25/2020	10.560		0		
100045286	SHARON	MA		11/25/2020	4.875	508,397	0		
100045290	CHIEFLAND	FL		11/25/2020	3.500	46,510	0	47,3	
100045291	MONUMENT	CO		11/25/2020	3.625	245,356	0		
100045293	PHILADELPHIA	PA		11/25/2020	3.875	93,325	0	147,2	
100045294 100045295	CHINQUAPIN	NC		11/25/2020	3.875 5.625	47,518 191.369		116,8	
100045295	BATTLE GROUND	ALWA		11/25/202011/25/2020	3.750		0	283, 10	
100045297	BETHLEHEM	PA		11/25/202011/25/2020	4.250				
100045306	KEYPORT	NJ.		11/25/2020	3.500				
100045310	LIBERTY	SC.		11/25/2020	6.250		0	93.86	
100045311	KISSIMMEE	FL		11/25/2020	4.625	128,904	0		
100045313	Athens	TN		11/25/2020	4.625	128,502	0	117,80	
100045315	ROYSE CITY	TX		11/25/2020	6.528	9,017			
100045317	WALDORF	MD		11/25/2020	5.500	264,680	0		
100045320	PHARR	TX		11/25/2020	8.090	11,093	0	58,66	
100045321	AKRON	OH		11/25/2020	4.625	68,899	0		
100045323 100045326	BALTIMORE SARANAC	MDNY		11/25/2020 11/25/2020	4.500 4.500	117,719 21,614		114,00 63,17	
100045327	MOUNT MORRIS	MI		11/25/2020	4.250	23,401		34,29	
100045328	MERCEDES	TX		11/25/2020	2.750	26,611	0		
100045331	ELKHART	IN.		11/25/2020	7.389		0	84 83	
100045332	DETROIT	MI		11/25/2020	5.875		0	50,5	
100045333	SPRINGFIELD	OH		11/25/2020	4.010	56,222	0	63,1	
100045335	WINLOCK	WA		11/25/2020	3.500	93,713	0	171,0	
100045337	ASTORIA	L		11/25/2020	10.310	52, 194	0	48,73	
100045340 100045342	VILLA RIDGE CONCORD	MO		11/25/2020	5.250 4.250	52,458 137,200	0	703,0	
100045342	YPSILANTI	NC		11/25/202011/25/2020	4.250 5.875		U	289,7 299,2	
100045344	ALABASTER	AL		11/25/202011/25/2020	4. 125	90,702		109,2	
100045345	WESTLAKE	LA		11/25/2020	3.625	59,932	0		
100045346	COLLIERVILLE	TN		11/25/2020	6.250	404,578	0	538,6	
100045347	NORWALK	OH		11/25/2020	4.250	46,909	L0	69,4	
100045348	CHATSWORTH	GA		11/25/2020	7.000	48,094	0	114,0	
100045352	MYRTLE BEACH	SC		11/25/2020	4.875	59,434	0	147,2	
100045353	HOUMA	LA		11/25/2020	4.500	57,577	L0	137,7	
100045354	ROMULUS	MI		11/25/2020	5.875 4.000		0	118,7	
100045357	ALEXANDRIA	VATN		11/25/2020 11/25/2020	4.000	258,566			
100045359	NEW MILFORD	CT		11/25/2020	4.000	205,812		242,2	
100045361	PROVO	UT		11/25/2020	4.000	137 , 365	0		
100045363	LOUISVILLE	KY		11/25/2020	4.690	13,597	0	28,7	
100045364	WINSTON SALEM	NC		11/25/2020	4.625	112,583	0	143,4	
100045370	CLINT	TX		11/25/2020	5.160	81,580	0	110,8	
100045374	LOS ANGELES	CA		11/25/2020	7.875	72,633	0		
100045381	DIAMOND BAR	CA		11/25/2020	4.375	222,545	L0	494,0	
100045382 100045386	OAKBORO	NC		11/25/2020	10.350	32,283	0	128,2	
100045386	NEDERLAND JACKSONVILLE	TX FL		11/25/2020 11/25/2020	3.250 3.500		0	161,5 68,5	
100045388	Richmond	CA		11/25/202011/25/2020	4. 125			513,0	
100045390	COLUMBUS	OH		11/25/2020	4.625			91,1	
100045393	Los Alamitos	CA.		11/25/2020	3.625	663,059	0	1,046,9	
100045396	LONG ISLAND CITY	NY		11/25/2020	4.375	504,488	n	1, 155, 2	

# Showing All Mortgage Loans ACOLUBED AND ADDITIONS MADE During the Current Year

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year										
1	Location	4 5 6 7 8						9		
•	2	3	<u> </u>			·	Additional	-		
	_	9	Loan			Actual Cost at	Investment Made	Value of Land		
Loan Number	C:t-v	State		Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings		
	City		Туре				After Acquisition			
100045398	LAKE STEVENS	WA		11/25/2020	4.000	247 , 193	0	493,0		
100045403	FAYETTEVILLE	PA		11/25/2020	4.750	96,414	0	147,2		
100045405	KEEDYSVILLE	MD		11/25/2020	4.625		0			
100045406	GREENVILLE	TX		11/25/2020	11.207	19, 114	0			
100045407	HARVEY	LA		11/25/2020	4.250	82,009	0	107,		
100045409	ARDMORE	OK		11/25/2020	8.486	59,025	0			
100045410	CASSELBERRY	FL		11/25/2020	4.250	167,014	0	203,		
100045413	MOUNT AIRY	NC		11/25/2020	3.500	82, 163	0	141,		
100045414	MILFORD	NY		11/25/2020	7.999	15,622	0	63		
100045415	JOHNSON CITY	NY		11/25/2020	9.870	56,207	0	53		
100045417	MCALLEN	TX		11/25/2020	8.960	38,505	0	147 ,		
100045419	HOYT	KSKS		11/25/2020	5.250	60,252	0	67,		
100045420	LOS ANGELES	CA		11/25/2020	4.930	291,852	0	475,		
100045422	NORTHFIELD VILLAGE	OH		11/25/2020	7.160	89,379	0	153,		
100045423	KAHULUI	HI		11/25/2020	2.000	116,270	0	131,		
100045425	TWENTYNINE PALMS	CA		11/25/2020	2.000	55,488	0	180,		
100045426	BATON ROUGE	LALA		11/25/2020	3.125	25,020	0	79		
100045429	KASKA	PA		11/25/2020	4.548	22, 178	0	41,		
100045434	WHITTIER	CA		11/25/2020	3.750	329,597	0	650,		
100045435	HARRI SBURG	PA		11/25/2020	4.500	46,612	0	213,		
100045436	MALDEN	MA		11/25/2020	5.000		0	465,		
100045440	Lake Forest	CA		11/25/2020	3.625	450 , 108	0			
100045441	MCDONOUGH	GA		11/25/2020	4.250	144,078	0	218.		
100045444	Mooresville	NC		11/25/2020	3.990		0			
100045445	GREENSBORO	NC		11/25/2020	4.000	53,909	0	72		
100045448	Oxford	MA		11/25/2020	4.500		0			
100045449	BIRDSBORO	PAPA_		11/25/2020	3.625	97,883	0	171,		
100045450	MOUNT RAINIER	MD		11/25/2020	6.500	314,008	0	493,		
100045451	LONGMONT	CO.		11/25/2020	4.625	83,731	0	323,		
100045453	ORANGEBURG	SC		11/25/2020	4.625	106,595	0	142,		
100045454	DUBLIN	GA.		11/25/2020	10.790	31, 188	0			
100045455	BIRMINGHAM	AL		11/25/2020	3.875		0			
100045457	AKRON	OH		11/25/2020	8.990		0	45,		
100045458	OLD HICKORY	TN		11/25/2020	8.940		0			
100045463	PHILADELPHIA	PA.		11/25/2020	2.625	120,247	0	156,		
100045465	CINCINNATI	OH		11/25/2020	5.250	185,045	Λ	159,		
100045468	SEQUIM			11/25/2020	4.000	280,474	0			
100045469	CLINTON	MA		11/25/2020	3.850	188,389	Λ			
100045471	HEATHSVILLE	VA		11/25/2020	5.250	127,935	Λ	119,		
100045471	BELLEVILLE	IL		11/25/2020	4.375			64,		
100045472	SLATINGTON	PA		11/25/2020	5.875					
100045475	VANCOUVER	WA			4.000					
100045476	WILLINGBORD TOWNSHIP	NJ		11/25/2020	2.000	282,715 35,839				
100045477		TX			7.750			120,		
	HOUSTON			11/25/2020			0			
100045480	MOUNT PROSPECT			11/25/2020	4.750		0	342,		
100045483	HLDSON	NH		11/25/2020	4.625		0	299,		
00045484	BAYVILLE	NY		11/25/2020	4.375	412,558	0	451		
00045488	WENTZVILLE	MO		11/25/2020	4.625	186,237		261		
00045492	LAS VEGAS	NV		11/25/2020	4.000	212,686	0	315		
00045495	SAN ANTONIO	TX		11/25/2020	9.900	58,967		76		
00045496	HICKORY	NC		11/25/2020	6.000	40,950	0	118		
00045499	YORK	PA		11/25/2020	4.000	83,830	0	138		
00045500	DOERUN	GA		11/25/2020	4.999	45,920	0	36		
00045501	PURCELLY ILLE	VA		11/25/2020	2.000	532,658	0			
00045502	VISTA	CA		11/25/2020	3.000	149,018	0	323		
00045505	CHICAGO	IL		11/25/2020	5.000	217,891	0	162		
00045508	WOODRUFF	SC		11/25/2020	4.933	38,624	0	58		
00045509	ST JOSEPH	MO		11/25/2020	5.687		0			
00045510	GEORGETOWN	SC		11/25/2020	2.000	34,723	0	49		
00045511	ATLANTA	GA		11/25/2020	5.000	109,424	0	123		
00045513	BOUND BROOK	NJ_		11/25/2020	4.750	156,080	0			
00045515	ALABASTER	AL		11/25/2020	5. 125	215, 135	o			
00045516	CINCINNATI	OH.		11/25/2020	5.590	117,030	0	144		
00045518	WASHINGTON	DC.		11/25/2020	4.875	293,280	0	, 703, , 190,		
00045520	CHICAGO	II		11/25/2020	2.000	150 . 166	0	100 (		

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year									
1	Location		4	5	6	7	8	9	
Loop Number	2	3	Loan	Data Assuired	Data of Interest	Actual Cost at	Additional Investment Made	Value of Land	
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings	
100045524 100045525	WOODS CROSS HOPE MILLS	UTNC		11/25/2020 11/25/2020	4.000 11.990		ļ		
100045527	DISTRICT HEIGHTS	MD		11/25/2020	4.375				
100045532	VERNAL	UT		11/25/2020	6.000	48,536			
100045533	SNELLVILLE	GA.		11/25/2020	4.250		0		
100045534	CHARDON	OH		11/25/2020	7.730	142,688		155,8	
100045540	ALTOONA	PA		11/25/2020	5.500	28,339		117,8	
100045543	ABBEVILLE	SC		11/25/2020	9.100	13,409		67,6	
100045546	WATERFORD	WI		11/25/2020	4.213	234,847	ļ	224,2	
100045550	ELGIN	L		11/25/2020	4.000	160,715	L	207, 1	
100045553	VASSAR	MIPA		11/25/2020	9.600	14,759 150,547	ļ	112,1	
100045558	SAN JOSE	CA		11/25/2020 11/25/2020	1.000 5.250			137 ,7	
100045560	PITTSBURG	CA.		11/25/2020	5.040			474,0	
100045360	BALTIMORE	MD		11/25/2020	4.500				
100045564	MEMPHIS	TN.		11/25/2020	3.250				
100045565	ANDREWS	SC		11/25/2020	9.190	49,614		45,1	
100045567	OAK VIEW	CA		11/25/2020	5. 150	424,402		498,7	
100045569	BREMERTON	WA		11/25/2020	3.750	383,429	ļ0	407,5	
100045570	COARSEGOLD	CA		11/25/2020	2.000	230,844	ļ	256,5	
100045573	BIRMINGHAM	AL		11/25/2020	3.625	114,303	ļ		
100045574 100045575	ATWATER BLOOMSBURG	OH PA		11/25/2020 11/25/2020	2.000 3.375	110, 142 57,777		203,20	
100045576	SAN ANTONIO	TX		11/25/2020	4.500		1	166,25	
100045577	EL PASO	TX		11/25/2020	4.500	50,279			
100045580	CYPRESS	CA.		11/25/2020	4.625				
100045581	SAN DIEGO	CA		11/25/2020	5.000			498,75	
100045584	CASA GRANDE	AZ		11/25/2020	4. 125	162,977		204,25	
100045586	EAST ORANGE	NJ		11/25/2020	4.625	125,887			
100045588	LANCASTER	SC		11/25/2020	4.000	75,234		122,55	
100045590	SKOKIE	IL		11/25/2020	2.000	204, 119		247,00	
100045591	ZANESVILLE	OH		11/25/2020	5. 125	56,862	ļ	183,2	
100045592	SPANAWAY CHELSEA	WAMA		11/25/2020 11/25/2020	3.750	66,089 211,385			
100045596	RIVERSIDE	CA		11/25/2020	5.750	200.864			
100045598	PLAINFIELD	CT		11/25/2020	4.625	121,416			
100045599	WEST PALM BEACH	FL		11/25/2020	3.875	110,303	0		
100045601	SCHUYLKILL HAVEN	PA.		11/25/2020	4.625	46,789		67,6	
100045603	JACKSONVILLE	FL		11/25/2020	2.350	11,541		63, 1	
100045604	WILMINGTON	DE		11/25/2020	14.748	30,242		34,2	
100045605	Waipahu	HI		11/25/2020	5.000	571,767	ļ0	650,7	
100045606	HOUSTON	TX		11/25/2020	4.750	60,550	ļ		
100045607 100045608	CLOVERWELL INGTON	VA FL		11/25/2020 11/25/2020	8.680 7.880	31,547 207,956		128,2	
100045620	LOS ANGELES	CA		11/25/2020	4.710	207, 956	1	208,0	
100045622	PERRIS	CA		11/25/2020	4.910		ļ		
100045624	WARE SHOALS	SC.		11/25/2020	3.500	10,013		30,0	
100045629	DAWSON	GA		11/25/2020	4.999	47,088		49,6	
100045630	STRATFORD	CT		11/25/2020	2.812	156,600		148,20	
100045632	CARTERET	NJ		11/25/2020	2.726	292,079		337,2	
100045636	MINNEAPOLIS	MN		11/25/2020	4.125	231, 190		342,01	
100045638	SHERIDAN	MI		11/25/2020	6.125	63,210	ļ	112, 1	
100045639	GOFFSTOIIN BROOMALL	NH PA		11/25/2020	4.250 4.000	378,874	}0		
100045640	BEAUMONT	PAPA		11/25/2020 11/25/2020	5.000	267,372 207,635		356,2	
100045644	CARLSTADT	NJ		11/25/2020	4.875				
100045645	JENISON	MI		11/25/2020	4.210			234,6	
100045646	STAUNTON	VA		11/25/2020	3.750	124, 229			
100045650	VISALIA	CA.		11/25/2020	4.375	231,489			
100045652	CALUMET CITY	IL		11/25/2020	4.000	113, 189		82,3	
100045653	JONESBORO	AR		11/25/2020	4.000	112,836		150,9	
100045654	FLORENCE	AL		11/25/2020	6.215	123,554	ļ0	133,0	
100045657	SAINT LOUIS	MO		11/25/2020	3.000	99,856	ļ	81,2	
100045658	CLEVELAND	OH		11/25/2020	5.000	61,827	ļ	68,5	
100045660	TERRE HAUTE	IN		11/25/2020	5.000	65,980	1	198,55	

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

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year								
1	Location		4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
100045662	CLAYTON	DE		11/25/2020	6.000	212,423	0	250,8
100045663	ST LOUIS	MO		11/25/2020	4.000	210, 191	0	218,5
100045665	JONESBORO	GA		11/25/2020	5.610	134,885	0	156,7
100045666	PERRY	GA		11/25/2020	1.000	71,249	0	85,7
100045672	LODI	CA		11/25/2020	4.000	364,879	0	397,
100045673	DETROIT	MI		11/25/2020	6.990	26,366	0	27,0
100045674	SPRING	TX		11/25/2020	7.710 2.375	24, 479 85, 126		115,9
100045679	OCEAN CITY	NJ		11/25/202011/25/2020	4.875	282,020		
100045680	CHICAGO	II		11/25/2020	2.000			
100045681	HOCKLEY	TX		11/25/2020	4.875	424,253		513,0
100045682	PATERSON	NJ.		11/25/2020	2.000			209,0
100045684	SAN JOSE	CA.		11/25/2020	5.000		0	1,037,8
100045686	BUTLER	PA.		11/25/2020	4.875	24,484	0	155 8
100045687	SOUTH JORDAN	UT		11/25/2020	7.375	73,766	0	
100045689	LYNDEN			11/25/2020	4.750	310,960	0	
100045691	HOBBS	NM		11/25/2020	4.375	69,932	0	
100045693	BREAUX BRIDGE	LA.		11/25/2020	7.250	16,689	0	59,5
100045694	HOWELL	NJ		11/25/2020	5.000	266,248	0	313,5
100045695	FRANKLIN PARK	NJ		11/25/2020	3.250	225,824	0	304,0
100045697	RALEIGH	NC		11/25/2020	3.375	190,626	0	223,2
100045698	EVANS	GA		11/25/2020	4.250	80,954	0	109,4
100045701	IRONTON	MN		11/25/2020	3.625	43,934	0	109,2
100045702	PATERSON	NJ		11/25/2020	5. 125	232,251	0	285,0 101,6
100045706	BURL I NGAME	KS		11/25/2020	4.250	57,059		101,6
100045708	CHI CAGO	L		11/25/2020	2.000	78, 122	0	152,0
100045709	NEW CASTLE	PA		11/25/2020	11.953	71,522		54, 1
100045710	Newark	DE		11/25/2020	5.500 9.850	491,949		559,5
100045711	NEMPHIS	TNPA		11/25/2020	9.850	31,480		61,3
100045712	ST LOUIS	MO.		11/25/202011/25/2020	2.004			85,7 88,4
100045714	WYOMING	MI		11/25/202011/25/2020	8.125			143,4
100045715	KANSAS CITY	KS.		11/25/202011/25/2020	7.000		1	143,4
100045718	LANSFORD	PA		11/25/2020	9.372	42,278	0	135,8
100045719	RANCHO MIRAGE	CA		11/25/2020	3.883	178,392	0	
100045721	FORT GARLAND	CO		11/25/2020	8.660	8,866	0	
100045722	HUNTINGTON BEACH	CA		11/25/2020			0	1,060,4
100045723	CAMERON PARK	CA.		11/25/2020	5.200	261,927	0	465.5
100045727	LINCOLNTON	NC		11/25/2020	5.590	45,833	0	93,8
100045728	MANSFIELD	OH		11/25/2020	4.375	97,144	0	323,0
100045730	HACIENDA HEIGHTS	CA		11/25/2020	4.250	249,466	0	622,2
100045734	SONORA	CA		11/25/2020	4.625	218,823	0	482.2
100045735	HERTFORD	NC		11/25/2020	3.996	43,985	0	129,2 328,7
100045737	GREAT FALLS	MT		11/25/2020	3.875	129,085		
100045738	SYKESVILLE	MD		11/25/2020	4.500	492,909		
100045739	WARESHOALS	SC		11/25/2020	8.794	25,816		26,0
100045740	SEWELL	NJ		11/25/2020	4.750	109,995		176,7
100045744	HOUSTON	TX		11/25/2020	7.500	48,276		283, 1
100045747	PENN VALLEY	CA		11/25/2020	5.000	288,006		407,5
100045748	EFF INGHAM	SC		11/25/2020	3.625			156,7
100045752	RANCHO CORDOVA	CA		11/25/2020	6.000 3.910	176,275	10	
100045755	MEMPHIS	VATN.		11/25/202011/25/2020	3.910 4.625	15,880 102,018	}0	
100045757	DECATUR DECATUR	GA		11/25/202011/25/2020	4.625		1	110,2
100045757	SLIDELL	LA		11/25/2020	4.000			306,8
100045760	IRMO			11/25/2020	1.990	270,000		
100045763	GREENBRIER	AR		11/25/2020	7.750		n	94 6
100045764	RIDGEFIELD PARK	NJ.		11/25/2020	4.000		n	313,5
100045767	PERRIS	CA.		11/25/2020	3.790	15,082	0	302,
100045769	EDINBURG	VA.		11/25/2020	7.000	177,970	0	142,
100045770	MIDDLETOWN	OH.		11/25/2020	4.000	97,468	0	117.8
100045771	EAST TROY	WI		11/25/2020	7.125	200,310	L0	230.8
100045772	ALLENTOWN	PA		11/25/2020	4.250	55,645	0	230, s 94, 7 133, 0
100045773	MADISONVILLE	KY		11/25/2020	6.000	80,952	0	133,(
100045774	KANSAS CITY	MO	1	11/25/2020	3,500	208,480	1	370.5

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

		ing All Mortgage Loans ACQ						
1	Location		4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
00045776	SHENANDOAH	PA		11/25/2020	1.172	16, 167	0	20,
00045777	PIKE RD	AL		11/25/2020	9.832	32,000	0	29
00045778	RINCON	GA		11/25/2020	3.750	149, 127	0	346
00045780	MIDDLETOWN	MD		11/25/2020		185, 565	0	
00045781	WINNETKA	CA		11/25/2020	3.000		0	
00045783	HARRISBURG	NC		11/25/2020	4.875	261,440	0	366
00045785	SPRING	TX	···	11/25/2020	4.000	151,022	0	267
00045786 00045789	RUBYOREGON CITY	SCOR		11/25/2020	4.071		0	
00045790	FORT LAUDERDALE			11/25/2020	3.500 4.250		0	
00045791	LAKESIDE	CA		11/25/2020	3.875		۰	49
00045791	MADERA	CA		11/25/2020	5. 125	137,425	n	
00045794	Saint Louis	MO		11/25/2020	9.000		n	
0045795	BRA INTREE	MA.		11/25/2020	5.875	379,418	0	66
00045798	ATLANTA	GA		11/25/2020	4.368		0	
00045799	BOCA RATON	FL		11/25/2020	4.000		0	342
00045802	CLARK	NJ		11/25/2020	3.000		0	370
0045804	LEWIS CENTER	OH.		11/25/2020	4.375	126,396	0	23
00045805	EASTOVER	SC		11/25/2020	25.000	85, 173	0	
0045806	LA FERIA	TX		11/25/2020	9.978	12,086	0	3
0045807	TAUNTON	MA		11/25/2020	2.000	174,875	0	
00045810	CHI CAGO	IL		11/25/2020	4.500	128,060	0	130
00045812	MONROE	NJ		11/25/2020	3.875	440,243	0	63 <sup>-</sup>
00045813	NOTASULGA	AL		11/25/2020	4.999	24,216	0	58
00045816	ATLANTA	GA		11/25/2020	2.054	72,690	0	15
00045819	SANDUSKY	OH		11/25/2020	3.125	55,979	0	7
0045821	MERRILLVILLE	IN		11/25/2020	3.125	60,829	0	72
00045823	NEW DURHAM	NH.		11/25/2020	5.228	138 , 368	0	218
00045824	MCK INNEY	TX		11/25/2020	4.500	308,530	0	612
00045825 00045827	ELGIN	ILMD		11/25/2020	4.250 2.000		0	190
00045828	CYPRESS	TX		11/25/2020	5.000			
0045829	I SSAQUAH	WA		11/25/2020	4.000			
00045831	CHI CAGO	IL		11/25/2020	4.500		۰ ا	
00045836	HORTON	MI		11/25/2020	5.500	206,751	n l	23
00045839	SOLEDAD	CA		11/25/2020	3.625	135, 194	0	
0045840	CANTOMENT	FL		11/25/2020	3.500		0	13
0045842	PALM COAST	FL.		11/25/2020	5.750	93,702	0	21
00045844	FORT MYERS	FL.		11/25/2020	5.875	124,678	0	21
0045845	BAY SHORE	NY		11/25/2020	4.625	263,534	0	38
0045847	LEVITTOWN	NY		11/25/2020	4.625		0	380
0045848	FAIRFIELD	PA		11/25/2020	5.000	153,259	0	18/
00045849	PONTIAC	MI		11/25/2020	6.990	_98, 181	0	6
00045851	BAYTONN	TX		11/25/2020	4.990	248,606	0	30
00045853	ST. LOUIS	MO		11/25/2020	7.759	43,090	0	3
0045854	DERRY	NH		11/25/2020	4.000	170,966	0	20
0045855	COLUMBUS	OH		11/25/2020	5.000	52,427	0	9
0045856	WAYZATA	MN		11/25/2020	4.000		0	95
0045860	MAPLE HEIGHTS	OH		11/25/2020	4.375		0	6
0045861	PHILADELPHIA	PA		11/25/2020	4.250	174,360		25
0045862	EMPORIA	VA		11/25/2020	4.999		ō	4
00458630045864	OKCSUMTER	OK SC		11/25/2020	9.492 3.900	77,347 34.672	0	
0045866	SUNTERPHILADELPHIA	SU		11/25/2020				
0045871	PHILADELPHIA	CA		11/25/2020	5.000		ا ۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	10 43
0045875	PENSACOLA	FL		11/25/2020	4.000		 n	6
0045877	SAINT MATTHEWS	SC		11/25/202011/25/2020	4.000	43,828	ا ۵	
0045878	GREENVILLE	SCSC.	···	11/25/202011/25/2020	4.500		ا U	17
045881	Monticello	KY		11/25/2020	3.250		ا ں۔۔۔۔۔۔ ا	
0045884	ATCO	NJ		11/25/2020	4.875	193,565	n l	21
0045886	CHI CAGO	IL		11/25/2020	4.750	120,024	n l	30
0045890	WATERFORD	OH		11/25/2020	9.220		n	1/1
0045891	ROSELLE	IL		11/25/2020	3.875	188,883	n	14 27
0045894	RALEIGH	NC.		11/25/2020	4.750	218, 179	0	23
00045895	PRYOR	OK		11/25/2020	4.999	33.538	0	232 54

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

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year									
1	Location		4	5	6	7	8	9	
	2	3	1			Astrol Osstat	Additional	V-l	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings	
100045897	TOLEDO	OH		11/25/2020	3.500	33,323	0	34,	
100045898	CINCINNATI	OH		11/25/2020	1.000	99,518	0	118,	
100045899	DANSVILLE	NY		11/25/2020	1.000	34, 138	0	71,	
100045900	NEW LONDON	NC		11/25/2020	2.286	172,725	0		
100045901	CLEVELAND	OH		11/25/2020	5.375	76, 181	0	92	
100045902	CHARLOTTE	TN		11/25/2020	4.800	47,496	0	123	
100045905	BALTIMORE	MD	<b> </b>	11/25/2020	4.000	68, 173	0	127	
100045908	KANSAS CITY	MOMO		11/25/2020	9.400	48,640	0	65	
00045909	WINCHESTER	CA		11/25/2020	3.000	305,497	0	498	
100045910	BOLINGBROOK	IL		11/25/2020	4.000	225,844	0	242	
100045911	PHOENIX	AZ		11/25/2020	4.750	242,852	0	251	
100045916	FAYETTEVILLE	TN		11/25/2020	1.999	43,216	0	190	
100045917	GEORGETOWN	SC		11/25/2020	2.954	19,712	0	104	
100045918	MONTGOMERY	TX		11/25/2020	3.500	8,409	0	114	
100045919	OMAHA	NENE		11/25/2020	4.625	104,447	0	114	
100045920	ELKIN	NC		11/25/2020	5.500	89,381	0	157	
00045922	BROOKLYN	NY		11/25/2020	4.500		0	628	
00045923	DETROIT	<u>MI</u>		11/25/2020	7.000	24,509	o	25	
100045924	GARLAND	TX		11/25/2020	3.750	89,454	0	207	
100045926	MILACA	MN		11/25/2020	4.625	137, 983	0	188	
100045927	BERLIN	NJ		11/25/2020	2.499	133,759	0	185	
100045928	PORT ORCHARD	WA		11/25/2020	3.000	217, 107	0	361,	
100045929	MC LEANSVILLE	NCNC		11/25/2020	6.000	34,021	0	171	
100045930	DADE CITY	FL		11/25/2020	3.375	90,616	0	180 475	
100045931	HUNTINGTON STATION	NY		11/25/2020	4.000		0	475	
100045932	FLORENCE	SC		11/25/2020	4.250	210, 119	0		
100045933	HOUSTON	TX		11/25/2020	4.000	104,202	0	178,	
100045934	DENVER	CO	<del> </del>	11/25/2020	4.250	164, 166	0	337 ,	
100045935	CHICAGO	IL		11/25/2020	4.625	84,961	0	128,	
100045938	COSBY	TN		11/25/2020	10.910	72,890	0	131	
100045943	OMAHA	NE		11/25/2020	4.125	61,633	0	93	
100045944	NORTH PALM BEACH	FL		11/25/2020	3.250	11,294	0	603	
100045945	ROCKFORD	IL		11/25/2020	4.000	70 , 100	0	85	
100045946	SAINT LOUIS	MOMO.		11/25/2020	4.625	29,547	0	64 61	
100045950	GROVER	PA		11/25/2020	9.880	40,525	0	61	
00045951	Township of Montclair	NJ		11/25/2020	3.875	445,694	0	546	
00045954	DANVILLE	VA		11/25/2020	5.333	134,589	0	85	
00045955	MASON	OH		11/25/2020	5.375	148 , 165	0	304	
100045956	HAMLET	NCNC.		11/25/2020	9.840	34,289	0	54	
00045957	BROOKLYN	NY		11/25/2020	5. 125	513,346	0	1,073	
00045960	WHITEVILLE	NC		11/25/2020	5.500	71, 130	0	61	
00045962	COFFEYVILLE	KS		11/25/2020	6.880	20 , 176	0	18	
00045964	HENDERSONVILLE	NCNC		11/25/2020	4.875	209,998	0	446	
00045968	WORCESTER	MA		11/25/2020	4.000	144,587	0	228	
00045969	ROLL INSFORD	NH		11/25/2020	4.000	140, 260	o	242	
00045970	MARLBORO	NJ		11/25/2020	5.250			484	
00045971	JONESBORO	GA		11/25/2020	4.000	38,589		118	
00045972	NAPLES	FL		11/25/2020	4.625	124,707	0	232	
00045974	WATERBURY	CT		11/25/2020	9.375	123,415	0	196	
00045975	WEST CHESTER	PA		11/25/2020	4.625	303,867	0	445	
00045976	SARASOTA	FL		11/25/2020	2.000	132,617		304	
00045977	POWHATAN	VA		11/25/2020	5.000	211,088	0	251	
00045978	OSCEOLA	IN		11/25/2020	4.000	61,314	ļ	141	
00045979	TORRINGTON	CT		11/25/2020	3.875	203,571	ا بارمان المستقدم ا	242	
00045988	ATTLEBORO	MA		11/25/2020	2.000		0	319	
00045992	ALBUQUERQUE	NM		11/25/2020	9.980	6,463	L <sup>0</sup>	94	
00045995	LOUISVILLE	KY		11/25/2020	9. 130	67,968	ا بــــــــــــــــــــــــــــــــــــ	68	
00045996	MCDONOUGH	GA		11/25/2020	3. 125	79,319	ا اِ	149	
00045997	NASHVILLE	TN		11/25/2020	3.400	96,406	<u>o</u> l	180	
00046004	DUNELLEN	NJ		11/25/2020	4.000	234,384	L		
00046005	CALUMET CITY	<u>L</u>		11/25/2020	3.875	38 , 128	L <sup>0</sup>	94	
00046006	NORRISTOWN	PA		11/25/2020	3.500	133,450	ا الله الله الله الله الله الله الله ال	199	
00046007	ENFIELD	NC		11/25/2020	8.000		<u>o</u> l	15	
00046008	ABINGDON	MD		11/25/2020	5.000		<sup>0</sup>	359, 356	
100046009	GLENDALE	AZ	1	11/25/2020	4.500	161.564	0	356	

# Showing All Mortgage Loans ACOLUBED AND ADDITIONS MADE During the Current Year

	Show	ring All Mortgage Loans ACQU	IIRED AND ADDI	TIONS MADE During	the Current Year			
1	Location		4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
100046014	LOS ANGELES	CA		11/25/2020	4.750	157,384	0	527,25
100046015	DOL TON	L	-	11/25/2020	3.500			28,8
100046016	FREDERICKSBURG	PA	-	11/25/2020	5.375	121,960		175,79
100046017 100046023	PLATTE CITY	GAMO	-	11/25/2020 11/25/2020	4.000 7.625	269, 415 12, 951		
100046027	COCOA	FL		11/25/2020	4.375	137,946		199,60
100046031	MILLSBORO	DE.		11/25/2020	7.614	43,992		137 , 75
100046032	DETROIT	MI		11/25/2020	5.000			284,05
100046034	HOUSTON	TX		11/25/2020	12.640	47,324		90.2
100046035	TOLEDO	OH		11/25/2020	10.259	44,371		41,5
100046039	COLUMBIA	SC	-	11/25/2020	6. 125	64,457		130,1
100046041	OSAWATOMIE	KS	-	11/25/2020	12.210	55,094		74,90
100046042 100046043	BRIDGETON Spartanburg	NJ. SC		11/25/2020 11/25/2020	7.875 9.000	26, 173 64, 562		131, 10
100046046	GREEN BAY			11/25/2020	4.235			
100046047	EAST STROUDSBURG	PA	-	11/25/2020	6.625	45, 186		109, 25
100046048	PHILADELPHIA	PA		11/25/2020	4.000			89,34
100046050	PORTLAND	OR.		11/25/2020	4.750	29,901	0	
100046051	CHI CAGO	IL		11/25/2020	5.250	173,668	0	204,25
100046052	JACKSONVILLE	FL	-	11/25/2020	3.625	122,797		242,25
100046053	PIERSON	MI		11/25/2020	5.875	96,311	0	209,00
100046054	WORCESTER	VT		11/25/2020	4.000		0	251,75
100046055	CORDOVA	TN	-	11/25/202011/25/2020	4.375 3.625	110 , 736 90 . 380		141,55
100046059	JACKSON	MI	-	11/25/202011/25/2020	4.000			
100046061	PONTIAC	MI		11/25/2020	5.000	33,393		
100046063	CHI CAGO	ïL		11/25/2020	4.000			
100046064	PITTSBURGH	PA		11/25/2020	4.750	134,944		237.50
100046065	RICHNOND	IN		11/25/2020	4.625	87,520		123,22
100046067	LOUISVILLE	KY		11/25/2020	5.750	63,521		128,25
100046068	ANNAPOLIS	MD	-	11/25/2020	5.375	285,700		403,75
100046070	LA VERNIAPHOENIX	TX		11/25/2020	3.875 6.625	80,691	.  0	184,30
100046083	TAMARAC	AZFL	-	11/25/202011/25/2020	2.000	58 , 127 96 , 127		136,80
100046084	TEXAS CITY	TX		11/25/2020	10.440	21,274		
100046085	KEITHVILLE	LA		11/25/2020	6.800	264,513		254,60
100046087	SAL INA	KS.		11/25/2020	2.000	74,889		147 , 25
100046089	GREENWOOD	SC		11/25/2020	2.437	41,460		55.50
100046090	LADYS ISLAND	SC		11/25/2020	3.375	89,440		394, 25 
100046091	WALLA WALLA	WA	-	11/25/2020	9.082	48, 191		179,55
100046092	BURLINGTON	WI	+	11/25/2020	3.840	243, 471	.0	236,55
100046094 100046099	STATEN ISLAND	NYNU.	-	11/25/2020 11/25/2020	3.750 4.625		0	560,50
100046099	LIHUE	HI	-	11/25/2020	3.750	191,843	,	180,50 370,50
100046103	HAVERHILL	MA	-	11/25/2020	4.000	288,576		
100046107	HARLAN	IA		11/25/2020	4.375			85,73
100046109	LYNDONVILLE	VT		11/25/2020	5.500	98,037	0	166,25
100046110	GREENVILLE	TX		11/25/2020	5.875	39,841		130.15
100046111	HARRISBURG	PA		11/25/2020	4.375	60,777		55,95
100046112	NOBLESVILLE	IN	-	11/25/2020	4.000			
100046113	RIDGWAY	PAMD	-	11/25/2020	6.500	53,695		49,63
100046114	SILVER SPRING SHERMAN	MDTX.	-	11/25/202011/25/2020	3.500 9.319	290 , 151 41 , 059		327,75
100046116	GREENVICH		·	11/25/2020	4.500	358, 169		104,50 370,50
100046117	FLORISSANT	MO		11/25/2020	8.496			
100046120	ENVIS	TX		11/25/2020	10.610	5,616		10,83
100046121	CHATTANOOGA	TN		11/25/2020	4.000	56,421	0	54.15
100046123	HOMEWOOD	IL		11/25/2020	2.000	51,945	i	126,35
100046124	PROSPERITY	SC		11/25/2020	12.160	6,753		54, 15
100046125	PISGAH	AL	-	11/25/2020	2.796	47,296	·	93,86
100046126	BERKELEY	CA		11/25/2020	3.500	345,748		979,21
100046127 100046128	SAINT LOUIS	MO	-	11/25/202011/25/2020	5.000 3.875			59,56 128,25
100046129	BURINIAM	PA	-	11/25/202011/25/2020	2.000	71,347		128,25 100 FC
100046131	ADAMSVILLE	PA	-	11/25/2020	2.000	68.097		

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year									
1	Location		4	5	6	7	8	9	
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100046134	NEW FLORENCE	PA	Турс	11/25/2020	9.350	30,900	7tter /tequisition		
100046135	MIAMI	FL		11/25/2020	5.500	160,529	0	27,0 <sup>-</sup> 357,2 <sup>0</sup>	
100046136	SALT LAKE CITY	UT.		11/25/2020	4.375	104,564	0		
100046139	RIDGEWOOD	NY		11/25/2020	3.000	403,485	0	1,064,04	
100046140	LETCESTER	NC		11/25/2020	5.000	97,952	0	152,00	
100046141	CLAYTON	NJ		11/25/2020	4.000	178,440	0	180,50	
100046143	ANTIOCH			11/25/2020	4.625	178,457	ļ0	240,38	
100046144 100046146	TOCCOA SUFFERN	GANY		11/25/202011/25/2020	3.875 5.500	140,416 306,917	0	199,50 441,75	
100046148	NEWTON	NJ.		11/25/2020	4.000		l	162,4	
100046149	HUMMELSTOWN	PA		11/25/2020	4.000	241,373	0	403,75	
100046150	WORCESTER	MA.		11/25/2020	4.000		0	280.25	
100046156	MEMPHIS	TN		11/25/2020	8.000	58,954	0		
100046157	UNI ONTOWN	0H		11/25/2020	7.875	78,782	0	120,65	
100046159	LONG BEACH	CA		11/25/2020	3.479	40,869	ļ0	617,50	
100046163	JESUP	GA		11/25/2020	10.590	19,383	ļ0	44,22	
100046165 100046167	HOPEWELL MARKHAM	VA		11/25/2020 11/25/2020	5.875 2.000	160,719 65,090	ļ0		
100046170	MAHKHAMSTOCKTON	CA		11/25/202011/25/2020	4.625		0		
100046172	KANSAS CITY	MO		11/25/202011/25/2020	4.640		l		
100046173	BUNA	TX		11/25/2020	9.310			237,50	
100046175	OGDEN	UT.		11/25/2020	10.399	82,229	[0	175,75	
100046176	PHILADELPHIA	PAPA_		11/25/2020	6.260	14,538	0	85,73	
100046177	LUGOFF	SC		11/25/2020	12.050	6,335	0	92,95	
100046178	BUCKHANNON	WV		11/25/2020	16.000	6,502	0	16,24	
100046180	SAL I SBURY	CT		11/25/2020	6.000		0	237,50	
100046182	BLAIRSVILLE SEEKONK	GA		11/25/2020	5.500		0	318, 25	
100046183100046185	PIEDMONT	MAOK.		11/25/202011/25/2020	4.000 3.625	14,523 165.559		280,25	
100046188	PUNTA GORDA			11/25/2020	5.500	108,130	l		
100046191	BEAVERTON	MI		11/25/2020	4.625		0		
100046192	FREDERICK	MD.		11/25/2020	4.125	241,399	0	251,75	
100046193	EAST STROUDSBURG	PA		11/25/2020	4.625		0	271,70	
100046195	CENTRAL ISLIP	NY		11/25/2020	6.375	247,286	0	400,90	
100046197	RIVERVIEW	FL		11/25/2020	4.000	63,290	0	114,00	
100046198	BAKERSFIELD	CA		11/25/2020	4.000	146, 285	ļ0	218,50	
100046201 100046203	Chi cago			11/25/2020 11/25/2020	3.500 6.875	131,928 38,892		183,35 58,66	
100046206	MIDDLETON	TN.		11/25/2020	5.000	41,669	l0	63,08	
100046210	MONTPELIER	ID.		11/25/2020	1.000	74,666	0	90,25	
100046212	PHILADELPHIA	PA		11/25/2020	3.240		0	40,20	
100046213	HIGDEN	AR		11/25/2020	2.000		0	446,50	
100046215	OMAHA	NE		11/25/2020	6.996	87,269	0	74,90	
100046216	SEABROOK	SC		11/25/2020	9.050	80,280	ļ0	292,60	
100046217	ODESSA	TX		11/25/2020	4.250	7,416	} <u>0</u>		
100046218 100046220	OREGON	OH		11/25/2020 11/25/2020	10.500 3.875		ļ0	141,45 501,60	
100046222	LA VEHNE	TX		11/25/2020	5.000		l		
100046223	MISSION VIEJO	CA.		11/25/2020	3.625			513,00	
100046224	ONTARIO	CA.		11/25/2020	4.500	239,921	0	413,25	
100046227	ROSEVILLE	CA		11/25/2020	3.375	301,999	0		
100046229	SPRINGFIELD	OH		11/25/2020	3.250	19,769	L0	51,44	
100046230	WATERTOWN	WI		11/25/2020	3.750	121,645	ļ0	224,20	
100046231	RENSSELAER	NY		11/25/2020	4.000	117, 330	ļ <u>0</u>	310,99	
100046232	THOMSON	GA		11/25/2020	5.149	45,322	ļ <u>0</u>		
100046233	SALT LAKE CITY  MYRTLE BEACH	UTUT		11/25/202011/25/2020	4.250 3.500	32,962 126,903	ļ0	_251,46	
100046237	MYRILE BEACH	SUFL		11/25/202011/25/2020	3.500		ļ0	118,75	
100046239	RANDALLSTOWN	MD.		11/25/2020	3.875		l		
100046240	ORLAND PARK	IL		11/25/2020	5.375	198,892	0	380,00	
100046242	SPRING LAKE	NC		11/25/2020	5.000	56,867	0	141,55	
100046243	LAUREL	MD		11/25/2020	3.875	269,894	ļ0	336,30	
100046245	LOUISVILLE	KY		11/25/2020	4.500	88,599	0		
100046247	STATEN ISLAND	NY		11/25/2020	3.500	148,665	ļ	426,55	
100046249	SHOREWOOD	IIL		11/25/2020	3.625	151,864	1 0	222,30	

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year									
1	Location		4	5	6	7	8	9	
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100046250	PARLIN	NJ.	Турс	11/25/2020	4.125		7 titel 7 toquisition	351,50	
100046251	MIDLOTHIAN	VA.		11/25/2020	4.375	5,674	I	190.00	
100046253	EUST IS	FL.		11/25/2020	4.000		0	133,00	
100046255	HEDGESVILLE	WV		11/25/2020	8.000	117,986	0	137 , 75	
100046256	GREER	SC		11/25/2020	6.625	44,560	0	142,5	
100046258	NORTH	SC		11/25/2020	5.625	66,794	0	79,4	
100046259	Coatesville	PA		11/25/2020	5.500		ļ0	332,50	
100046261 100046262	ALBUQUERQUE PHILADELPHIA	NNLPA		11/25/2020	8.000 3.000	119,491 70,011	0	114,0 172,9	
100046263	ELSBERRY	MO		11/25/2020	5.227	146, 106	l0	172,9	
100046265	FT WORTH	TX		11/25/2020	7.999	73,359	0		
100046267	ALBUQUERQUE	N/L		11/25/2020	5.000		0	299.2	
100046268	MEMPHIS	TN		11/25/2020	8.004	43,014	0	29,7	
100046269	HILLSIDE	NJ		11/25/2020	2.707	293,548	0	389,50	
100046271	GREENBACK	TN		11/25/2020	1.990	12,259	ļ0	63, 1	
100046273	EAST PETERSBURG	PA		11/25/2020	7.000		ļ0	251,75	
100046274 100046276	BATTLE CREEK BIRMINGHAM	MI		11/25/2020 11/25/2020	6.200 9.350		}0	152,4	
100046276	GARRETTSVILLE	ALOH		11/25/202011/25/2020	2.000		0	91,60	
100046278	FORT WORTH	TX		11/25/202011/25/2020	4.000		l	228,00	
100046279	ELLENWOOD	GA.		11/25/2020	5.625		l		
100046280	SOUTH OZONE PARK	NY.		11/25/2020	6.000	378,009	0	432,25	
100046281	LAWTON	MI		11/25/2020	4.380	172,340	0	285.00	
100046284	BELOIT	WI		11/25/2020	3.625	57,815	0	83,03	
100046285	PLANO	TX		11/25/2020	8.050	63,888	0		
100046286	LYNWOOD	CA		11/25/2020	4.000		0	693,50	
100046287	FORT WAYNE	IN		11/25/2020	3.500	41,317	0	41,42	
100046289	Sarasota Pennsauken	FL		11/25/202011/25/2020	3.375 4.375	64,671	0		
100046293	LITHONIA	NJGA		11/25/2020	4.000				
100046294	OLATHE	KS.		11/25/2020	4.125	97,729	l	228,00	
100046295	HIRAM	GA		11/25/2020	4.000	16,383	0	218,50	
100046296	LAS VEGAS	NV		11/25/2020	4.000		0		
100046300	HAM LAKE	MN		11/25/2020	4.625	275,442	0		
100046302	AZLE	TX		11/25/2020	6.625	64,217	0	204,25	
100046305	ROCHESTER	IN		11/25/2020	6.500	53,911	0	103,83	
100046306	LUMBERTON	NJ		11/25/2020	4.000	140,555	ļ0	154,85	
100046307 100046310	HIGGINS LAKE	MITN		11/25/2020 11/25/2020	4.125 7.000		0		
100046311	HAGERSTOWN	MD.		11/25/2020	7.840	190,215			
100046314	SPRING HILL	KS		11/25/2020	3.875	99,951		185, 25	
100046316	ZION	IL		11/25/2020	4.625	114,230	[0	128,2	
100046317	UNION GAP	WA		11/25/2020	2.875	68,763	0	121,60	
100046319	SANTA ANA	CA		11/25/2020	3.394	240,465	0	584.25	
100046320	DE WITT	IA		11/25/2020	3.805	216,977	ļ0	248,90	
100046321	FLINT	MI		11/25/2020	6.996	54,066	l0		
100046329 100046330	SUNTER	SC		11/25/2020	8.980 4.250		}0	37,90	
100046331	NAUKESHA SAN ANGELO	TX		11/25/202011/25/2020	8.344			232,69	
100046332	PHILADELPHIA	PA		11/25/2020	9.813	39,220	۰	76,7	
100046333	MONTGOMERY	AL.		11/25/2020	3.690	52, 141	0	39,7	
100046335	NINETY SIX	SC.		11/25/2020	6.125	71,222	0		
100046336	SPARTANBURG	SC		11/25/2020	4.250	36, 115	ļ0	135,85	
100046341	MAYVILLE	MI		11/25/2020	3.000	141,587	0	185,25	
100046342	PHOENIX	AZ		11/25/2020	3.625	296,607	0	437,00	
100046344	RIVERSIDE	CA		11/25/2020	5.000	357,554	ļ0	546, 25	
100046345	LABADIE	MO		11/25/2020	4.250	199, 940	} <u>0</u>		
100046347 100046348	MORRIS PLAINS	NJ		11/25/202011/25/2020	5.875 8.375		10		
100046349	VALIER	JI		11/25/2020	4.220		l		
100046352	FORESTVILLE	WI		11/25/2020	4.625	53,402	l	49,6	
100046354	MOORESVILLE	NC.		11/25/2020	3.875		0		
100046355	SUN CITY	CA.		11/25/2020	4.500	152,721	0	318,25	
100046357	WATSONVILLE	CA		11/25/2020	6.375	286,259	0	560,50	
100046364	SAN ANTONIO	TX		11/25/2020	4.000	89,685	1 0	211,85	

	Showi	Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year									
1	Location		4	5	6	7	8	9			
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land			
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings			
100046366	CRANE	MO		11/25/2020	8.004	48,009	0				
100046370	SHREVEPORT	LA		11/25/2020	5.000	72,915	0	123,5			
100046372	HAWLEY	PA		11/25/2020	4.500	91,697	ļ0	126,3			
100046374	ST LOUIS	MO		11/25/2020	1.000	28,008	ļ0	39,7			
100046375	QUINTON	NJ		11/25/2020	4.625	121,744	0	147,2 93,8			
100046376		PA		11/25/2020	5.217	52,948	0	93,8			
100046378	BRUSH PRAIRIE	WAFL		11/25/2020	4.500 4.375		0	677,3			
100046380	PITTSBURGH	PA		11/25/202011/25/2020	5.210	26,558					
100046381	ROCKLEDGE	FL		11/25/2020	3.750	29, 179	1	213,7			
100046383	GARDEN GROVE	CA.		11/25/2020	3. 125	239, 240	1				
100046384	CYPRESS	TX		11/25/2020	4.000		n	251,7			
100046385	Lowell	MA.		11/25/2020	3.375		0	400,0			
100046386	FREMONT	OH.		11/25/2020	4.375	80,363	0	66.7			
100046387	WHITE PINE	TN.		11/25/2020	3.000	136, 127	0	160,0			
100046388	RIVERSIDE	CA.		11/25/2020	4.250		0				
100046389	OWINGS MILLS			11/25/2020	2.875	206, 927	0	380,9			
100046392	LEECHBURG	PA.		11/25/2020	2.000	16,011	0	62,7			
100046394	ABINGDON	MD		11/25/2020	5.000	325,732	0	403,7			
100046395	RI VERDALE	GA		11/25/2020	7.900	7,920	ļ0	145,3			
100046396	PENNSVILLE	NJ		11/25/2020	9.375		0	109, 1			
100046397	INDIANAPOLIS	IN		11/25/2020	7.000	10,869	0	114,00			
100046399	WYANDOTTE	MI		11/25/2020	4.875	15,381	0	94,76			
100046400	WAYNESBORO	PA		11/25/2020	3.875	246,311	0				
100046401	MEMPHIS	TN		11/25/2020		46,580	0				
100046402	CASTRO VALLEY	CA		11/25/2020	2.000	350, 495	0	984,53			
100046403	COLLEGE PARK	GA		11/25/2020	4.625		0	147 , 25			
100046404	HENRYVILLE	PA		11/25/2020	10.000	72,929	0	109,25			
100046405	ARCADIA	FL		11/25/2020	3.500		0				
100046409	GLADVIN	MI		11/25/2020	3.875	29,301	0	33,39			
100046410	PHILADELPHIA	PA		11/25/2020	5. 125	112, 125	}0				
100046411	OCALAPICO RIVERA	FL		11/25/202011/25/2020	4.250	130 , 785 345 , 039		161,50 			
100046414	MEMPHIS	CATN		11/25/2020	2.000 5.030	345,039					
100046416	OUINCY	WA.		11/25/2020	3.875	54,992	1	272,6			
100046417	DETROIT	MI		11/25/2020	10.960	28,224	1	33,84			
100046418	DETROIT	MI		11/25/2020	6.709	54,547	n	37,90			
100046419	LAKEWOOD			11/25/2020	4.625	218,852	0				
100046421	ATHOL	MA.		11/25/2020	10.850	107,221	0	133 00			
100046422	STREANWOOD	IL		11/25/2020	4.000	172,531	0				
100046423	RIO RANCHO	NL.		11/25/2020	4.000		0				
100046426	REIDSVILLE	NC.		11/25/2020	1.000		0	113.09			
100046427	APACHE JUNCTION	AZ		11/25/2020	5.040		0	342.00			
100046428	MEMPHIS	TN		11/25/2020	10.850	69, 139	0				
100046435	PITTSBURGH	PA		11/25/2020	3.000	67, 165	0	133,0			
100046438	OAKLAND	CA		11/25/2020	5. 125	232,089	0	484,50			
100046439	LANSING	IL		11/25/2020	5.250	121,231	0				
100046442	SNOHONI I SH	WA		11/25/2020	4.750	39,449	0	489,25			
100046443	DUNK IRK	IN		11/25/2020	6.375		0	118,75			
100046444	CONCORD	NC	-	11/25/2020	3.000	34,262	0	161,50			
100046445	GARRETT	PA		11/25/2020	3.500	38,810	ļ	75,8			
100046446	MINNEAPOLIS	MN		11/25/2020	4. 125	67 , 162	ļ <sup>0</sup>	281,20			
100046447	GRAND BAY	AL		11/25/2020	4.250	82,562	ļ0				
100046448	SIOUX CITY	IA		11/25/2020	5.500	50,013	ļ0	81,2			
100046449	NEW LONDON	NC		11/25/2020	4.625	36, 125	}0	125,4			
100046450	RIVIERA BEACH	FL	-	11/25/2020	4.625 4.000	124,553	1	131, 10			
100046451	JOHNSTOWN	PA	-	11/25/202011/25/2020	4.000		10				
100046455	TEMPE	AZ	-	11/25/2020	5.375		ļ0				
100046458	PITTSFIELD	MA		11/25/202011/25/2020	4.750			171,0			
100046459	SPRING VALLEY			11/25/2020	4.700	267,205		370,5			
100046460	GALVESTON	TX	·	11/25/2020	2.000	86,074	n	228 5			
100046461	PALM HARBOR	FL	-	11/25/2020	1.000	192,930	n				
100046462	BURBANK	CA.		11/25/2020	3.329	46,490	0	950.0			
100046465	COLUMBIA	SC		11/25/2020	7.980	62.056	1				

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

	Showing	All Mortgage Loans ACC	UIRED AND ADD	ITIONS MADE During	the Current Year			
1	Location		4	5	6	7	8	9
	2	3			_	·	Additional	
	_	· ·	Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
100046466	TOLEDO	OH	1,700	11/25/2020	5.436	23,931	7 titol 7 toquiotitoli	28,
100046469	PHOENIX	AZ		11/25/2020	4.875	216,785	n l	337
100046471	KELLYTON	AL		11/25/2020	9.240	858	0	23
100046472	ROCKMART	GA.		11/25/2020	2.750	112,915	0	133 
100046473	TAMA	IA		11/25/2020	3.888	67.731	0	79
100046476	THOUSAND OAKS	CA		11/25/2020	4.820	503,807	0	688
100046478	SAN DIEGO	CA		11/25/2020	4.850	330 , 057	0	422
100046482	DEKALB	IL		11/25/2020	2.000	74,384	0	100
100046483	PATASKALA	0H		11/25/2020	3.625	183,379	0	296
100046485	BEAVERTON	0R		11/25/2020	4.125	214,963	0	369
100046486	ALSIP	IL		11/25/2020	2.959	108 , 138	0	166
100046487	HOUSTON	TX		11/25/2020	4.000	95,065	0	160
100046488	PORTLAND	0R		11/25/2020	4.125	191,353	0	300
100046490	WEST HAMPSTEAD	NY		11/25/2020	4.500		0	498
100046493	SCRANTON	PA		11/25/2020	4.125	81,366	0	
100046494	POTTSTOWN	PA		11/25/2020	4.625		0	541
100046495	WEST BOYLSTON	MA		11/25/2020	4.250			280
100046498 100046499	REDDICK	FL		11/25/2020 11/25/2020	4.999 4.000			27
100046500	MOBILE	NU				173,262		
100046501	DESTREHAN	AL		11/25/2020	9.213 8.880		ا ۵	117
100046503	MILFORD	CT		11/25/2020	3.500	140,001		227
100046504	Miramar	FL		11/25/2020	3.625	186,602	n l	332
100046505	SACRAMENTO	CA		11/25/2020	5.000	276,411	n l	3/16
00046510	SIOUX CITY	IA		11/25/2020	5.875		0	346
100046512	BIRMINGHAM	Al		11/25/2020	8.910	54.142	0	104
00046513	MIAMI	FL_		11/25/2020	7.500	172,762	0	332
00046514	MARSHALL	TX		11/25/2020	10.820	5,476	0	80
100046517	OMAHA	NE		11/25/2020	4.500		0	67
100046518	FORT WAYNE	IN		11/25/2020	6.358	91,770	0	131
100046519	DECATUR	GA		11/25/2020	4.380	98,579	0	125
100046520	BENICIA	CA		11/25/2020	5. 140	364, 122	0	460
100046522	STANFIELD	NCNC.		11/25/2020	3.750	19, 111	0	190
100046526	JACKSBORO	TN		11/25/2020	9.430	16,045	0	18
100046528	BURLINGTON	KYKY		11/25/2020	3.250	75,519	0	238
100046529	LATHROP	CA		11/25/2020	4.570	402, 142	0	428
00046530	SAN JOSE	CA		11/25/2020	4.000	332,895	0	669
00046531	PORT WASHINGTON	NY		11/25/2020	4.000	530 , 092	0	807
00046534 00046542	SACRAMENTO	CA		11/25/2020	4.375	270,860	0	712
00046543	LAUREL	MDNC		11/25/2020	4.875 5.000		0	596
00046544	MACON			11/25/2020	4.000	64,706		270
00046546	COLUMBIA	SC SC		11/25/2020	4.375	64,961		114
00046547	BECHTELSVILLE	SGPA		11/25/2020	4.000			
00046548	PUASKI	VA	····	11/25/2020	6.875		ا ر	
00046550	Potomac	MD		11/25/2020	3.625		n	
00046551	WHITELAN	WI		11/25/2020	4.750	69,812	n	17
00046552	GREENSBORO .	NC		11/25/2020	6.500	101,882	n	17:
00046554	MINDEN	LA.		11/25/2020	11.430		0	81
00046555	CHESTER	SC.		11/25/2020	12.500		0	5
00046556	CAMBRIA	WI		11/25/2020	6.625		0	
00046557	ANTIOCH	TN		11/25/2020	6.875	91,274	0	24
0046558	TRENTON	MI		11/25/2020	4.000	85, 416	0	9
0046559	CHICAGO	IL		11/25/2020	4.875	182,858	0	21
0046561	BROWNSBURG	IN		11/25/2020	7.250	61,698	0	12
00046562	CHARLOTTE	NC		11/25/2020	5.000	409,891	0	44
00046563	DETROIT	MI		11/25/2020	7.220	68,521	0	5
00046565	NIAGARA FALLS	NY		11/25/2020	7.125	40,966	0	8
00046568	ST ANN	MOMO		11/25/2020	11.610	123,617	0	8
00046569	SUN CITY	CA		11/25/2020	4.033	122,270	0	26
00046570	BESSEMER	AL		11/25/2020	5.000	48,927	0	4
00046574	DES MOINES	IA		11/25/2020	2.000	26,576	0	8
00046575	TUCSON	AZ		11/25/2020	4.000	85,794	0	7
00046576	AUSTIN	MN		11/25/2020	6.500 4.500	63,734 468.998	<u>0</u>	123
100046580	INSPULEI	HI	i	11/25/2020	4.500	468.998	01	641

	Show	ing All Mortgage Loans ACC	UIRED AND ADD	Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year									
1	Location		4	5	6	7	8	9					
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings					
100046583	MIDLOTHIAN	State	туре		2.000		Arter Acquisition						
100046587	DEPTFORD TOWNSHIP	NJ		11/25/2020 11/25/2020	4.500		u						
100046589	CHEHALIS			11/25/2020	4.625								
100046591	NORTH EAST	MD		11/25/2020	4.125								
100046592	LORTON	VA		11/25/2020	4.750								
100046593	BAKERSF I ELD	CA		11/25/2020	4.375	318,035	Ĭ.	510,60					
100046595	CENTREVILLE	MD		11/25/2020	4.250	304, 293		346,75					
100046596	BIG BEAR CITY	CA		11/25/2020	7.500	19,729		152,0					
100046597	HOMER GLEN	IL		11/25/2020	4.500	159,325		335,3					
100046599	HOWARD BEACH	NY		11/25/2020	4.500	396,927	C	669,7					
100046600	MIDLOTHIAN	VA		11/25/2020	3.375	285,533		490,20					
100046601	PALM BEACH GARDENS	FL		11/25/2020	4.625	161,676	ļ	233,70					
100046602	LOCKPORT	NY		11/25/2020	8.625	27,883	LC	58,6					
100046603 100046604	STURGEON BAY	WI		11/25/2020	5.000	179,936	ļ0	356, 25					
100046606	Utica	NY		11/25/2020 11/25/2020	8.375 6.000	15,996 24,438	u	175,75					
100046607	LAREDO	TX		11/25/2020	5.875	24,438		70,00					
100046608	ROCK HILL	SC		11/25/2020	10.140	11,562		118,75					
100046609	MARSHALL	TX		11/25/2020	4.999	16, 103		137,75					
100046614	CARSON	CA		11/25/2020	5.500	421,444	0						
100046615	ERIN	NY.		11/25/2020	8.375			61,37					
100046616	BRIDGEPORT	OH.		11/25/2020	4.125	176,883							
100046617	WILMINGTON	NC		11/25/2020	3.875	143,738		265,05					
100046620	WALTERBORO	SC		11/25/2020	4.910	66,038		113,89					
100046625	THREE RIVERS	TX		11/25/2020	8.375	44,324		104,50					
100046626	COATESVILLE	PA		11/25/2020	4.625	114,863		114,00					
100046627	SUNBURY	PA		11/25/2020	4.641	148,425	C	202,35					
100046628	DECATUR	TN		11/25/2020	5.750	77 , 753	C	318,25					
100046629	ATLANTA	GA		11/25/2020	6.375	71,864	ļ	142,50					
100046631	MERRICK	NY		11/25/2020	4.250		L	394, 25					
100046632	CLEVELAND	OH		11/25/2020	4.500	50,618	ļ	58,66					
100046633	NORFOLK	VAFL		11/25/202011/25/2020	3.500 4.250		ļ	185,25 294,50					
100046640	BALTIMORE	MD		11/25/2020	7.000								
100046641	DALLAS	TX		11/25/2020	5.580	135, 784							
100046643	STONEWALL	LA		11/25/2020	9.050	39,957		112,10					
100046645	MEMPHIS	TN		11/25/2020	8.910			64,98					
100046646	DAYTON	OH		11/25/2020	3.250		0	63,1					
100046647	PITTSBURGH	PA.		11/25/2020	3.830			213,75					
100046649	DAYTONA BEACH	FL		11/25/2020	6.500	119, 115		128,25					
100046650	MARKHAM	IL		11/25/2020	5. 125	93, 159	c	76,7					
100046651	VALENCIA	CA		11/25/2020	4.870	406,293		508,25					
100046652	BOKOSHE	OK		11/25/2020	10.710	42,579		67,68					
100046654	HAWTHORNE	CA		11/25/2020	5.040	244,376	ļ0	465,50					
100046657	BAKERSFIELD	CA		11/25/2020	3.000		ļ <sup>0</sup>	212,33 314,44 57,76					
100046659	SPANAWAY	WA		11/25/2020	4.750	167,577	ļC	314,45					
100046661	JACKSONVILLE	FL		11/25/2020	3.650	31,887	f	57,76					
100046664	NC CLOUD	CA		11/25/2020	3.500	321,424 83.526	}0						
100046666	MONTGUMERY	AL		11/25/202011/25/2020	8.340	83,526	1						
100046669	RICHNOND	KY		11/25/2020	5.375			399,00					
1000466672	ALGONQUIN	II		11/25/2020	7.125								
100046673	FORT MYERS	FL		11/25/2020	9.250	16,656		166,2					
100046675	KINGMAN	AZ		11/25/2020	6.750	93,371	0						
100046678	CHI CAGO	IL		11/25/2020	3.875			164,35					
100046681	FLORENCE	SC.		11/25/2020	7.250	38, 163		128,2					
100046682	CATHEDRAL CITY	CA		11/25/2020	4.625	163,468	L	292,60					
100046684	BAY CITY	MI		11/25/2020	7.250	20 , 158	c						
100046687	HOWARD CITY	MI		11/25/2020	4.750	87 , 194		115,4					
100046689	WINSTON SALEM	NC		11/25/2020	3.875	53,948		76,7					
100046690	FORT WORTH	TX		11/25/2020	6.480	54,819		169, 1					
100046691	CASCADE	VA		11/25/2020	4.125	60,446		75,8					
100046708	HARTFORD	CT		11/20/2020	7.500	98,629	L	201,7					
100046751	BUFFALO	NY		11/20/2020	4.125	46, 983	f	60,91					
100046846	FRANKLIN	IN	1	11/20/2020	7.875	59,881	1 0	171,00					

# Showing All Mortgage Loans ACOLURED AND ADDITIONS MADE During the Current Year

	Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year									
1	Location		4	5	6	7	8	9		
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land		
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings		
100046862	INDIANAPOLIS	IN		11/20/2020	4.375	181,624	0	204,2		
100046901	MILFORD	PA		11/20/2020	4.000	69,074	0	197,6		
100046963	GARDEN CITY	MI		11/20/2020	4.000		0	112,5 249,7 135,2 83,0		
100046968	TOMS RIVER	NJ		11/20/2020	2.000	70,489	0	249,7		
100046969	LOCUST GROVE			11/20/2020	3.500	58,037	0	135,2		
100046986	ELWOOD	IN		11/20/2020	4.625	35,381	0	83,0		
100046990	SOUTHFIELD	MI		11/20/2020	7.875	118,716	0	218,5		
100046992	CHILLICOTHE	OH		11/20/2020	8.875 4.625		0	25,2 152,0		
100047005	PITTSBURGH	GA		11/20/202011/20/2020	5.000	93,953				
100047008	HUMBLE	PATX		11/20/2020	8.000	71,071		251,7		
100047009	BRANDON	FL		11/20/202011/20/2020	4.250	130,717		234,6		
100047009	ERIE	PA		11/20/2020	2.000	74,986				
100047016	BLYTHEWOOD	SC SC		11/20/2020	9.500	107,974	h	109,0		
100047018	AKRON	0H		11/20/2020	4.000	42,505	0	27,0		
100047019	FLAGLER BEACH	FL		11/20/2020	6.875	158, 952	n	222,3		
100047013	AURORA			11/20/2020	2.000	46,780	0	109,2		
100047037	FARMINGTON HILLS	MI		11/20/2020	3.494	124, 122	0	299,2		
100047042	SAINT JOSEPH	MI		11/20/2020	7.000	97,625	0	242,2		
100047045	FENTON	MI		11/20/2020		190,745	0			
100047052	OVID	MI		11/20/2020	7.000	96,955	0	128,2		
100047070	DEARBORN HEIGHTS	MI		11/20/2020	7.875	54,610	0	128,2		
100047073	WARREN	MI		11/20/2020	7.125	52,650	0	66,7		
100047076	ROSEVILLE	MI		11/20/2020	4.000	87, 179	0	114,9 179,4		
100047077	WINDER	GA		11/20/2020	5.000	109, 112	0	179,4		
100047081	DALLAS	GA		11/20/2020	4.625	133,226	0	176,70		
100047082	EDEN PRAIRIE	MN		11/20/2020	7.000	132, 192	0	313,5		
100047088	GRAYSON	GA		11/20/2020	4.000	164,833	0	308,7		
100047091	KANSAS CITY	MO		11/20/2020	7.500	70,231	0	193,8		
100047094	DAWSON	GA		11/20/2020	4.000	84, 137	0	85,73		
100047096	BYRON	GA		11/20/2020	7.000	70,613	}0	166,2		
100047100	ENFIELD	CTTX		11/20/202011/20/2020	7 . 125 9.875	127 , 408 60 , 665		209,00 52,3		
100047107	LAWRENCEVILLE	GA		11/20/2020	4.625	127, 686				
100047107	NEWNAN	GAGA.		11/20/2020	7.875	110,069	1			
100047117	BIXBY	0K		11/20/2020	6.750	85,096	1	223,2		
100047119	PALMETTO	GA		11/20/2020	8.000	38,493	n	114,00		
100047113	MAYWOOD	II		11/20/2020	2.000		0			
100047123	BALL GROUND	GA.		11/20/2020	4.625	287,888	0			
100047124	RIVERDALE	GA		11/20/2020	2.000	100,515	0	176,70		
100047126	PECONIC	NY		11/20/2020	6.875	128,322	0	427,50		
100047129	GARDEN CITY	MI		11/20/2020	6.750		0	112.10		
100047133	OWENTON	KY		11/20/2020	5.000	97,264	0	161,5 497,8		
100047136	OSSINING	NY		11/20/2020	6.750	155,023	0	497,8		
100047139	FRIENDSWOOD	TX		11/20/2020	6.750	72,396	0	201,4		
100047141	TOMS RIVER	NJ		11/20/2020	7.500	90,873	0	161,5		
100047147	HOWARD	OH		11/20/2020	7.500	113,655	0	185,2		
100047148	LOUISVILLE	KY		11/20/2020	7.875	115,070	0	213,7		
100047149	NORCROSS	GA		11/20/2020	3.625	121,949	ļ0	188,0		
100047159	TABOR CITY	NC		11/20/2020	4.250	49,770	0	76,7		
100047162	READING	PA		11/20/2020	8.750	17,936	ļ	72,2		
100047169	NEW HYDE PARK	NY		11/20/2020	4.500	244,677	ļ <sup>0</sup>	593,7		
100047170	GREENSBORO	NC		11/20/2020	4.000	153,080	ļ0	277,4		
100047175	ASHEBORO	NC		11/20/2020	7.000	103,925	ļ0			
100047177	GRETNA	LA.		11/20/2020	7.875		}0	104,5		
100047178100047181	ELLENWOOD	GA		11/20/2020	4.250	153,655	1	251,7		
10004/181 100047183	CHI CAGO	IL		11/20/2020	5.000 6.625		ļ0	237,5		
100047185	ROUND ROCK	PATX		11/20/2020	6.625		10			
100047189	COLD SPRING	NY		11/20/2020	7.750	109,545				
100047189	JONESBORO	NY		11/20/2020	4.500	117,074				
100047193	MILLESBURG	GAOH		11/20/202011/20/2020	7.625		ļ			
100047196	CORYDON	КҮ		11/20/2020	6.875	103, 110		71.0		
100047196	WEST NEW YORK	NJ.		11/20/2020	4.250	244,732		71,8 		
100047204	TRENTON	MI		11/20/2020	5.875	70.725	1	243,2		

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

	Showing	g All Mortgage Loans AC	QUIRED AND ADD	ITIONS MADE During	the Current Year			
1	Location		4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
00047207	WESTLAND	MI		11/20/2020	3.875	107, 404		175
00047225	GAINESVILLE	NVGA		11/20/2020	4.000	80,685 109,096		124 167
00047229	WEST BLOOMFIELD			11/20/2020	4.500 4.875	198,385		
00047235	JACKSONVILLE	FL		11/20/2020	4.000			351 85
00047245	SILVIS	II		11/20/2020	4.625	97,575		152
00047248	ALSIP	II		11/20/2020	2.000	119.775	0	304
00047249	GREEN SEA	SC.		11/20/2020	5.875	38,310	0	84
00047256	SUMMERVILLE	SC.		11/20/2020	2.000	106,222	0	209
00047259	CERES	CA		11/20/2020	5.250	106,652	0	27
00047265	MOUNT MORRIS	MI		11/20/2020	4.250	154,621	0	17
00047266	LAKELAND	FLFL		11/20/2020	6.000	194,989	0	30
00047274	WYANDOTTE	MI		11/20/2020	4.000	102,599	0	13 <sup>-</sup>
00047280	SOUTHFIELD			11/20/2020	6.375	122,276	0	285
00047282	NEW BERLIN	WIWI		11/20/2020	5.875	158, 184	0	330
00047290	CATHEDRAL CITY	CA		11/20/2020	6.500	119,244	0	242
00047292	LIBERTY	NC		11/20/2020	4.000		0	14
00047294	MONTVILLE	CT		11/20/2020	6.500	209,599	0	21
00047297	WINSTON	OR		11/20/2020	6.750			185
00047301	PATTERSON	NY		11/20/2020	4.500	188,550		323
00047302	YOUNGSVILLE	NC		11/20/2020	3.500	100,516		158
00047303	QUAKERTOWN	PA MI		11/20/2020	4.000	192,986		318
00047313	WESTLAND	MI		11/20/2020	6.750 4.000	111,810124,698		204
00047317	WILDOWAH			11/20/2020	6.778			210 52
00047317	BROOKLYN	NY		11/20/2020	4.375			
00047323	EGG HARBOR CITY	NJ		11/20/2020	4.625	218,971		
00047331	WORTH	IL		11/20/2020	6.000	102,383		189
00047333	DETROIT	MI		11/20/2020	4.625	50.073	0	49
00047338	RIVERSIDE	IL		11/20/2020	4.250	163,723	0	
00047342	MAPLE GROVE	MN.		11/20/2020	5.875	102,800	0	
00047343	LINCOLN	NE		11/20/2020	5. 125		0	104
00047344	TROY	MI		11/20/2020	3.625	104,749	0	237
00047346	STOCKTON	CA		11/20/2020	4.625	189,042	0	308
00047353	MACOMB	MI		11/20/2020	5.000	203,318	0	327
00047354	OAK PARK	MI		11/20/2020	5.250	98,728	0	147
00047355	CLEARWATER	FL		11/20/2020	4.000	149,425	0	199
00047357	MENOMONEE FALLS			11/20/2020	3.000	220,704	0 .	
00047358	WASHINGTON	NJ		11/20/2020	3.500	131,781	0	172
00047362	POTTSTOWN	PA		11/20/2020	6.250	72,236	0	156
00047364	BELVIDERE	<u> </u> L		11/20/2020	2.000	85,731	0	85
00047368	HOUSTON	TX		11/20/2020	6.250	161,071	0	223
00047374	DRY PRONG	LA		11/20/2020	7.500	65, 276	0	128
00047376	SAINT PAUL	MN		11/20/2020	3.500	130,066	<u>°</u> þ	200
0047377	SOUTHFIELD	MI		11/20/2020	4.000	161,494	<u>0</u>	
0047380	YONKERS BROKEN ARROW	NY		11/20/2020	5.000 5.875		<u>0</u>	46
00047387 00047388	GREENVILLE	OK		11/20/202011/20/2020	5.875			
0047399	WATERFORD	MI		11/20/2020	4.000	107,749		
0047401	FORT LAUDERDALE	FL		11/20/202011/20/2020	4.000		<u>\</u>	
0047401	RIVERDALE	GA		11/20/2020	4.250			
0047406	SAINT PAUL	MN		11/20/2020	5.750	174,588		
0047407	BAY SHORE	NY		11/20/2020	3.000	127.900	n	
0047413	HYATTSVILLE	MD.		11/20/2020	5. 125	120,070	n	32
0047417	DESERT HOT SPRINGS	CA.		11/20/2020	4.000	116,774	0	22
0047419	SAINT CLAIR SHORES	MI		11/20/2020	5.500	102,648	0	
0047423	BROCKTON			11/20/2020	4.000		0	25
0047424	ELSIE	MI		11/20/2020	4.625			8
0047427	NEW INGTON	CT		11/20/2020	5.750	125, 194	0	22
0047431	TUCKAHOE	NJ		11/20/2020	4.500	102,802	0	12
0047437	MARGATE	FL		11/20/2020	5.000	158,384	0	36
0047440	DANIELSVILLE	PA		11/20/2020	2.000	112,489	0	
0047442	NEWPORT	VA		11/20/2020	2.000	216,051	0	30
00047445	TROY			11/20/2020	5.250		0	218 100
00047450	TULSA	0K		11/20/2020	4.000	59.334	0	100

	Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year									
1	Location		4	5	6	7	8	9		
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land		
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings		
100047451	GIBSONTON	FL		11/20/2020	5.875	155, 190		204,2		
100047455	SANTA ROSA	CA	-	11/20/2020	4.875	270,750	L0	617,5		
100047458	TAMPA	FL		11/20/2020	4.625	354, 863	0			
100047460 100047464	HOUSTON STOW	TX		11/20/202011/20/2020	4.000 4.250		0	149,7		
100047467	AUBORA	II		11/20/2020	4.375	191,636	0	603,2 149,7 201,4 308,7		
100047470	MONTGONERY	II		11/20/2020	5.875	80,015	0	144,41		
100047478	HIGHLAND	MI		11/20/2020	5.875	141,951		248,9		
100047482	CICERO	IL		11/20/2020	4.625	177,491		270,7		
100047484	CARROLLTON	GA		11/20/2020	5.375	100,375		175,7		
100047486	BOL I NGBROOK	L	-	11/20/2020	4.500	170,722		280,2		
100047488	ATLANTA	GA	-	11/20/2020	6.375	193,606	ļ0	348,6		
100047492 100047494	EGG HARBOR TOWNSHIP  NUTLEY	NJNJ.	-	11/20/2020 11/20/2020	3.625 3.750		0			
100047494	SHAKOPEE	MN	-	11/20/2020	6.125	219,535	10			
100047499	OAKHURST	CA.	· [	11/20/2020	7.250	161, 167	n			
100047501	CHICAGO	IL		11/20/2020	3.500		0	266,00		
100047506	SHEBOYGAN			11/20/2020	5.625	127,802	0	184,30		
100047514	WHITMAN	MA		11/20/2020	4.000	212,094	0	334,87		
100047517	PLANO	TX	-	11/20/2020	5.750	215,620	0	474,05		
100047521	ROUND LAKE	IL		11/20/2020	3.875	115,745	0	118,75		
100047525	WADSWORTH	OH		11/20/2020	6.500	125,596	0			
100047526	MILFORD	CTCT_	-	11/20/202011/20/2020	3.625 6.250	151,393 95,960		422,75		
100047530	HOUSTON	TX	-	11/20/2020	4.000			137,75 161,50		
100047531	LONBARD			11/20/2020	5.375	153.047	0	213,75		
100047532	GLOSTER	LA		11/20/2020	7.625	66,829	.0	114,00		
100047536	CICERO	IL		11/20/2020	4.000	124,697		177,65		
100047539	DOYLESTOWN	PA		11/20/2020	4.875	160,786		475,00		
100047552	HAMILTON	OH		11/20/2020	7.500	33,557		63,62		
100047555	GRAND RAPIDS	MI	-	11/20/2020	7.375	87,932	0	166,72		
100047562	DETROITLAKE ORION			11/20/2020	2.000	56, 227	0	45, 12		
100047568	BONDURANT	MI		11/20/202011/20/2020	4.625 6.125	281,365 63,192	0	332,50		
100047570	CHICAGO	II		11/20/2020	2.000	65,915				
100047572	DEARBORN	MI		11/20/2020	4.000	67,776	0			
100047575	MARKSVILLE	LA		11/20/2020	5.000		0	180,50		
100047580	TAMPA	FL.		11/20/2020	4.625	233, 180	0	389,50		
100047581	MOORESVILLE	NC		11/20/2020	4.375	189, 174	0	418,00		
100047585	MOUNT HOLLY	VT		11/20/2020	3.875	139,090	0	237,50		
100047594	LA QUINTA	CA	-	11/20/2020	4.625	85,417	0	237,50		
100047595 100047598	STERLING HEIGHTS	MISC		11/20/2020	4.875 7.625		0	224, 20		
100047599	MOORESVILLE	SC	-	11/20/2020 11/20/2020			10	128, 25 198, 55		
100047605	BRADENTON	FL	·	11/20/202011/20/2020	5.875	121,818				
100047606	TINLEY PARK	IL		11/20/2020	5.875		0	272,65		
100047608	PORT RICHEY	FL.		11/20/2020	3.625	83,893		144,40		
100047611	CENTRAL ISLIP	NY		11/20/2020	2.000	180,940		274,55		
100047613	MARATHON	FL	-	11/20/2020	4.000	129, 111	0	351,40		
100047621	NORTH PORT	FL	-	11/20/2020	3.375	170,516				
100047622	NASHUA	NH	-	11/20/2020	6.310	176,742	ļ	301, 15		
100047626	PALM BAYELK GROVE	FL	·}	11/20/2020	5.000 5.000		0	184,30		
100047631	WAYNESVILLE		1	11/20/202011/20/2020	4.000	159, 435	10	380,00 161,50		
100047633	HOLLISTON	MA	-	11/20/2020	4.000					
100047635	BENNETT	CO		11/20/2020	5.375		0			
100047639	WILLINGBORO	NJ		11/20/2020	4.000	100,359	0	175,75		
100047643	VIRGINIA BEACH	VA		11/20/2020	6.500	219,449	0	403,75		
100047645	DOUGLASVILLE	GA		11/20/2020	4.125	95,273	0	161,50		
100047646	TEMECULA	CA	-	11/20/2020	4.250		ļ	570,00		
100047648	VALLEJO	CA		11/20/2020	5.000	221,508	ļ0	441,75		
100047656 100047664	MOUNT CLEMENS	MICA	-	11/20/2020	4.125 3.750		}0	104,50		
100047668	HAZEL CREST	UI.	-	11/20/2020 11/20/2020	4.000		10			
100047669	CAMDEN	SC SC	·	11/20/2020	6.000	102.155		19,42		

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

	Show	ing All Mortgage Loans ACQU	JIRED AND ADDI	TIONS MADE During	g the Current Year			
1	Location		4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
100047672	ORLANDO	FL		11/20/2020	6.250	121, 144	0	249,8
100047673	SELDEN	NY		11/20/2020	3.375	176,726		323,0
100047674	SACRAMENTO	CA		11/20/2020	4.000		·	
100047677	VICTORVILLE	CAGA		11/20/202011/20/2020	3.625	148, 354 104, 228		312,6
100047685	WIXOM	MI		11/20/2020	5.000	104,228		218 5
100047686	APOPKA	FL		11/20/2020	3.750	115, 116		175,7
100047692	MOBILE	AL.		11/20/2020	6.625	70,532		120,6
100047695	BOYERTOWN	PA.		11/20/2020	6.250	138,492	.0	190.0
100047696	MIAMI	FLFL		11/20/2020	4.125	201,065		
100047700	FORT LAUDERDALE	FL		11/20/2020	3.375	73,574		147,2
100047703	ANTIOCH	L		11/20/2020	4.000	97,652		147,2
100047708	SICKLERVILLE	NJ		11/20/2020	2.000	112, 372		142,5
100047721 100047724	MEARS POOLER	MI		11/20/202011/20/2020	6.125 5.875	81,019 93,466		171,0 141,5
100047724	MODESTO	CA	-	11/20/202011/20/2020	4.625	212,881		
100047730	PALM COAST	FL	-	11/20/2020	5.875		2	
100047735	TEMECULA	CA.		11/20/2020	5.000	177,740		394, 2
100047736	CLOVIS	CA		11/20/2020	3.375	79,447	· L0	228,0
100047738	RIVERSIDE	CA		11/20/2020	4.125	223, 142		413,2
100047740	MIAMI	FL		11/20/2020	4. 125	117,531	0	209,99
100047741	BARTLETT	L		11/20/2020	4.625	241, 867	0	342,00
100047743	CHAPLERO I SAL INAS	PA	-	11/20/2020	3.875	29,775		
100047744	SAL INAS			11/20/202011/20/2020	4.500			
100047735	WHEATFIELD	IN		11/20/2020	5.875			
100047758	WARREN	MI		11/20/2020	4.625			170,0
100047761	WORCESTER	MA		11/20/2020	4.625	172,859		199,50
100047767	LYNN	MA		11/20/2020	4.625	288,878		584,25
100047769	ELK RIVER	MN		11/20/2020	3.625	220,854		333,45
100047775	ARL INGTON	TX		11/20/2020	4. 125	160,711		251,75
100047777	STAFFORD	TX		11/20/2020	4.375			166, 25
100047778 100047785	PALATINE HARRISON	AR		11/20/202011/20/2020	4.250 5.375	70,441		49,63 178,12
100047787	CARMICHAEL	CA		11/20/2020	2.750	153,597		
100047787	HOLLYWOOD	FI		11/20/2020	4.000	163,507	,	
100047793	AVON PARK		-	11/20/2020	4.875	100,795		
100047797	LAWRENCEVILLE	GA.		11/20/2020	3.375	101,754		
100047803	CHI CAGO	IL		11/20/2020	4.250	132,057		
100047805	MOUNT PLEASANT	PA		11/20/2020	4.250	95,484		118,75
100047807	MIAMI	FL		11/20/2020	4.625	197, 553		331,55
100047810	ALEXANDRIA	LA.		11/20/2020	6.750			
100047812 100047813	VALLEJO	CACA	-	11/20/202011/20/2020	4.000 3.625	194,826 172,888	,  0	
100047814	WATERLOO	II		11/20/202011/20/2020	3.625			
100047815	PORT SAINT LUCIE	FL	-	11/20/202011/20/2020	5.875	89,782		
100047820	RIVERDALE	GA.		11/20/2020	5.000	110,775		
100047822	AMELIA	OH.		11/20/2020	4.000	117,860		153,9
100047824	CORONA	CA		11/20/2020	4.000	312,931		475,00
100047825	CHI CAGO	IL		11/20/2020	4.500			270,75
100047835	LANSING	MI		11/20/2020	3.875			54, 1
100047837	BERIIYN EAST HAMPTON	IL		11/20/2020	2.000	116,532	{	194,75
100047838	EAST HAMPION	NY	-	11/20/202011/20/2020	6.375 4.125			
100047843	LAS VEGAS	NV	-	11/20/202011/20/2020	4.375			
100047643	LOXAHATCHEE	FL	-	11/20/2020	3.875			
100047855	SAINT LOUIS	MO.		11/20/2020	3.750			242,25
100047856	FORT MYERS	FL		11/20/2020	3.500	104,024		204,2
100047858	LA MESA	CA		11/20/2020	4.625	191,010		
100047861	SAN DIEGO	CA		11/20/2020	4.250	307, 289	0	475,0
100047862	PLEASANT VALLEY	NY		11/20/2020	4.125	265,554		439,85
100047864	TEMECULA	CA	-	11/20/2020	3.750			
100047865 100047872	OLMSTED FALLS HOMESTEAD	OH	-	11/20/2020	5. 125	70,177		
100047875	GRAND RAPIDS	MI		11/20/202011/20/2020	3.750 5.375	137,987 80.905		288,80 157,22
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	Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year									
1	Location		4	5	6	7	8	9		
·	2	3	Loan		-	Actual Cost at	Additional Investment Made	Value of Land		
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings		
100047878	OLNEY	MD		11/20/2020	4.750	144,372	0	308,75		
100047880	VALENCIA	CA	-	11/20/2020	5.500	250,385	ļ0	494,00		
100047881	CICEROPEACHTREE CITY	IL	-	11/20/202011/20/2020	4. 125 3. 625	167,858 162,431		210,90		
100047884	CARY	II		11/20/2020	4.000	136,554				
100047885	LAS VEGAS	NV		11/20/2020	4.000	156,713	0	299.29		
100047887	APPLETON	WI.		11/20/2020	4.000		0	110,20		
100047891	QUEENSBURY	NY		11/20/2020	4.375	212,405	0			
100047893	SHAKOPEE	MN		11/20/2020	4.500	281,513	0			
100047894	HAGERSTOWN	MD		11/20/2020	2.000	167,753	ļ0	185,2		
100047896	PANCRAMA CITY	CA		11/20/2020	3.375	260,708 207,615	0	532,00		
100047898	LAS VEGAS		-	11/20/202011/20/2020	4.000 4.750					
100047906	SAUGUS	MA.	-	11/20/2020	4.750	271,034	0	360,0		
100047915	DARIEN	IL.		11/20/2020	5.000	129,078	0	199,50		
100047916	RALEIGH	NC		11/20/2020	5.000	229,031	0	392,39		
100047919	BROOKLYN	NY	-	11/20/2020	3.500	277,912	0	902,50		
100047921	NORTH LAS VEGAS		-	11/20/2020	5.375	214,027	ļ0	251,75		
100047923	MIAMI	FL	-}	11/20/2020	4.000	169,352	}0	377,64		
100047924 100047926	POMPANO BEACH	MI	·	11/20/202011/20/2020	4.000 4.000	93,064 234,414	0			
100047931	BURLINGTON		-	11/20/202011/20/2020	6.250		0 n			
100047934	LAS VEGAS	NV		11/20/2020	5.000		0	264, 10		
100047935	LAWRENCEV ILLE	GA		11/20/2020	4.125	144,530	0	213,75		
100047937	MOUNT WOLF	PA		11/20/2020	7.250	201,479	0	213,75 331,55		
100047938	IONIA	MI		11/20/2020	4.000	139,614	0	237,50		
100047939	DUNDEE	L	-	11/20/2020	4.000	285,808	0	237,50		
100047941	ATOKA	TN		11/20/2020	4.625 6.250		0	175,75		
100047944	LAS VEGAS	NJNV		11/20/202011/20/2020	4.625	208,352		403,75 264,10		
100047947	HILLSBOROUGH	NJ.	-	11/20/2020	4.000		l	261,25		
100047948	SCOTTSDALE	AZ	-	11/20/2020	5.250		0	380,00		
100047954	EASTABOGA	AL		11/20/2020	4.500	59,918	0	93,86		
100047956	LORAIN	0H		11/20/2020	4.000	45,385	0	33,84		
100047959	TOMS RIVER	NJ	-	11/20/2020	4.000	106,234	0	219,35		
100047961	RANDOLPH	MA		11/20/2020	2.000		ļ0			
100047963 100047966	SOUTH OZONE PARK SAN DIEGO	NY	-	11/20/202011/20/2020	4.000 6.750					
100047970	WHEELING	II		11/20/2020	4.000	122,714	n	185 29		
100047972	DERWOOD	MD		11/20/2020	3.500	238,248	0			
100047979	HYATTSVILLE	MD		11/20/2020		140 , 156	0	300,20		
100047980	VERSAILLES	KY		11/20/2020	5.000	108,881	0	237.50		
100047981	GLENDALE HEIGHTS	L	-	11/20/2020	4.375	126, 368	0			
100047986	COLLINGSWOOD	NJ		11/20/2020	5.875	103,074	ļ0	183, 3		
100047989	CHARLOTTETHOMPSON	NC	· <del> </del>	11/20/202011/20/2020	7.250 5.375	71,375 87,648	0	161,50 185,2		
100047991	ATLANTA	GA	-	11/20/2020	4.250		1	223, 25		
100047995	CICERO	IL.		11/20/2020	4.500	145, 423	0	175,75		
100047997	MIAMI	FL		11/20/2020	4.625	221,913	0			
100047998	APOPKA	FL		11/20/2020		143,282	0	247,00		
100048003	PATCHOGUE	NY		11/20/2020	3.375	214,297	ļ0			
100048005	MINNEAPOLIS	MN	-	11/20/2020	4.375	152,456	ļ0	228,00		
100048007	SACRAMENTO	CA	· <del> </del>	11/20/202011/20/2020	7.000 5.150	148,002 217,093	0			
100048015	FOLSOM	CA	-	11/20/2020	4.250			424,65		
100048016	BELLA VISTA	AR		11/20/2020	4.250	78,829	0	159, 30		
100048017	NORWALK	CA		11/20/2020	4.375		0	489,25		
100048018	VISTA	CA		11/20/2020	5.000		0	475,00		
100048021	MINNEAPOLIS	MN		11/20/2020	3.875	120,848	0	166,25		
100048022	GRIFFIN	GA	-	11/20/2020	4.000	36,539	ļ	45, 12		
100048023	WINDSOR	CA	-}	11/20/2020	5. 125	288,821	}0	555,75		
100048024 100048025	OCEANSIDE	CA GA.		11/20/202011/20/2020	4.375 4.750	350,308 96,607	0			
100048028	HEMET	CA.	-	11/20/2020	4.750			273,60		
100048030	LANCASTER	CA	-	11/20/2020	4.625	179.087	1	285.00		

1	Location	All Mortgage Loans AC	4	5	6	7	8	9
·	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
100048031	LA GRANGE	CA		11/20/2020	4.375	153, 357	0	242, 25
100048032	PHOENIX	AZ		11/20/2020	4.250 4.375	93,994	0	244, 15
100048035	EL CAJON	CO		11/20/2020	5.000	108,956 244,357		266,59 475,00
100048038	LIVINGSTON	CA		11/20/2020	3.875			
100048044	SCOTTSDALE	AZ		11/20/2020	4.375	210,744	0	579,50
100048046	CONCORD	NC		11/20/2020	5.000		0	149,86
100048049	UPPER MARLBORO	MD		11/20/2020	4.000	234.308	0	
100048053	NORTH KINGSTOWN	RI		11/20/2020		127,335	0	
100048054	RANDLEMAN	NC		11/20/2020	5.125		0	
100048057	RANCHO CUCAMONGA	CA		11/20/2020	3.875	269,556	0	439,8
100048059	OXFORD	AL		11/20/2020	5.875	233,059	0	
100048060	LAS VEGAS	NVNV		11/20/2020	4.000	187,874	0	260,2
100048061	BONITA SPRINGS	FL		11/20/2020	5.250	167,086	0	299,25
100048062	KISSIMEE	FL		11/20/2020	4.625	114, 195		199,50
100048066	MINNEAPOLIS	MN		11/20/2020	3.125	175,432		251,79
100048068 100048069	DELANO	CA		11/20/2020	4.500		0	
100048069	POMPANO BEACH	FL		11/20/2020 11/20/2020	4.000 5.000	213,023	0	
100048071	CADILLAC	rL		11/20/202011/20/2020	3.625			451,25 
100048071	HENDERSON	NV		11/20/2020	3.750			
100048074	HOMESTEAD	FL.		11/20/2020	3.500		n	
100048075	GOFFSTOWN	NH.		11/20/2020	3.625			189,90
100048078	SALINAS	CA		11/20/2020	4.625	261.005	0	426,0
100048079	HOLIDAY	FL		11/20/2020	5.000		0	117,80
100048081	BROOKLYN	NY		11/20/2020	4.000	512.463	0	
100048084	BOYNTON BEACH	FL		11/20/2020	4.000	204,517	0	418,00
100048085	MILWAUKEE	WI		11/20/2020	4.125		0	225,38
100048086	GRAND RAPIDS	MI		11/20/2020	5.375	106,099	0	147,25
100048088	CLEVELAND	OH		11/20/2020	4.625		0	68,59
100048090	DEDHAM	MA		11/20/2020	4.000	351,858	0	427,50
100048091	BUCKEYE	AZ		11/20/2020	5.000	85,624	0	
100048092	STERLING HEIGHTS	MI		11/20/2020	4.000	152,379	0	190,00
100048093	PORTER RANCH	CA		11/20/2020	4.125	196,501	0	
100048094	PHOENIX	AZ		11/20/2020	6.375	71,297	0	175,79
100048096	CAPE CORAL	FL		11/20/2020	5.375		<u>0</u>	
100048098	BEAUMONT	CA		11/20/2020	4.375		0	
100048099	CAPE CORAL	FL		11/20/2020	4.000	245, 261 106, 836		
100048101	GROVELAND	FL		11/20/2020	4.000	229,686		503,50
100048102	CHICAGO	IL		11/20/2020	4.000	192.588		
100048110	MOSES LAKE	WA		11/20/2020	6.500		0	
100048111	HOLLYWOOD	FL.		11/20/2020	3.750	186,392	0	
100048112	TEMECULA	CA		11/20/2020	4.250	275,499	0	503,50
100048114	DANVILLE	IN		11/20/2020	3.750	76,822	0	
100048115	PALOS HEIGHTS	IL		11/20/2020	4.375		0	323,0
100048120	CENTRAL POINT	OR		11/20/2020	4.000	138,490	0	232,7
100048122	FOREST HILL	MD		11/20/2020	4.000	305,590 _	0	393,2
100048123	LEBANON	NH		11/20/2020	3.875	106,972	0	194,0
100048125	VIRGINIA BEACH	VA		11/20/2020	5.000		0	356, 25
100048126	PALMDALE	CA		11/20/2020	5.000	162,028	0	294,50
100048130	ASHBURN	VA		11/20/2020	4.250	358,322	0	489,29
100048132	ELK GROVE	<u>C</u> A		11/20/2020	4.250		o	456,0
100048133	BRADENTON	FL		11/20/2020	4.625	247,230	<u>0</u>	320,6
100048134	GRAYSLAKE	IL		11/20/2020	4.000			223,2
100048138	BAKERSFIELD	CA		11/20/2020	4.375		<u>0</u>	
100048141	MARLTON	NJPA		11/20/2020	3.625	201,354	<u>0</u>	
100048141 100048142	GERMANTOWN	PAMD		11/20/2020	5.625			
100048143	GEHMANTONIN	FL		11/20/2020	4.750			
100048145	HOLLYWOOD	rL		11/20/2020	4.000	45,979		
100048147	TUCSON	AZ		11/20/2020	3.500			185,2
100048147	CHICAGO	IL		11/20/2020	2.000	189,545	n	313,5
100048151	HYATTSVILLE	MD		11/20/2020	5.000	219,418	n l	
100048158	RALEIGH	NC.		11/20/2020	5.000	111,645	0	213,6

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

	Show	ing All Mortgage Loans ACQL	IIRED AND ADDI	TIONS MADE During	the Current Year			
1	Location		4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
00048159	NORTH BALDWIN	NY		11/20/2020	4.375		0	465,5
00048160	BETHLEHEM	GA		11/20/2020	4.000	144,879	0	192,8
100048161	STANDISH			11/20/2020	4.375	52, 781	ļ0	90,2 570,0 308,7 118,7
100048165 100048166	MUKILTEO		-	11/20/2020	4.000 4.000	344,271	0	
100048167	HAGERSTOWN	MA		11/20/2020	5.000		0	
100048168	FORT LAUDERDALE	FL		11/20/2020 11/20/2020	4.000	56,315 171,073		118,7
100048169	HOLLYWOOD	FL	-	11/20/202011/20/2020	5.250			239,4 380,0
100048171	CHANHASSEN			11/20/2020	5.000		o	
100048174	NORTH PORT	FL.		11/20/2020	4.000	177,408	n	199,5
100048176	STERLING HEIGHTS	MI		11/20/2020	4.875	125,330	n	232,7
100048178	BALTIMORE	MD	-	11/20/2020	6.625	40,083	0	114,0
100048179	LAUDERHILL	FL.	-	11/20/2020	4.000		0	
100048180	LEVITTOWN	PA.		11/20/2020	4.750	173,926	0	233,7
100048181	BRONX	NY		11/20/2020	4.000	449,802	0	622,2
100048182	GOLDEN	CO.		11/20/2020	6.625	144,662	L0	419,9
100048183	RIVERSIDE	CA		11/20/2020	5.030	167,344	0	346,7
100048184	VIRGINIA BEACH	VA		11/20/2020	4.625	183,021	0	437,0
100048185	MARLBOROUGH	MA		11/20/2020	4.625	217,593	0	304,0
100048190	RICHMOND HILL	NY		11/20/2020	3.625	303,214	0	617,5
100048192	ADD I SON	IL		11/20/2020	3.375	187,054	0	247,0
100048199	PORTLAND	0R		11/20/2020	4.000	160,579	0	367,6
100048203	GREENSBORO	NC		11/20/2020	5.875	146,287	0	236,5
100048206	FRESNO	CA	-	11/20/2020	5.000	147 , 284	0	
100048208	PHILADELPHIA	PA		11/20/2020	6.375	98, 115	0	
100048209	MODESTO	CA		11/20/2020	5.875		0	285,00
100048212	CYPRESS	TX		11/20/2020	7.500	103,621	0	182,87
100048214	CHI CAGO	<u> </u> L		11/20/2020	4.625	248, 985	ļ0	241,30
100048215 100048219	MIAMIFAIRFIELD	FL		11/20/2020	5.000 3.125	142, 104	0	223, 25
100048219	I CHI CAGO	UT		11/20/2020 11/20/2020	4.875			152,00 199,50
100048224	BAKERSF IELD	CA		11/20/2020	4.375	175,342		256,50
100048226	FRESNO	CA.	-	11/20/2020	4.375		o	
100048230	GILBERT	AZ		11/20/2020	5.000	220,410	n	307.8
100048237	WOODBURY	NJ.		11/20/2020	5.875	132,397	0	
100048241	ORLANDO	FL		11/20/2020	4.625	102,445	0	156,7
100048243	ORLAND	CA		11/20/2020	5.250	131,361	0	
100048244	MANTECA	CA.		11/20/2020	4.000	236,529	0	
100048247	HOUSTON	ΤΧ		11/20/2020	4.625	134,628	0	
100048249	CLACKAMAS	OR		11/20/2020	4. 125	194, 331	0	384,7
100048250	LYNCHBURG	VA		11/20/2020	6.750	112, 130	0	147,2
100048251	MESA	AZ		11/20/2020	4.000		0	375.2
100048252	FORT LAUDERDALE	FL		11/20/2020	4.750	208,048	0	
100048253	MARCUS HOOK	PA		11/20/2020	3.875	176,654	0	249,8
100048255	BROCKTON	MA		11/20/2020	4.875	162,768	ļ0	247,0
100048260	GRAND RAPIDS	MI		11/20/2020	4.625	187,600	0	263, 1
100048267	LAS VEGAS	NV		11/20/2020	4.000	289, 185	0	
100048268	PARLIN	NJ	-	11/20/2020	4.500	209, 107	ļ0	318,2
100048269	JACKSON	MI	-	11/20/2020	4.500	141,729	ļ0	225,62
100048272	SAN JACINTO	CA	-	11/20/2020	3.000		ļ0	294,51
100048273	FORT MYERS		-	11/20/2020	4.625		} <u>0</u>	204,2
100048274	PALM SPRINGS	CA		11/20/2020	4.500		} <sup>0</sup>	285,0
100048275 100048279	CRESTWOOD	ILCA	·}	11/20/202011/20/2020	5.750 3.500	144, 145 173, 102	<u> </u>	
100048279100048280	FORT LAUDERDALE	CAFL	-	11/20/2020	4.000		ļ0	
100048280100048281	FRANKLIN	NC.	-	11/20/2020	2.750	54,873	U	
100048282	WINTER SPRINGS	FL	-	11/20/2020	5. 125	107,531		
100048284	EDGEWOOD	MD	·	11/20/202011/20/2020	5.250	54,757	۰	55,9
100048286	OMAHA	NE.	-	11/20/202011/20/2020	4.000	31,627		
100048287	CROTON ON HUDSON	NY		11/20/2020	4.000	218,882		
100048288	LAS VEGAS	NV.	-	11/20/2020	4.500	168,549	n	262,1
100048289	POWAY	CA.		11/20/2020	4.250		n	475.0
100048291	BALDWIN	GA.		11/20/2020	4.500		n	148 2
100048293	FRESNO	CA.		11/20/2020	5.000	287,499	0	
100048295	MINNEAPOLIS	MN		11/20/2020	4.500	120.255	0	218.50

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

	Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year								
1	Location		4	5	6	7	8	9	
	2	3					Additional		
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings	
100048297	SCOTTSBORO	AL	,,	11/20/2020	7.500	62,723	0	76,	
100048298	WOODBRIDGE	VA		11/20/2020	6.250	238,772	0		
100048306	MIAMI	FL		11/20/2020	4.625		0	249,	
100048315	TAYLORS	SC		11/20/2020	4.625	33,070	0	156.`	
100048320	PINON HILLS	CA.		11/20/2020	3.500	199,990	0	247, 413,	
100048323	FONTANA	CA		11/20/2020	4.000	184, 174	0	413.	
100048324	CENTRAL ISLIP	NY		11/20/2020	4.000	297 . 156	0	247,	
100048327	ONTARIO	CA		11/20/2020	6.740	175,686	0	213,	
100048328	ALBUQUERQUE	NM.		11/20/2020	4.000	183,667	0	327	
100048332	MIDLOTHIAN	IL.		11/20/2020	5.250	180 , 164	0		
100048333	MOORESTOWN	NJ.		11/20/2020	4.500	177,546	0	274	
100048335	SAN MARCOS	CA		11/20/2020	5.250		0		
100048338	PHOENIX	AZ		11/20/2020	4.375	149,625	0	289	
100048339	SPENCER	MA.		11/20/2020	4.000	117,474	0	128	
100048340	SAN ANTONIO	TX		11/20/2020	4.000	47,434	0	110	
100048341	ROCKFORD	WA		11/20/2020	4.250	181,859	n		
100048351	VICTORVILLE	CA.		11/20/2020	4.750	155,471	n		
100048354	CHESAPEAKE	VA		11/20/2020	4.875		n		
100048357	COSTA MESA	CA		11/20/2020	3.750	245, 183	n	394	
100048361	BANGOR	CA		11/20/2020	5.730	245, 183			
100048362	PORT SAINT LUCIE	FL		11/20/2020	4.875	139,820		198	
100048363	STATEN ISLAND	NY		11/20/2020	4.250			408	
100048364	SALEM	NH.		11/20/2020	4.500	344,864			
100048365	LEX INGTON				4.250		ا الم	137	
100048373	SCOTTSDALE	AZ		11/20/2020	4.625	413.285		١٥/	
100048375	HALIFAX	MA		11/20/2020	4.625	210,886		486	
	COLUMBUS			11/20/2020	6.000	320,898			
100048376		OH		11/20/2020				460,	
100048377	NAPLES	FL		11/20/2020	4.000	239,057		273,	
100048378		OH		11/20/2020	4.875	203, 133	0	308,	
100048380	PURCELLVILLE	VA		11/20/2020	3.625				
100048386	ORLANDO	FL		11/20/2020	4.000	141,825			
100048388	JOHNSTOWN	OH		11/20/2020	4.000	263,292	0		
100048391	CATHEDRAL CITY	CA		11/20/2020	4.000	174,668		313	
100048395	CHESTERF IELD	MI		11/20/2020	5.000	112,483		161	
100048399	CHICAGO	L		11/20/2020	7.250	109,322		147	
100048403	EL MONTE	CA		11/20/2020	3.875	259,027		475	
100048404	HUNTINGTON PARK			11/20/2020	4.000	194,073	0	361	
100048405	PLEASANT GROVE	UT		11/20/2020	4.375	336,306	0	432	
100048406	SOUTHINGTON	CT		11/20/2020	6.750	166,996	0	218	
100048416	MIDDLEBURG	FL		11/20/2020	4.750	116,549	0	194	
100048418	METHUEN	MA		11/20/2020	4.500	222,539		304	
100048419	HANOVER PARK	IL		11/20/2020	4.000	177,618	0	175	
100048420	POWAY	CA		11/20/2020	3.625	396, 161	0	531	
100048421	SEMINOLE	FL		11/20/2020	5.250	121,446	0	242	
100048422	SACRAMENTO	CA		11/20/2020	4.375	245,327	0	272	
100048423	JACKSONVILLE	FL		11/20/2020	5.375		0	370	
100048425	JACKSONVILLE	FL		11/20/2020	5.000	157,328	0	256	
100048429	EAST ELMHURST	NY		11/20/2020	4.000	454,429	0	830	
100048430	FENTON	MI		11/20/2020	5.375	83,690	0	137	
100048437	LANCASTER	CA		11/20/2020	3.875		0	318	
100048443	ATLANTA	GA.		11/20/2020	4.625	113,896	n		
100048444	FAIRFAX	VA		11/20/2020	3.375	307,829	0		
100048445	LAS VEGAS	NV		11/20/2020	4.625	171.928	n	232	
100048446	LUNENBURG	MA		11/20/2020	4.625		n		
00048447	OLD SAYBROOK	CT.		11/20/2020	3,500	246,635	n		
100048452	MIAMI	FL		11/20/2020	2.000	262,698	n	332	
100048454	DEER PARK	TX		11/20/2020	4.000	93,017		175	
100048457	WILLARD	MOMO.		11/20/2020	4.125	108,722	۱۰	175	
100048459	HEPHZ I BAH	GA		11/20/2020	6.500			148	
00048465	RIVERSIDE	CA							
00048468	VENTURA	CACA		11/20/2020	6.250 4.500				
	FORT LAUDERDALE			11/20/2020					
00048469		FL		11/20/2020	4.000		<u>°</u> }	256 325	
00048471	HIALEAH	FL		11/20/2020	4.000	214, 285	<u>°</u> }	325	
100048473	SYLMAR	CA		11/20/2020	5.000	240,634	·ō	313, 432,	
100048475	MARYSVILLE	WA	1	11/20/2020	4,000	282.573	0 1	432	

	Show	ing All Mortgage Loans ACQL	IIRED AND ADDI	TIONS MADE During	the Current Year			
1	Location		4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
00048477	HIALEAH		-	11/20/2020	4.875	194, 311	0	313,5
00048480	SEAFORD	DE	-	11/20/2020	3.625	139,910	ļ0	152,0
100048484 100048485	BRONXLAS VEGAS	NY		11/20/202011/20/2020	4.000 4.000		0	702,0
100048488	CARLE PLACE	NV	-	11/20/2020	4.000			
100048491	CARSON	CA		11/20/2020	5.000	270,299	0	400.9
100048499	LAS VEGAS	NV		11/20/2020	4.625	160,579	0	209,0
100048502	CHICO	CA.		11/20/2020	4.000	353,349	0	
100048503	FLOSSMOOR	IL		11/20/2020	2.000	190,636	0	236 ,5
100048504	COLTON	CA	-	11/20/2020	4.000	281,190	0	394,2
100048507	SAN ANTONIO	TX		11/20/2020	5. 125	183,001	0	361,0
100048508	TITUSVILLE	FL	-	11/20/2020	4.000	127,798	0	204,2
100048510 100048513	PARKER FRANKLIN PARK	00		11/20/2020 11/20/2020	3.750 4.625	424,916 		
100048513	HARRISONBURG	VA.	-	11/20/2020	4.250	124,913	1	122,5
100048525	ORLEANS	MI	1	11/20/2020	7.000	81,770	0	
100048528	BECHTELSVILLE	PA.		11/20/2020	4.625	135,276	0	
100048532	WHITE PLAINS	NY		11/20/2020	3.250	349,988	0	422,7
100048533	LAWRENCEVILLE	GA		11/20/2020	4.375	207,441	0	285,0
100048535	MINNEAPOLIS	MN		11/20/2020	3. 125	118,775	0	266,0
100048539	STONY POINT	NY	-	11/20/2020	4.250	413,577	ļ <u>0</u>	494,0
100048541	THORNTON	00		11/20/2020	4.950	200,501	ļ0	412,3
100048542	TUCSON MINNEAPOLIS	AZAX_	-	11/20/202011/20/2020	4.000	153,522 181.325		184,3
100048544	NINNEAPOLIS	MN		11/20/202011/20/2020	3.625		ļ	242,2 171,0
100048545	MINNEAPOLIS	MN	-	11/20/2020	4.625	115,845	n	
100048546	ONTARIO	CA	-	11/20/2020	4.750	158,781	0	408,5
100048549	MINNEAPOLIS	MN.		11/20/2020	4.375	133,260	0	274,5
100048552	BROOKLYN	NY		11/20/2020	4.000	401,339	0	
100048553	WORCESTER	MA		11/20/2020	4.375	243, 174	0	304,00
100048554	MARLBORO	NJ		11/20/2020	3.875	185,284	0	574,75
100048555	PHILADELPHIA	PA		11/20/2020	8.250	95, 112	0	121,60
100048556	NORWALK	CA	-	11/20/2020	4. 125	323,797	ļ0	560,50
100048557 100048558	WOODSTOCK SAINT PAUL	GA		11/20/2020	4.000 3.375	119,086 167,732	0	242,2
100048561	SOUTHGATE	MI	-	11/20/202011/20/2020	4.250	98,050	l0	238,9
100048564	RICHNOND	VA	-	11/20/2020	4.500		0	
100048566	WARMINSTER	PA.		11/20/2020	3.500	274,834	0	
100048567	CHICAGO	IL		11/20/2020	4.000	146,944	0	285 0
100048568	LOWELL	MA		11/20/2020	6.625	184,961	0	242,2
100048570	PORT SAINT LUCIE	FL	-	11/20/2020	4.625	259,388	0	
100048571	HENRICO	VA	-	11/20/2020	4.500		ļ	
100048576 100048579	CHULA VISTA	CA	-	11/20/2020	4.250 3.375	418,990 145,801	}0	503,5 228,0
100048579	LAKE ARROWHEAD	CA	· <del> </del>	11/20/202011/20/2020	3.3/5	145,801	ļ0	
100048585	GAINESVILLE	GA	1	11/20/202011/20/2020	4.625			
100048587	NORTHAMPTON	PA	1	11/20/2020	6.375		0	
100048590	ACCOKEEK	MD_		11/20/2020	3.875	368,307	0	479,7
100048591	LOGANVILLE	GA.		11/20/2020	4.625	246,096	0	303,0
100048592	BRIGHTON	MA		11/20/2020	4.750	429,421	0	964,2
100048593	YUCA I PA	CA		11/20/2020	3.875	421,485	0	522,5
100048595	MIAMI	FL		11/20/2020	4.750	114,904	ļ0	166,2
100048597	SAN TAN VALLEYTEMPLETON	AZ	-}	11/20/2020	4.375	130 , 795	ļ0	
100048598 100048602	MORENO VALLEY	CACA.	-	11/20/202011/20/2020	3.750 4.375		10	426,5
100048603	NOHENO VALLEY  LONG BEACH	CA	-	11/20/202011/20/2020	4.625	311,939	T0	
100048604	PORTERVILLE	CA	· [	11/20/2020	4.273			214,7
100048605	NORTHBOROUGH	MA		11/20/2020	5.000	270,377	0	427,5
100048607	SOUTH LYON	MI		11/20/2020	4.000	137,336	0	213,7
100048609	EUREKA	CA_		11/20/2020	5.500	253,084	0	307,5
100048610	GILBERT	AZ		11/20/2020	4.000	181,655	0	280,2
100048612	ELY	MN		11/20/2020	4.000	162,873	0	216,6
100048613	CRESTWOOD	L	-	11/20/2020	2.000	124, 894	0	104,5
100048614	SYLMARORLANDO	CA		11/20/202011/20/2020	4.000 4.750	381, 189 137, 326	ł0	
100048617	I UHLANDU	FL	1	11/20/2020	4 /50	137 326	. 0	2/5.5/

	Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year									
1	Location		4	5	6	7	8	9		
	2	3	Loan		-	Actual Cost at	Additional Investment Made	Value of Land		
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings		
100048623	SANTA ANA	CA	-	11/20/2020	4.625	316,900	0	716,3		
100048625	FONTANA	CA	-	11/20/2020	4.875	266,729	ļ0	416, 1		
100048626	GOODYEAR	AZ		11/20/2020	5.000	141, 402	ļ0	256,5		
100048628 100048631	FLORIEN	LAGA	-	11/20/202011/20/2020	7.500 4.500		U	114,0 258,4 351,5		
100048632	RESTON	VA		11/20/2020	3.875	283,624	n	351 5		
100048637	SAN YSIDRO	CA.	-	11/20/2020	4.250	257,859	0	498,7		
100048639	CERES	CA.		11/20/2020	4.125	210,674	0	279,3		
100048640	ROCKVILLE	MD.		11/20/2020	3.500		0	384,7		
100048641	SIMI VALLEY	CA		11/20/2020	4.875	226,382	0			
100048642	PUYALLUP	WA		11/20/2020	2.000	214, 157	0	356,2		
100048645	CALVERTON	NY	-	11/20/2020	3.750	231,658	0	459,8		
100048646 100048648	LUNENBURG	MACA		11/20/2020 11/20/2020	4.000 3.375		0			
100048653	HIALEAH	FL	-	11/20/2020	4.750	210,238		313,5		
100048656	ROCKVILLE	MD	†	11/20/2020	4.700	245,593	n	237,5		
100048659	CHARLOTTE	NC.		11/20/2020	3.375	105,091	0			
100048660	SAINT PAUL	MN		11/20/2020	4.000		0			
100048664	CICERO	IN		11/20/2020	3.875	372,511	0	774,2		
100048668	PETALUMA	CA	-	11/20/2020	4.625	412,574	0	555,7		
100048669	MACUNG IE	PA	-	11/20/2020	3.375	218,277	0			
100048670	GLENDALE	AZ		11/20/2020	4.625		0			
100048671 100048672	LEHIGH ACRES	FL	-	11/20/202011/20/2020	4.000 4.375	151,546 111.416	0	204,2		
100048673	MUSKEGON	MI	-	11/20/202011/20/2020	4.3/5		U	137 , 7 137 , 7		
100048678	PLEASANTVILLE	NJ		11/20/2020	4.625	132,401	0	142,5		
100048679	SYLMAR	CA.		11/20/2020	3.750	234,809	0	.541,5		
100048681	HOUSTON	TX		11/20/2020	7.375	99, 143	0	161,5		
100048682	ADELANTO	CA		11/20/2020	4.250	250,140	0			
100048683	PALMETTO	FL		11/20/2020	4.875	105, 152	0			
100048685	RIVERSIDE	CA.	-	11/20/2020	5.000	274,376	0	365,79		
100048692 100048694	FAIRBURN	GA		11/20/2020	4. 125		ļ0	195,6		
100048695	SAN BERNARDINO	AZ		11/20/202011/20/2020	5.250 4.500			133,9		
100048698	GOODYEAR	AZ	-	11/20/2020	4.750	108.456	o	291,3		
100048702	HOUSTON	TX		11/20/2020	4.625	106,067	0	156,7		
100048706	FRESNO	CA		11/20/2020	3.500	240,068	0			
100048707	COLVILLE	WA		11/20/2020	3.625	172,849	0	327.7		
100048711	LAKE ELSINORE	CA		11/20/2020	5.000	271,298	0			
100048714	HOLLYWOOD	FL		11/20/2020	4.875	208,931	0	247,0		
100048716	RICHIOND	VA	-	11/20/2020	3.500	198,570	ļ0			
100048719 100048725	EASTPOINTE	MI	-	11/20/2020 11/20/2020	4.125 4.000		ļ0	101,6		
100048725 100048727	PHOENIX	AZ	-	11/20/202011/20/2020	4.000 4.875		0 	104,5		
100048729	HOLBROOK	MA	†	11/20/202011/20/2020	4.625					
100048729	LANHAM	MD.		11/20/2020	5.000	218,925	L0			
100048732	OWATONNA	MN		11/20/2020	4.500	87,828	0	91, 1		
100048734	BRANDON	FL		11/20/2020	3.875	158,458	0	231,8		
100048736	CLEVELAND	0H		11/20/2020	3.750	97,674	0	104,5		
100048737	RANDOLPH	MA	-	11/20/2020	3.625	241,541	0	370,5		
100048740	FAIRFAX	VA	-	11/20/2020	5.000	256, 354	ļ0	353,4		
100048741 100048742	NORTHPORT	ALMD.	·}	11/20/2020	3.750 4.750	90,288 317,753		106,4 414,1		
100048742 100048743	LEMON GROVE			11/20/202011/20/2020	4.375		0 ^	414, 1		
100048743	CHANDLER	AZ	-	11/20/2020	4.000		n	313,5		
100048753	MIDDLE RIVER	MD		11/20/2020	4.875	223,858	0			
100048755	FRESNO	CA.		11/20/2020	4.250		0			
100048758	UPPER MARLBORO	MD		11/20/2020	4.250	188,439	0	187 , 1		
100048762	SPRINGFIELD	MA		11/20/2020	4.500	173,636	0	213,7		
100048772	MINNEAPOLIS	MN		11/20/2020	4.000	109, 337	0	237,5		
100048779	RIVIERA BEACH	FL	·}	11/20/2020	4.375	159,572	ļ0	171,0		
100048781 100048785	HOLLYWOOD	FL	-}	11/20/2020	4.625 4.875		ļ0			
100048785 100048787	ABINGTONGERMANTOWN	MANY	-	11/20/2020 11/20/2020	4.8/5 7.500		0	546,20		
100048787	BALTIMORE	MD	· <del> </del>	11/20/2020	6.750	143.609		389,50 546,25 327,75 285,00		

	Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year									
1	Location		4	5	6	7	8	9		
•	2	3	Loan		-	Actual Cost at	Additional Investment Made	Value of Land		
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings		
100048791	MODESTO	CA		11/20/2020	4.500	161,279	0	275,5		
100048793	ANNANDALE	VA	-	11/20/2020	4.875	313,048	0	555,7		
100048795	LOS ANGELES	CA	-	11/20/2020	4.000	247,544	0	527,2		
100048798	MONROE	NC	-	11/20/202011/20/2020	7.250 2.000		0			
100048805	COOLIDGE	AZ		11/20/2020	4.375	282, 169		201,2		
100048806	BUENA PARK	CA.		11/20/2020	3.875	378,224	n			
100048809	FONTANA	CA.		11/20/2020	4.000		0			
100048810	GANSEVOORT	NY		11/20/2020	5.500	225,510	0			
100048811	SAN BERNARDINO	CA		11/20/2020	4.625	256,203	0	342,9		
100048816	FAIR LAWN	NJ		11/20/2020	4.000	278,571	0	365,7		
100048817	PATCHOGUE	NY	-	11/20/2020	4.500	323,358	0	292,6		
100048820	NORTH HOLLYWOOD	CA		11/20/2020	4.000		0	693,5		
100048827	COLORADO SPRINGS	CONY		11/20/202011/20/2020	4.250 6.375	219,361 210,297	L	320,1 313,5		
100048829	KERSHAW	SC.	†	11/20/202011/20/2020	5.000	79,357		279,3		
100048835	WASHINGTON	DC	<u> </u>	11/20/2020	4.000	280,098	0			
100048836	SAINT LOUIS	MO.		11/20/2020	4.000	46,019		49,6		
100048846	CHICAGO	IL		11/20/2020	4.000	124,017	0			
100048850	MARMORA	NJ		11/20/2020	4.500	183,839	ļ0	341,0		
100048862	AUSTIN	TX		11/20/2020	4.750	116,413	0			
100048865	BAKERSF I ELD	CA		11/20/2020	4.125		0	304,00		
100048866	IRV INGTON	NJ	-	11/20/2020	4.500	332,044	0			
100048867	CINCINNATI	OH		11/20/2020	4.625	158 , 245	ļ0	137,75 40,6		
100048870 100048871	GARYFENTON	IN	-	11/20/202011/20/2020	5.000 4.750		0			
100048871	GUNTERSVILLE	ΔΙ		11/20/2020	8.750		l0			
100048875	BELVIDERE		-	11/20/2020	4.000	299, 428		223, 25		
100048876	ALBUQUERQUE	NM		11/20/2020	3.375	119.034	0	236,5		
100048878	OCOEE	FL.		11/20/2020	4.875	237 , 312	0	303,0		
100048880	THOUSAND OAKS	CA		11/20/2020	4.250	271,219	0			
100048888	FONTANA	CA		11/20/2020	4.000	303,368	0	427,50		
100048896	VAIL	AZ	-	11/20/2020	3.500	246,246	0			
100048897	SAINT CLOUD	FL		11/20/2020	4.625	174, 184	0			
100048898	SARATOGA SPRINGS	UTFI	-	11/20/2020	4.625 5.000	192,652 167,484				
100048904	MATTAPAN	MA	-	11/20/202011/20/2020	3.375		0	245, 10 864, 50		
100048908	VIRGINIA BEACH	VA	-	11/20/2020	4.875		n			
100048909	PEYTON	CO.		11/20/2020	5. 125	153, 290	0	318,2		
100048910	SAFETY HARBOR	FL.		11/20/2020	4.000	204,234	0	216,60		
100048912	MIAMI	FL		11/20/2020	5. 125		0	408,50		
100048914	MONROE	NC		11/20/2020	4.000	119,427	0	228.0		
100048915	KISSIMMEE	FL	-	11/20/2020	4.500	85,760	0	180,50 102,60		
100048921	INDIANAPOLIS	IN	-}	11/20/2020	7.875	70,898	}0			
100048922 100048923	LANCASTER	CAFL	·	11/20/202011/20/2020	4.000 5.000		10	266,0 301,1		
100048925	POMPANU BEAUT	FL	-	11/20/2020	4.000	224,477				
100048926	OAKDALE	CA	-	11/20/2020	4.000	286, 127	n	266,0		
100048928	HAWAIIAN GARDENS	CA.		11/20/2020	3.750	272,526	0			
100048929	GAINESVILLE	FL.		11/20/2020	4.125	127,640	0			
100048931	HAYWARD	CA		11/20/2020	4.625	429,061	0			
100048933	PLYMOUTH	MA		11/20/2020	5.625	254,683	0	294.50		
100048935	CICERO		·	11/20/2020	3.875	121,486	ļ0	166 , 2: 180 , 5:		
100048936	ARLINGTON	VA	-}	11/20/2020	3.375	92,075	ļ0			
100048942 100048945	SPRINGFIELD	OH. CA.	-	11/20/202011/20/2020	3.500 4.250		0	49,6		
100048946	MADERA	CA	1	11/20/202011/20/2020	2.875			365,50 227,90		
100048948	DULUTH	GA	· †	11/20/202011/20/2020	2.8/5	201, 175		227,9		
100048949	LAS VEGAS		-	11/20/2020	4.875		n	199,5		
100048950	PHOENIX	AZ		11/20/2020	5.000	112, 175	0	204,2		
100048953	HI ALEAH	FL_		11/20/2020	4.375	153,660	0	194,7		
100048954	SACRAMENTO	CA		11/20/2020	6.375	122,827	0	247,0		
100048956	WADDELL	AZ		11/20/2020	4.625	176,994	0	284 1		
100048963	MTAMI	FL		11/20/2020	4.000	140,455	0			
100048964	FORT LAUDERDALE	FL	I	11/20/2020	4,625	105.205	1 0	418.00		

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year									
1	Location		4	5	6	7	8	9	
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100048967	STATEN ISLAND	NY	Туре	11/20/2020	3.875	230,734	Aitel Acquisition	522,5	
100048969	GRANTS PASS	OR.		11/20/2020	4.750	279,832	0	370,5	
100048971	SOUTH GATE	CA		11/20/2020	4.000		0	579,5	
100048974	SWAMPSCOTT	MA		11/20/2020	5.250	230,619	0	313,5	
100048975	ANCHORAGE	AK		11/20/2020	8.000	90,490	0	85,7	
100048982	MONTROSE	CA		11/20/2020	4.625	299,005	0	712,5	
100048985	FORT LAUDERDALE	FL		11/20/2020	3.000	332,610	0	608,0	
100048988	PHOENIXPHILADELPHIA	AZPA		11/20/2020	4.750	111,697	0	175,7	
100048993	PERKASIE	PA		11/20/2020	2.875 5.000	52,775 			
100048995	GLENDALE	AZ.		11/20/2020	6. 125	114, 141	0	231,7	
100048997	MIAMI	FL		11/20/2020	4. 125		0		
100048998	VIRGINIA BEACH	VA		11/20/2020	6.375	152,233	0		
100049002	DELRAY BEACH	FL		11/20/2020	4.125	161,826	0	247,0	
100049003	EVERETT	WAWA		11/20/2020	3.750	111,750	0	222,3	
100049007	VANCOUVER	WA		11/20/2020	4.250	237, 217	0	308,7	
100049008	SIMI VALLEY	CA		11/20/2020	4.000			508,2	
100049009	WOODBRIDGE SAINT JOHNS	VAFL		11/20/202011/20/2020	4.000 5.125		0	323,0 517,7	
100049013	HUNT INGTON PARK	FL		11/20/202011/20/2020	5. I25 4.000		U		
100049015	TITUSVILLE			11/20/202011/20/2020	4.375				
100049013	PHILADELPHIA	PA.		11/20/2020	4.500	30,029		76,7	
100049024	ONTARIO	CA		11/20/2020	4.875	239, 329	0	351.50	
100049025	CHI CAGO	IL		11/20/2020	4.000	243, 102	0	166,25	
100049027	OKEECHOBEE	FL		11/20/2020	4.625	196, 111	0		
100049028	HOMESTEAD	FL		11/20/2020	4.000	162,922	0	261,92	
100049031	TACOMA	WA		11/20/2020	5.000	166,417	0	294,50	
100049033	CHICAGO			11/20/2020	4.750	259,294		251,75	
100049038	PHOENIX	AZFL		11/20/2020 11/20/2020	4.000	158,349 244,602		223, 25	
100049045	SANTA ANA	CA		11/20/2020	4.000			345,80	
100049046	TOWNSEND	TN.		11/20/2020	4.500	164,628		261,2	
100049047	CAPITOL HEIGHTS	MD.		11/20/2020	4.250	146,036	0	240,3	
100049049	FREDER I CKSBURG	VA		11/20/2020	4. 125	244, 114	0		
100049051	JOHNSON CITY	TN		11/20/2020	4.375		0	166,2	
100049054	KANSAS CITY	KS		11/20/2020	3.375	134,698	0	237,5	
100049058	L001	CA		11/20/2020	4.000	345,532	0	491, 1	
100049059	VICTORVILLE NORTH HOLLYWOOD	CA		11/20/2020	4.000 4.625	174,514 	0		
100049062	FOREST HILLS	CANY		11/20/2020 11/20/2020	3.375	388,090			
100049062	LAKE WORTH	FL		11/20/2020	3.375		u	237,5	
100049065	HAMPTON	GA.		11/20/2020	4.875	137,995		193,8	
100049066	BALDWIN PARK	CA		11/20/2020	5.500	417, 468	0	470,2	
100049072	MERRIMACK	NH		11/20/2020	4.750	244,483	0	342.0	
100049074	HESPERIA	CA		11/20/2020	2.000	210,922	0	280,2	
100049077	NORTHFIELD	OH		11/20/2020	4.500	302,448	0		
100049082	ORANGE	CA		11/20/2020	4.000	282,941		574,7	
100049084	OCALA	FL		11/20/2020	4.875 4.625	80,110 86,867	0	123,50	
100049088	SAN TAN VALLEY	AZ		11/20/2020	4.375	236,867	U		
100049089	EDGEWATER	AZMD		11/20/2020	5.000	307.753		323,0	
100049090	LA MIRADA	CA.		11/20/2020	3.875	446,351	0		
100049093	POMPANO BEACH	FL		11/20/2020	4.000	74,752	0	118,7	
100049094	SACRAMENTO	CA		11/20/2020	5. 125	244,653	0	346,7	
100049095	MIAMI	FL		11/20/2020	4.000	230 , 531	0	272,6	
100049096	MELBOURNE	FL		11/20/2020	5.290	111,916	0	132,0	
100049097	MURFREESBORO	TN		11/20/2020	4.000	143,416	0 	232,7	
100049099	FREDER I CKSBURG	VAPA		11/20/2020	5.375	204,238			
100049102 100049103	ROCK HILL	NY		11/20/2020	4.125 4.000	155, 284 210, 300	U	171,0 253,6	
100049103	LOWELL	MA		11/20/2020	4.625	312,493		253,6	
100049105	VAN NUYS			11/20/2020	3.875	430 , 426			
100049106	WARRINGTON	PA		11/20/2020	4.750	194,672	0		
100049112	HIALEAH	FL		11/20/2020	4.500	106,323	0	169, 10	
100049113	BLACKSBURG	VA	1	11/20/2020	3.375	172,055	0	185,25	

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

	Showin	g All Mortgage Loans ACC	UIRED AND ADDI	ITIONS MADE During	g the Current Year			
1	Location		4	5	6	7	8	9
	2	3		_			Additional	
	_	0	Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
			туре				Aitei Acquisition	<u> </u>
100049115 100049116	VALLEY SPRINGS HILLSBORD	CA		11/20/2020	5.000	270,940		
		OR		11/20/2020	4.375	203,517		323,
100049119	STATEN ISLAND	NY		11/20/2020	4.000			631,
100049121	MIAMI	FL		11/20/2020	4.000			536,
100049122	DURANGO	00		11/20/2020	3.875			356
100049125	FRESNO	CA		11/20/2020	6.375	221,934		261,
100049126	LOS ANGELES	CA		11/20/2020	4.000	398 , 137	0	569
100049127	WOLCOTT	CT		11/20/2020	4.375	158,007		220
100049131	HAYWARD	CA		11/20/2020	4.250	330,393		608
100049132	SALEM	OR		11/20/2020	4.250	350,913		361
100049137	CANTON	MIMI		11/20/2020	3.500	123,995		218
100049139	BRANDON	FL		11/20/2020	4.875	244,917	0	574
100049141	MONTEBELLO	CA		11/20/2020	4.000	432,550	0	458
100049144	ATLANTA	GA		11/20/2020	4.500	188,509	0	
100049145	CENTRAL ISLIP	NYNY		11/20/2020	2.000	275,315		299
100049147	GLENDALE	AZ		11/20/2020	4.375	195, 348	0	275
100049148	CANOGA PARK	CA		11/20/2020	4.375	175,090	0	313
100049150	JACKSONVILLE	FL.		11/20/2020	4.000	149, 136	0	117
100049156	MARTINEZ	CA		11/20/2020	4.625	342,901	0	741
100049157	JACKSON	GA		11/20/2020	4.250		0	118
100049164	GILBERT	AZ		11/20/2020	3.375	242, 118	0	318
100049165	LOVELAND	CO		11/20/2020	4. 125	316,348	0	456
100049167	TAMPA	FL		11/20/2020	4.625	68,326	0	123,
100049168	SYRACUSE	NY		11/20/2020	4.000	45,214	0	34
100049169	NORTH CHESTERFIELD	VA		11/20/2020	3.750	157,072	0	242
100049174	BROCKTON	MA		11/20/2020	5.000	223.523	0	
100049177	COLUMBIA HEIGHTS	MN		11/20/2020	4.000	133,477	0	190,
100049185	DENVER	CO		11/20/2020	6.000		n	213,
100049186	GREENSBURG	PA		11/20/2020	4.000	160.942	0	247,
100049189	HEBER	CA.		11/20/2020	3.000	183,547	0	237,
100049191	SAN BERNARDINO	CA		11/20/2020	4.000	266,613	n l	399,
100049194	ARLINGTON	TN		11/20/2020	4.250	214,617		318,
100049198	MAKAWAO	HI		11/20/2020	3.375		0	
100049200	WENTZVILLE	MO		11/20/2020	4.000	154, 893	n	237
100049205	LA MIRADA	CA		11/20/2020	3.750	481,693		
100049207	PEMBROKE PINES	FL		11/20/2020	5.000	306,012		
100049207	ROSEVILLE	MI		11/20/2020	8.400	64,938	ا الم	116
100049212	CENTRAL ISLIP	NY		11/20/2020	4.000	369,474		342
100049212	NEW ORLEANS				3.375	96,509	0	
100049217	COMPTON	LA CA		11/20/2020	3.625	96,509		
				11/20/2020				427
100049218	CASA GRANDE	AZ		11/20/2020	5.000	97,225		166
100049219	CUYAHOGA FALLS	OH		11/20/2020	4.375			104
100049220	BERKLEY			11/20/2020	4.000			190
100049221	PORT HURON	MI		11/20/2020	2.875	36, 165		
00049224	EAST MEADOW	NY		11/20/2020	3.875	356,393		498
00049226	LONG BEACH	CA		11/20/2020	3.625			1 , 110
00049228	MILFORD	MA		11/20/2020	4.000			370
00049230	COLUMBIA	MD		11/20/2020	4.000	142,412	0	166
100049231	LAS VEGAS	NV		11/20/2020	5.375	182,513	0	226
00049232	VISALIA	CA		11/20/2020	4.750	158,635	0	294
00049236	PUEBLO	CO		11/20/2020	3.750	40,572	0	142
00049237	REDLANDS	CA		11/20/2020	4.125	221, 197	0	258
00049238	WINFIELD	KS		11/20/2020	6.750	51,731		67
00049239	CHAMBERSBURG	PA		11/20/2020	7.000	126 , 428	0	156
00049241	OCALA	FLFL		11/20/2020	3.875	140,919	0	207
00049242	MIAMI	FLFL		11/20/2020	4.000	323,314	0	248
100049244	HOMESTEAD	FL		11/20/2020	2.000	125,782	0	247
00049247	GRIFFITH	IN		11/20/2020	4.625	156,478	0	204
00049248	NORCROSS	GA.		11/20/2020	4.000		0	346
00049249	CHELMSFORD	MA		11/20/2020	4.000	216,726	0	408
00049253	MIAMI	FL		11/20/2020	4.960	196,944	0	190
00049255	WINTON	CA		11/20/2020		151,711	0	181
00049260	OVERGAARD	AZ.		11/20/2020	6.375	219,461	0	
00049262	WILMINGTON	NC		11/20/2020	4.500	158,629	0	261
00049264	WRENS	GA		11/20/2020	6.250	232.740	n	

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year									
1	Location		4	5	6	7	8	9	
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
100049265	LAS VEGAS	State W	туре	11/20/2020	4.750	155,329	Aiter Acquisition	223,2	
100049266	LAS VEGAS	NV		11/20/2020	5.000	160,581			
100049267	LANCASTER	CA.		11/20/2020	6.500	102,017		266,0	
100049269	LAS VEGAS	NV		11/20/2020	4.625	146,328	0	237,5	
100049272	TRENTON	NJ.		11/20/2020	4.250		0		
100049274	UNION	WA		11/20/2020	4. 125	186,673	0	323,0	
100049277	BOWIE	MD		11/20/2020	4.000	341,242	0	551,0	
100049280	KATY	TX		11/20/2020	6.000	165, 175	0	237,5	
100049281	PICO RIVERA	CA		11/20/2020	4.000		0	432,2	
100049283	MEMPHIS	TN		11/20/2020	7.450	77,831	0	66,7	
100049286	RENO	NV		11/20/2020	5.000	230,362	0	285,0	
100049287	OGDEN	UT		11/20/2020	4.000		0	421,8	
100049288	FORT LAUDERDALE PUEBLO	FL		11/20/2020	4.875	233,061			
100049289	PUEBLO	COCA		11/20/2020 11/20/2020	5.000 4.000			242,2	
100049293	STATEN ISLAND	NY		11/20/202011/20/2020	4.000				
100049297	LAWRENCEVILLE	GA		11/20/2020	3.875			379,0	
100049298	HYATTSVILLE	MD		11/20/2020	5. 125				
100049299	PINE BLUFF	AR		11/20/2020	4.000	73,528	0	94,7	
100049301	SANTA CLARITA	CA.		11/20/2020	4.375		0	546,2	
100049305	FAYETTEVILLE	GA.		11/20/2020	4.000		0		
100049306	CONROE	TX		11/20/2020	5.375	164,552	0	204.2	
100049309	PHOENIX	AZ		11/20/2020	3.500	239,696	0	280,2	
100049314	HUNTINGTON PARK	CA		11/20/2020	3.375	332,036			
100049315	PHOENIX	AZ		11/20/2020	4.500	121,566		204, 25	
100049316	HENRICO	VA		11/20/2020	5.000	84,298	0	177,65	
100049318	CICERO	IL		11/20/2020	4.000	182,341	0	161,50	
100049319	SAL I SBURY	MD		11/20/2020	4.875	122,456	0	171,00	
100049321	POMONA	CA		11/20/2020	4.000	416,548	L	609,90	
100049322	GLEN BURNIE	MD		11/20/2020	5.250			356, 25	
100049323	LOS ANGELES	CA		11/20/2020	4.000		0 	503,5	
100049325	SAN DIEGO	CACA.		11/20/2020	4.000			498,7	
100049327	LONG BEACHFORT MILL			11/20/2020 11/20/2020	4.000 3.625	283,070 98,822		467 , 4 180 , 5	
100049333	WASHINGTON	MO		11/20/2020	6.250	135, 329	u		
100049337	FORT BRAGG	CA		11/20/2020	4.000	377,088			
100049339	HIALEAH			11/20/2020	4.250	139,673			
100049339	SAN MARCOS	CA.		11/20/2020	5.000				
100049343	MASSAPEQUA PARK	NY.		11/20/2020	4.000	179,786	0		
100049344	NEW BRITAIN	CT		11/20/2020	5.000	157,508	0		
100049345	MYRTLE BEACH	SC		11/20/2020	4.250	181,043	0		
100049346	NOVI	MI		11/20/2020	5.375	236,055	0	484,5	
100049348	PANORAMA CITY	CA		11/20/2020	5.000	241,734	0	508,2	
100049353	SPRINGPORT	MI		11/20/2020	4.000	75, 135	0	71,2	
100049354	RIVERSIDE	CA		11/20/2020	4.375	279,847			
100049356	BELOIT	WI		11/20/2020	5.000	68,468	0	110, 1	
100049361	TEMPLE HILLS	MD		11/20/2020	7.250		0	247,0	
100049362	LOS ANGELES	CA		11/20/2020	3.750	270,674	0	517,7	
100049364	SUN VALLEY	CA		11/20/2020	2.000		ļ <sup>0</sup>	532,0	
100049365	HIDDEN VALLEY LAKE	CA		11/20/2020	5. 125		L0 -	323,0	
100049368	RENTON	WA		11/20/2020	4.000			513,0	
100049371	VICTORVILLE	CA		11/20/2020	2.000	282,456		367,6	
100049373	ALDIE	VA		11/20/2020	3.625		0	494,0	
100049374	LAKE WORTH	FL		11/20/2020 11/20/2020	4.250 4.000	63,284 269,590			
100049377	SAVANNAH	GA		11/20/2020	5.250		u	385,6	
100049380	SPRINGELELD GARDENS	NY		11/20/2020	4.500	466,533			
100049384	WEST BABYLON	NY NY		11/20/202011/20/2020	2.000			284,0	
100049388	OPA LOCKA	FL		11/20/2020	5.000	211,005			
100049389	HIALEAH	FL		11/20/2020	4.625				
100049390	NORTH BERGEN	NJ.		11/20/2020	4.000	320,764	0	498,7	
100049393	CLEVELAND	OH		11/20/2020	4.000	117,913	0	161,5	
100049396	LITHIA SPRINGS	GA		11/20/2020	3.875	204,066	0		
100049399	PHOENIX	AZ		11/20/2020	4.000	133,534	0	228,00	
100049400	ATLANTA	GA		11/20/2020	3.500	98,467	0	118,75	

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

	Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year									
1	Location		4	5	6	7	8	9		
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land		
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings		
100049401	RAWLINS	WY		11/20/2020	4.500	141,811	0	136, 1		
100049402	BLOOMINGTON	CA		11/20/2020	5.000		0	365,7		
100049403	NAPA	CA		11/20/2020	4.000		0	565, 29		
100049404 100049406	ROSEDALE READ ING	NYPA		11/20/202011/20/2020	3.375 4.250	436,504 199,001	0			
100049406	ATLANTA	GA		11/20/2020	4.625	149,820				
100049413	WEST COVINA	CA		11/20/2020	4.000	262,489	n			
100049415	LEX INCTON	NC.		11/20/2020	6.625	100,064	0			
100049416	VISALIA	CA		11/20/2020	4.000	144,960	0	187 , 1		
100049419	FRANKFORT	IL		11/20/2020	5.000	187,727	0	225, 1		
100049420	MENIFEE	CA		11/20/2020	4.000	417,209	0	498,7		
100049422	CUMBERLAND	MD	-	11/20/2020	6.375	112,784	0	108,50		
100049425 100049426	OAKTON	VA		11/20/2020	4.625		0			
100049428	GALLATIN	TN		11/20/202011/20/2020	4.000 4.375		0	166, 25 		
100049428	MIAMI	FL	-	11/20/202011/20/2020	4.375					
100049437	ANAHE IM	CA.		11/20/2020	3.750	329, 245	n			
100049441	SAN BERNARDINO	CA		11/20/2020	2.000	146,765	0	232,75		
100049442	NOOKSACK	WA		11/20/2020	4.500	309,633	0	380,00		
100049444	VIRGINIA BEACH	VA		11/20/2020	4.000	198,648	0			
100049447	KISSIMEE	FL		11/20/2020	5.000	86,476	0	158,65		
100049448	BRONX	NY		11/20/2020	4.000	611, 127	0			
100049449	OSSINING	NY		11/20/2020	5. 125 4.375	285,626 309.617	}0			
100049451100049452	SAN DIEGO	CA		11/20/202011/20/2020	4.375			289,75 321,10		
100049452	FONTANA	CA.		11/20/2020	3.875					
100049459	EAST ORANGE	NJ.		11/20/2020	4.000	273, 179	0	224,20		
100049460	FORT MYERS	FL.		11/20/2020	5.250	120,921	0	171,00		
100049464	LITTLEROCK	CA		11/20/2020	4.250	136,064	0			
100049465	SAINT CLOUD	FL		11/20/2020	2.000	187, 141	0	342,00		
100049466	VIRGINIA BEACH	VA		11/20/2020	6.750	136,782	0			
100049467	MASSAPEQUA	NY		11/20/2020	4.500	290,633	0			
100049469 100049470	ZIRCONIA	NCFL		11/20/2020	3.250 5.000	134, 275 110, 633	0			
100049470	SAINT PETERSBURG NORTH TONAWANDA	NY		11/20/202011/20/2020	8.000	110,633 86,004	1	201,40 150,21		
100049471	SCHENECTADY	NY		11/20/2020	4.625	132.486	1	180,40		
100049482	EMPORIA	KS.	-	11/20/2020	4.375		0	109,25		
100049483	MONTCLAIR	CA		11/20/2020	4.000	224,622	0	407 55		
100049486	RICHNOND	VA		11/20/2020	4.000	119,462	0			
100049493	FRESNO	CA		11/20/2020	4.750	263,398	0	427,50		
100049494	HAVERHILL	MA		11/20/2020	4.375	250,852	0	270,75		
100049497	BROWNSVILLE	TX		11/20/2020	7.875		ļ0	123,40		
100049502 100049504	FOREST GROVE	ORVA	-	11/20/2020	4.250 5.000		10			
100049506	BATON ROUGE	LA		11/20/202011/20/2020	6.250	225,224				
100049508	LONGS	SC	-	11/20/202011/20/2020	4.500		n			
100049510	CORNELIUS	OR.		11/20/2020	4.375	180,877		243.39		
100049511	JOLIET	IL		11/20/2020	4.875	199,680	0			
100049512	MENIFEE	CA		11/20/2020	4.375		0			
100049516	ORANGE	CA	-	11/20/2020	5.000	291,742	0	432,25		
100049520	BURTONSVILLE	MD		11/20/2020	3.375	383, 252	0	475,00		
100049523	GREENBRIER BRENTWOOD	AR		11/20/2020	6.375	153,225	}0	185, 25		
100049524	GREENSBORO	NC	-	11/20/202011/20/2020	3.500	284, 144 214, 132	0			
100049529	ACCOKEEK	MD	-	11/20/2020	4.000					
100049532	PORT ISABEL	TX.	-	11/20/2020	6. 125		n			
100049533	FEDERAL WAY	WA		11/20/2020	4.625	194, 151	0			
100049537	HOL IDAY	FL		11/20/2020	4.500	41,637	0	106,40		
100049541	HANOVER	PA		11/20/2020	4.000	60,474	0	126,35		
100049542	KISSIMEE	FL		11/20/2020	4.370	152,483	0	223, 25		
100049544	FAIRFIELD	CA		11/20/2020	4.000	266,504	ļ0	332,50		
100049545	OCEANSIDE	CA	-	11/20/2020	4.000	359, 288	ļ0			
100049549 100049554	WASHINGTON BLUFFTON	DCSC	-	11/20/2020	4.625 4.000	208,596	}0			
100049555	BLOOMINGDALE			11/20/202011/20/2020	5.000	146,091 267,280	0 ^	299,25		
IUUUTUUUU	DECOMITMUDALE	1	L	11/40/4040	J.000			313.30		

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

		All Mortgage Loans ACC					r	
1	Location		4	5 6		7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
00049558	PHOENIX	AZ		11/20/2020	4.500	175,779	0	317
00049559	_ MORENO VALLEY	CA		11/20/2020	4.250	254, 866	0	297
00049563	CITRUS HEIGHTS	CA		11/20/2020	4.500	413,018	0	617
00049564	HILLSBORO	OR		11/20/2020	4.875		0	513
00049567	POMONA	CA		11/20/2020	4.000	302,651	0	408
00049572	_ JUPITER	FL		11/20/2020	4.500	194,860	0	304
00049573	_ MIRA LOMA	CA		11/20/2020	4.125		0	545
00049575	DOWNEY	CA		11/20/2020	4.000	431,440	0	603
00049580	HUNTINGTON PARK	CA		11/20/2020	5.000	319,814	0	494
00049587	- MIAMI	FL		11/20/2020	4.000		0	148
00049589	_ COACHELLA	CA		11/20/2020	4.250	204, 133		232
00049591	GROSSE POINTE	MI		11/20/2020	4.000		0	332
00049592	LYNCHBURG	VA		11/20/2020	6.000	83,093	0	161
00049594	OAKLAND	CA		11/20/2020	4.000	344,650	0	416
00049596	_ GALLOWAY	NJ		11/20/2020	4.750	148,261		218
00049604	GLENDALE	CA		11/20/2020	4.375	338,500	<u>0</u>	
00049612	TEMPLE HILLS	MD		11/20/2020	3.500	106, 263	<u>0</u>	104
00049613	LOS ANGELES	CA.		11/20/2020	4.250	222, 146	ō	413
00049615	BAKERSFIELD	CA		11/20/2020	3.500		<u>-</u> }	94
00049617	MARYSVILLE	CA		11/20/2020	4.250	209, 192	<u>0</u>	301
00049618	BUENA PARK	CA		11/20/2020	3.875	375, 241	0	570
00049619	. WOODBURY	NY		11/20/2020	4.000		0	498
00049623	SULTAN	WA		11/20/2020	4.000	179, 982		318
00049626	EASTON	MD		11/20/2020	3.375	228,730		232 408
00049628	EL MONTE	CA		11/20/2020	2.000	231, 100	0	408
00049629	BUDD LAKE	NJ		11/20/2020	4.500	225, 058	0	408
00049631	CENTRAL POINT	OR		11/20/2020	4.000	192,596		186
00049635	. WINFIELD	WV	······ <del> </del>	11/20/2020	4.000	110,976		190
00049637	SOUTHAMPTON	PA		11/20/2020	4.000	319, 262		427
00049638 00049639	CHICAGO	ILCA		11/20/2020	4.000	276, 367		209
				11/20/2020	4.375	316,941		446
00049642 00049645	ALLEN PARK	MI		11/20/2020	5.250 4.250	113,942 383,480		218 496
00049647	MIAMI	FL		11/20/2020	4.250			
00049652	TUCSON	AZ		11/20/2020	6.000			233
00049654	SAN ANTONIO	TX		11/20/2020	4.625			118
00049656	BROOKLYN	NY		11/20/2020	4.000			
00049659	FISHERS	IN		11/20/2020	4.625			
00049699	TAMPA	FL		11/20/2020	4.000			
00049665	HARVEY			11/20/2020	4.000			28
00049667	AUGUSTA	GA		11/20/2020	3.500			107
00049668	SUTTER	CA		11/20/2020	4.000			185
00049669	MIAMI			11/20/2020	4.875			
00049672	OPA LOCKA	FL		11/20/2020	4.000			
00049672	MIAMI	FL		11/20/2020	5.000			
00049674	SHANNON	NCNC		11/20/2020	6.625	93, 148	۰	
D0049678	LINCOLN	NU		11/20/2020	4.375	252, 196	۰	410
00049678	ORLANDO			11/20/2020	5.000	313,530		408
00049682	STRATFORD	CT		11/20/2020	6.375			156
00049686	MAKAWAO	HI		11/20/2020	4.000		۰	688
00049687	GRAHAM	WA		11/20/2020	4.625		۰	
00049688	CLINTON	CT		11/20/2020	3.875			
0049689	CHICAGO	IL		11/20/2020	4.250	148, 183		192
00049691	RIALTO	CA		11/20/2020	4.375	250,567		379
00049692	MORENO VALLEY	CA		11/20/2020	4.500	242.588		408
00049693	LOS ANGELES	CA		11/20/2020	4.625		n	551
0049704	SACRAMENTO	CA		11/20/2020	5.375	144,678		
00049705	BROOKLYN	NY		11/20/2020	3.750	474,878		
0049711	CHARLOTTE	NC		11/20/2020	3.000		n	
0049711	GARDEN GROVE	CA		11/20/2020	3.500			
0049717	PARKER	AZ		11/20/2020	5.250			
00049717	MONTEREY PARK	CA		11/20/2020	4.625			
00049719	CHICAGO	II		11/20/2020	4.000	434,433		
00049719	QUEENS VILLAGE	NY		11/20/2020	5.000			
00049725	HENDERSON	NV		11/20/2020	4.000	337.468		

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

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year									
1	Location		4	5	6	7	8	9	
	2	3					Additional		
			Loan			Actual Cost at	Investment Made	Value of Land	
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings	
00049735	MISSOLA	MT	.,,,,,	11/20/2020	3.375	257,512	0	451,2	
00049740	CHICAGO	ÏL.		11/20/2020	2.000	231,923	0		
00049741	LOS ANGELES	CA		11/20/2020	5.000		0	456,0	
00049745	WINTER PARK	FL		11/20/2020	5.000	153,846	0	228.0	
00049749	RICHMOND	CA.		11/20/2020	4.000	310.430	0		
100049750	TAMPA	FL		11/20/2020	3.375	110,582	.0	296,	
100049751	NASHJA	NH		11/20/2020	4.000	211, 145	0	327,	
00049752	JAMATCA	NY		11/20/2020	3.750		0	508,	
00049753	BAKERSFIELD	CA		11/20/2020	6.500	97,555	0	142,	
00049754	LONG BEACH			11/20/2020	3.375	95,865	0	190,	
00049756	SACRAMENTO	CA		11/20/2020	4.125	204,526	0	299,	
00049757	POMONA	CA		11/20/2020	5.375		0	422,	
00049759	INGLEWOOD	CA		11/20/2020	4.250		0	579,	
00049760	DEERFIELD BEACH	FL		11/20/2020	4.625		0	337,	
00049762	RICHIOND	VA		11/20/2020	6.750	90,868	0	205,	
00049763	TACOMA	WA		11/20/2020	4.375	107 , 489	ا اِ	273,	
00049764	WATSONVILLE	CA		11/20/2020	4.000	417,721	<u>0</u>	527,	
00049765 00049766	MINNEAPOLIS	MN		11/20/202011/20/2020	5.000 2.000		0	232 , 247 .	
		FL							
00049769	WHITTIER	CAWA.		11/20/2020	3.375 3.500		0	617	
00049774	STATEN ISLAND	WANY		11/20/2020	5. 125	278,776			
00049775	PATA	HI		11/20/2020	4.625	511,822			
00049775	SILVER SPRING	MD		11/20/202011/20/2020	4.375	425, 410			
00049781	CHICAGO	II		11/20/2020	3.375	214, 211			
00049788	FREELAND	WA		11/20/2020	4.000	221,368			
00049788	LAS VEGAS			11/20/2020	4.875				
00049795	LAWRENCEVILLE	GA.		11/20/2020	2.000	178, 455	0	227,	
00049799	GRAYSLAKE	L		11/20/2020	3.875	122.935	0	174,	
00049802	CUTLER BAY	FL.		11/20/2020	5.375	206, 112	0		
00049803	WATERBURY	CT.		11/20/2020	3.500	203,762	0	199,	
00049806	BROOKLYN	NY		11/20/2020	3.500	400,247	0	551,	
00049807	STATEN ISLAND	NY		11/20/2020	4.000	194,997	0	353,	
00049808	EDGEWOOD	MD		11/20/2020	4.375		0		
00049815	KENT	WA		11/20/2020	4.000	330,843	0	494,	
00049818	SMYRNA	DE		11/20/2020	4.000	220,421	0	294,	
00049820	MIAMI	FL		11/20/2020	4.125	144,718	0	313,	
00049827	OCALA	FL		11/20/2020	4.000	.212,457	0		
00049828	MARICOPA	AZ		11/20/2020	4.000	147,882	0		
00049832	PHILADELPHIA	PA		11/20/2020	7.375	108,934	0	193,	
00049834	KANSAS CITY	MOMO		11/20/2020	4.125	56,242	0	147 ,	
00049837	EDMONDS			11/20/2020	4.375	293,876	0	422	
00049839	LOS ANGELES	CA		11/20/2020	4.625	263,496	0	641	
00049840	OAKLAND	CA		11/20/2020	4.000	315, 419	0	560 ,	
00049843	LYNWOOD	CA		11/20/2020	3.000	178,265	0	403	
00049846	SALINAS	CA		11/20/2020	4.250	353,551	0	545,	
00049848	LAWRENCE	KS		11/20/2020	5.750	99, 145	0	161,	
00049851	SAINT LOUIS	MOMO_		11/20/2020	6.375	103,989	0	131,	
00049852	MOXEE			11/20/2020	4.000	130,976	0	229,	
00049855	OCEANSIDE	CA		11/20/2020	4.500	476,888	0	560 ,	
00049857	LA HABRA	CA		11/20/2020	4.250		0	489,	
00049859	SPRINGVILLE	AL		11/20/2020	4.250	96, 171	0	152	
00049861	MESA	AZ		11/20/2020	5.000	147 , 506	0 <b> </b>	236	
0049864	GLEN BURNIE	MD		11/20/2020	4.000		L0	268	
00049866	LYNNWOOD	WA		11/20/2020	4.000	256, 867	0	441,	
00049867	MAITLAND	FL		11/20/2020	5.000	143,393	L0	175,	
00049869	WAIPAHU	<u>H</u> I		11/20/2020	4.875	439, 105	<u> </u>		
00049872	BELLEVIE	WA		11/20/2020	4.000		ا اِ		
0049873	LOS ANGELES	CA.		11/20/2020	3.375	314, 196	0	584	
00049874	CHATSWORTH	CA		11/20/2020	4.000		ا رُدِي	608	
0049876	OXNARD	CA		11/20/2020	4.500		<u> </u>		
0049877	MARGATE	FL		11/20/2020	4.000	194, 149	ا آ	361,	
00049879	NORFOLK	VA		11/20/2020	4.625		0	380,	
0049881 0049882	PALM COAST	FL		11/20/202011/20/2020	4.000 4.000	165,962 198,461	·0		
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1	Location	wing All Mortgage Loans AC	4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
100049884	KERNERSVILLE	NC		11/20/2020	4.625	122,365	0	201,400
100049885	NORTHVALE	NJ		11/20/2020	4.000		0	379,050
100049886	INGLEWOOD	. CA		11/20/202011/20/2020	4.500 4.000	403,380 292,847		
100049890	PORTLAND	OR		11/20/2020	4.500		0	311,600
100049895	DES PLAINES	IL		11/20/2020	3.375		0	
100049896	CHICAGO	.  IL		11/20/2020	4.000		0	
100049897	NORTHAMPTON	PA		11/20/2020	4.250	170,906	0	
100049898	MILLER PLACE SEATTLE	NYWA		11/20/202011/20/2020	4.625 4.500			
100049901	KENT			11/20/2020	4.500	312,654	0	432,250
100049905	CROSSVILLE	AL		11/20/2020	4.750	42,027	0	58,663
100049906	CHINO VALLEY	AZ		11/20/2020	4.000	254,984	0	
100049908	FORKED RIVER	NJ		11/20/2020	4.625	169, 935	0	
100049909	MARENGO			11/20/202011/20/2020	3.000 4.375			
100049911	MIRA LOMA	CA		11/20/2020	4.500		0.	
100049915	TOWSON	MD		11/20/2020	4.000	336,573	0	451,250
100049916	CHICAGO	.  IL		11/20/2020	4.000	267,681	0	313,500
100049919	POMPANO BEACH	-  FL		11/20/2020	4.875	220, 362	0	513,000
100049921 100049923	SPRINGFIELD GARDENS	NY		11/20/202011/20/2020	3.500 4.000		0	
100049926	SMITHTOWN	NY		11/20/2020	6.625		0	417,050
100049927	RESEDA	CA		11/20/2020	4.625	250.094	0	519,650
100049930	AKRON	OH		11/20/2020	4.500	68,682	0	47,742
100049934	MANTECA	CA		11/20/2020	3.500	153,716	0	403,750
100049937	RIVERSIDE	CA		11/20/2020	4.000	190,550	0	
100049938	FAYETTEVILLE	GASC		11/20/202011/20/2020	4.000 4.625	214, 139 239, 994		
100049939	GLEN BURNIE	MD		11/20/2020	3.250	177,924	0	199,500
100049943	CARSON	CA		11/20/2020	5.000		0	498,750
100049945	BOWLE	MD		11/20/2020	4.625	354,630	0	484,500
100049948	HARWOOD HEIGHTS			11/20/2020	5.000		0	609,900
100049952 100049955	MILWAUKEE  GAITHERSBURG			11/20/2020 11/20/2020	4.000 4.500			
100049956	MIAMI	FL		11/20/2020	4.000	177, 382	0	342,000
100049964	OCHLOCKNEE			11/20/2020	4.000	166,769	.0	184,300
100049969	KEWASKUM			11/20/2020	4.875	140,736	0	242,250
100049970	GRAND JUNCTION	0		11/20/2020	4.625	115,222	0	149, 150
100049971	LAKE WALES			11/20/2020 11/20/2020	6.875 5.500	315,488 177,763		
100049974	RIVERSIDE	CA		11/20/2020	5.875	175,846	0.	
100049975	CORTLANDT MANOR	NY.		11/20/2020	4.000	175,801	0	403,750
100049977	WESTCHESTER	IL		11/20/2020	4.000	203, 156	0	220,400
100049980	PEARL CITY	-   <u>HI</u>		11/20/2020	4.000	146,589	0	
100049981	JEFFERSON	MAAZ		11/20/2020	3.250 5.875	252,462 135,895	0	
100049986	BROADVIEW	II		11/20/202011/20/2020	5.375	129,992	 n	
100049988	BERWYN			11/20/2020	4.000	192,499	0	223,250
100049990	SPRING VALLEY	NY		11/20/2020	4.125	211,224	0	399,000
100049991	NEWBERRY	SC		11/20/2020	4.875		0	
100049993	SICKLERVILLE	NJ		11/20/2020	4.875	124,716	0	190,000
100049996 100050004	HICKORYOMAHA	NCNE		11/20/202011/20/2020	3.500 4.500	246,829 73,558		
100050007	CHICAGO	NE		11/20/2020	2.000		 n	228,950
100050015	BUFFALO GROVE			11/20/2020	5. 125	104,372	0	175,750
100050018	NUN	CO		11/20/2020	4.750	85,728	0	247,000
100050020	QUEENS VILLAGE	NY		11/20/2020	5.000	169,937	0	465,500
100050021 100050022	NEW YORK	NYMA		11/20/202011/20/2020	4.375 4.625	338,585 167,699	0	931,000 241,300
100050022	GRAND TERRACE	- CA		11/20/2020	4.000		 n	
100050025	COLLEGEVILLE	PA		11/20/2020	3.875	237,972	0	313,500
100050028	SAINT STEPHEN			11/20/2020	4.500	162,350	0	
100050030	VERNON	NJ		11/20/2020	4.125	55,826	0	117,800
100050039	SPOTSYLVANIA	VA		11/20/2020	3.625	246,781	0	323,000

	Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year									
1	Location		4	5	6	7	8	9		
	2	3	Loan	<b>D.</b> A. J. J.	B	Actual Cost at	Additional Investment Made	Value of Land		
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings		
100050042 100050047	MINNEAPOLIS MOUNT MORRIS	MN		11/20/2020	4.250		0	144,4		
100050047	MOUNT MORRIS	MIDC.		11/20/2020 11/20/2020	4.000 3.625			72,1		
100050052	PERRYSBURG	0H		11/20/2020	4.250					
100050059	SKOKIE	IL		11/20/2020	4, 125		0	363.8		
100050060	SAINT CLAIR SHORES	MI		11/20/2020	4.125	111,604	0			
100050062	MODESTO	CA		11/20/2020	4.625		0	285,0		
100050063	COWPENS	SC		11/20/2020	4.500	153,642	0	228,0		
100050066	TEMPLE HILLS	MD		11/20/2020	4.750	179,791	0	247,0		
100050068 100050069	TUCSON CHATHAM	AZNY		11/20/2020	4.990 5.625	115,681	0	123,5		
100050069	BLOOMINGTON	NYCA		11/20/2020 11/20/2020	4.625	189, 365 167, 122		280,2 346,7		
100050070	CHARLOTTE	NC.		11/20/2020	4.000	81,802				
100050082	OZARK	AR.		11/20/2020	4.625	93,651	0	129,2		
100050083	ORGAN	NM_		11/20/2020	5.000	78,539	0	114,00		
100050097	CROFTON	MD		11/20/2020	4.875	184,781	0			
100050102	TRENTON	MI		11/20/2020	5.000	223,827	0			
100050112	NILES	OH		11/20/2020	7.875	77,661	0	152,00		
100050113	CHICAGO	IL	-	11/20/2020	2.000	175,522	ļ0			
100050119	SCOTTSDALE	AZ	-	11/20/2020	6.875	107, 192	0	275,50		
100050124 100050125	PLAINFIELD	IL		11/20/2020 11/20/2020	6.000 7.625		0	242,25 		
100050125	YORK	PA		11/20/2020	7.500	28,579	l	38,80		
100050128	ZEBULON	NC NC		11/20/2020	8.000	85, 176	0	138 70		
100050132	GLOSTER	LA.		11/20/2020			0			
100050133	STILWELL	OK		11/20/2020	7.500	80,000	0	63, 17		
100050134	LAS VEGAS	NV		11/20/2020	3.500	297,811	0	631,75		
100050136	GEORGETOWN	SC		11/20/2020	4.750	64,038	0	67,68		
100050140	KEWAUNEE	WI		11/20/2020	6.875	121,986	0			
100050144 100050147	BURGETTSTOWN	PA AR		11/20/2020 11/20/2020	6.750 5.625		0	142,50 187,15		
100050147	MATTESON	AnIL		11/20/2020	4.625		10	244, 15		
100050150	GREENCASTLE	PA		11/20/2020	7.000		n	213,75		
100050154	MACON	GA		11/20/2020	7.625	100,869	0	152,00		
100050157	HOLLYWOOD	FL_		11/20/2020		111,732	0			
100050158	PEMBROKE	MA		11/20/2020	3.000	305,474	0	513,00		
100050159	SAN ANTONIO	TX		11/20/2020	6.750	118,675	0	232,75		
100050162	GREENVILLE	NC		11/20/2020	6.625	56,002	0	122,55		
100050163	NEWARK	NJ		11/20/2020	2.000		ļ0			
100050167	HAMILTON	SCOH.		11/20/2020 11/20/2020	6.625 6.655			158,41 57,76		
100050170	CLEVELAND	0H		11/20/202011/20/2020	3.500					
100050170	AUSTIN	IN.		11/20/2020	7.125	60,993	0	138 70		
100050172	BLOUNTSTOWN	FL		11/20/2020	3.500	91, 138	0			
100050173	OAKLYN	NJ		11/20/2020	6.053	104,533	0	85,73		
100050174	OMAHA	NE		11/20/2020	7.375	66,484	0	90,25		
100050178	MIAMI			11/20/2020	4.000	148,559	0	.204, 25		
100050179	MIAMI		-	11/20/2020	4.875	202,942	ļ0			
100050180	WEST MILFORD	NJ	-	11/20/2020	4.125	191,664	ļ	304,00		
100050181	SUMTER	SCFL.		11/20/2020 11/20/2020	6.000 3.625		0			
100050185	NEWTON	NC.		11/20/2020	6. 125		h0			
100050183	MIAMI	FL		11/20/2020	5.000	148,542	0	228 00		
100050196	HAZLET	NJ.		11/20/2020	5.250	213,368	0			
100050199	HOLLYWOOD	FL.		11/20/2020	4.375	256,705	0	418,00		
100050203	GREER	SC		11/20/2020	6.625	83,209	0	161,50		
100050205	CALDWELL	ID		11/20/2020	4.000	84,873	0	190,00		
100050208	BROOKLYN	NY		11/20/2020	2.750	270,570	ļ0	542,4		
100050213	COTTONWOOD	CA		11/20/2020	4.625		ļ0	229,9		
100050215 100050217	MIAMI PENDLETON	FLIN		11/20/2020 11/20/2020	4.125 4.000	222,771 155,563	10	280,2		
100050217	PENDLETONSPANAWAY	WA	-	11/20/202011/20/2020	4.625	150, 224		223,25		
100050222	PERRIS	CA.		11/20/202011/20/2020	3.500	178,786	n	318,23		
100050225	BELVIDERE	IL		11/20/2020	4.375		0	318,25 350,55 185,25 318,25		
100050231	HIALEAH	FL		11/20/2020	4.000	236,206	0	318 25		

4		wing All Mortgage Loans A	QUIRED AND ADL	TIONS MADE DUTING	g the Current Year	7	0				
1	Location 2	3	Loan	5	6	Actual Cost at	8 Additional Investment Made	9 Value of Land			
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings			
100050232	MOUNT VERNON	OH		11/20/2020	6.920		0				
100050233	PHOENIX	AZ		11/20/2020	7.950	153,871					
100050238	GRAHAM	NCCA		11/20/202011/20/2020	5.000	100 , 105	0	114,000 228,000			
100050244	ANTIOCH			11/20/2020	4.000						
100050245	WILLOW GROVE	PA		11/20/2020	4.250	194,999	0	218,500			
100050248	DENVER	CO		11/20/2020	4.750	181, 171					
100050250	ADAIRVILLE	KY		11/20/2020		67,669	0	104,500			
100050259	NEWARK	NJ		11/20/2020	4.000	297,062	0	546,250			
100050260	WASHINGTON	DC		11/20/2020	3.500	306,754	0				
100050264	OAKLAND AURORA	TN		11/20/2020	4.125	149, 005		188, 100			
100050267 100050268	BROWNWOOD	. COTX		11/20/202011/20/2020	4.875 8.375	142,33782,306					
100050272	EAST STROUDSBURG	PA		11/20/2020	6.800	136,716	n	140,300			
100050272	CONYERS	GA GA		11/20/2020	3.375	211,832	0	223,250			
100050278	SAN BERNARDINO	CA		11/20/2020	4.500	147,259					
100050279	ALBUQUERQUE			11/20/2020	8.500	128,674	0	209,000			
100050281	LONG BEACH	CA		11/20/2020	5. 125		0				
100050289	POMPANO BEACH	FL		11/20/2020	4.000	264,419	0	337,250			
100050290 100050293	ANDERSON	SCTN		11/20/2020		54,461 81,217	ō	153,805			
100050297	PARAMOUNT			11/20/2020 11/20/2020	3.375						
100050297	SPOKANE			11/20/2020	4.875	110,749		299,250			
100050300	BILLERICA	MA		11/20/2020	4.125		0	418,000			
100050301	DOVER	DE		11/20/2020	4.500		0	147,250			
100050303	HOLL YWOOD	FL		11/20/2020	4.625			304,000			
100050305	BROOKLYN	NY		11/20/2020	4.000	326,734	0	769,500			
100050315	TEMPLE HILLS	MD		11/20/2020	5.250	146,546	0	209,000			
100050316	NEW ORLEANS	LA		11/20/2020	4.250		0	394, 250			
100050317	KURTISTOWN WOODRIDGE	Hil		11/20/2020	4.375						
100050318	TAMPA	IL		11/20/2020	4.250 7.275	179,360 121,011		225, 150 189,050			
100050319	VICTORVILLE			11/20/202011/20/2020	5.875	180,420					
100050322	TEMPE	AZ		11/20/2020	4.000	159,036	0				
100050324	FORT WALTON BEACH	FL		11/20/2020	4.625	145,715					
100050326	DAYTON	NV		11/20/2020	6.875	117,621	0	242,250			
100050328	JACKSONVILLE	FL		11/20/2020	4.500	195,536	0	237,500			
100050333	GASTONIA	NC		11/20/2020	4.000	123,722	0	159,600			
100050335	BELLEVUE	NE		11/20/2020	6.750 3.875	116, 186		152,000 174,800			
100050336	PORTERVILLE	FL		11/20/2020	3.875	116,515 289,177		380,000			
100050341	MENIFEE MENIFEE	CA		11/20/2020	4. 125		n	418,000			
100050345	PEABODY	MA		11/20/2020	10.275	443,599	0				
100050347	SICKLERVILLE	NJ		11/20/2020	4.000	159, 105		94,763			
100050348	WASHINGTON			11/20/2020	7.125	52,717	0	85,738			
100050350	DAVIE	FL		11/20/2020	4.625		0	402,800			
100050351	FARMINGDALE	NY		11/20/2020	4.585		ō	413,250			
100050353	PHOENIX	AZ		11/20/2020	4.000	175, 762	ō	327,750			
100050354 100050356	OVERLAND PARK	KSSC		11/20/202011/20/2020	2.750	424, 127 117, 557	0	536,750 218,500			
100050357	ELIZABETH			11/20/2020	5.000	270,003		323,000			
100050357	INGLEWOOD	CA		11/20/2020	4.000	262,891	n	513,000			
100050360	PHOENIX	AZ		11/20/2020	5.000	114,779	o [	193,800			
100050362	BAY SHORE	NY		11/20/2020	4.750		0 [	294,500			
100050370	MABLETON	GA		11/20/2020	4.250	74,040	0	184,300			
100050372	CLAY	<u>M</u> I		11/20/2020	4.625	149,723	0	256,500			
100050374	PUNTA GORDA	FL		11/20/2020	3.750	133,551	ō	199,500			
100050376 100050377	RANDALLSTOWN			11/20/202011/20/2020	4.125 5.000		0	295,450 228,000			
100050377	LEAGUE CITY	TX		11/20/2020	4.500		<sup>0</sup>	242,250			
	I standing - Residential mortgages-all other	18	······	11/ 20/ 2020	4.500	466,721,330	530,217	785,794,595			
1803901	ATLANTA	GA.		01/25/2019	4.360	400,721,330	768,000	47,200,000			
1903101	BENBROOK	TX		02/03/2020	3.280	19,470,000	700,000	48,500,000			
1903201	SANTA CLARA	CA.			3.650		n				

## **SCHEDULE B - PART 2**

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

Γ		ng All Mortgage Loans AC					т-	
1	Location		4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
1904302	BOL I NGBROOK	IL		11/12/2019	3.200	0	11,620,000	119,500,0
1904501	SOUTH JORDAN	UT		01/30/2020	3.630	27,000,000	0	41,000,0
1905101	SALT LAKE CITY	UT		01/13/2020	3.250	38,000,000		61,200,0
1905201	ESCONDIDO	CA		10/22/2020	3.250	5,000,000	0	25,000,0
1905301 1905401	RICHNOND	VAMN.		01/10/2020	3.590 3.460		<sup>0</sup>	
1905501	MODESTO			03/02/2020	3.370	12,000,000		27,900,0
1905601	CHARLOTTE	NC			3.640	10,230,000	n	18,850,0
1905701	GAINESVILLE	VA.		03/23/2020	3.560		0	
1905901	PHILADELPHIA	PA.		02/27/2020	3.490	50,500,000		195,000,0
1906002	GREER	SC		04/02/2020	3.390		0	
1906102	OMAHA	NE		03/19/2020	3.500	22,750,000	0	36,100,0
1906201	EAGAN	MN.		03/09/2020		10,000,000	0	16,900,0
2000101	FORT MITCHELL	KY		05/11/2020	3.270	8,600,000	0	17,200,0
2000201	WESTFORD	MA		04/01/2020	3.100	16,000,000		38,500,0
2000401	OAK BROOK	IL		10/23/2020	3.270		<u>0</u> }	
20006022000701	COLUMBUS THOUSAND OAKS	OH		04/06/2020	3. 150 3. 160	13,200,000	<sup>0</sup>	19,577,5 17,300,0
2000801	WILMINGTON	DE		10/09/2020	4.000		<sup>0</sup> l	
2000901	RALEIGH	NC			4.500	29,000,000	1,136,224	
2001001	ARL INGTON	VA			5.750		1,318,432	79,500,0
2001101	IRVINE	CA		10/08/2020	3.750	20,000,000	0	43,640,0
2001301	EDWARDSVILLE	IL		12/04/2020	3.250	14,000,000	0	
2019040	EDINA	MN		02/05/2020		11,500,000	0	
2019041	EDINA	MN		02/05/2020		11,500,000	0	27,510,0
2019042	EDINA	MN		02/05/2020	3.150	12,500,000	0	26,580,0
2019043	EDINA	MN		02/05/2020	3.150	19,500,000	0 <del> </del>	43,560,0
2019044	EDINA	MN		02/05/2020	3.150	20,000,000		46,880,0
72000807200269	TELLURIDE				7.750 6.250	5,722,440	2,047,362	430,561,0 286,100,0
7200269	NEW YORK	NY		07/03/2018	3.897	12,154,452 13,010,200	2,047,302	1,789,000,0
7200304	Fife Fife	NT		11/02/2020	3.750	22,130,918		1,769,000,0
7200334	LOS ANGELES				3.586		n	499,938,6 461,000,0
7200399	SAN FRANCISCO	CA.			3.000	63,456,000	0	
7200403	LONG ISLAND	NY		09/30/2020	4.000	92,070,000		
7200404	Chi cago	IL		10/30/2020	3.250	50,490,000	0	190,500,0
7200405	SYLMAR	CA		11/24/2020		21,442,439	0	92,000,0
7200406	Tunbridge Wells	GBR		10/30/2020	5.520	49,425,492	9,462,217	
7200407	BEVEVRLY HILLS	CA		10/22/2020	4.500	21,625,487	0	100,300,0
7200409	LOS ANGELES	CA		11/25/2020	4.320	109,974,370	0 }	478,800,0
72004107200411	SUNNYVALE BOSTON	CAMA		12/08/202011/18/2020	4.620 5.000		<u>0</u> }	149,000,0 113,000,0
7200411	PARIS			12/15/2020	4.000	39,377,251	\ <sup>1</sup>	173,785,4
<sup>2</sup> 200420 <sup>2</sup> 200421	LOS ANGELES	CA		12/18/2020	3.850		<sup>0</sup>	
18005B1	LAWRENCEVILLE	GA			3.000	100,000	400,000	
8006B1	NEWNAN	GA		03/29/2018	3.000			
8007B1	ATLANTA	GA		04/30/2018	3.000	100,000	4,200,000	81,000,0
8012B1	CHARLOTTE	NC		11/23/2020	3.000	5,000,000	0	50,650,0
8029B2	SAN BERNARDINO	CA		02/27/2020	3.581	11,000,000	0	40,900,0
8029B2	SAN BERNARDINO	CA		02/27/2020	3.500	0	9,883,333	40,900,0
8J39A1	CAPITOLA	CA			5.000	5,000,000	0	
904201 9058A2	INDEPENDENCE	MO		10/15/2019	3.250		465,000	38,800,0
9058A29058B1	EUSTIS	FLPA			3.480		<u>0</u> }	
9058C1	ALLENIUMN STATE COLLEGE	PAPA		03/18/2020	3.480		\ <sup>1</sup>	
905801 0AB102	LANCASTER			03/10/2020	3.329		<sup>0</sup>	
	Inding - Commercial mortgages-all other				9.023	1,506,044,095	41.600.568	8,417,563,2
0099999. Mortgages III good sta 200310	HENDERSON	NV		07/15/2020	6.156	41,064,402	41,000,308	8,417,563,2 
200349	MCDONOUGH				3,406	5,668,896	<sup>0</sup>	
200210	CORONADO	CA		07/15/2020	5. 156	6,813,820	n	
200393	NEW YORK	NY		08/28/2020	5.550	52,947,000	0	
200226	LAS VEGAS	NV		07/15/2020	5.406	25,466,230		43,607,8
7200390	NOTT I NGHAM	GBR.			6.048	41,835,723	0	1,180,171,4
0699999. Mortgages in good sta	anding - Mezzanine Loans					173,796,071	0	1,384,760,1

## **SCHEDULE B - PART 2**

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

	5110	wing All Mortgage Loans ACQU	INED AND ADDI	HONS MADE DUTING	ine Current rear			
1	Location		4	5	6	7	8	9
	2	3					Additional	
			Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
0899999. Total Mortgages in good standi	ing					2,146,561,496	42,130,785	10,588,118,033
1699999. Total - Restructured Mortgages	3					0	0	0
2499999. Total - Mortgages with overdue	interest over 90 days					0	0	0
3299999. Total - Mortgages in the proces	ss of foreclosure	_				0	0	0
3399999 - Totals						2,146,561,496	42,130,785	10,588,118,033

						Loans DISPC	SED, Trans										
1	Locat		4	5	6	7			in Book Value			_	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T-4-1		Recorded		Faraian		
						Investment Excluding	I I and a Constant	0	Year's Other-	0	Total	Tatal Familian	Investment Excluding		Foreign Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current Year's	Than- Temporary	Capitalized Deferred	Change in	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
0005901	ELLWOOD CITY	PA	. , po	07/12/2001	11/02/2020	430,385	0	0	0	0	0	0	430,385	430,385	0	0	0
0105701	EAST AURORA	NY		02/15/2002	12/01/2020	859,790	0	0	0	0	0	0	859,790	859,790	0	0	0
0509601 0601602	LOS ANGELES	CANJ		03/28/2006	01/09/2020	5,108,394 L	0	0	0	0	0	0	5, 108, 394	5, 108, 394	0	0	0
0603901	MANCHESTER	NJ.		05/23/2006	12/10/2020	9,418,553	00	0	0	0	0	0	1, 157, 410 9, 418, 553	1, 157, 410 9, 418, 553	0	0	0
0709101	SANTA CLARA	CA		03/03/2008	04/01/2020		0	0	0	0	0	0	394,405	394,405	0	0	0
1000601	PLEASANT HILL	CA		05/06/2010	07/01/2020	4,413,211	0	0	0	0	0	0	4,413,211	4,413,211	0	0	0 '
1001701	WEST JORDAN	UT		08/04/2010	07/02/2020	7,567,611 3,917,352	0 	0	0	0	0	0	7,567,611 3,917,352	7,567,611 3,917,352	0	0	0
1003501	LAKE FOREST	IL.		11/30/2010	12/01/2020	617,975	0	0	0	0	0	0	617,975	617,975	0	0	0
1105901	KINGSTON	NY		08/12/2011	03/12/2020	24,658,522	0	0	0	0	0	0	24,658,522	24,658,522	0	0	0
1200102	WAUSAU		-	10/09/2012	10/27/2020	1,429,070 9,714,071	0	0	0	ļ	10	0	1,429,070	1,429,070 9,714,071	0	0	ļ0 '
1203201	EDINA	NY		06/10/2013	03/12/2020 02/05/2020		 0	0	0	n	n	0	9,714,071 6,066,074	9,714,071 6,066,074	 0	n	n
1209401	EDINA	MN		01/31/2013	02/05/2020	6,066,074	0	0	0	0	0	0	6,066,074	6,066,074	0	0	0
1300801	HENDERSON	NV		05/01/2013	01/08/2020		0	0	0	0	0	0	25,700,643	25,700,643	0	0	0 '
1300901	HUMBLE	TX		03/12/2013	05/22/2020	14,738,259	0	0	0	0	0	0	14,738,259 13,016,879	14,738,259 13,016,879	0	0	0
1305001	LOUISVILLE	KY.		12/19/2013	08/10/2020	5.096.540	0	0	0	0	0	0	5.096.540	5.096.540	0	0	0
13051A1	BENBROOK	ТХ		01/09/2014	02/03/2020	5,000,678	0	0	0	0	0	0	5,000,678	5,000,678	0	0	0
13051B1	BENBROOK	TX		01/09/2014	02/03/2020	2,576,107	0	0	0	0	0	0	2,576,107	2,576,107	0	0	0 '
13051C1	BENBROOK BENBROOK	TX		01/09/2014	02/03/2020		0 	0	0	0	0	0			0	0	0
13081A2	ACWORTH	GA.		12/12/2013	05/28/2020	15,236,694	0	0	0	0	0	0	15,236,694	15,236,694	0	0	0
13081B1	MORRISVILLE	NC		01/27/2014	07/01/2020	451,324	0	0	0	0	0	0	451,324	451,324	0	0	0
13081D1	GROVEPORTGLENDALE	OHAZ		01/30/2015	06/22/2020		0	0	0	0	0	0	28, 182, 485	28 , 182 , 485 18 , 537 , 795	0	0	0
1404301	KENMORE	AZ		09/10/2014	04/23/2020 10/01/2020	12,500,000	0	0	0	0	0	0	18,537,795 12,500,000	12,500,000	0	0	0
1405401	REHOBOTH BEACH	DE		01/20/2015	02/26/2020	6,834,985	0	0	0	0	0	0	6,834,985	6,834,985	0	0	0
1405701	PHILADELPHIA	PA		02/11/2015	02/27/2020	50,000,000	0	0	0	0	0	0	50,000,000	50,000,000	0	0	0 '
1406601 1500502	GREENSBORO	NC		12/11/2014 07/28/2015	01/09/2020 04/30/2020		0 	0	0	0	0	0	16,435,437 8,952,933	16,435,437 8,952,933	0	0	0
	SAN ANTONIO	TX		06/02/2015	03/24/2020	26,000,000	0	0	0	0	0	0	26,000,000	26,000,000	0	0	0
1502001	MEMPHIS	TN		06/02/2015	01/08/2020		0	0	0	0	0	0	11,400,000	11,400,000	0	0	0 '
	WEST CHESTERSTAFFORD	OH		07/02/2015 06/22/2015	02/04/2020 08/12/2020	13,572,512 31,734,212	0	0	0	0	0	0	13,572,512 31,734,212	13,572,512 31,734,212	0	0	0
1504001	AUBURN	WA		00/22/2015	10/30/2020	19,380,304	0	0	0	0	0	0	19,380,304	19,380,304	0	0	0
15052A2	ATLANTA	GA		12/17/2015	07/10/2020	96 , 149 , 542	0	0	0	0	0	0	96 , 149 , 542	96,149,542	0	0	0
	PLAINFIELD	IN		12/17/2015	07/10/2020	27, 161, 938	0	0	0	0	0	0	27, 161, 938	27, 161, 938	0	0	0 '
1505301 1505801	PEACHTREE CITY	TX		10/20/2015 12/10/2015	06/24/2020 12/16/2020	26,995,847	0 n	0	0 n	0 n	0 n	0	26,995,847 32,500,000	26,995,847 32,500,000	 n	0	n
	SAN ANTONIO	TX		02/09/2016	09/30/2020		0	0	0	0	0	0	5,553,923	5,553,923	0		0
1601001	AURORA			08/11/2016	01/10/2020		0	0	0	0	0	0	17, 180, 569	17, 180, 569	0	0	0
1601402 1605101	PORTLAND	OR		05/12/2016 09/28/2018	01/08/2020 11/18/2020		0	0	0	0	0	0	72,500,000 27,035,089	72,500,000 27,035,089	0	0	0
16051A1	CYPRESS	TX		09/28/2018	11/18/2020	4,000,000	0	0	0	0	0	0	4,000,000	4,000,000	0	0	0
1605702	REDLANDS	CA		09/22/2016	01/08/2020	102,000,000	0	0	0	0	0	0	102,000,000	102,000,000	0	0	0
1606502	CHARLOTTE	NC		09/28/2018	03/26/2020		0	0	0	0	0	0	37,909,863	37,909,863	0	0	0
16065A1	MCDONOUGH	GA		02/06/2017	03/26/2020		0 ^	0	0	0	0	0	18, 160, 394 11, 304, 062	18, 160, 394 11, 304, 062	0 n	0	0 '
1701301	BROOKLYN PARK	MN.		09/26/2017	04/09/2020	9,881,505	0	0	0	0	0	0	9,881,505	9,881,505	0	0	0
1701401	BLAINE	MN		07/10/2017	04/09/2020	3,766,861	0	0	0	0	0	0	3,766,861	3,766,861	0	0	0
1702901 1705301	BELLEVUE	WA		06/22/2017	08/21/2020	15,200,000 L	0	0	0	ō	0	0	15,200,000 26,200,000	15,200,000 26,200,000	0	ō	ō ,
17/05301	MEQUON	X	-	10/01/2018	12/30/2020		 0	(880, 251)	0	n	(880, 251	) 0		26,200,000	 0	n	n
18J3101	ELLICOTT CITY	MD		10/01/2018	04/13/2020	12,863,045	0	(837, 987)	0	0	(837,987		12,025,058	12,025,058	0		0
1900401	NAPA	CA		07/01/2019	02/28/2020	5,257,721	0	0	0	0	0	0	5,257,721	5,257,721	0	0	0 '
9908601 9913401	GARDEN GROVE	CA	-	02/13/2017	05/26/2020	432,722	0	0	0	0	0	0	432,722 118,441	432,722 118,441	0	0	ļ0 '
2013082	MORRISVILLE	NC.		02/13/201/	04/06/2020	18,441	0	0	0	0	0	0 n	118,441	18,441	0 0	0	n
20.0002					OO/ E I/ EOEO			h0		h0	h0	h0				h0	<u></u>

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

				Showing	All Mortgage	Loans DISPO	OSED, Trans	sferred or Re	paid During t	he Current Y	'ear						
1	Locat	tion	4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded		-	Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest					Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Laar Niverkan	0"	0					Increase	(Amortization)		Interest and							
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
320010319 100044432	SEATTLE	WA		10/22/2020	09/21/2020		0	5,671	0	0		0	755, 484	755, 484 125, 491	0	0	0
100044432	Mansfield	TX		11/19/2020	12/30/2020 12/30/2020	0	0	(8, 121)		0			125, 491 166, 237	125,491		0	
100045347	NORWALK	OH		11/25/2020	12/30/2020	0		1,388			1,388		48,297	48,297		0	
100045591	ZANESVILLE	OH		11/25/2020	12/30/2020	0	٥	(3,364)		0	(3,364	) 0	53,497	53,497	٥	0	0
100045672	LODI	CA		11/25/2020	12/30/2020	0	0	(6,911)		0	(6,911		357,968	357,968	0	0	0
100045774	KANSAS CITY	MO		11/25/2020	12/30/2020	0	0	(87)	0	0	(87		208,393	208,393	0	0	0
100046388	RIVERSIDE	CA		11/25/2020	12/30/2020	0	0	(15, 402)	00	0	(15,402	)0	279,769	279,769	0	0	0
100046990	SOUTHFIELD	MI		11/20/2020	12/30/2020	0	0	(23, 759)		0	(23,759		94,956	94,956	0	0	0
100048122	FOREST HILL	MD		11/20/2020	12/30/2020	0	0	(14,335)		0	(14,335		291,256	291,256	0	0	0
100049262	WILMINGTON	NC	-	11/20/2020	12/30/2020	0	0	(7,961)		<u>0</u>	(7,961		150,667	150,667		0	0
100049437	ANAHEIM	CA	-	11/20/2020	12/30/2020	0	0 0	(9,210)		0	(9,210		320,035	320,035	0	ļō	0
100049752	•	NY	-	11/20/2020	12/30/2020			(O, E//)			(U, E//			309,931		0	0
0199999. Mortgages clo			1 1		T	988,629,733	0		) 0	0	(1,809,606	-		990,073,476	0	0	0
0004801	COLORADO SPRINGS			05/15/2001		514,713	0	0	0	0	0	0		514,713	0	0	0
0005201 0005301	_ WEST SENECA	NY		04/06/2001 04/06/2001		360,265 369,385	0	0	0	0	0	0	360, 265 369, 385	360,265 369,385	0	0	
0105601	CLARENCE	NV		02/15/2002		445,280		0	0		0		445, 280	445, 280			
0206001	NEWINGTON	CT	-	06/13/2003		672.037	٥٠			o		0	672,037	672.037	٥	0 n	0
0207401	THE VILLAGES	FI		03/25/2003		472,759		0	0	0	0	0	472,759	472,759			0
0302001	COLTON	CA		04/22/2003		149.634	0	0	0	0	0	0	149.634	149,634	0	0	0
0302201	TUSTIN	CA		04/22/2003		272,034	0	0	0	0	0	0	272,034	272,034	0	0	0
0303601	CHESTER SPRINGS	PA		10/29/2003		707,747	0	0	0	0	0	0	707,747	707,747	0	0	0
0505201	FRANKFORT	IL		12/21/2005		993,844	0	0	0	0	0	0	993,844	993,844	0	0	0
0506101	BENSALEM	PA		03/01/2006		514, 128	0	0	0	0	0	0	514, 128	514, 128	0	0	0
0506201	BERLIN	CT		01/12/2006		370,238	0	0	0	0	0	0	370,238	370,238	0	0	
0601501	. MT LAUREL	NJ		08/01/2006		2,333,965	0	0	0	0	0	0	2,333,965	2,333,965	0	0	0
0606001 0704901	SPRINGFIELD			12/20/2007 09/21/2007		291, 114 498, 710	0	0	0	0	0	0	291, 114 498, 710	291, 114 498, 710	0	0	
0706401	PLAINSBORO	IA		05/19/2008		256,206	٥	0	0		0	0	256,206	256,206		0	
0706502	CINNAMINSON	NJ	-	11/19/2007		2,600,223	٥	0	0	0		0	2,600,223	2,600,223	٥	0 n	0
07080A2	COLUMBIA	MO		02/28/2008		1,348,073	0	0	0	0	0	0	1,348,073	1,348,073	0	0	0
0901301	CLARENCE	NY		11/23/2009		1,898,352	0	0	0	0	0	0	1,898,352	1,898,352	0	0	0
1001001	DOYLESTOWN	PA		08/31/2010		409,939	0	0	0	0	0	0	409,939	409,939	0	0	0
1003401	. MAYFIELD HEIGHTS	OH		12/16/2010		588,591	0	0	0	0	0	0	588,591	588,591	0	0	0
1100501	MANCHESTER	MO		08/25/2011		85,424	0	0	0	0	0	0	85,424	85,424	0	0	0
1100601	MECHANI CSBURG	PA		03/31/2011		223,091	0	0	0	0	0	0	223,091	223,091	0	0	0
1101001	MILWAUKIE	OR		09/21/2011	·	196 , 103 537 , 206	0	0	0	0	0	ļ0	196, 103	196, 103 537, 206	0	0	0
1101701	MADISON	WI	-	09/30/2011	l	537,206	0	0	0	0	0	1	537,206		0	0	
1102201	WEST CHESTER	PA		09/07/2011			o	n	n	n	0	n	571,019	571,019	0 n	n	0 n
1105001	OVERLAND PARK	KS		11/22/2011		359,338	0	0	0	0	0	0	359,338	359,338	0	0	0
1106301	VAIL	CO		12/13/2011		1,221,149	0	0	0	0	0	0	1,221,149	1,221,149	0	0	0
11063A1	VAIL	Co		03/01/2017		324,498	0	0	0	0	0	0	324,498	324,498	0	0	0
1106902	SUWANEE	GA		01/30/2012		309,996	0	0	0	0	0	0	309,996	309,996	0	0	0
1200201	OAK CREEK	WI		03/22/2012	ļ	206,450	0	0	0	ļ0	0	ļ0	206,450	206,450	0	0	0
1200501	PLAINVILLE	MA		04/02/2012	l	511,736	0	ļ0	ļ0	ļō	0	ļ0	511,736	511,736	0	ō	0
1201401	NOVATO	CA		04/19/2012			0	0	0	0	0	0	621,224	621,224	0	0	0
1202001	MCKINNEY	CATY		06/28/201207/30/2012		5/5,369	0	0	0	0	0	ļ0	380.048	575,369 380.048	0	0	
12031B1	MCKINNEY	TX	-	07/30/2012		234, 247	n	n	n	n	n	n	300,046	234, 247	٥	n	n
1203101	MCKINNEY	TX	-	07/30/2012		180,350	n	n	n	n	n	n	180,350	180,350		n	n
1203301	RALEIGH	NC.		06/28/2012		566,599	0	0	0	0	0	0	566,599	566,599	0	0	0
1203401	CARRBORO	NC		12/03/2012		253,625	0	0	0	0	0	0	253,625	253,625	0	0	0
1203601	CHESTERFIELD	MO	. [	10/03/2012	ļ	96,862	0	0	0	0	0	0	96,862	96,862	0	0	0
1203701	OFALLON	MO		10/03/2012		169,509	0	0	0	0	0	0	169,509	169,509	0	0	0
1203801	MORTON	L		10/01/2012		392,879	0	0	0	0	0	0	392,879	392,879	0	0	0
1203901	THOUSAND OAKS	CA		07/31/2012		656,477	0	0	0	0	0	ļ0	656,477	656,477	0	<u>_</u>	0
1209601	. MACOMB TOWNSHIP	MI		12/20/2012	·	319,316 1.054.206	0	0	0	ļ0	ļ0	ļ0	319,316 1.054.206	319,316 1.054.206	0	ļ0	0
1 120990 1	. I NEUMUNU	. WA		12/03/2012	L		. 0	. 0	. 0	. 0	. 0		1.054.206	1.054.206	0	. 0	. 01

						Loans DISPC	SED, Trans										
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		<b>.</b>		Recorded		F		
						Investment	I I and a Base of	0	Year's Other-	0!	Total	Takal Famalan	Investment		Foreign Exchange	Realized	Total
						Excluding Accrued	Unrealized Valuation	Current Year's	Than- Temporary	Capitalized Deferred	Change in	Total Foreign Exchange	Excluding Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized		(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
12104A1	COLUMBUS	Otato UH	. , , , ,	03/06/2013	24.0	158,225	0	0	0	0	0	0	158,225	158,225	0	0	0
12104B1	COLUMBUS	OH		03/06/2013		568,699	0	0	0	0	0	0	568,699	568,699	0	0	0
1210501 1210601	COLUMBUS	OH NC		01/29/2013		1,425,214	0	0	0	0	0	0	1,425,214	1,425,214	0	0	0
1210702	FAIRLAWN	NCOH		07/11/2013		699,353	 0	0	0	0	0	0	699, 353	699,353 181,305	 0	0	0
1210801	FAIRLAWN	OH		01/03/2013		103,955	0	0	0	0	0	0	103,955	103,955	0	0	0
1211101	ENCINO	CA		11/01/2012		53,770	0	0	0	0	0	0	53,770	53,770	0	0	0
1211501	SUN VALLEY	CAWI		12/21/2012		297,894	0 	0	0	0	0	0	297, 894 296, 861	297,894 296,861	0	0	0
1212201	ANNANDALE	VA		01/31/2013		999, 157	0	0	0	0	0	0	999, 157	999, 157	0	0	0
1212801	LOUISVILLE	КҮ		06/03/2013		176,668	0	0	0	0	0	0	176,668	176,668	0	0	0
1213101	SHERMAN OAKS	CA	}	04/01/2013		84,700	0	0	0	0	0	ļ0	84,700	84,700 333,554	0	0	0
13012A1	INDIANAPOLIS	ININ.		12/15/2015		167,056	0	0	0	0	0	0	167,056	167,056	0	0	0
1301401	GRAND BLANC	MI		06/27/2013		1,059,154	0	0	0	0	0	0	1,059,154	1,059,154	0	0	0
1301801	HOUSTON	TX		07/01/2014		280,704	0	0	0	0	0	0	280,704	280,704	0	0	0
1301902	BENTONVILLESAN FRANCISCO	AR		05/31/2013		2,238,423	0 	0	0	0	0	0	2,238,423 235,003	2,238,423	0	0	0
1302301	CHARLOTTE	NC.		10/31/2013		1,433,456	0	0	0	0	0	0	1,433,456	1,433,456	0	0	0
1302701	EDINA	MN		08/01/2013		137,079	0	0	0	0	0	0	137,079	137,079	0	0	0
1303001	WAYNEST. PETERS	PA		08/23/2013		530,017	0 	0	0	0	0	0	530,017	530,017	0	0	0
1304201	WARRENTON	MOVA.		09/18/2013		190,041 288,275	 0	0	0	0	0	0	190,041 288,275	190,041 288,275	 0	0	0
1304601	EDISON	.NJ		11/07/2013		770,277	0	0	0	0	0	0	770,277	770,277	0	0	0
1304701	SEATTLE	WA		09/11/2013		245,368	0	0	0	0	0	0	245,368	245,368	0	0	0
13047A1	SEATTLE	WAMD		09/20/2019		70,992 483,982	0	0	0	0	0	0	70,992 483,982	70,992 483,982	0	0	0
1305301	BURIEN	MU WA		10/24/2013			0 0	0	0	0	0	0			0	0	0
1305502	MESA	AZ		08/01/2013		2,258,613	0	0	0	0	0	0	2,258,613	2,258,613	0	0	0
13055A1	LAKELAND	FL		12/02/2013		127,203	0	0	0	0	0	0	127,203	127,203	0	0	0
1305701 1305802	WALDORF BURLINGTON	MD		09/11/2013 08/27/2013		286,438 1,121,736	0 	0	0	0	0	0	286,438	286,438 1,121,736	0	0	0
1306001	MENLO PARK	CA		09/10/2013		445,512	0	0	0	0	0	0	445,512	445,512	0	0	0
1306201	LOS ANGELES	CA		02/03/2014		242,915	0	0	0	0	0	0	242,915	242,915	0	0	0
1306501 1307301	BALL GROUND	GACA		11/04/2013		317,977 551,631	0	0	0	0	0	0	317,977 551,631	317,977 551,631	0	0	0
1307501	ENCINO	CA CA		08/01/2014		65,572	 0	0	0	0	0	0	65,572	65,572	00	0	0
1307601	LOS ANGELES	CA		08/01/2014		210,895	0	0	0	0	0	0	210,895	210,895	0	0	0
1308001	INDIANAPOLIS	IN		02/27/2014		197,840	ō	0	0	0	0		197,840	197,840	0	0	0
1308201 1308601	NORTH CHARLESTONZIONSVILLE	SUSU		01/30/2014 03/31/2014		346,910 284,005	0 n	0 n	0 n	0 n	0 n	0 n	346,910 284,005	346,910 284,005	00 n	0 n	0 n
1308701	LYNNWOOD	WA		01/30/2014		264,573	0	0	0	0	0	0	264,573	264,573	0	0	0
1308801	SEATTLE	WA		03/04/2014		377, 185	0	0	0	0	0	0	377, 185	377, 185	0	0	0
1309301 1400501	ROCKVILLE	MDOH.		07/07/2014 04/08/2014		482,966 322,726	0 ^	0	0	0	0	0	482,966 322,726	482,966 322,726	0	0	0
1400701	RICHARDSON	TX		08/12/2014		1,384,284	0	0	0	0	0	0	1,384,284	1,384,284	0	0	0
1401401	STERLING HEIGHTS	MI		12/30/2014		242, 173	0	0	0	0	0	0	242, 173	242, 173	0	0	0
1401501 1401601	BEVERLY HILLS	CATX		09/02/2014		426,696	0	0	0	0	0	0	426,696	426,696	0	0	0
1401601	OGDEN	UT	<b> </b>	10/01/2014		153,049	 n	0	0	n	0	0	153,049 669,789	153,049 669,789	0 n	0	0
1401801	MIDLOTHIAN	VA		10/20/2014		1,353,881	0	0	0	0	0	0	1,353,881	1,353,881	0	0	0
1401901	WASHINGTON	DC		05/22/2014		150, 104	0	0	0	0	0	0	150 , 104	150 , 104	0	0	0
14020011402301	CRANBURY	NJ. UT	·	05/08/2014		1,156,205	0	0	0	0	0	·0	1, 156, 205 200, 053	1, 156, 205 200, 053	0	0	0
1402401	LOUISVILLE	LKY		10/01/2014		219,544		0	0	0	0	n	219,544	219,544	0 0	0	n
1402901	MADISON	WI		10/10/2014		375,314	0	0	0	0	0	0	375,314	375,314	0	0	0
1403002	JOLIET	IL		05/29/2014		8,861,754	0	0	0	0	0	0	8,861,754	8,861,754	0	0	0
1403101	SEATTLESOUTH OGDEN	WAUT	ļ	07/31/2014		277,876	0 		0	0	0	}0	277,876 371,571	277,876 371,571	0	0	0
1403601	DENVER			10/21/2014		584,369	0	0	0	0	0		584,369		0	0	0
				IV/ E I/ EV IT				h0	h0	h0	h0	h0	,007,003	,007,000	0	0	U

					All Mortgage L	oans DISPO	OSED, Trans										
1	Locati		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				1
						Recorded			Current				Recorded				1
						Investment			Year's Other-		Total		Investment		Foreign		,
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	\/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
1403701	SPRINGDALE	AR		10/01/2014		2,452,678	0	0	0	0	0	0	2,452,678	2,452,678	0	0	0
1404001	LOUISVILLE	KY		10/01/2014		179,955	0	0	0	0	0	0	179,955	179,955	0	0	0
1404101	ST. PAUL	MN		11/26/2014		505,595	0	0	0	0	0	0	505,595	505,595	0	0	0
14044011404601	MACEDONIA	OH		04/06/2015	·	269,653	0	0	0	0	0	0	269,653 340,696	269,653	0	0	0
1405202	WILDER	КҮтх		02/24/2015		340,696 1,559,984	 0	0	0	0	0	0	1,559,984	340,696 1,559,984	 0	0	0
14053A1	DOWNERS GROVE	IL		03/05/2015		890,858	0	0	0	0	0	0		890,858	0	0	0
14053B1	DOWNERS GROVE	iL		03/05/2015		593,905	0	0	0	0	0	0	593, 905	593,905	0	0	0
1406102	AURORA	CO		01/28/2015		289,009	0	0	0	0	0	0	289,009	289,009	0	0	0
1406201	BELLEVUE	WA		02/17/2015		191,989	0	0	0	0	0	0	191,989	191,989	0	0	0
1406401 1406701	LOS ANGELES	KY		06/01/2015		275,782	0	0	0	0	ļ0	0	275,782	275,782	0	0	0 ,
1406701	LOS ANGELES			05/01/2015	}	161,508 261,809	0	0	0	0	·0	0	161,508 261,809	161,508 261,809	0	0	0
14068011407001	SHERMAN OAKS			05/01/2015	<u> </u>	261,809	ں۔۔۔۔۔۔۔ ۱۰	n	0 n	U	0	n	261,809		ں۔۔۔۔۔۔۔ ۱۰	n	n
1407101	LOS ANGELES	CA.		05/01/2015		181,696	0	0	0	0	0	0	181,696	181,696	0	0	0
1407201	LOS ANGELES	CA		05/01/2015		226, 111	0	0	0	0	0	0	226, 111	226, 111	0	0	0
1407301	AUSTIN	ТХ		01/27/2015	ļ	353,538	0	0	0	0	0	0	353,538	353,538	0	0	0
1407401	READING	PA		03/11/2015		526,569	0	0	0	0	0	0	526,569	526,569	0	0	0
1407501	WAUKESHA	WI		06/01/2015		651,685	0	0	0	0	0	0	651,685	651,685	0	0	0
15001011500201	SUNNYVALETUKWILA	CA		07/30/2015	·	241,379 554.810	0	0	0	0	0	0	241,379 554.810	241,379 554.810	0	0	0 '
1500301	PAPILLION	NE		11/12/2015		164,572		0	0	0	0	0	554,810	164,572		0	0
1500401	ERLANGER	KY		05/15/2015		421, 174	0	0	0	0	0	0	421, 174	421, 174	0	0	0
1500601	CHARLESTON	SC		07/16/2015		241, 172	0	0	0	0	0	0	241, 172	241, 172	0	0	0
15006A1	CHARLESTON	SC		09/12/2018		83,931	0	0	0	0	0	0	83,931	83,931	0	0	0
1500701	FERNANDINA BEACH	FL		07/16/2015		293,426	0	0	0	0	0	0	293, 426	293,426	0	0	0
1500901	SHERMAN OAKS	CA		09/01/2015		140,397	0	0	0	0	0	0	140,397	140,397	0	0	0 '
1501101	KEY WEST		···	08/31/2015		1,010,718 552,728	0	0	0	0	0	0	1,010,718 552,728	1,010,718 552,728	0	0	0
1501301	LAS VEGAS	NV		09/16/2015				0	0	0	0	0		436,754		0	0
1502201	TAMPA	FI		08/20/2015		268,976	 0	0	0	0	0	0	268,976	268,976	 0	0	0
1502701	CARROLLTON	TX		10/01/2015		230,272	0	0	0	0	0	0	230,272	230,272	0	0	0
1502801	EDINA	MN		08/31/2015		270 , 155	0	0	0	0	0	0	270 , 155	270 , 155	0	0	0
1503501	SAN RAFAEL	CA		09/30/2015		215,246	0	0	0	0	0	0	215,246	215, 246	0	0	0
1503601	DEL MAR	CA	·	11/18/2015		130,833	0	0	0	0	0	0	130,833	130,833	0	0	0
1503701 1503801	GREENVILLE	SC		08/03/2015 11/19/2015	·	189,070 278,273	0	0	0	0	·0	0	189,070 278,273	189,070 278,273	0	0	0
1504101	PORTLAND			12/04/2015	<u> </u>	233.716	ںں n	n	0	U	h	n	233,716	233.716	ںں n	0	n
1504201	PORTLAND	OR		12/04/2015		496.647	0	0	0	0	0	0	496,647	496.647	0	0	0
1504301	SAN MARCOS	CA		10/08/2015		1, 164, 834	0	0	0	0	0	0	1, 164, 834	1, 164, 834	0	0	0
1504501	ONTARIO	CA		12/16/2015	ļ	817,572	0	0	0	0	0	0	817,572	817,572	0	0	0
1504601	MADISON			10/01/2015	·	169,729	0	o	0	0	ļ0	o	169,729	169,729	0	ļ0	ļ0 '
1504801 1505401	EXTON	PA		02/08/2016	·	220,365	0	0	0	0	ļō	0	220,365	220,365	0	0	
1505401	RALEIGH	NCNO		10/15/2015 11/24/2015		516,617 231,879	0 n	0	0	0	0	0	516,617 231,879	516,617 231,879	0 n	0	n
1505701	CARLISLE	PA		12/23/2015	<u> </u>	306,704	ں۔۔۔۔۔۔۔ ۱	n	n	n	n	n	306,704	306,704	ں۔۔۔۔۔۔۔ ۱	n	n
1505901	ALTAMONTE SPRINGS	FL		03/01/2016		577,448	0	0	0	0	0	0	577,448	577,448	0	0	0
1506301	GRANDVIEW HEIGHTS	OH		05/18/2016		710,641	0	0	0	0	0	0	710,641	710,641	0	0	0
1506501	BROOK PARK	OH		06/30/2016	ļ	211,638	0	0	0	0	0	0	211,638	211,638	0	0	0 '
1600101	DALLAS	TX		03/09/2016	ļ	228 , 185	0	<u>0</u>	0	0	ļ0	<u>0</u>	228 , 185	228 , 185	0	0	ļ0 '
1600301 1600501	HOUSTON	NC		11/01/2016 07/28/2016		394, 194 546, 116	0	0	0	0	·0	0	394, 194 546, 116	394, 194 546, 116	0	0	0 '
1600601	ROYERSFORD	NC		08/19/2016			 n	n	0 n	0 n	0	n	546, 116		 n	n	n
1600701	ERLANGER	KY		08/01/2016	t	84,819	ں۔۔۔۔۔۔۔ ۱	0	n	n	n	n	84,819	84,819	ں۔۔۔۔۔۔۔ ۱	n	n
1600801	SEATTLE	WA		03/31/2016		908, 181	0	0	0	0	0	0		908, 181	0	0	0
1600901	NEWBURY PARK	CA.		04/01/2016		393,699	0	0	0	0	0	0	393,699	393,699	0	0	0
1601101	GARLAND	TX		08/12/2016		534,499	0	0	0	0	0	0	534,499	534,499	0	0	0
1601201	FONTANA	CA		05/04/2016	ļ	91,641	ō	ļ0	0	0	ļ0	ļ0	91,641	91,641	ō	0	ļ0 '
1601301 16013A1	ST. HELENA	CA		03/31/2016	·	78,019 10.104	0	ō	0	0	ļō	ō	78,019 10,104	78,019 10.104	0	0	
I 100 ION I	IOI. FELEIW																

				Showing	g All Mortgage Lo	ans DISPO	DSED, Trans	sferred or Re	paid During t	he Current Y	'ear						
1	Loca		4	5	6	7			e in Book Value	e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						nvestment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
1601801	BEAVERTON	OR		04/28/2016		130,974	0	0	0	0	0	0	130,974	130,974	0	0	0
1601901 1602101	CALABASAS	CA	·	10/03/2016 08/25/2016		252,328 909,197	0	0	0	0	0	0	252,328 909,197	252,328 909,197	0	0	0
16021A1	CHARLOTTE	NC NC		09/28/2018	·	498,951	٥٥				0	0	498,951	498,951	٥		
1602301	WESTERVILLE	OH.		09/01/2016	1	293,930	0	0	0	0	0	0	293,930	293,930	0	0	0
1602701	STATE COLLEGE	PA		10/31/2016		513,794	0	0	0	0	0	0	513,794	513,794	0	0	0
1603301	WASHINGTON	DC		06/13/2016		406,895	0	0	0	0	0	0	406,895	406,895	0	0	0
1604101	SANTA MARIA	CA		08/15/2016		683, 190	0	0	0	0	0	0	683, 190	683, 190	0	0	0
1604201 1604401	GREELEY			07/28/2016		1,670,986	0	0	0	0	0	0	1,670,986	1,670,986	0	0	0
1604401	SAN CARLOS	CA		09/28/2018	-	154, 354 36, 040	0 n	0	0	0	0	0	154,354 36,040	154,354 36,040	0 n	0	0
1604602	SAN DIEGO	CA		11/03/2016	·	969,604	ں۔۔۔۔۔۔۔ ۱	0	0	0	0	0	969,604	969,604	 0	0	0
1604801	MOUNTAIN VIEW	CA		09/28/2018		233,803	0	0	0	0	0	0	233,803	233,803	0	0	0
1605301	LONG BEACH	CA		09/28/2018		1, 126, 027	0	0	0	0	0	0	1, 126, 027	1, 126, 027	0	0	0
1605401	BURTONSVILLE	MD		09/28/2018		202,374	0	0	0	0	0	0	202,374	202,374	0	0	0
1605901	COLLEGE STATION	TX		09/28/2018		557,015	0	ļ0	ļ0	0	0	0	557,015	557,015	0	0	0
1606001	CHARLESTON	SCNJ		12/01/2016		163,898	0	0	0	0	0	0	163,898	163,898 384,623	0	0	0
1606401	NEW CASTLE			09/28/2018			 0	0	0	0	0	0	384,623		 n	0	0
1606601	EVANSTON	II		12/15/2016	-	117,585	0	0	0	0	0	0	117,585	117.585	0		0
1606802	LAS VEGAS	NV		08/01/2017		418,088	0	0	0	0	0	0	418,088	418,088	0	0	0
16068A1	LAS VEGAS	NV		09/28/2018		105,506	0	0	0	0	0	0	105,506	105,506	0	0	0
1700201	AUSTIN	TX		09/28/2018		346,691	0	0	0	0	0	0	346,691	346,691	0	0	0
1700501	ANN ARBOR	MI		05/30/2017	-	685,795	0	0	0	0	0	0	685,795	685,795	0	0	0
1701201	WHITE PLAINS	NY		05/25/2017		895, 292	0	0	0	0	0	0	895, 292	895,292	0	0	0
1701601 1702301	JOHNS CREEK	GA		10/02/2017		45,405 466,840	 0	0	0	0	0	0	45,405 466,840	45,405 466,840	 0	0	0
1702501	FRESNO	CA		06/01/2017	-	311.704	0	0	0	0	0	0	311.704	311.704		0	0
1702601	ATLANTA	GA		06/29/2017		208,580	0	0	0	0	0	0	208,580	208,580	0	0	0
1702701	MINNETONKA	MN		09/01/2017		271,913	0	0	0	0	0	0	271,913	271,913	0	0	0
1702801	EDINA	MN		06/30/2017		196,802	0	0	0	0	0	0	196,802	196,802	0	0	0
1703001	AGOURA HILLS	CA	·	08/04/2017		105,906	0	0	0	0	0	0	105,906	105,906	0	0	0
1703101 1703802	WAYNE	NJ		08/03/2017	-	354, 197	0	0	0	0	0	0	354, 197 3, 160, 117	354, 197 3, 160, 117	0	0	0
1704001	DECATUR	GA		07/20/2017	-	84,854	ں۔۔۔۔۔۔ ۱				0	0	84,854	84,854	 0	0	
1704201	SAN DIEGO	CA		08/03/2017		525,775	0	0	0	0	0	0	525,775	525,775	0	0	0
1704301	JACKSONVILLE	FL		07/05/2017		172,311	0	0	0	0	0	0	172,311	172,311	0	0	0
1704601	CONCORD	CA		08/07/2017	-	162,921	0	0	0	0	0	0	162,921	162,921	0	0	0
1704701 1704801	ST. LOUIS	MO		09/08/2017	-	93, 154	ō			ō	0	0	93, 154	93, 154 193, 070	0	0	0
1704901	ST. LOUIS	MO		09/08/2017 09/08/2017	-	193,070 124,206	0 n	0	0	0	0	0	193,070 124,206	193,070	0 n	0	0
1705201	SACRAMENTO	CA		09/08/2017	·	163,082	ں۔۔۔۔۔۔۔ ۱	n	n	n	n	n	163,082	163,082	 n	n	n
1705501	LOS ANGELES	CA		03/29/2018		71,855	0	0	0	0	0	0	71,855	71,855	0	0	0
1705901	MILL VALLEY	CA		09/28/2018		295,371	0	0	0	0	0	0	295,371	295,371	0	0	0
1706001	GILBERTS	!L		08/31/2017	·	431,039	0	0	0	0	0	0	431,039	431,039	0	0	0
1706201	SAN DIEGO	CA		09/06/2017		1, 172, 393	0			ļ0	0	ļ0	1,172,393	1, 172, 393	0	0	0
1706301 1706401	COLUMBUS	OH		09/28/201710/27/2017	-	106,521 1,705,745	0 ^	0	0	0	0	0	106,521 1,705,745	106,521 1,705,745	0 	0	0
1706802	SANFORD	FL		09/18/2017		1,703,743	o	0	0	0	0	0	40.684	40,684	0	0	0
1706901	LAKE WORTH	FL		12/18/2017		619, 114	0	0	0	0	0	0	619, 114	619, 114	0	0	0
1707001	LA VERNE	CA		10/27/2017		332,879	0	0	0	0	0	0	332,879	332,879	0	0	0
1707301	VANCOUVER	WA		11/03/2017		596,505	0	0	0	0	0	0	596,505	596,505	0	0	0
1707401	ELKRIDGE	MD		11/15/2017		274,808	0	0	0	0	0	0	274,808	274,808	0	0	0
1707501 1707702	MELVILLE	NY		01/24/2018		490,844 562,370	0	ļ0	ļ0	0	0	ļ0	490,844	490,844 562,370	0	ļ0	0
1707801	THOUSAND OAKS			09/28/2018	-		 n	n	n	0 n	0	0		286,083	 n	0 n	
1707901	NOVATO	CA.		11/16/2017		331, 199	0	0	0	0	0	0	331,199	331, 199	0	0	0
1708401	CHATTANOOGA	TN.		01/12/2018		132,081	0	0	0	0	0	0	132,081	132,081	0	0	0
1708502	BURBANK	CA		03/09/2018		552, 145	0	0	0	0	0	0	552 , 145	552, 145	0	0	0
1708601	MAI DEN	MΔ	1	02/05/2019	1	276 752	0	1 0		1 0	1 0	1 0	276 752	276 752	0		Λ.

				Showing	All Mortgage	Loans DISPO	OSED, Trans										
1	Location		4	5	6	7		3	e in Book Value	e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	Darkers	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
			Laan	Data	Dianagal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	Canaid	Gain	Gain	Gain
	0''	0	Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
1800101 1800401	DAVIS			04/30/2018		129,737 916,393	 0	0	0	0	0	0	129,737 916,393	129,737 916,393	0	0	0
18005A1	LAWRENCEVILLE	GA		03/29/2018		360,232	00	0	0	0	0	0	360,232	360,232	0	0	0
18005B1	LAWRENCEVILLE	GA		03/29/2018		400,000	0	0	0	0	0	0	400,000	400,000	0	0	0
18006A1	NEWNAN	GA		03/29/2018		400,758	0	0	0	0	0	0	400,758	400,758	0	0	0
18006B1	NEWNAN			03/29/2018		300,000	0	0	0	0	0	0	300,000	300,000	0	0	0
18007A1	ATLANTA			04/30/2018		834,771	ں۔۔۔۔۔۔۔ ۱	0	0	0	0	0	834,771	834,771 400,000	٥	0	0
1800901	WARRINGTON	PA		09/14/2018		788 , 174	00	0	0	0	0	0	788 , 174	788, 174	0	0	0
1801001	TUSCALOOSA	AL.		08/31/2018		2,022,465	0	0	0	0	0	0	2,022,465	2,022,465	0	0	0
18012A1	CHARLOTTE	NC		11/28/2018		413,250	0	0	0	0	0	0	413,250	413,250	0	0	0
1801301	ROY	UT		09/19/2018	-	171, 195	0	ļō	ļō	ļ0	0	0	171, 195	171, 195	0	0	0
1801501 1801701	AGOURA HILLS			10/15/2018		160,607 537,772	0 n	0	0	0	0	0	160,607	160,607	0 ^	0	0
18018A2	LANCASTER	PA		12/13/2018		1,355,829	0	0	0	0	0	0	1,355,829	1,355,829	0	0	0
18018B2	COATESVILLE	PA.		12/13/2018		188,892	0	0	0	0	0	0	188,892	188,892	0	0	0
18018C1	MECHANI CSBURG	PA		12/13/2018		154,495	0	0	0	0	0	0	154,495	154,495	0	0	0
1802301	RIVERSIDE	CA		09/28/2018		245, 167	0	0	0	0	0	0	245, 167	245, 167	0	0	0
1803101 1803202	BURLINGTON			11/19/2018		1,032,336 950,722	0	0	0	0	0	0	1,032,336 950,722	1,032,336 950,722	0	0	0
1803301	RENSSELAER	NY		11/14/2018		609,915	ں۔۔۔۔۔۔۔ ۱	0	0	0	0	0	609,915	609,915	00	0	0
1803401	SANTEE	CA		02/28/2019		175,503	0	0	0	0	0	0	175,503	175,503	0	0	0
1803801	CITRUS HEIGHTS	CA		04/01/2019		300,646	0	0	0	0	0	0	300,646	300,646	0	0	0
1804101	WYOMING	MI		04/11/2019		421,220	0	0	0	0	0	0	421,220	421,220	0	0	0
1804202	ALBANY	NY		04/04/2019		746,360	0	0	0	0	0	0	746,360	746,360	0	0	0
18J0101 18J0301	BENNINGTON	VT		10/01/2018		429,639 419,366	0	0	0	0	0	0	429,639 419,366	429,639 419,366	0	0	0
18J0401	ROXBURY TOWNSHIP	NJ		10/01/2018		1,516,947	00	0	0	0	0	0	1.516.947	1.516.947	00	0	0
18J0501	DOWNINGTOWN	PA.		10/01/2018		1,310,389	0	0	0	0	0	0	1,310,389	1,310,389	0	0	0
18J0601	BALTIMORE	MD		10/01/2018		192,350	0	0	0	0	0	0	192,350	192,350	0	0	0
18J0701	WILMINGTON	DE		10/01/2018		1,445,546	0	0	0	0	0	0	1,445,546	1,445,546	0	0	0
18J0801	LAS VEGAS	NV		10/01/2018		305,618	ں۔۔۔۔۔۔۔ ۱	0	0	0	0	0	305,618	305,618	0	0	0
18J1001	ELKTON	MD		10/01/2018		91,037	00	0	0	0	0	0	91,037	91,037	00	0	0
18J1101	PITTSFIELD	MA		10/01/2018		239,691	0	0	0	0	0	0	239,691	239,691	0	0	0
18J1301	FORT LAUDERDALE	FL		10/01/2018		308,758	0	0	0	0	0	0	308,758	308,758	0	0	0
18J1401	BELLEVILLE			10/01/2018		294, 188	0	0	0	0	0	0	294, 188	294, 188	0	0	0
18J1501	ROCKVILLE	MDMD.		10/01/2018		501,948 93,935	0 n	0	0	0	0	0	501,948 93,935	501,948 93,935	0 ^	0	0
18J1701	FALLS CHURCH	VAVA		10/01/2018		348,402	0	0	0	0	0	0	348,402	348,402	0	0	0
18J1901	EAST WINDSOR	NJ.		10/01/2018		607,841	0	0	0	0	0	0	607,841	607,841	0	0	0
18J2101	DECATUR	<u>_</u>		10/01/2018		601,745	0	0	0	0	0	0	601,745	601,745	0	0	0
18J2201	- FORT MYERS	FL		10/01/2018		271,723 211,592	0	ļō	ļō	0	0	0	271,723 211,592	271,723	0	0	0
18J2301	CATONSVILLE	MI		10/01/2018		211,592	0 n	0	0	0	0	0	211,592	211,592 390,115	 n	0	n
18J2601	- PHILADELPHIA	PA		10/01/2018		258,398	0	0	0	0	0	0	258 . 398	258,398	0	0	0
18J2701	GUILFORD	CT.		10/01/2018		118,724	0	0	0	0	0	0	118,724	118,724	0	0	0
18J2801	SCHAUMBURG			10/01/2018		187,709	0	0	0	0	0	0	187,709	187,709	0	0	0
18J29B1	BELMONT	MA		10/01/2018		522,260	0	ļō	ļō	ļ0	0	ļ0	522,260	522,260	0	ļ0	0
18J3001	FIFE			10/01/2018		448,251 807,719	 ^	0	0	0	0	0	448,251 807,719	448,251 807,719	0 	0	0
18J3301	ELGIN	IL		10/01/2018		144, 198	0	0	0	0	0	0	144, 198	144, 198	0	0	0
18J34A1	TOWSON	MD		10/01/2018		528,218	0	0	0	0	0	0	528,218	528,218	0	0	0
18J34B1	TOWSON	MD		10/01/2018	ļ	83,493	0	0	0	0	0	0	83,493	83,493	0	0	0
18J3501	NEW YORK	NYNY		10/01/2018		387,569	0	ļ0	ļ0	0	0	0	387,569	387,569	0	0	0
18J3601	CARLE PLACE	DC		10/01/2018		486,346 467,626	0	0	0	0	0	0	486,346 467,626	486,346 467,626	0	0	0
18J37B1	WASHINGTON	DC		10/01/2018			ں۔۔۔۔۔۔۔ ۱	n	n	n	n	n	467,626		 n	n	n
18J3801	CHARLESTON	SC		10/01/2018		499,092	0	0	0	0	0	0	499,092	499,092	0	0	0
18 13841	CHARLESTON	90		00/20/2010	1	1// /69	0	0	0	1	0	0	1// /60	144 469	0	0	0

				Showing	g All Mortgage L	oans DISPO	OSED, Trans	sferred or Re	paid During t	he Current Y	ear/						
1	Locatio		4	5	6	7			e in Book Value	e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		_Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
18J3901	CAPITOLA			10/01/2018		499,620	0	0	0	0	0	0	499,620	499,620	0	0	0
18J39A1	CAPITOLA			10/01/2020		12,041 1,244,357	0	0	0	0	0	0	12,041 1,244,357	12,041 1,244,357	0	0	0
18J4101	SAN DIEGO			10/01/2018			00 ۱				0				0		0
18J4201	WASHINGTON	DC.		10/01/2018		611,008	00	0	0	0	0	0	611,008	611,008	0	0	0
18J4301	ENCINO	CA		10/01/2018		181,410	0	0	0	0	0	0	181,410	181,410	0	0	0
18J4401	COLUMBIA	MD		10/01/2018		79,412	0	0	0	0	0	0	79,412	79,412	0	0	0
18J4702	LOS ANGELES	CA		10/01/2018		335,967	0	0	0	0	0	0	335,967	335,967	0	0	0
18J4801	RIVERSIDE			10/01/2018		717 , 128 229 , 533	0	ō	ō	0	} <u>0</u>	0	717, 128	717, 128	0	0	ō
18J4901 18J5201	FORT COLLINS			10/01/2018	-		 n	n	n	0 n	<sup>0</sup>	0	229,533 653,297	229,533 653,297	u	0 n	o
18J5301	DUARTE	CA		10/01/2018		286,907	0	0	0	0	0	0	286,907	286,907	0	0	0
18J5401	BAYSIDE	NY		10/01/2018		446,814	0	0	0	0	0	0	446,814	446,814	0	0	0
18J5501	BELL GARDENS	CA		10/01/2018		269,307	0	0	0	0	0	0	269,307	269,307	0	0	0
18J5701	NEWPORT BEACH			10/01/2018		140,958	0	0	0	0	0	0	140,958	140,958	0	0	0
1900601	JURUPA VALLEY	CACA		07/01/2019		142,285	0	0	0	0	0	0	142,285	142,285	0	0	0
1900701 1900802	FAIRFIELD			04/01/2019	-	233,545	ں۔۔۔۔۔۔۔ ۱	0	0	0	0	0	233,545	233,545 1,110,913	 0	0	
1901501	GREENSBORO	NC		07/25/2019		128.798	00	0	0	0	0	0	128.798	128.798	00	0	0
1901601	SANTA CRUZ	CA		10/01/2019		804,639	0	0	0	0	0	0	804,639	804,639	0	0	0
1901801	SAN DIEGO			07/31/2019		977, 454	0	0	0	0	0	0	977, 454	977, 454	0	0	0
1901901	DEL MAR			07/31/2019		436,363	0	0	0	0	0	0	436,363	436,363	0	0	0
1902201	. WEST WHITELAND TWNSP	PA		07/18/2019		517,340	0	0	0	0	0	0	517,340	517,340	0	0	0
1902601 1902701	RALEIGH			09/04/2019		359,409	0	0	0	0	0	0	359, 409 820, 301	359,409 820,301	0	0	
1902801	ASHLAND			12/23/2019		154,827	ں۔۔۔۔۔۔۔ ۱	0	0	0	0		154,827	154,827	0	0	
1903001	SAN ANTONIO	TX		10/30/2019		603,930	00	0	0	0	0	0		603,930	0	0	0
1903201	SANTA CLARA	CA		05/19/2020		501,851	0	0	0	0	0	0	501,851	501,851	0	0	0
1904501	SOUTH JORDAN	UT		01/30/2020		421,048	0	0	0	0	0	0	421,048	421,048	0	0	0
1905101	SALT LAKE CITY	UT		01/13/2020		1,661,119	0	0	0	0	0	0	1,661,119	1,661,119	0	0	0
1905201 1905501	ESCONDIDO	CACA		10/22/2020		10,824 283,545	0	0	0	0	0	0	10,824 283,545	10,824 283,545	0	0	0
1905701	GAINESVILLE	VA		03/02/2020		686,092	00 ۱			0	0			686.092	0		0
19058A2	EUSTIS	FL.		03/18/2020		686,655	0	0	0	0	0	0	686,655	686,655	0	0	0
19058B1	ALLENTOWN	PA.		03/18/2020		262,056	0	0	0	0	0	0	262,056	262,056	0	0	0
19058C1	STATE COLLEGE	PA		03/18/2020		113,834	0	0	0	0	0	0	113,834	113,834	0	0	0
1906002	GREER	SC		04/02/2020		725, 175	0	0	0	0	0	0	725, 175	725, 175	0	0	0
1906102 2000101	OMAHAFORT MITCHELL	NE		03/19/2020 05/11/2020	-	289,369 85,101	0	0	0	0	0	0	289, 369 85, 101	289,369 85,101	0	0	0
2000201	WESTFORD			03/11/2020		340,064	 0	0	0	0	0	0	340.064	340,064	 0	0	0
2000701	THOUSAND OAKS	CA		06/15/2020		67, 132	0	0	0	0	0	0	67, 132	67,132	0	0	
2000801	WILMINGTON	DE		10/09/2020		54,461	0	0	0	0	0	0	54,461	54,461	0	0	0
2001101	. IRVINE			10/08/2020	-	40,326	0	0	0	0	0	0	40,326	40,326	0	0	0
20AB102 9710801	LANCASTER		·- <del> </del>	03/10/2020 04/29/1998	-	1,855,921 961,946	0	0	0	0	J0	0	1,855,921 961,946	1,855,921 961,946	0	0	
2011023	WEST GROVE	VA		04/29/1998	-		ں۔۔۔۔۔۔۔ م	0	0	U	ļ0	0		961,946	u ^	U	<sup>0</sup>
2012103	ST. PETERSBURG	FL		03/18/2013		652,604	0	0	0	0	0	0	652,604	652,604	0	0	0
2012120	WALNUT CREEK			06/06/2013		285, 134	0	0	0	0	0	0	285, 134	285, 134	0	0	0
2013013	CARMEL	IN		09/16/2013	-	467,902	0	0	0	0	0	0	467,902	467,902	0	0	0
2013041	CHARLOTTE	NC		09/25/2013	-	1,223,828	0	<u>0</u>	<u>0</u>	0	ļ0	0	1,223,828	1,223,828	ō	0	0
2013081	GREENFIELD	IN		04/24/2019	-	1,098,292 1,691,009	0	0	0	0	·0	0	1,098,292 1,691,009	1,098,292 1,691,009	0	0	0
2013083	COLUMBUS			06/19/2014	-	1,691,009	ں۔۔۔۔۔۔ ۱	n	n	0 n	n	n	1,275,262	1,275,262	 n	0 n	n
2013086	MEMPHIS	TN		08/08/2016		2, 135, 911	0	0	0	0	0	0	2, 135, 911	2,135,911	0	0	0
2013087	MONEE	IL		05/10/2017		2,226,279	0	0	0	0	0	0	2,226,279	2,226,279	0	0	0
2014001	VENTURA			03/31/2014		914,371	0	0	0	0	0	0	914,371	914,371	0	0	0
2014033	ALEXANDRIA	VA	·	12/03/2014		582,888	0	0	0	0	0	0	582,888	582,888	0	0	0
2014039	BURBANK			07/30/2014	<del> </del>	1, 100, 706	0	ļ0	ļ0	ļ0	·0	ļ0		1, 100, 706	0	ļ0	}0
2014048	AUSTIN			04/01/2015	-		0 ۱	0		J0	J0	0	1 /87 68/	1 /187 68/	 0	0	l0

				Showing All Mortgag		OSED, Trans						T			T	<b>.</b>
1	Location		4	5 6	7 Book Value/				e/Recorded Inv		10	14 Dools Value/	15	16	17	18
	2	3			Recorded	8	9	10	11	12	13	Book Value/ Recorded				
					Investment			Current Year's Other-		Total		Investment		Foreign		
					Excluding	Unrealized	Current				Total Faraina	Excluding		Exchange	Realized	Total
					Accrued	Valuation	Current Year's	Than- Temporary	Capitalized Deferred	Change	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan D	ate Disposal	Interest			Impairment	Interest and	in Dook Volue		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State		uired Disposar	Prior Year	Increase (Decrease)	(Amortization) /Accretion	Recognized		Book Value	Book Value	Disposal	eration	Disposal	Disposal	Disposal
2014069	ELKTON	FL		/2015	2,434,661	(Decrease)	Accretion	necognized	Other	(0+9-10+11)	DOOK Value	2,434,661	2,434,661	ρισροσαι	ρισροσαι	Disposai
2015010	NEWARK	NJ		/2015	583,974	0	0	0	0	0	0	583,974		00	0	0
2015011	STAFFORD	TX		/2015	318,088	0	0	0	0	0	0	318,088		0	0	0
2015031	CHASKA	MN		/2015	2,461,804	0	0	0	0	0	0	2,461,804		0	0	0
2015034	WILSONVILLE	OR		/2015	409,379	0	0	0	0	0	0	409,379		0	0	0
2015056 2015070	NEWARK LORTON	DEVA		/2015 /2016	338,838	0	0	0	0	0	0	338,838 972,217	338,838 972,217	0	0	0
2016022	NEW ALBANY	VA		/2016	479.694	0	0	0	0	0	0	479.694	479,694	 0	0	0
2016028	FRANKLIN	WI		/2016	862,681	0	0	0	0	0	0			0	0	c
2016032	WASHINGTON	DC		/2016	350,705	0	0	0	0	0	0	350,705	350,705	0	0	0
2016043	IRVINE	CA	09/2	/2016	698,961	0	0	0	0	0	00	698,961	698,961	0	0	0
2016047	GREELEY	00		/2016	1,115,384	0	0	0	0	0	0	1,115,384		0	0	0
2016050 2016056	YUKONALBUQUERQUE	OKNM		/2016 /2016	1,473,528 608,898	0	0	0	0	0	0	1,473,528 608,898	1,473,528 608,898	0	0	ļ0
2016071	SAN RAMON	NM		/2016/2017	933,875	0 n	0	0	n	0	,			u	0	0 r
2016075	CHANDLER	AZ		/2017	764,973	0	0	0	0	0	0	764,973		0	0	0
2016077	GILBERT	AZ	02/1	/2017	623,490	0	0	0	0	0	0	623,490	623,490	0	0	0
2016078	GILBERT	AZ		/2017	426,912	0	0	0	0	0	00	426,912		0	0	0
2017039	MOORESTOWN	NJ		/2017	552, 111	0	0	0	0	0	0	552, 111	552, 111	0	0	0
2017057	ALEXANDRIA	VAVA.		/2017	1,591,804	0	0	0	0	0	0	1,591,804		0	0	0
2017061	LOS ANGELES	VA		/2018 /2017	727,080	0	0	0	0	0		727,080 529,148		 0	0	0
2017080	SAN FRANCISCO	CA.		/2018	473,702	0	0	0	0	0	0	473,702		0	0	0
2017087	LAGUNA NIGUEL	CA		/2018	665,697	0	0	0	0	0	0	665,697	665,697	0	0	0
2018021	AUSTIN	TX		/2018	197,217	0	0	0	0	0	00	197,217	197,217	0	0	0
2018025	. CRANBURY TOWNSHIP	NJ		/2019	911,510	0	0	0	0	0	00	911,510		0	0	0
20180262018039	CRANBURY	NJ	03/1	/2019 /2019		0	0	0	0	0	0	808,321 756,060	808,321 756,060	0	0	0
2019037	HERNDON	VA		/2019	315.990	0	0	0	0	0				 n	0	0
2019045	PASADENA	CA		/2019	703, 111	0	0	0	0	0	0	703,111		0	0	
7200080	TELLURIDE	CO	04/2	/2014	136,740	0	0	0	0	0	0	136,740	136,740	0	0	0
7200310	HENDERSON	NV		/2019	279,734	0	0	0	0	0	00	279,734		0	0	0
7200349	MCDONOUGH	GA		/2019	94,654	0	0	0	0	0	0	94,654		0	0	0
7200354 7200420	FifePARIS			/2020 /2020	543,497	0	0	0	0	0		543,497 .563,487		0	0	0
100044357	Brownstown	MI		/2020	005,467	0	0	0	0	0	0	478		0	0	0
100044360	Springfield	OH.		/2020	0	0	0	0	0	0	0	189		0	0	0
100044362	Miami	FL	11/1	/2020	0	0	0	0	0	0	00	197	197	0	0	0
100044363	Magna	UT	11/1	/2020	0	0	0	0	0	0	·0	459		ō	0	0
100044369	Cincinnati	OH		/2020 /2020	0	0	0	0	0	0	0	229 201		0	0	ļ0
100044373	Dallas	TX		/2020	l	n	n	n	0	0	,			ںں n	n	r
100044374	Mount Pleasant	SC.		/2020	0	0	0	0	0	0	0	412		0	0	0
100044375	Akron	OH.	11/1	/2020	0	0	0	0	0	0	00	643		0	0	0
100044376	Marysville	WA		/2020	0	0	0	0	0	0	·0	602		0	0	0
100044378	Richmond	VATX.		/2020 /2020	0	0	0	0	·0	0	0	186		0	0	ļ0
100044380	Highland Lakes	NJ		/2020/2020	0	n	n	n	n	0	,			 n	n	0 r
100044384	Jersey City	NJ.		/2020	0	0	0	0	0	0	0	505		0	0	0
100044386	North Las Vegas	NV	11/1	/2020	0	0	0	0	0	0	0	1,000	1,000	0	0	0
100044388	Yuba City	CA	11/1	/2020	0	0	0	0	0	0	00	171		0	0	0
100044391	New City	NY WΔ		/2020	0	0	0	0	J0	0	0	407		0	0	0
100044392	Kent	MI		/2020 /2020	0	0	0	0	·0	0	0	285 297		00	0	0
100044394	Coral Springs	FL		/2020	o	n	n	n	0	0	,	248		 n	n	r
100044399	Marietta	GA.		/2020	0	0	0	0	0	0	0	506		0	0	0
100044403	Norcross	GA.	11/1	/2020	0	0	0	0	0	0	0	284	284	0	0	0
100044406	South San Francisco	CA		/2020	0	0	0	0	0	0	0	1,481		0	0	0
100044412	Reseda	CA		/2020	0	0	0	0	0	0	·0	845		0	0	0
100044413	Covington	GA	11/1	/2020	0	0	0	0	0	0	00	153	153	0	0	0

						Loans DISPO	DSED, Trans										
1	Location		4	5	6	7				e/Recorded Inv		1	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T-4-1		Recorded		Faraina		
						Investment			Year's Other-		Total	T	Investment		Foreign	Realized	Total
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange Gain	Gain	Gain
			Loan	Date	Dianagal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	Consid-			
Loan Number	City	State		Acquired	Disposal Date	Interest Prior Year	Increase (Decrease)	(Amortization) /Accretion		Interest and Other	Book Value		Interest on Disposal	eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
100044414	Petersburg	State	туре	11/19/2020	Date	FIIOI Teal	(Decrease)	Accretion	Recognized	Other	(8+9-10+11)	Book Value	183		Disposai	Disposai	Disposai
100044419	New Orleans	LA.		11/19/2020		0		0	0	0	0	0	333		0	0	
100044422	Fayetteville	GA.		11/19/2020		0	0	0	0	0	0	0	130	130	0	0	(
100044423	San Francisco	CA		11/19/2020		0	0	0	0	0	0	0	878		0	0	
100044424	Jacksonville	FL		11/19/2020		0	0	0	0	0	0	0	210		0	0	0
100044425	Chula Vista	CA		11/19/2020		0	0	0	0	0	0	0	507	507	0	0	0
100044428	Sahuarita Des Moines	AZ		11/19/2020 11/19/2020		0	0	0	0	0	0	0	105	105	0	0	0
100044429	Odenton	MD		11/19/2020		0	 0	0	0	0	0	0	490		0 n	0	
100044434	Miami	FL.		11/19/2020		0	0	0	0	0	0	0	170		0	0	(
100044435	Covina	CA		11/19/2020		0	0	0	0	0	0	0	916	916	0	0	
100044436	West Grove	PA		11/19/2020		0	0	0	0	0	0	0	203		0	0	c
100044437	WATSONVILLE	CA		11/19/2020		0	0	0	0	ļ0	ļ0	ļ0	1,021	1,021	0	0	c
100044438	Bryan	TX		11/19/2020 11/19/2020		0	0	0	0	0	0	} <u>0</u>	235	235 402	0	0	0
100044444	Oxnard Ocoee			11/19/2020		u	 n	U	0	n	n	h0			U	U	· · · · · · · · · · · · · · · · · · ·
100044451	Los Angeles	CA		11/19/2020		0	 0	0	0	0	0	0	9.063		0	0	(
100044453	Chicago	ĬĹ		11/19/2020		0	0	0	0	0	0	0	143	143	0	0	
100044457	Lynn	MA		11/19/2020		0	0	0	0	0	0	0	607	607	0	0	
100044459	Orlando	FL		_11/19/2020		0	0	0	0	0	0	0	164	164	0	0	0
100044462	Or lando	FL		11/19/2020		0	0	ļ0	0	ļ0	ļ0	ļō	134	134		0	ļ0
100044463	Staten Island	NYTX		11/19/2020 11/19/2020		0	0	0	0	0	0	0	1, 395 430		0	0	0
100044470	Oakland	NJ		.11/19/2020		0	 0	0	0	0	0	0	347		0 0	0	
100044471	Fort Payne	AL		.11/19/2020		0	0	0	0	0	0	0	380	380	0	0	(
100044473	Saint Louis	MO		11/19/2020		0	0	0	0	0	0	0	155	155	0	0	
100044476	Simi Valley			11/19/2020		0	0	0	0	0	0	0	684		0	0	0
100044477	Long Beach	CA		11/19/2020		0	0	0	0	0	0	0	392		0	0	0
100044478	South Setauket	NYCA.		11/19/2020 11/19/2020		0	0	0	0	0	0	0	476 293		0	0	0
100044480	San Antonio	TX		.11/19/2020		0	0	0	0	0	0	0	180		0	0	(
100044487	Cypress	TX		11/19/2020		0	0	0	0	0	0	0	412		0	0	
100044489	Pasadena	CA		11/19/2020		0	0	0	0	0	0	0	666	666	0	0	
100044492	Los Angeles	CA		11/19/2020		0	0	0	0	0	0	0	444		0	0	0
100044494	Saint Albans	NY		11/19/2020 11/19/2020		0	0	0	0	0	0	0	1,204 751		0	0	0
100044497	Blue Springs			11/19/2020		0	 0	0	0	0	0	0	330	751 330	0 0	0	
100044499	- Fort Worth	TX		11/19/2020		0	0	0	0	0	0	0	443		0	0	
100044500	Eden Prairie	MN		11/19/2020		0	0	0	0	0	0	0	238	238	0	0	
100044502	Jacksonville	AR		11/19/2020		0	0	0	0	0	0	0	76		0	0	c
100044505	Fort Worth	TX		.11/19/2020		0	0	0	0	ļ0	ļ0	ļ0	86	86	0	0	c
100044506	San Diego	CAFL		11/19/2020 11/19/2020		0	0	0	0	ļ0	ļ0	ļ0	458 498	458 498	0	0	0
100044509	FREMONT	CA		11/19/2020		0	 0	0	0	0	0	0	1,416		o	0	r
100044510	Santa Rosa	CA		.11/19/2020		0	0	0	0	0	0	0	842	842	0	0	
100044516	Shoal Creek	AL		11/19/2020		0	0	0	0	0	0	0	342	342	0	0	
100044518	SAN DIEGO			11/19/2020		0	0	0	0	0	0	0	344		0	0	0
100044519 100044524	Garden GroveSAN FRANCISCO	CA CA		11/19/2020		0	0	0	0	0	0	ļ0	963 887	963 887	0	0	ļ0
100044524	SOUTH SAN FRANCISCO	CA		11/19/2020 11/19/2020		0	0 n	0	0	ļ <sup>0</sup>	ļ <sup>0</sup>	<sup>0</sup>	2,314		0	0	ļ <sup>0</sup>
100044529	MOORESTOWN	NJ		11/19/2020		0	0	0	0	0	0	0	1,081	1,081	o	n	
100044530	PICO RIVERA	CA		11/19/2020		0	0	0	0	0	0	0	369	369	0	0	
100044535	NORTH HOLLYWOOD	CA		.11/19/2020		0	0	0	0	0	0	0	450	450	0	0	
100044536	San Jose	CA		11/19/2020		0	0	0	0	ļ0	ļ0	0	452		0	0	c
100044539	San Jose	CA		11/19/2020		0	0	0	0	J0	J0	ļ0	616		0	0	ļ°
100044541 100044542	Carlsbad SOUTH SAN FRANCISCO	CA.		11/19/2020 11/19/2020		0	0	0	0	L0	L0	h0	1, 454 1, 704		0	0	0
100044547	BRADENTON			11/19/2020		0	 n	n	n	n	n	h	1,704	1, 704	n	n	· · · · · · · · · · · · · · · · · · ·
100044549	Buffalo	NY		11/19/2020		0	0	0	0	0	0	0		67	0	0	
100044551	SAN LEANDRO	CA		.11/19/2020		0	0	0	0	0	0	0	451		0	0	

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

						Loans DISPO	OSED, Trans						1			1	
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
100044555	CARSON	CA		11/19/2020		0	0	0	0	0	0	0	424	424	0	0	0
100044557	UPPER MARLBORO	MD		11/19/2020		0	0		0	0	0	0	340		0	0	0
100044559	SAN FRANCISCO	CA		11/19/2020			0			0	0	0	852 1,257		0	0	0
100044564	HACIENDA HEIGHTS			11/19/2020			0 0		0	0	0	0	502		 0	0	o
100044567	Seattle	WA.		11/19/2020		0	0	0	0	0	0	0	260		0	0	0
100044569	Pompano Beach	FL		11/19/2020		0	0		0	0	0	0	116		0	0	0
100044570	Levittown	PA		11/19/2020		0	0	c	0	00	0	00	112		0	0	0
100044571	Elk Grove	CA		11/19/2020		0	0	0	0	00	0	00	245		0	0	0
100044573	PITTSBURG	CA		11/19/2020		0	0	0	0	0	0	0	357		0	0	0
100044574 100044577	Borough Of Fair Lawn	NJNA		11/19/2020 11/19/2020		0	0 n	L	0	0	0	0	258 453		0 n	0	0
100044578	BROOKLYN	NY		11/19/2020		n	n	n	n	n	n	n	653		ںں n	n	r
100044580	LATHROP			11/19/2020			0		0	0	0	0	199		0	0	0
100044581	Wakefield	MA		11/19/2020		0	0	L0	0	0	0	0	212	212	0	0	0
100044584	Antioch	TN		11/19/2020		0	0	0	0	00	0	00	499		0	0	0
100044586	SAN JOSE	CA		11/19/2020		0	0	L	ļ0	·0	0	·0	911		0	0	ļ0
100044587 100044588	Norristown	PA		11/19/2020		0	0	0	0	0	0	0	203 535		0	0	0
100044589	Salinas	N I		11/19/2020			0				0				 0	0	0
100044593	Poland	IN		11/19/2020		0	0	0	0	0	0	0	244		0	0	
100044598	Chouteau	OK		11/19/2020			0	C	0	0	0	0	181		0	0	0
100044600	Ontario	CA		11/19/2020		0	0		0	00	0	00	675		0	0	0
100044602	Carson	CA		11/19/2020		0	0	0	0	00	0	00	453		0	0	0
100044605	Los Angeles			11/19/2020		0	0	L	0	0	0	0	360		0	0	0
100044606	UNION CITY	CACA		11/19/2020		0	0		0	0	0	0	1, 163 913		0	0	0
100044609	San Marcos	CA		11/19/2020		0	0			0	0	0			 0	0	
100044614	Baltimore	MD.		11/19/2020		0	0	0	0	0	0	0	91		0	0	
100044616	Alameda	CA		11/19/2020		0	0	0	0	0	0	0	1,454		0	0	0
100044617	Diamond Bar			11/19/2020		0	0	0	0	0	0	0	487		0	0	0
100044618	Blaine	MN		11/19/2020		0	0	0	0	00	0	00	550		0	0	0
100044622 100044624	Los Banos	CACA		11/19/2020		0	0		0	0	0	0	435 321		0	0	0
100044626	Mission Viejo			11/19/2020						0	0	0	524		 0	0	
100044629	Pacoima	CA.		11/19/2020		0	0	0	0	0	0	0	348		0	0	
100044632	High Point	.NC		11/19/2020		0	0	0	0	0	0	0	249		0	0	0
100044634	Coburn	PA		11/19/2020		0	0	C	0	00	0	00	535		0	0	0
100044635	West Babylon	NY		11/19/2020		0	0		0	.   <u>0</u>	0	.   <u>0</u>	404		0	0	0
100044636 100044643	CoronaSan Diego			11/19/2020 11/19/2020		0	0 n		0	0	0	0	269 618		0 n	0	0
100044645	Cottonwood			11/19/2020		n	n	n	n	n	0	n	397		 n	n	r
100044646	Circle Pines			11/19/2020			0		0	0	0	0	638		0	0	
100044647	Santa Maria	CA		11/19/2020		0	0	L0	0	0	0	0	281	281	0	0	0
100044650	San Jose	CA		11/19/2020		0	0	0	0	0	0	0	1,237	1,237	0	0	0
100044651	Rialto	CA		11/19/2020		0	0	ļū	ļ0	[ <del> </del> 0	0	[ <del> </del> 0	457		0	0	ļ0
100044652 100044656	Bend Glendale	OR		11/19/2020		0	0	L	0	0	0	0	207		0 n	0	0
100044658	Chandler	AZ		11/19/2020		0	0			0	0	0	659		0	0	
100044664	Oklahoma City	OK		11/19/2020			0		0	0	0	0	95	95	0	0	
100044668	Woodbridge	VA		11/19/2020		0	0	0	0	0	0	0	661	661	0	0	0
100044669	Columbus	OH		11/19/2020		0	0	0	0	0	0	0	78		0	0	0
100044670	Saddle Brook	NJ		11/19/2020		0	0	C	0	0	0	0	114		0	0	0
100044672 100044673	MetuchenLas Vegas	NJNV		11/19/2020		0	0	ļ	ļ0	<u> </u>	0	<u> </u>	217		0	ļ0	ļ0,
100044676	Prospect Heights	Jvv		11/19/2020		n	0 n		n	n	0 n	n	499		 n	n	r
100044677	Lanoka Harbor	NJ.		11/19/2020			0	0	0	0	0	0	143		0	0	
100044681	Randolph T/O Randolph	NJ.		11/19/2020		0	0	C	0	0	0	0	325		0	0	0
100044682	Miami	FL		11/19/2020		0	0	C	0	00	0	00	218	218	0	0	0
100044683	Lakeland	FL		11/19/2020		0	0	0	0	00	0	00	737	737	0	0	0

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

	T		1		All Mortgage Loans D	SPOSED, Tran							1		T	
1	Location		4	5	6 7			je in Book Valu				14	15	16	17	18
	2	3			Book Va		9	10	11	12	13	Book Value/				
					Record	-		Current				Recorded				
					Investm		_	Year's Other-		Total		Investment		Foreign		<b>-</b>
					Excludi		Current	Than-	Capitalized		Total Foreign			Exchange	Realized	Total
				_	Accrue		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interes		(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Ye	ar (Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
100044688	Green Cove Springs	FL		11/19/2020		0	0	00		00	0	338	33		00	)
100044689	Orrville	OH		11/19/2020		0	0	0		0  0	L0	191	19	1	)  0	ر
100044690	Hampshire	ILFL		11/19/2020		0	n	0		0  0		192 195			٠٠	,
100044694	West Orange			11/19/2020		0	n	)0	'	0		160			0	n
100044695	Elmhurst	IL.		11/19/2020		0	ŏ [	0		00	C	973			) [o	o
100044697	Cathedral City	CA		11/19/2020		0	0	00		00	0	1,015	1,01	5(	0	J
100044699	Altadena	CA		11/19/2020		0	0	00		00	0	799			00	/ر
100044705	Chandler	AZ		11/19/2020		0	0	0		0  0	ļQ	107	10	7	)	رر
100044709	Oak Park	IL		11/19/2020 11/19/2020			n	0		0	L0	)6 171	17	b(		,
100044711	Sun City	CA		11/19/2020		0	Ď	)		0	,	464			,	ó
100044713	Dighton	MA	[	11/19/2020		0	0	) [0		0		1,056			) [	o [`
100044723	Munha I I	PA		11/19/2020		0	0	0		00	0	21	2	1	)	J
100044724	Brookhaven	PA		11/19/2020		0	0	00		00	C	106			)	)
100044727	Central Point	OR		11/19/2020		0	0	0		0  0	LC	125			)	رر
100044730 100044735	Saint Louis	MO	<u> </u>	11/19/2020		0	n	0	<del> </del>	U0	¦	48	4		0	,
100044738	Durham	NC:		11/19/2020		0	n	0		0		114			,	΄ l
100044739	Apopka	FL		11/19/2020		0	0	0		0	0	275			j [	0
100044741	New Rochelle	NY		11/19/2020		0	0	0		00	LC	185	18	5	)	J
100044743	Roselle	NJ		11/19/2020		0	0	0		00	C	127	12	7	)	)
100044744	Los Angeles	CA		11/19/2020		0	0	0		00	0	651			)  0	)·
100044745	Hemet	CA		11/19/2020		0	0	0		0  0	ļ0	240			0	,
100044747	Hopewell Junction	NYNYNY		11/19/2020		0	n	)  0		00		234			)	)
100044740	Rancho Cucamonga	CA		11/19/2020		0	0	0		0	0	566			0	0
100044757	Homestead	FL		11/19/2020		0	ō [	0		00		210			0	J
100044758	Stone Mountain	GA		11/19/2020		0	0	00		00	c	93			)  a	/ر
100044759	Citrus Springs	FL		11/19/2020		0	0	00		00	L	40			)  0	)  ·
100044760 100044761	Santa Maria	CA		11/19/2020 11/19/2020		0	0	)  0		0  0		382				,
100044762	Laurel	FL		11/19/2020		<sup>0</sup>	n	)  0 n		00		307			,	,
100044766	Cape Coral	FL		11/19/2020		0	0	0		0	0	214			0	0
100044767	Los Angeles	CA		11/19/2020		0	0	00		00	0	416			0	J
100044769	South Lake Tahoe	CA		11/19/2020		0	0	00		00	0	612			0	) <i>(</i>
100044773	East Alton	IL	<b>}</b>	11/19/2020		0	D	0	·	0  0	¦c	151			,	,
100044775	Huntsville	AL		11/19/2020		0	n	0	<del> </del>	0	<sup>0</sup>	84			,	,   <sup>(</sup>
100044779	Pasadena	MD		11/19/2020		0	ŏ	)		0 1 0	0	175			,	o
100044780	Lawrenceville	VA		11/19/2020		0	0 [	0		0 [	c	64	6	4(	) [	ນ [
100044781	Riverdale	MD		11/19/2020		0	0	00		00	L	298			)  C	)
100044786	Carteret	NJ		11/19/2020		0	0	0		0  0	L0	261			]	را
100044787	Deptford	NJ		11/19/2020 11/19/2020			n	٥0		u  0	¦0	)155 91			, } <sup>0</sup>	,
100044788	Venice	FI	<u> </u>	11/19/2020			ñ	,		0	,	118			, ,	΄
100044791	Irvington	NJ		11/19/2020		0	0 [	0		ō [ 0		125			) [	o [
100044797	Belleville	NJ		11/19/2020		0	0	00		00	0	83	8	3	0	J
100044798	Matteson	IL	ļļ	11/19/2020		0	0	00		00		112			)  0	)
100044802	Philadelphia	PA	<b> </b>	11/19/2020		0	0	0		00	ļ0	298			)	,
100044804 100044805	Highland Beach	FLAI		11/19/2020		0	n	٥٥	<del> </del>	0	¦	227			, }0	, }
100044806	Topeka	KS.		11/19/2020		0	n	)		0		164			,	ó
100044809	Columbia	MO		11/19/2020		0	0 [	0		ō [o		261			) [0	o [
100044811	Carmel	NY		11/19/2020		0	0	0		00	0	403	40	3	)	J
100044813	Ball Ground	GA		11/19/2020		0	0	00		00	C	401			)	)  /
100044814	North Highlands	CA	-	11/19/2020		0	0	0		0  0	ļ0	205			)	,
100044818	Delaware	OHTX	<del> </del>	11/19/2020		0	U	0	<u> </u>	۰0		349			, }ō	,
100044819	CADILLAC	MI		11/19/2020		0	n	٥٠		0		813			, ,	ń
100044020	UNDILLAU			11/13/2020		V	v	, <sub> </sub> 0		υ <u> </u>	ļu	813	J81	υ <sub> </sub>	, h	✓  '

				Showing All Mortga		OSED, Trans						T	1		T	
1	Location		4	5 6	7 Pagk Value/				e/Recorded Inv		40	14	15	16	17	18
	2	3			Book Value/	8	9	10	11	12	13	Book Value/				
					Recorded Investment			Current Year's Other-		Total		Recorded Investment		Foreign		
					Excluding	Unrealized	Current				Total Faraign	Excluding		Exchange	Realized	Total
					Accrued	Valuation	Current Year's	Than- Temporary	Capitalized Deferred	Change	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan D	ate Disposa			(Amortization		Interest and	in Pook Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State		uired Disposa	Prior Year	Increase (Decrease)	/Accretion	Recognized		Book Value	Book Value	Disposal	eration	Disposal	Disposal	Disposal
100044828	Las Vegas	NV		9/2020	1 HOI TEAI	(Decrease)	Accretion	necognized	Other	(0+9-10+11)	DOOK Value	121		ρισμοσαι	ρισροσαι	Disposai
100044831	Corona	CA.		9/2020	0	0	0	0	0	0	0	500	500	00	0	(
100044832	Kenosha	WI		9/2020	0	0	0	0	0	0	0	196	196	0	0	
100044833	Daphne	AL	11/1	9/2020	0	0	00	0	00	0	0	138	138	0	0	
100044834	Novi	MI		9/2020	0	0	00	0	00	0	0	385		0	0	0
100044835	Fort Lauderdale	FL		9/2020	0	0	0	0	0	0	0	332		0	0	0
100044836	Kansas City	MOMN		9/2020 9/2020	0	0	0	0		0	0	109 1.280		0	0	0
100044840	Blaine	WA		9/2020	0	0	0		)  0	0	0	1,280		 	0	0
100044845	Miami	FL	11/1	9/2020	O	0	) [0	0	) [0	0	0	225		0	n	· · · · · · · · · · · · · · · · · · ·
100044846	Medford	OR	11/1	9/2020	0	0	0 [0	0	0	0	0	227	227	0	0	
100044850	Leeds	AL		9/2020	0	0	0	0	00	0	0	553		0	0	
100044853	Oneonta	AL	11/1	9/2020	0	0	0	0	0	0	0	432		0	0	0
100044854	Hayward	CA		9/2020	0	0	0	0	0	0	ļ0	254	254	0	0	0
100044855 100044859	Middlesex			9/2020 9/2020	0 n	0		10	,	0	0	386 94	386 94	0 n	0	
100044860	Brooklyn	NY		9/2020	o	n	,o	n	, )	n	n	386		ںں n	n	r
100044862	Saratoga Springs	NY		9/2020	0	0	0	0	0	0	0	200		0	0	(
100044864	Easton	PA	11/1	9/2020	0	0	0	0	00	0	0	154	154	0	0	
100044865	Lithonia	GA		9/2020	0	0	00	0	00	0	0	456		0	0	
100044869	Lodi	WI		9/2020	0	0	00	0	00	0	0	181	181	0	0	0
100044871	Staten Island	NY		9/2020	0	0	0	0	0	0	0	251	251	0	0	0
100044873 100044876	Foley	AL		9/2020 9/2020	0	0	0			0	0	175 195		 0	0	
100044878	Shelton	CT		9/2020	0	0	0	0	)	0	0	407	407	٥٥	0	
100044879	Clovis	CA.		9/2020	0	0	0	0	0	0	0	219		0	0	(
100044882	Pico Rivera	CA	11/1	9/2020	0	0	00	0	00	0	0	286	286	0	0	0
100044886	Park Row	TX		9/2020	0	0	00	0	00	0	0	345		0	0	0
100044893	Olathe	KS		9/2020	0	0	0	ļ0	0	0	0	146		0	0	0
100044894	JupiterHixson	.L		9/2020 9/2020	0	0	0	0	)  0	0	0	137	137 93	0	0	0
100044897	Dayton	OH.	11/1	9/2020	0	0	0	0	)	0	0	1,677	1,677	00	0	
100044904	Altadena Area	CA.		9/2020	0	0	0	0	0	0	0	433		0	0	(
100044909	Tampa	FL	11/1	9/2020	0	0	0	0	00	0	0	140		0	0	0
100044910	Antioch	IL		9/2020	0	0	00	0	00	0	0	705		0	0	0
100044911	Gloucester City	NJ		9/2020	0	0	0	0	0	0	0	361	361	0	0	0
100044912	Desoto	TXTX_		9/2020 9/2020	0	0	`   <sup>0</sup>	·0	0	0	·0	142 847	142 847	0	0	ļ <sup>0</sup>
100044914	LAUDERHILL	FI		9/2020	0 n	n	,	n	,0	0	n	847		ں۔۔۔۔۔۔۔ ۱	n	r
100044916	Tracy	CA.	11/1	9/2020	0	0	0	0	0	0	0	441			0	
100044917	Winterset	IA	11/1	9/2020	0	0	0	0	0	0	0	346	346	0	0	
100044919	Monroe	NC		9/2020	0	0	0	ļ0	)  0	0	0	106		0	0	c
100044920 100044924	Lawrence	MA		9/2020	0	0	0	} <u>0</u>	)	0	ļō	344	344		0	ļ0
100044924	GrandvilleSaint Louis	MI		9/2020 9/2020	0	0	0	0	0	0	0	322 260		0 ^	0	0
100044933	Desoto			9/2020	o	n	,	n	,o	0	n	712		ںں n	n	r
100044934	Waukee	IA		9/2020	0	0	0	0	0	0	0	571	571	0	0	
100044935	Riverdale	GA	11/1	9/2020	0	0	0	0	00	0	0	154	154	0	0	0
100044936	Palm Bay	FL		9/2020	0	0	00	0	00	0	0	428		0	0	C
100044940	Geismar	LA		9/2020		0	·0	ļ0	)	0	ļ0	413		0	0	0
100044941 100044946	Stony PointLithonia	NY		9/2020 9/2020	0	0	0	·0	0	0	<u>0</u>	1,681		0	0	ļ0
100044946	Waukegan	II		9/2020	0 n	0 n	i	h	,	n	n			 n	n	r
100044949	Schaumburg	L		9/2020	0	0	0	0	) [0	0	0	263		0	0	
100044951	Hollywood	FL	11/1	9/2020	0	0	0	0	0	0	0	242	242	0	0	
100044952	Oklahoma City	OK	11/1	9/2020	0	0	00	0	00	0	0	261		0	0	0
100044955	Kennesaw	GA		9/2020	0	0	0	ļ0	)  0	0	0	151		0	0	c
100044960	Siler City	NC		9/2020		0	·0	ļ0	)	0	ļ0	289		0	0	0
100044961 100044962	Houston	TX		9/2020 9/2020	0	0	0	10	0	0	<u>0</u>	160		0	0	0
100044962	Lancaster	IX		9/ 2020		J0	·  0	ļ0	, L0	0	0	211	211	0	0	ļ

_			_			Loans DISPO	OSED, Trans						1			T	т
1	Locatio		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	) Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
100044963	New Britain			11/19/2020		0	0	0	0	00	0	00	133	133	0	0	
100044965	Sioux Falls	SD		.11/19/2020		0	0	0		00	0	0	443	443	0	0	
100044972	Baltimore	MD		.11/19/2020		0	0	0	ļ0	0	0	00	905		0	0	
100044973	National City	- L		11/19/2020		0	0	0	L	)  0	0	0	1,361		0	0	
100044975	JANESVILLE			11/19/2020		0	0	0		)  0	0	0	224		٥٥	0	
100044976	Flat Rock	MI		_11/19/2020		0	0	0		0	0	0	13		0	0	
100044977	Ranger	GA.		.11/19/2020		0	0	0	0	0	0	0	192		0	0	
100044980	GREENFIELD	IN		.11/19/2020		0	0	0		00	0	00	206		0	0	1
100044982	Joelton	TN		.11/19/2020		0	0	0	0	00	0	0	124	124	0	0	
100044983	West Jordan	<u>U</u> T		.11/19/2020		0	0	0	0	00	0	00	225		0	0	
100044985	Miami	. L		11/19/2020	ļ	0	ļ0	0	ļ	)	0	·	143		0	0	}'
100044988	Rossville	GAOH		11/19/2020	ļ	0	0	ļ0	ļ0	,	0	0	106		0	0	ļ
100044991	Dayton			11/19/2020 .11/19/2020		0	0	0	ļ	,  0	0		329		0	0	
100044994	Lawrenceville			11/19/2020		0	n	n	n	,	n	i0	387	387	0 N	n	ļ
100044995	Stockton			11/19/2020		0	L 0	0		) [0	0	0	262		0	0	
100044997	Midlothian	VA		.11/19/2020		0	0	0		0	0	0	667		0	0	1
100044998	Boone	NC		.11/19/2020		0	0	0	0	00	0	0	378	378	0	0	
100044999	Franklin	VA		11/19/2020		0	0	0	0	00	0	00	1,274		0	0	!
100045001	Farmington	NIL		11/19/2020		0	0	0	L	)  0	0	00	339	339	0	0	
100045004 100045005	Jamul	CA		.11/19/2020		0	0	0	0	0	0	0	832		0	0	
100045005	Wilmington Scottsdale	DEAZ		11/19/2020 .11/19/2020		0	0	0			0	0	601 1,952		٠٥	0	
100045009	Monroe			11/19/2020			o	0		)	0	0	243		٥٥	0	
100045012	Bethesda	MD		.11/19/2020		0	0	0	0	0	0	0	627		0	0	
100045014	Cape Coral			.11/19/2020		0	0	0		0	0	0	235		0	0	
100045016	Redding	CA		.11/19/2020		0	0	0		00	0	00	491		0	0	
100045020	Lithia Springs			.11/19/2020		0	0	0	0	00	0	0	199		0	0	
100045021	Pauls Valley	OK		11/19/2020		0	0	0	0	0	0	0	292		0	0	
100045022	Theodore	NE		11/19/2020		0	0	0			0	0	275 285		٠٥	0	
100045026	Poway	CA		11/19/2020			o			)  0		0	282		٥٥	0	
100045027	Port Saint Lucie	FL		11/19/2020		0	0	0	0	0	0	0	77		0	0	
100045028	Brunswick	OH		.11/19/2020		0	0	0	0	00	0	00	19		0	0	
100045029	Apollo Beach			.11/19/2020		0	0	0	C	00	0	00	107		0	0	
100045031	Fredericksburg	VA		.11/19/2020	ļ	0	0	0	ļ0	)  0	0	0	575		0	0	ļ!
100045033	Parrish			11/19/2020		0	ō	ļō	ļū	)	0	0	294		0	0	}·
100045034 100045035	Miami Phoenix	FL		11/19/2020 .11/19/2020		0	0	0	ļ0	0	0	0	118 497		0	0	·
100045037	Pasadena Pasadena	AZ		_11/19/2020		0	n	n	n	,o	n	n	380		0 N	n	
100045039	Houston	TX		11/19/2020		0	0	0		0	0	0	124		0	0	
100045040	Albuquerque	NM.		.11/19/2020		0	0	0	0	00	0	0	398	398	0	0	
100045041	Bethlehem			.11/19/2020		0	0	0	0	00	0	00	326		0	0	
100045042	FARMINGTON HILLS	MI		.11/19/2020	<b>}</b>	0	0	0	ļ0	) <del> </del> 0	0	·0	173		0	0	ļ'
100045043 100045044	Houston	TX		11/19/2020		0	<u>0</u>	ļ0	ļ0	)	0	[ <del> </del> 0	113		0	0	ļ
100045044	Harvey Louisville	LAKY.		11/19/2020		0	0 n	0	ļ	,0	0	0	111		0	0	
100045048	Randalistown	MD		.11/19/2020		0	n	n	n	, )	n	n	359		0 N	n	
100045051	Byron	GA.		.11/19/2020		0	L 0	0		0	0	0	150		0	0	
100045054	Sanford	NC		.11/19/2020		0	0	0	0	0	0	0	243	243	0	0	
100045056	Brockton	MA		.11/19/2020		0	0	0	0	00	0	0	658	658	0	0	
100045058	Oak Leaf	TX		.11/19/2020		0	0	0	0	00	0	00	244		0	0	ļ'
100045059	Reedley			11/19/2020	ļ	0	<u>0</u>	0	ļ	)	0	·0	986		0	0	ļ
100045060	Lake Elsinore			.11/19/2020		0	0	0	ļ0	, }0	0	0	847		0	0	ļ·
100045061 100045064	PelzerStaten Island	SC		11/19/2020 11/19/2020		0	0	0		10	0		110 754		0	0	
100045066	White Plains	NY		11/19/2020		0	n	n	n	,0	0	i0			u	n	ļ
100045067	MILWAUKEE	WI		11/19/2020		0	0	0		) [	0	i [0	179		0	n	
100045068	Duluth	GA		11/19/2020		0	0	0	0	0	0	0	620		0	0	
	paratii	un.		10/ 2020		<sub> </sub>	h0	h0	J	, <sub> </sub>	,u		920	J20		h0	p

				Showing	All Mortgage	Loans DISPO	OSED, Trans	sferred or Re	paid During t	the Current Y	'ear						
1	Locat	tion	4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
100045071	Woodstock	GAFI		11/19/2020		0	0	0	0	0	0	0	407	407		0	0
100045072 100045073	HOLLYWOOD			11/19/2020			٠٥	0	0	0	0	0	160 312	160 312		0	0
100045075	Stevens point	WI		11/19/2020		0	0	0	0	0	0	0	178	178		0	0
100045078	Chula Vista	CA		11/19/2020			0	0	0	0	0	0	944	944		0	0
100045079	CRAIG	CO		11/19/2020		0	0	0	0	0	0	0	91	91		0	0
100045088	South Park	PA		11/19/2020		0	0	0	0	0	0	0	412	412		0	0
100045090	Orland ParkYuma	IL		11/19/2020		0	0	0	0	0	0	0	217 1,062	217 1,062		0	0
100045095	Convers	GA		11/19/2020		0	0	0	0	0	0	0		1,002		0	0
100045099	Palm Beach Gardens	FL		11/19/2020			0	0	0	0	0	0	100	100	0	0	0
100045105	Las Vegas	NV		11/19/2020		0	0	0	0	0	0	0	166	166		0	0
100045108	Middleton	ID		11/19/2020		0	0	0	0	0	0	0	130	130		0	0
100045110 100045114	Southampton			11/19/2020 11/19/2020		0	0	0	ļ0	0	·0	0	393	393 248		0	0
100045117	Akron	OH		11/19/2020		0	0	0	0	0	0	0	240	246		0	
100045119	TUCSON	AZ		11/25/2020			0	0	0	0	0	0		750		0	0
100045120	HACIENDA HEIGHTS	CA		11/25/2020		0	0	0	0	0	0	0	473	473		0	0
100045122	ZOLFO SPRINGS	FL		11/25/2020		0	0	0	0	0	0	0	72	72		0	0
100045125	LINDEN	NC		11/25/2020		0	0	0	0	0	0	0	375	375		0	0
100045130	. WatertownPALMDALE	CTCA		11/25/2020		0	0	0	0	0	0	0	787 215	787 215		0	0
100045134	Summerville	SC		11/25/2020		0	0	0	0	0	0	0		990		0	0
100045139	PORTERVILLE	CA		11/25/2020			0	0	0	0	0	0	278	278		0	0
100045140	DISTRICT HEIGHTS	MD		11/25/2020		0	0	0	0	0	0	0	286	286		0	0
100045141	Camden	SC		11/25/2020		0	0	0	0	0	0	0	393	393		0	0
100045143 100045145	PHILADELPHIA	PA		11/25/2020 11/25/2020		0	0	0	0	0	0	0	92 60	92 60		0	0
100045146	PORT CLINTON	OH		11/25/2020			٥٥	0	0		0	0	1, 133	1, 133		0	
100045149	KANSAS CITY	MO		11/25/2020		0	0	0	0	0	0	0	136	136		0	0
100045150	LITTLE FALLS	NY		11/25/2020		0	0	0	0	0	0	0	34	34	0	0	0
100045151	COLUMBUS	OH		11/25/2020		0	0	0	0	0	0	0	165	165		0	0
100045153	ELM CITY	NCPA		11/25/2020		0	0	0	0	0	0	0	( 133)			0	0
100045156 100045157	PHILADELPHIA	PAΔΙ		11/25/2020		0	 0	0	0	0	0	0	74	74		0	
100045158	DELAND	FL		11/25/2020		0	0	0	0	0	0	0	230	230		0	0
100045163	HOLL I DAY	TX		11/25/2020		0	0	0	0	0	0	0	67	67		0	0
100045164	TOLEDO	0H		11/25/2020		0	0	0	0	0	0	0	202	202		0	0
100045165 100045166	ROSSVILLE	GA		11/25/2020		0	0	0	ļ0	0	}0	0	79 153			0	0
100045166	PALM COAST	NJ		11/25/2020 11/25/2020			0 n	0 n	0 n	0	<sup>0</sup>	0 n	153	153		0	
100045168	Mercer Island	WA		11/25/2020		0	0	0	0	0	n	0	1,753	1,753		0	0
100045169	JACKSONVILLE	FL		11/25/2020		0	0	0	0	0	0	0	438	438	0	0	0
100045171	UPPER MARLBORO	MD		11/25/2020		0	0	0	0	0	0	0	235	235		0	0
100045174	Calumet City	IL		11/25/2020		0	0	0	ļ0	0	ļ0	0	109	109		0	0
100045175 100045177	SILSBEEPHILADELPHIA	X		11/25/2020		0	0	0	0	0	ļ0	0	390	390		0	0
100045184	BARNWELL	SC		11/25/2020		n	0	0	0	0	0	0	56	56		0	0
100045188	GRETHEL	KY.		11/25/2020		0	0	0	0	0	0	0	57	57		0	0
100045192	AKRON	OH		11/25/2020		0	0	0	0	0	0	0	40	40		0	0
100045194	GWYNN OAK			11/25/2020		0	0	0	0	0	0	0	136	136		0	0
100045196 100045197	NEW CASTLE	IADE		11/25/2020 11/25/2020		0	0	0	ļ0	0	J0	0		87 222		0	0
100045197	BEACON FALLS	DE		11/25/2020			ں۔۔۔۔۔ں م	0	0 n	0	<sup>0</sup>	0	3,238	3,238		0	
100045199	CHESTERTOWN	NY		11/25/2020		0	0	0	0	0	0	0	194	194		0	0
100045200	MORGANTON	NC		11/25/2020		0	0	0	0	0	0	0	495	495	0	0	0
100045201	PENNS GROVE	NJ		11/25/2020		0	0	0	0	0	0	0	125	125		0	0
100045202	SAINT LOUIS	MO		11/25/2020		<u>0</u>	0	ļō	ļō	ļ0	ļ0	ļ0	358 96	358		0	0
100045209	DES MOINES	IA		11/25/2020		0	0	ļ0	10	J0	·0	0	96	96		0	0

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

							USED, Trans			the Current Y							
1	Location		4	5	6	7		3	<u>e in Book Valu</u>	e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization	) Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion	Recognized		(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
00045213	MILWAUKEE	WI	, i	11/25/2020		0	0	0	0	0	0	0	40	40	0	0	
00045217	REDONDO BEACH	CA		11/25/2020		0	0	0	0	00	0	0	728	728	0	0	
00045219	ORLANDO	FL		11/25/2020		0	0	0	0	00	0	0	293		0	0	
00045221	PHARR	TX		11/25/2020		0	0	0	0	00	0	0	238		0	0	
00045223	LINCOLN	NE		11/25/2020		0	0	0	0	00	0	0			0	0	
00045224	HARLINGEN	TX		11/25/2020		0	0	0	0	0	0	0	226		0	0	0
00045228	MARSHALLTOWNSEMINOLE	I A	·· <b>-</b>	11/25/2020		0	0	0	0	0	0	0	58 94		0	0	
00045238	VICTORIA	TX		11/25/2020		0	0	0		0	0		94			0	
00045239	JACKSONVILLE			11/25/2020			۰۰		0	,0	U	0	276		 n	U	
00045241	HICKORY	PA		11/25/2020		0		0	0	0	0	0	114		 0	0	1
00045242	UNIONDALE	NY		11/25/2020		0	0	0	0	0	0	0	165		0	0	(
00045246	YARDLEY	PA		11/25/2020		0	0	0	0	0	0	0	652		0	0	
00045247	LANCASTER	PA		11/25/2020		0	0	0	0	00	0	0	452	452	0	0	
00045248	Phoenix	AZ		11/25/2020		0	0	0	0	00	0	0	70		0	0	
00045251	SURPRISE	AZ		11/25/2020		0	0	0	0	00	0	0	372		0	0	ļ
00045255	STANHOPE	NJ		11/25/2020		0	0	0	0	0	0	ļ0	233		0	0	ļC
00045257	PARRISH	FL		11/25/2020		0	0	0	0	,	0	}0	368		0	0	ļ <sup>c</sup>
00045258 00045260	DETROTT	MI		11/25/2020 11/25/2020		0	0	0	0	`	0	<u>0</u>	179 190		0	0	. }
00045261	SPARTANBURG	SC PA		11/25/2020						,   <sup>0</sup>	0	1	1,435		u		ļ <sup>/</sup>
00045262	MIAMI	FI		11/25/2020			n	n	n	, ,	n	n			ں۔۔۔۔۔۔۔ ۱	n	
00045266	BROWNSVILLE	TX		11/25/2020		0	0	0	0	0	0	0	320		 0	0	1
00045269	ORLANDO	FL		11/25/2020		0	0	0	0	0	0	0	140		0	0	1
00045270	BLUE RIDGE	GA.	.	11/25/2020		0	0	0	0	0	0	0	248		0	0	
00045272	RADFORD	VA		11/25/2020		0	0	0	0	0	0	0	101	101	0	0	
00045273	NEW CASTLE	PA		11/25/2020		0	0	0	0	00	0	0	218		0	0	
00045274	CHICAGO	IL		11/25/2020		0	0	0	0	0	0	0	275		0	0	
00045277	ARCHER	FL		11/25/2020		0	0	0	0	00	0	0	52		0	0	ļ
00045279 00045280	DETROIT	MI		11/25/2020		0	0	0	0	0	0	0	77		0	0	
00045281	SAINT LOUIS	MO		11/25/2020		0	0			)  0	0	0	110		 0	0	
00045290	CHIEFLAND	FI		11/25/2020		o				,		0	57		٥٥		
00045291	MONUMENT	CO		11/25/2020		0	0	0	0	0	0	0	263		0	0	,
00045293	PHILADELPHIA	PA.		11/25/2020		0	0	0	0	0	0	0	278		0	0	ſ
00045294	CHINQUAPIN	NC		11/25/2020		0	0	0	0	00	0	0	103	103	0	0	
00045295	BIRMINGHAM	AL		11/25/2020		0	0	0	0	00	0	0	670		0	0	ļ
00045297	BATTLE GROUND	WA		11/25/2020		0	0	0	0	00	0	0	286		0	0	ļ
00045306	KEYPORT	NJ.		11/25/2020		0	0	0	0	0	0	0	266		0	0	
00045310	LIBERTY	SC	<b> </b>	11/25/2020		ō	0	0	0	,ō	0	ō	40		0	0	. } <sup>c</sup>
0004531100045313	Athens			11/25/2020		0	0	0	0	`	0	<u>0</u>	113		0	0	, <del> </del>
00045315	ROYSE CITY	TY		11/25/2020			۰۰۰۰	0	U	,0	U	0	1,507		 n	0 n	
00045317	WALDORF	MD		11/25/2020		n	o	n	n	)	n	n	543		 n	n	,
00045320	PHARR	TX		11/25/2020			0	0	0	0	0	0	631		0	0	ſ
00045321	AKRON	OH		11/25/2020		0	0	0	0	0	0	0	64		0	0	
00045323	BALTIMORE	MD		11/25/2020		0	0	0	0	0	0	0	168	168	0	0	
00045326	SARANAC	NY		11/25/2020		0	0	0	0	00	0	0	386		0	0	
00045327	MOUNT MORRIS	MI		11/25/2020		0	0	0	0	00	0	0	61		0	0	ļ
00045331	ELKHART	IN		11/25/2020		0	o	L0	ļ0	) <del> </del> 0	0	ļ0	34		0	L0	ļ
00045332	DETROIT	MI		11/25/2020		0	0	0	0	,	0	} <u>0</u>	120		0	0	ļC
00045333 00045335	WINLOCK	OH		11/25/2020		0	0		0	0	0	0	63 .90		0	0	ļ
00045343	YPSILANTI	MI	<b> </b>	11/25/2020			۰			í			582		٠	0	ļ,
00045344	ALABASTER	ΔΙ		11/25/2020		n	n	n	n	,	n	n			 n	n	
00045346	COLLIERVILLE	TN		11/25/2020		0	0	0	0	0	0	0	204		0	0	(
00045348	CHATSWORTH	GA		11/25/2020		0	0	0	0	0	0	0	168		0	0	
00045352	MYRTLE BEACH	SC		11/25/2020		0	0	0	0	0	0	0	186		0	0	
00045353	HOUMA	LA		11/25/2020		0	0	0	0	00	0	0	672		0	0	
00045354	ROMULUS	MI		11/25/2020		0	0	0	0	00	0	0	394	394	0	0	

						Loans DISPO	OSED, Trans										
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current Year's Other-		T-4-1		Recorded		Faraian		
						Investment Excluding	Unrealized	Current			Total	Total Faraign	Investment Excluding		Foreign Exchange	Realized	Total
						Accrued	Valuation	Current Year's	Than- Temporary	Capitalized Deferred	Change	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest				Interest and	in Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Disposai	Prior Year	Increase (Decrease)	(Amortization) /Accretion	Recognized			Book Value		eration	Disposal	Disposal	Disposal
100045355	ALEXANDRIA	VA	Туре	11/25/2020	Date	1 HOI Teal	(Decrease)	ACCIELIOII	necognized	Other	(0+9-10+11)	DOOK Value	238		Disposai	ρισροσαι	Disposai
100045357	KINGSPORT	TN		11/25/2020		0	0	0	0	0	0	0	502	502	0	0	(
100045359	NEW MILFORD	CT		11/25/2020		0	0	0	0	0	0	0	213	213	0	0	
100045361	PROVO	UT		11/25/2020		0	0	0	0	0	0	00	127		0	0	0
100045363	LOUISVILLE	NC		11/25/2020		0	0	0	0	0	0	0	408 85	408 85	0	0	0
100045370	CLINT	NLTX		11/25/2020		0	0	0	0	0	0	0			0	0	
100045374	LOS ANGELES	CA		11/25/2020		0	0	0	0	0	0	0	518		0	0	(
100045381	DIAMOND BAR			11/25/2020		0	0	0	0	0	0	0	647		0	0	
100045386	NEDERLAND	TX		11/25/2020		0	0	0	0	0	0	0	758		0	0	c
100045387	JACKSONVILLE	FL		11/25/2020		ō		0	0	ļ0	0	ō	74		ō	0	0
100045388	Richmond	CACA		11/25/2020		0	0	0	0	L0	0	`   <sup>0</sup>	745 74		0	0	ļ <sup>0</sup>
100045393	Los Alamitos	CA.		11/25/2020		0	0	0	n	0	0	0	1,087	1,087	0 0	0	r
100045396	LONG ISLAND CITY	NY		11/25/2020			0	0	0	0	0		1, 161		0	0	
100045398	LAKE STEVENS	WA		11/25/2020		0	0	0	0	0	0	0	231	231	0	0	
100045403	FAYETTEVILLE	PA		11/25/2020		0	0	0	0	0	0	·0	74		0	0	C
100045405 100045406	KEEDYSVILLE	MD		11/25/2020		0	0	0	0	0	0	0	284 206		0	0	0
100045406	HARVEY	LA		11/25/2020			0 N	0		0	0	, n	206		 n	0	
100045409	ARDMORE	OK		11/25/2020		0	0	0	0	0	0	0	272		0	0	(
100045413	MOUNT AIRY	NC.		11/25/2020			0	0	0	0	0	0	97		0	0	
100045415	JOHNSON CITY	NY		11/25/2020		0	0	0	0	0	0	00	311		0	0	
100045417	MCALLEN	TX		11/25/2020		0	0	0	0	0	0	00	561		0	0	0
100045419	HOYTLOS ANGELES	KS		11/25/2020		0	0	0	0	0	0		100		0	0	0
100045420	NORTHFIELD VILLAGE			11/25/2020		0	0	0		0	0	,o			٥	0	
100045423	KAHULUI	HI		11/25/2020		0	0	0	0	0	0	0	70		0	0	(
100045425	TWENTYNINE PALMS	CA		11/25/2020		0	0	0	0	0	0	00	245	245	0	0	
100045426	BATON ROUGE	LA		11/25/2020		0	0	0	0	0	0	00	272		0	0	0
100045434 100045435	WHITTIER	CA		11/25/2020		0	0	0	0	0	0	0	685 472		0	0	0
100045436	MALDEN	PA		11/25/2020		0	0	0		0	0				٥	0	
100045440	Lake Forest	CA.		11/25/2020		0	0	0	0	0	0	0	729		0	0	(
100045441	MCDONOUGH	GA.		11/25/2020		0	0	0	0	0	0	0	126		0	0	ſ
100045444	Mooresville	NCNC.		11/25/2020		0	0	0	0	0	0	00	428		0	0	0
100045445	GREENSBORO	NC		11/25/2020		0	<u>0</u>	0	ļ0	ļ0	0	<u> </u>	199		0	0	c
100045448	Oxford			11/25/2020		0	0	0	0	ļ0	0	0	491 226		0	0	0
100045450	MOUNT RAINIER	MD		11/25/2020		0	0	0		0	0	n	299		0	0	· · · · · · · · · · · · · · · · · · ·
100045451	LONGMONT	CO		11/25/2020		0	0	0	0	0	0	0	537	537	0	0	
100045453	ORANGEBURG	SC		11/25/2020		0	0	0	0	0	0	0	126		0	0	c
100045454	DUBLIN			11/25/2020		<u>0</u>	0	0	0	0	0	ō	220		ō	0	
100045455 100045457	BIRMINGHAM	AL		11/25/2020		0	0	0	0	0	0	<u> </u>	81 101		0	0	0
100045458	OLD HICKORY	UnTN		11/25/2020		n	n	0	n	0	0	,  n	244		n	n	r
100045465	CINCINNATI	OH.		11/25/2020			0	0	0	0	0	0	111		0	0	
100045468	SEQUIM			11/25/2020		0	0	0	0	0	0	00	303		0	0	
100045469	CLINTON	MA		11/25/2020		0	0	0	0	0	0	·0	442		0	0	0
100045471	HEATHSVILLE	VA		11/25/2020	L	0	0	0	ļ0	·0	0		82		0	0	ļ0
100045472	SLATINGTON	PA		11/25/2020		n	0 n	0	n	n	0	i	533		0 n	n	r
100045475	VANCOUVER	WA		11/25/2020			0	0	0	0	0	0	329		0	0	
100045476	WILLINGBORO TOWNSHIP	NJ		11/25/2020		0	0	0	0	0	0	0	121	121	0	0	
100045477	HOUSTON	TX		11/25/2020		0	0	0	0	0	0	0	239		0	0	c
100045480	MOUNT PROSPECT	.  IL		11/25/2020		ō		0	ļ0	} <u>0</u>	0	ō	369		ō	0	ļ0
100045483	HUDSON BAYVILLE	NHNYNY		11/25/2020		0	0	0	0	·0	0	0	214 417		0	0	ļ <sup>0</sup>
100045484	WENTZVILLE	NY		11/25/2020		0	n	0	n	0	0	,0 n	210		n	n	r
100045492	LAS VEGAS	NV		11/25/2020			0	0		0	0	0	240		0	0	
· V IVE									U			U	μ	TU			P

						Loans DISPO	DSED, Trans										
1	Location		4	5	6	7				e/Recorded Inv		10	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T-4-1		Recorded		Faraian		
						Investment	I I ama a l'ama al	0	Year's Other-		Total	Takal Famalana	Investment		Foreign	Realized	Total
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange Gain	Gain	Gain
			Loan	Date	Diaposal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	Consid-			
Loan Number	City	State		cquired	Disposal Date	Interest Prior Year	Increase (Decrease)	(Amortization) /Accretion		Interest and Other	Book Value		Interest on Disposal	eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
100045495	SAN ANTONIO	State		/25/2020	Date	riidi feai	(Decrease)	Accretion	Recognized	Other	(8+9-10+11)	Book Value	122		Disposai	Disposai	Disposai
100045496	HICKORY	NC.		/25/2020		0	0	0	0	0	0	0	134	134		0	
100045499	YORK	PA		/25/2020		0	0	0	0	0	0	0	115	115	0	0	١
100045501	PURCELLVILLE	VA	11	/25/2020		0	0	0	0	0	0	0	725	725	0	0	
100045502	VISTA			/25/2020		0	0	0	0	0	0	0	215		0	0	0
100045505	CHICAGO	IL		/25/2020		0	0	0	0	0	0	0	461		0	0	0
100045508	WOODRUFF	SC		/25/2020 /25/2020		0	0	0	0	0	0	0	31	31 54	0	0	
100045510	GEORGETOWN	SC SC		/25/2020 /25/2020		0	0	0	0	0	0	0	201		 0	0	
100045511	ATLANTA	GA	11	/25/2020		0	0	0	0	0	0	0	81		0	0	(
100045513	BOUND BROOK	NJ		/25/2020		0	0	0	0	0	0	0	353	353	0	0	
100045515	ALABASTER	AL		/25/2020		0	0	0	0	0	0	0	647		0	0	C
100045516	CINCINNATI	OH		/25/2020		0	0	0	0	0	0	ļ0	93		0	0	0
100045518 100045524	WASHINGTON	DC UT		/25/2020		0	0	0	0	0	0	ļō	222 469		0	0	0
100045525	HOPE MILLS	NC:		/25/2020 /25/2020		u	 n	u	u	U	U	ļ0	469	469 15	u n	u	
100045527	DISTRICT HEIGHTS	MD		/25/2020		0	ں۔۔۔۔۔۔ ۱	0	0	0	0	0	296		 0	0	(
100045533	SNELLVILLE	GA.		/25/2020		0	0	0	0	0	0	0	234		0	0	٢
100045540	ALTOONA	PA		/25/2020		0	0	0	0	0	0	0	633		0	0	
100045543	ABBEVILLE	SC		/25/2020		0	0	0	0	0	0	0	435		0	0	0
100045546	WATERFORD			/25/2020		0	0	0	0	0	0	0	205		0	0	0
100045556 100045558	MOOSIC SAN JOSE	PA		/25/2020 /25/2020		0	0	0	0	0	0	0	233		0	0	0
100045560	PITTSBURG	CACA		/25/2020		0	٥٥	0	0	0	0	0	717 252		 0	0	
100045561	BALTIMORE	MD		/25/2020		0	00	0	0	0	0	0	304		0	0	(
100045564	MEMPHIS	TN.		/25/2020		0	0	0	0	0	0	0	27		0	0	٢
100045569	BREMERTON		11	/25/2020		0	0	0	0	0	0	0	336		0	0	0
100045570	COARSEGOLD	CA		/25/2020		0	0	0	0	0	0	0	703		0	0	0
100045574	ATWATER	OHPA		/25/2020		. 0	0	0	0	0	0	0	160		0	0	0
100045575 100045576	SAN ANTONIO	TX		/25/2020 /25/2020		0	0	0	0	0	0	0	80		 n	0	
100045577	EL PASO	TX		/25/2020		0	0	0	0	0	0	0	37	37	0	0	(
100045580	CYPRESS			/25/2020		0	0	0	0	0	0	0	458		0	0	
100045581	SAN DIEGO			/25/2020		0	0	0	0	0	0	0	348		0	0	0
100045584	CASA GRANDE	AZ		/25/2020		0	0	0	0	0	0	0	267		0	0	0
100045586 100045588	EAST_ORANGELANCASTER	NJ		/25/2020 /25/2020		0	0	0	0	0	0	0	105 80		0	0	0
100045590	SKOKIE			/25/2020		0	00	0	0	0	0	0	647		 n	0	
100045592	SPANAWAY	WA		/25/2020		0	0	0	0	0	0	0			0	0	
100045594	CHELSEA	MA		/25/2020		0	0	0	0	0	0	0	264	264	0	0	
100045596	RIVERSIDE	CA		/25/2020		0	0	0	0	0	0	0	622		0	0	C
100045599	WEST PALM BEACH	FL		/25/2020		. 0	0	0	0	ļ0	0	ļ0	119		0	0	ļ0
100045601 100045603	SCHUYLKILL HAVEN			/25/2020 /25/2020		0	0	0	ļ0	·0	0	<u>0</u>	51 444	51 444	0	0	ļ0
100045605	Waipahu	FL		/25/2020 /25/2020		0	 n	0	0	n	0	n	444		u	n	· · · · · · · · · · · · · · · · · · ·
100045606	HOUSTON	TX		/25/2020		0	0	0	0	0	0	0	569		0		
100045607	CLOVER	VA		/25/2020		0	0	0	0	0	0	0	801	801	0	0	
100045608	WELLINGTON	FL		/25/2020		0	0	0	0	0	0	0	1,975		0	0	C
100045620	LOS ANGELES	CA		/25/2020		0	0	0	0	ļ0	0	ļ0	268		0	0	ļ0
100045622 100045624	PERRIS	CASC		/25/2020 /25/2020		0	0	0	0	0	0	·0	188		0	ļ0	ļ0
100045629	DAWSON	SCSG		/25/2020 /25/2020			 n	0 n	0 n	U	0 n	h0			 n	n	
100045630	STRATFORD	CT		/25/2020			0	0	0	0	0	0	208		0	0	(
100045632	CARTERET	NJ.	11	/25/2020		0	0	0	0	0	0	0	374	374	0	0	
100045636	MINNEAPOLIS	MN		/25/2020		0	0	0	0	0	0	0	394		0	0	0
100045638	SHERIDAN			/25/2020		0	0	0	0	0	0	0	196		0	0	C
100045639	GOFFSTOWN	NH		/25/2020		0	0	0	0	0	0	ļ0	420		0	0	0
100045640	BROOMALL	PA		/25/2020		0	ō	0	ļ0	0	0	ļō	273		0	0	ļ0
100045642	BEAUMONT	CA		/25/2020 /25/2020		0	0	0	0	10	0	10	168		0	0	
100043044	UNILOTAUT	NU		/ 43/ 4040		0	0	J0	<u> </u>	·0	0	0	329		0	<u> </u>	v

					tgage Loans DISF	OSED, Tran										
1	Location		4	5 6					e/Recorded Inv			14	15	16	17	18
	2	3			Book Value/ Recorded	8	9	10 Current	11	12	13	Book Value/ Recorded				
					Investment			Year's Other-	-	Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
	011	0		Dispo		Increase	(Amortization		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City JENISON	State		quired Da	te Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value		eration	Disposal	Disposal	Disposal
100045646	STAUNTON	VA		5/2020 5/2020		0	0	0	0	0	0	300		0	0	
100045650	VISALIA	CA	11/	5/2020		0	0	0	0	0	0	171	171	0	0	
100045653	JONESBORO	AR		5/2020		)0	0	0	0	0	0	104		0	0	0
100045654 100045657	FLORENCE SAINT LOUIS	AL		5/2020 5/2020		0	0	0	0	0		67 415		0	0	0
100045660	TERRE HAUTE	IN		5/2020		) [	0	0	0	0	0	557		0	0	
100045662	CLAYTON	DE	11/	5/2020		0	0	0	00	0	00	120		0	0	
100045665	JONESBORO	GA		5/2020			0	0	0	0	0	104		0	0	0
100045666 100045673	PERRY DETROIT		11/	5/2020 5/2020			10	0	0	0		130		0 n	0	0
100045674	CEDAR BLUFF	AL		5/2020		) [0	0	0	0	0	0	111		0	0	
100045680	CHICAGO	IL	11/	5/2020			0	0	00	0	0	292	292	0	0	
100045682	PATERSON	NJ.		5/2020			0	0	0	0	0	266		0	0	0
100045684 100045687	SAN JOSE SOUTH JORDAN			5/2020 5/2020	(	,  0	0	0	0	0	¦	462 576		0 ^	0	0
100045689	LYNDEN	WA		5/2020		) [a	0	0	) [0	0	0	378		0	0	
100045691	HOBBS	NM	11/	5/2020		)	0	0	0	0	0	56	56	0	0	
100045693	BREAUX BRIDGE	LA		5/2020		)0	0	0	0	0	0	135		0	0	0
100045694 100045697	HOWELL RALEIGH	NC		5/2020		0	0	0	0	0		310 270		0	0	0
100045701	IRONTON	NCNN		5/2020 5/2020		)	1	0	)  0	0	10	50		0 N	0	
100045702	PATERSON	NJ.	11/	5/2020		) [a	0	0	0	0	0	677		0	0	
100045706	BURLINGAME	KS	11/	5/2020	(		0	0	00	0	00	151		0	0	c
100045710	Newark	DE		5/2020	(		ļ0	0	0	0	0	377		0	0	0
100045711 100045712	CHESTER	TN		5/2020 5/2020			0		)  0			225		0 0	0	
100045713	ST LOUIS	MO		5/2020		0	0	0	0	0	0	374		0	0	
100045715	KANSAS CITY	KS	11/	5/2020	(	0	0	0	00	0	00	67		0	0	
100045718	LANSFORD	PA		5/2020 5/2020	(	)	0	0	0	0	0	85		0	0	0
100045719	FORT GARLAND			5/2020		)			0		0	465 76	465 76	0 N	0	
100045722	HUNTINGTON BEACH			5/2020		0	0	0	)0	0	0	810		0	0	
100045723	CAMERON PARK	CA	11/	5/2020	(	00	0	0	00	0	0	284		0	0	0
100045727 100045728	LINCOLNTON	NC.		5/2020 5/2020	(	0	0	0	0	0	0	24		0	0	0
100045730	HACIENDA HEIGHTS	OH		5/2020		,	0	0	0	0	0	373 265		0	0	
100045734	SONORA	CA		5/2020		0	0	0	0	0	0	218		0	0	
100045735	HERTFORD		11/	5/2020	(		0	0	00	0	0	125	125	0	0	
100045737 100045738	GREAT FALLS	MT		5/2020 5/2020	(	, } <u>0</u>	J0	0	0	0	0	138 372		0	0	ļ0
100045738	SYKESVILLE	SC SC		5/2020		,		0	,0	0	;	3/2	3/2 ۾	0 n	0 n	1
100045740	SEWELL	NJ		5/2020		0	0	0	0	0	0	102	102	0	0	
100045744	HOUSTON	TX		5/2020	(	)  c	0	0	00	0	0	182		0	0	c
100045747	PENN VALLEY	CASC		5/2020	(	, } <sup>0</sup>	J0	0	0	0		253		0	ļ0	ļ <sup>0</sup>
100045748 100045752	EFFINGHAM RANCHO CORDOVA	SC		5/2020 5/2020		,	0	n	,0	n	,0 n	465	465 91	0 م	n	
100045755	MEMPHIS	TN	11/	5/2020		,	0	0	0	0	0	91		0	0	
100045757	DECATUR	GA		5/2020	(		0	0	00	0	00	43		0	0	c
100045760	SLIDELLIRMO	LA		5/2020	(	, h	ļ0	0	0	0	[ō	219		0	ļ0	ļc
100045761 100045763	GREENBRIER	SCAR.		5/2020 5/2020			0	n	,0	n	,0 n	407 202		0 ۱	n	
100045764	RIDGEFIELD PARK	NJ	11/	5/2020		) [c	0	0	0	0	0	280	280	0	0	
100045767	PERRIS	CA	11/	5/2020		)	0	0	00	0	00	532	532	0	0	C
100045769	EDINBURG	VA		5/2020		,	ļ0	0	0	0	ō	92		0	0	0
100045770 100045771	MIDDLEIOWN EAST TROY	OH WI		5/2020 5/2020		,   <sup>0</sup>	L0	0	0	0	.  0 n	101 595		0 n	0	0
100045773	MADISONVILLE	КҮ		5/2020		,a	0	0	,0 ) [0	0	0	77	77	0	0	
100045776	SHENANDOAH	PA	11/	5/2020		0		0	0	0	0	119	119	0	0	
100045777	PIKE RD	AL	11/	5/2020	(	)	0	0	)0	0	0	16	16	0	0	

Part							Loans DISPO	OSED, Trans										
Part	1			4	5	6	7	_						14	15	16	17	18
		2	3				Recorded Investment Excluding	Unrealized	Current	Current Year's Other Than-	Capitalized	Total Change	Total Foreign	Recorded Investment Excluding		Exchange		Total Gain
Second   Column   C	Loan Number	City	State															(Loss) on
Margin   M						Date	riidi reai	(Decrease)	Accretion	necognized	Other	(0+9-10+11)	DOOK Value			Disposai	Disposai	Disposai
No.    100045770						0	0	0	0	0	0	0			0	0	(	
1800-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1	100045781				.11/25/2020		0	0	0	0	0	0	0	237	237	0	0	
March   Marc	100045783						0	0	0	0	00	0	0			0	0	
March   Marc							0	0	0	ļ0	00	0	0			0	0	
March   Marc							0	0	0		0	0	0			0	0	
March   Marc									0		0	0	0			0	0	
MORPH   MORP							0	0	0	0	0	0	0			0	0	1
Modern   M	100045793	MADERA	CA		11/25/2020		0	0	0	0	0	0	0	115	115	0	0	
December    100045794				.11/25/2020		0	0	0	0	00	0	0			0	0	ļ	
1						ļ		0	ļ0	ļ0	·0	0	ļ0			0	0	ļc
SAME   SAME   S.   1157-200   0   0   0   0   0   0   0   0   0						}		0	ļ0	ļ0	0	0	}0			0	0	ļ
0000000 1450								0 n	0	1	,   <sup>0</sup>	0 n	ļ0			 n	0 n	,
DIAGO	100045807						0	0	0	0	0	0	0			0	0	1
Marie   Mari	100045810	CHICAGO	ĪL		.11/25/2020		0	0	0		0	0	0	154	154	0	0	
MATERIAL    100045812		NJ				0	0	0	0	0	0	0			0	0		
SAME			AL				0	0	0		0	0	0			0	0	
Description							0	0	0	0	0	0	0			0	0	
Description								0	0		0	0				0	0	
0005254   WOINEY   TX					11/25/2020		0	0	0		0	0	0			00	0	(
0004588	100045824						0	0	0	0	0	0	0			0	0	ſ
1005825   1830,044   18,	100045827						0	0	0	0	00	0	0			0	0	
OSCISSION   CHICADO   IL	100045828							0	0	0	00	0	0			0	0	
004586							0	0	0	0	0	0	0			0	0	
0004582   PALI OMST   F.			IL					0	0	L		0				٥٥	0	
11/25/200   0   0   0   0   0   0   0   0   0							0	0	0		0	0	0			ں۔۔۔۔۔۔۔ ۱	0	1
DOMSSAF   EVITTON	100045844	FORT MYERS	FL					0	0	C	0	0	0			0	0	r
00045948   FAIFFIELD   PA   11/25/2020   0 0 0 0 0 0 0 0 0 0 0 1/16   1/16   0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	100045845						0	0	0	0	00	0	0			0	0	
Month   Mont	100045847					ļ	0	0	0	0	00	0	0				0	
00045853 ST LOUIS MO 11725/2020 0 0 0 0 0 0 0 0 0 565 565 0 0 0 0 0 0					11/25/2020		0	0	0	0	0	0	0			0	0	
OCMASSIS   OCLUBIUS   OF   OCCUPANT   OCCU								0 n	0		0	0	0			 0	0	
00045860   MARE HEIGHTS   DH.   11/25/2020   D   D   D   D   D   D   D   D   D	100045855							0 0	0	0	n	0	0			 0	n	,
00049861   PHILAELPHIA   PA   11725/2020   0   0   0   0   0   0   0   0   0	100045860							0	0		00	0	0			0	0	(
00045864   SIMTER   SC   11725/2020   0   0   0   0   0   0   0   0   0	100045861	PHILADELPHIA			.11/25/2020			0	0	0	00	0	0		894	0	0	
00045886	100045862						0	<u>0</u>	0		0	0	o			ō	0	
OLOMASR71   FONTMA						<del> </del>	0	0	0	ļ	0	0	·0			0	0	ļ
ODM5877   SAINT MATTHEIIS   S.C.   11/25/2020   0   0   0   0   0   0   0   0   0						·	0 n	n	n	n	,0 n	n	h			ں۔۔۔۔۔۔۔ ۱	n	,
00045878   GREEWILLE	100045877					İ		0	0		0	0	0			0	0	1
00045886	100045878	GREENVILLE			11/25/2020		0	0	0	0	0	0	0	79	79	0	0	
00045896	100045881					ļ		0	0	ļ0	0	0	0			0	0	ļ
00045891 ROSELLE IL 11/25/2020 0 0 0 0 0 0 0 0 0 0 186 186 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		ATCO	NJ					0	ļ0	ļ0	0	0	ļ <u>0</u>			0	0	ļ
00045894 RALEIGH NC 11/25/2020 0 0 0 0 0 0 0 0 0 0 184 184 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		DOSELLE	IL			·		0	ļ0	ļ0	0	0	h0			0	0	ļ
00045897 TOLEDO OH 11/25/2020 O O O O O O O O O O O O O O O O O O						t		n	n		,  0 n	0	h0			ںں n	n	,
00045898	100045897							0	0		0	0	0			0	0	
00045899 DANSVILLE NY 11/25/2020 0 0 0 0 0 0 0 0 0 126 126 126 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	100045898	CINCINNATI	OH.		11/25/2020		0	0	0	0	0	0	0	442	442	0	0	
00045901	100045899				.11/25/2020	ļ	0	0	0	C	00	0	0	126	126	0	0	ļ
00045902 CHARLOTTE TN 11/25/2020 0 0 0 0 0 0 0 0 214 214 0 0 0 0 0 0 00045905 BALTIMORE MO 11/25/2020 0 0 0 0 0 0 0 0 0 0 1 214 214 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	100045900					ļ	0	0	0	ļ0	0	0	0			0	0	ļ
00045905 BALTIMORE MD 11/25/2020 0 0 0 0 0 0 0 0 81 81 0 0 0 0 0 0 0 0045908 KANSAS CITY MO 11/25/2020 0 0 0 0 0 0 0 0 0 129 129 0 0 0 00045909 WINCHESTER CA 11/25/2020 0 0 0 0 0 0 0 0 1,282 1,282 0 0							ō	0	ļō	ļū	0	0	ļō			0	0	ļ
00045908 KANSAS CITY M0. 11/25/2020 0 0 0 0 0 0 0 129 129 0 0 0 0 0045909 WINCHESTER CA. 11/25/2020 0 0 0 0 0 0 0 1,282 1,282 0 0							0	0 n	0	ļ	,  0 n	0	0			0 n	0	
00045909   WINCHESTER   CA   11/25/2020   0   0   0   0   1,282   1,282   0   0			· · · · · · · · · · · · · · · · · · ·				n	n	n	n	n	0	n			ں۔۔۔۔۔۔۔ ۱	n	,
	100045909				11/25/2020	[	0	0	0		0	0	0			0	0	
vvv.vv.vv	100045910	BOL I NGBROOK	ĬL.		11/25/2020			0	0	0	0	0	0			0	0	

				Showing	All Mortgage	Loans DISPO	OSED, Trans	sferred or Re	paid During t	the Current Y	'ear						
1	Location	n	4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
100045911 100045916	PHOENIX	AZ		11/25/2020		0	0	0	0	0	0	0	570	570	0	0	0
100045917	FAYETTEVILLE	SC		11/25/2020		0	0	0	0	0	0	0	211	211 121	0	0	0
100045918	- MONTGOMERY	TX		11/25/2020			0	0	0	0	0	0	15	15		0	0
100045919	OMAHA	NE		11/25/2020			0	0	0	0	0	0	233	233	0	0	0
100045920	ELKIN	NC		11/25/2020		0	0	0	0	0	0	0	234	234	0	0	0
100045922	BROOKLYN	NY	<b>-</b>	11/25/2020		0	0	0	0	0	0	0	1, 128	1, 128	0	0	0
100045923 100045927	DETROIT			11/25/2020		0	0	0	0	0	0	0	304	304	0	0	0
100045928	PORT ORCHARD			11/25/2020		0	0	0	0	0	0	0	201 395	201	0	0	0
100045929	MC LEANSVILLE	NC.		11/25/2020		0	0	0	0	0	0	0	22		0	0	0
100045930	DADE CITY	FL		11/25/2020		0	0	0	0	0	0	0	291	291	0	0	0
100045931	HUNTINGTON STATION	NY		11/25/2020		0	0	0	0	0	0	0	317	317	0	0	0
100045933	HOUSTON	TX		11/25/2020		0	0	0	0	0	0	0	144	144	0	0	0
100045934 100045935	DENVER CHICAGO			11/25/2020			0	0	ļ0	0	J0	0	151 51	151 51	0	0	0
100045943	OMAHA			11/25/2020 11/25/2020		<sup>0</sup>	0	0	ļ0	0	ļ0	0			U	0	
100045944	NORTH PALM BEACH	FL		11/25/2020		0	0	0	0	0	0	0	119	119	0	0	0
100045945	ROCKFORD	IL		11/25/2020			0	0	0	0	0	0	82	82	0	0	0
100045946	SAINT LOUIS	MO		11/25/2020		0	0	0	0	0	0	0	31	31	0	0	0
100045950	GROVER	PA		11/25/2020		0	0	0	0	0	0	0	195	195	0	0	0
100045951	Township of Montclair	NJ		11/25/2020		0	0	0	0	0	0	0	580	580	0	0	0
100045954 100045955	MASON			11/25/2020 11/25/2020		0	0	0	0	0	0	0	101	101	0 n	0	0
100045956	HAMLET	NC		11/25/2020		0	0	0	0	0	0	0	20	20	0	0	0
100045957	BROOKLYN	NY		11/25/2020		0	0	0	0	0	0	0	1,371	1,371	0	0	0
100045960	WHITEVILLE	NC		11/25/2020		0	0	0	0	0	0	0	53	53	0	0	0
100045962	COFFEYVILLE	KS		11/25/2020		0	0	0	0	0	0	0	33	33	0	0	0
100045964 100045968	HENDERSONVILLE	NCMA		11/25/2020		0	0	0	0	0	0	0	586 654	586 654	0	0	0
100045969	ROLLINSFORD	NH.		11/25/2020		0	0	0	0	0	0	0	130	130	0	0	0
100045970	MARLBORO	NJ		11/25/2020			0	0	0	0	0	0	301	301	0	0	0
100045971	JONESBORO			11/25/2020		0	0	0	0	0	0	0	285	285	0	0	0
100045972	NAPLES	<u>FL</u>		11/25/2020		0	0	0	0	0	0	0	124	124	0	0	0
100045974 100045975	WATERBURY			11/25/2020		0	0	0	0	0	0	0	41 662	41 662	0	0	0
100045977	POWHATAN	VA		11/25/2020		0	0	0	0	0	0	0	230	230	0	0	0
100045978	OSCEOLA	IN		11/25/2020		0	0	0	0	0	0	0	75	75	0	0	0
100045979	TORRINGTON			11/25/2020		0	0	0	0	0	0	0	224	224	0	0	0
100045988	ATTLEBORO	MA		11/25/2020		0	0	0	0	0	0	0	1,452		0	0	0
100045992	ALBUQUERQUE	NM		11/25/2020		0	0	ļ0	ļ0	ļ0	ļ0	0	126	126	ļ0	0	0
100045995	LOUISVILLE	KY		11/25/2020		0	0	0	0	0	ļ0	0	113	113	0	0	0
100045997	NASHVILLE	TN		11/25/2020		0	0	0	0	0	0	0	140	140	0	0	0
100046004	DUNELLEN	N.		11/25/2020		0	0	0	0	0	0	0	409	409	0	0	0
100046005	CALUMET CITY	IL		11/25/2020		0	0	0	0	0	0	0	39	39	0	0	0
100046008	ABINGDON	MD		11/25/2020		0	0	0	0	0	0	0	282	282	0	0	0
100046009 100046014	GLENDALE	AZ		11/25/2020		0	0	0	0	0	0	0	603 574	603 574	0	0	0
100046015	DOLTON	CA		11/25/2020		0	0 0	0	0	0	ļ0	0		5/4	0 ^	0	0
100046016	FREDERICKSBURG	PA		11/25/2020			0	0	0	0	0	0	87	87	0	0	0
100046017	BLUE RIDGE	GA		11/25/2020		0	0	0	0	0	0	0	275	275	0	0	0
100046023	PLATTE CITY	MO		11/25/2020		0	0	0	0	0	0	0	381	381	0	0	0
100046031	MILLSBORO	DE		11/25/2020		0	0	0	0	0	0	0	191	191	0	0	0
100046032 100046034	DETROIT			11/25/2020 11/25/2020		0	0	0	ļ	0	J0	0	158 91	158 91	0	0	0
100046035	TOLEDO			11/25/2020			0 n	n	n	0	n	n		202	0 n	0	0
100046039	COLUMBIA	SC		11/25/2020		0	0	0	0	0	0	0	278	278	0	0	0
100046042	BRIDGETON	NJ		11/25/2020		0	0	0	0	0	0	0	176	176	0	0	0
100046043	Spartaphurg	90	1	11/25/2020	I	0	١	1		1		0	33	33	١	1	1

							OSED, Trans			the Current Y						1	
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/ Recorded	8	9	10 Current	11	12	13	Book Value/ Recorded				
						Investment			Year's Other-	_	Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State		Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value		eration	Disposal	Disposal	Disposal
100046046 100046047	GREEN BAYEAST STROUDSBURG	WIPA		.11/25/2020		0	0	0	0	0	0	0	90		0	0	0
100046048	PHILADELPHIA	PA		.11/25/2020 .11/25/2020		0	0	0		0	0	0			0	0	
100046050	PORTLAND	OR		.11/25/2020		0	0	0		0	0	0	294	294	0	0	
100046051 100046052	CHICAGO JACKSONVILLE	IL		.11/25/2020 .11/25/2020		0	0	0	0	0	0	0	124		0	0	0
100046054	WORCESTER	FL		.11/25/2020		0	0	0		0	0	0	119 227		0	0	
100046055	CORDOVA	TN		11/25/2020		0	0	0		0	0	0	85	85	0	0	
100046058	FLORISSANT	MO		.11/25/2020		0	0	0	0	0	0	0	102		0	0	0
100046059 100046061	JACKSON PONTIAC			.11/25/2020 .11/25/2020		0	0 n	0	0	0	0	0	123		0 n	0	0
100046063	CHICAGO	IL		11/25/2020		0	0	0		0	0	0	148		0	0	
100046064	PITTSBURGH	PA		.11/25/2020		0	0	0		)  0	0	0	174		0	0	C
100046065 100046067	RICHMOND	IN		.11/25/2020 .11/25/2020		0	0	0	0	0	0	0	135		0	0	0
100046068	ANNAPOLIS			.11/25/2020		0	0	0		) [0	0	0	41		0	0	
100046070	LA VERNIA	ТХ		.11/25/2020		0	0	0	0	00	0	00	156	156	0	0	
100046076 100046083	PHOENIX TAMARAC	AZFI		.11/25/2020 .11/25/2020		0	0	0	0	0	0	0	177 173		0	0	0
100046084	TEXAS CITY			.11/25/2020 .11/25/2020		0	0	0		0	0	0	173		0	0	
100046085	KEITHVILLE	LA.		.11/25/2020		0	0	0		0	0	0	103	103	0	0	
100046087	SALINA	KS		.11/25/2020		0	0	0	0	0	0	0	197		0	0	0
100046089	GREENWOODLADYS ISLAND	SCSC.		11/25/2020		0	0	0		0	0	0	74 419		0	0	0
100046091	WALLA WALLA			.11/25/2020		0	0	0	0	)0	0	0	33		0	0	
100046092	BURLINGTON	WI		.11/25/2020		0	0	0	0	00	0	0	307	307	0	0	0
100046094 100046099	STATEN ISLAND	NYNYNU		.11/25/2020 .11/25/2020		0	0	0	0	0	0	0	1, 188 194		0	0	0
100046102	LIHUE	HI		.11/25/2020		0	0	0		0	0	0	212		0	0	
100046103	HAVERHILL	MA		.11/25/2020		0	0	0	0	00	0	0	268	268	0	0	0
100046107 100046109	HARLAN LYNDONVILLE			.11/25/2020 .11/25/2020		0	0	0	0	0	0	0	83	83 68	0	0	0
100046110	GREENVILLE	TX		.11/25/2020		0	0 0	0		)	0	0	157		0	0	
100046111	HARRISBURG	PA		.11/25/2020		0	0	0	0	00	0	00	102		0	0	0
100046112 100046113	NOBLESVILLE	INPA		.11/25/2020 .11/25/2020		0	0	0	0	0	0	0	257 354		0	0	0
100046114	SILVER SPRING			.11/25/2020		0	0	0		0	0	0	341		0	0	
100046115	SHERMAN	ТХ		.11/25/2020		0	0	0	0	00	0	00	309	309	0	0	0
100046116	GREENWICH	CTTN		.11/25/2020		0	0	0	0	0	0	0	509 149		0	0	0
100046121 100046123	CHATTANOOGA	-     IV   IL		.11/25/2020 .11/25/2020		0	0	0		)0	0	0	239		0	0	
100046124	PROSPERITY	SC		.11/25/2020		0	0	0		0	0	00	232	232	0	0	
100046125	PISGAH	AL		.11/25/2020		0	0	0	0	0	0	0	132		0	0	0
100046126 100046127	SAINT LOUIS			.11/25/2020 .11/25/2020		0 n	0 n	0 n		)  0 n	0	,0 n	388 197		0 n	n	· · · · · · · · · · · · · · · · · · ·
100046128	BURNHAM	IL		.11/25/2020			0	0		0	0	0	284	284	0	0	
100046129	WYOMING	PA		.11/25/2020		0	0	0		0	0	0	145		0	0	C
100046131 100046134	ADAMSVILLE	OHPA		.11/25/2020 .11/25/2020		0	0 n	0 n	0	0	0	0 n	130		0 n	0	0
100046135	MIAMI			.11/25/2020		0	0	0		0	0	0	493		0		
100046136	SALT LAKE CITY	UT		.11/25/2020		0	0	0		00	0	0	87		0	0	C
100046139 100046140	RIDGEWOOD	NYNY		.11/25/2020 .11/25/2020		0	0	0		0	0	0	546 121		0	0	0
100046141	CLAYTON	NUNU		.11/25/2020		0	0	0		, ) [0	0	0	197		0	0	
100046143	ANT LOCH	IL		.11/25/2020		0	0	0	0	00	0	00	176	176	0	0	
100046144 100046146	TOCCOA SUFFERN	GANY		11/25/2020		0	0	0	0	0	0	0	411 172		0	0	0
100046148	NEWTON	NJ		.11/25/2020 .11/25/2020		0 n	n	n	n	,0 n	n	,0 n	1/2		0 n	n	(
100046150	WORCESTER	MA		.11/25/2020			0			0	0	0	136	136	0	0	
100046156	MEMPHIS	TN		11/25/2020		0	0	0	C	)	0	00	38		0	0	C

			_			Loans DISPO	DSED, Trans						1			T	т
1	Location		4	5	6	7 Pagk Value/				e/Recorded Inv			14 Dook Value/	15	16	17	18
	2	3				Book Value/ Recorded	8	9	10	11	12	13	Book Value/ Recorded				
						Investment			Current Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current				Total Faraign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Current Year's	Than- Temporary	Capitalized Deferred	Change	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest				Interest and	in Dook Volue		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Disposai	Prior Year	Increase (Decrease)	(Amortization) /Accretion	Recognized		Book Value	Book Value	Disposal	eration	Disposal	Disposal	Disposal
100046157	UNIONTOWN	OH	Туре	11/25/2020	Date	1 HOI TEAL	(Declease)	Accietion	necognized	Other	(0+3-10+11)	DOOK Value	28		Disposai	ρισροσαι	Disposai
100046159	LONG BEACH	CA.		11/25/2020		0	0	0	0	0	0	0	568		0	0	(
100046163	JESUP	GA		11/25/2020		0	0	0	0	0	0	0	244		0	0	
100046165	HOPEWELL	VA	<b> </b>	11/25/2020		0	0	0	0	0	0	0	77		0	0	0
100046167	MARKHAMSTOCKTON	CA	· <del> </del>	11/25/2020		0	0	0	0	0	0	0	109		0	0	0
100046172	KANSAS CITY			11/25/2020		0	0 0	0	0	0	0	0	121		0	0	
100046173	BUNA	ΤX		11/25/2020		0	0	0	0	0	0	0	114		0	0	(
100046176	PHILADELPHIA	PA		11/25/2020		0	0	0	0	0	0	0	170	170	0	0	
100046177	LUGOFF	SC		11/25/2020		0	0	0	0	0	0	0	42	42	0	0	0
100046178	BUCKHANNON	WV		11/25/2020		0	0	<u>0</u>	0	ļ0	ļ0	ļ0	8	8	0	0	ļ0
100046182	BLAIRSVILLE	GAMA		11/25/2020		0	0	0	0	L0	L0	<sup>0</sup>	804 1,036		0	0	ļ <sup>0</sup>
100046185	PIEDMONT	OK		11/25/2020		0	 0	0	0	0	0	0	361	361	0 0	0	· · · · · · · · · · · · · · · · · · ·
100046188	PUNTA GORDA	FL		11/25/2020		0	0	0	0	0	0	0	408	408	0	0	
100046191	BEAVERTON	MI		11/25/2020		0	0	0	0	0	0	0	293	293	0	0	
100046192	FREDERICK	MD		11/25/2020			0	0	0	0	0	ļ0	185		0	0	C
100046193 100046195	EAST STROUDSBURG	PA		11/25/2020		0	0	0	0	0	0	ļō	242 136		0	0	0
100046195	RIVERVIEW	NY FI		11/25/2020			0 n	0	0	L0	L0	0	136	136	0 n	0	
100046198	BAKERSFIELD			11/25/2020		0	ں۔۔۔۔۔۔۔ ۱	0	0	0	0	0	169		o	n	r
100046201	DOUSMAN	WI		11/25/2020		0	0	0	0	0	0	0	152		0	0	
100046203	Chicago	IL		11/25/2020		0	0	0	0	0	0	0	387	387	0	0	
100046206	MIDDLETON	TN		11/25/2020		0	0	0	0	0	0	0	128		0	0	c
100046210	MONTPELIER	IDPA		11/25/2020		0	0	ļ0	0	0	0	ļō	99		0	0	ļ0
100046212 100046213	PHILADELPHIA HIGDEN	AR		11/25/2020			0 n	0	0	0 	0 	ļ0	214 416		0 n	0	
100046215	OMAHA	NE.		11/25/2020			0	0	0	0	0	0	193		0	0	
100046216	SEABROOK	SC		11/25/2020		0	0	0	0	0	0	0	151	151	0	0	
100046217	ODESSA	TX		11/25/2020		0	0	0	0	0	0	0	39		0	0	0
100046220 100046222	LA VERNE	CATX	·	11/25/2020		0	0	0	0	0	0	0	279 538		0	0	0
100046223	MISSION VIEJO			11/25/2020		0	٥٥	0	0	0	0	0			٥	0	
100046224	ONTARIO			11/25/2020		0	00	0	0	0	0	0	179		0	0	(
100046227	ROSEVILLE	CA.		11/25/2020		0	0	0	0	0	0	0	332		0	0	ſ
100046229	SPRINGFIELD	OH		11/25/2020		0	0	0	0	0	0	0	29		0	0	0
100046230	WATERTOWN	WI		11/25/2020		0	0	0	0	ļ0	ļ0	ļ0	291		0	0	c
100046231 100046232	RENSSELAER THOMSON	NY		11/25/2020		0	0	0	0	ļ0	ļ0	0	264		0	0	0
100046233	SALT LAKE CITY	UT		11/25/2020		n	0	0	0	0	0	0			0	0	· · · · · · · · · · · · · · · · · · ·
100046237	MYRTLE BEACH	SC		11/25/2020		0	0	0	0	0	0	0	132	132	0	0	
100046238	HOLLYWOOD			11/25/2020		0	0	0	0	0	0	0	715		0	0	
100046239	RANDALLSTOWN	MD		11/25/2020		0	ō	0	0	0	0	ļ0	142		0	0	0
100046240 100046242	ORLAND PARK			11/25/2020		0	0	0	0	0	0	<u>0</u>	669 219		0	0	0
100046243	LAUREL			11/25/2020		0	ںں n	n	0	0	0	n	388		n	n	r
100046245	LOUISVILLE	KY		11/25/2020		0	0	0	0	0	0	0	170		0	0	
100046247	STATEN ISLAND	NY		11/25/2020		0	0	0	0	0	0	0	546		0	0	
100046249	SHOREWOOD	<u>IL</u>		11/25/2020		0	0	0	0	0	0	ļ0	470		0	0	0
100046250 100046251	PARLIN	NJVA		11/25/2020		0	0	0	0	·0	·0	ļ0	315		0	0	ļ0
100046253	EUSTIS	FI		11/25/2020		0	ں۔۔۔۔۔۔ ۱	0 n	n	n	n	n	294	294	0 n	n	r
100046255	HEDGESVILLE	WV		11/25/2020		0	0	0	0	0	0	0	49		0	0	
100046258	NORTH	SC		11/25/2020		0	0	0	0	0	0	0	46	46	0	0	
100046259	Coatesville	PA		11/25/2020		0	0	0	0	0	0	0	286		0	0	c
100046261	ALBUQUERQUE	NM.		11/25/2020		0	0	0	0	0	0	ļ0	880		0	0	0
100046262	PHILADELPHIA	PA		11/25/2020		0	0	0	0	·0	·0	<u>0</u>	137		0	0	0
100046265	FT WORTH	TX		11/25/2020		0	ں۔۔۔۔۔۔۔ ۱	n	n	n	n	h	179		0 n	n	,
100046267	ALBUQUERQUE			11/25/2020		0	0	0	0	0	0	0	177		0	0	
.000.0201	/ IEDU 40E 140E							b0	h0	b0	b0	h0	pIII	h		b0	

						Loans DISPO	OSED, Trans						1			T	T
1	Location		4	5	6	7 Paak Value/				e/Recorded Inv			14 Dook Value/	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded Investment			Current Year's Other-		Total		Recorded Investment		Foreign		
						Excluding	Unrealized	Current				Total Faraign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Current Year's	Than-	Capitalized Deferred	Change	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest			Temporary Impairment	Interest and	in Dook Volue		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State		Acquired	Disposai	Prior Year	Increase (Decrease)	(Amortization) /Accretion	Recognized			Book Value	Disposal	eration	Disposal	Disposal	Disposal
100046268	MEMPHIS	TN		.11/25/2020	Date	1 HOI Teal	(Decrease)	ACCIELIOII	necognized	Other	(0+9-10+11)	DOOK Value	71		Disposai	ρισροσαι	Disposai
100046273	EAST PETERSBURG	PA.		.11/25/2020		0	0	0	0	0	0	0	74		0	0	(
100046274	BATTLE CREEK	MI		11/25/2020		0	0	0	0	0	0	0	324	324	0	0	
100046276	BIRMINGHAM	AL		.11/25/2020		0	0	0	0	0	0	0	182		0	0	
100046277	GARRETTSVILLE	OH		.11/25/2020		0	0	0	0	0	0	0	584		0	0	
100046278 100046279	ELLENWOOD	TXGA		.11/25/2020 .11/25/2020			0	0	0	0	0	0	445 99			0	
100046280	SOUTH OZONE PARK	NY		.11/25/2020		0	0	0	0	0	0	0	394		0	0	(
100046281	LAWTON	MI		.11/25/2020			0	0	0	0	0	0	160	160	0	0	
100046284	BELOIT			.11/25/2020		0	0	0	0	0	0	0	90	90	0	0	
100046285	PLANO	TX		.11/25/2020		0	<u>0</u>	0	0	0	0	ļ0	137		<u>0</u>	0	
100046286	LYNWOOD FORT WAYNE	CA		11/25/2020	l	0	0	0	ļ0	0	0	ō	1,315		0	0	ļ
100046287	SARASOTA	- LFL		.11/25/2020		0	0 n	0	0	0 n	0	ļ0			0 n	0 n	ļ
100046292	PENNSAUKEN	NJ.		_11/25/2020			0	0	0	0	0	0	236		0	0	1
100046293	LITHONIA	GA		11/25/2020		0	0	0	0	0	0	0	164	164	0	0	
100046294	OLATHE	KS		.11/25/2020		0	0	0	0	0	0	0	234		0	0	ļ
100046295	HIRAM	GA		.11/25/2020		<u>0</u>	0	0	0	0	0	ļō	839		ō	0	
100046296 100046300	LAS VEGAS	NVNN		.11/25/2020 .11/25/2020		0	0	0	0	0	0	<u>0</u>	1,260 278		0	0	ļ
100046302	AZLE	TX		.11/25/2020		0	U	n	n	n	n	h	42		n	n	,
100046305	ROCHESTER	IN		.11/25/2020		0	0	0	0	0	0	0	30		0	0	
100046307	HIGGINS LAKE	MI		11/25/2020		0	0	0	0	0	0	0	37	37	0	0	
100046310	ANTIOCH	TN		11/25/2020		0	0	0	0	0	0	0	70		0	0	ļ
100046311	HAGERSTOWN	MD		.11/25/2020		0	0	0	0	0	0	0	551		0	0	
100046314 100046316	SPRING HILL ZION	KS		.11/25/2020 .11/25/2020		0	0	0	0	0	0	0	152 100		0	0	
100046319	SANTA ANA	CA		_11/25/2020		0	0	0	0	0	0	0	1, 124		0	0	1
100046320	DE WITT	IA		.11/25/2020		0	0	0	0	0	0	0	201		0	0	
100046321	FLINT	MI		.11/25/2020		0	0	0	0	0	0	0	192		0	0	
100046329	SUMTER	SC		.11/25/2020		0	0	0	0	0	0	0	108		0	0	
100046330	WAUKESHA SAN ANGELO			.11/25/2020 .11/25/2020		0	0	0	0	0	0	0	164		0	0	
100046332	PHILADELPHIA	PA		.11/25/2020		0	0	0	0	0	0	0	215		0	0	1
100046333	MONTGOMERY	AL		11/25/2020			0	0	0	0	0	0	51		0	0	ſ
100046335	NINETY SIX	SC		11/25/2020		0	0	0	0	0	0	0	75		0	0	
100046336	SPARTANBURG	SC		.11/25/2020		0	0	0	0	0	0	ļ0	624		0	0	ļ
100046341 100046342	MAYVILLEPHOENIX	Δ7		.11/25/2020		0	0	0	0	0	0	}0	185 919		0	0	ļ
100046344	RIVERSIDE	AZ		_11/25/2020		0	0 n	n	n	n	n	n			0 n	n	,
100046345	LABADIE	MO		11/25/2020			0	0	0	0	0	0	674		0	0	(
100046347	MORRIS PLAINS	NJ		.11/25/2020		0	0	0	0	0	0	0	46	46	0	0	
100046348	AKRON	OH		.11/25/2020		0	0	0	0	0	0	0	65		0	0	
100046349 100046352	VALIERFORESTVILLE	IL		.11/25/2020 .11/25/2020		0	0	0	0	0	0	ļ0	50 52		0	0	ļc
100046354	MOORESVILLE			.11/25/2020		0	U	n	n	n	n	h	284		n	n	,
100046355	SUN CITY			.11/25/2020		0	0	0	0	0	0	0	193		0	0	1
100046357	WATSONVILLE	CA		11/25/2020		0	0	0	0	0	0	0	184	184	0	0	
100046364	SAN ANTONIO	TX		.11/25/2020		0	0	0	0	0	0	0	80		0	0	
100046374	ST LOUISQUINTON			.11/25/2020		0	ļ0	0	ļ0	J0	0	ļ0	61		0	0	ļ
100046375 100046378	BRUSH PRAIRIE			.11/25/2020		0	0	0	0	l0	0	0	146 1,405		00	0	ļ
100046379	LAUDERHILL	FL		_11/25/2020		0	0	0	0	0	0	0	105		0	0	(
100046380	PITTSBURGH	PA		.11/25/2020			0	0	0	0	0	0	13	13	0	0	
100046381	ROCKLEDGE	FL		.11/25/2020		0	0	0	0	0	0	0	32		0	0	
100046383	GARDEN GROVE	CA		.11/25/2020		0	0	0	0	0	0	0	309		0	0	
100046384	CYPRESS	TX		11/25/2020		0	0		0	0	0	ļ0	330		0	0	ļc
100046385	LowellFREMONT			.11/25/2020		0	0	0	0	ļ0	0	ļ0	375		0	0	ļ
100046387	WHITE PINE			.11/25/2020		n	n	n	n	n	n	n	476		0 n	n	,
1000-10001	mn 15 1 1MC	. p		.11/20/2020		U	U	L	b	U	h0	JU	4/0				h

						Loans DISPO	OSED, Trans						T	Ī		T	т
1	Location		4	5	6	7				e/Recorded Inv		10	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T-4-1		Recorded		Faraian		
						Investment			Year's Other-		Total	T	Investment		Foreign	Realized	Total
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange Gain	Gain	Gain
			Loan	Date	Dianonal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	Consid-			
Loan Number	City	State	Type	Acquired	Disposal Date	Interest Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other	Book Value	Change in Book Value	Interest on Disposal	eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
100046389	OWINGS MILLS	State	туре	11/25/2020	Dale	riioi reai	(Decrease)	Accretion	Recognized	Other	(8+9-10+11)	book value	272		Disposai	Disposai	Disposai
100046392	LEECHBURG	PA		11/25/2020		0	0	0	0	0	0	0	33		00	0	
100046394	AB I NGDON	MD		11/25/2020		0	0	0	0	0	0	0	1, 163	1, 163	0	0	0
100046395	RIVERDALE	GA		11/25/2020		0	0	0	0	0	0	0	374		0	0	0
100046396	PENNSVILLE	NJ		11/25/2020		0	0	0	0	0	0	0	1,825		0	0	0
100046397 100046399	INDIANAPOLIS	IN		11/25/2020		0	0	0	0	0	0	0	340 129		0	0	0
100046400	WAYNESBORO	M1		11/25/2020		0	0	0	0	0	0	0	259		 n	0	
100046401	MEMPHIS	TN		11/25/2020		0	0	0	0	0	0	0	239		0	0	(
100046402	CASTRO VALLEY	CA		11/25/2020		0	0	0	0	0	0	0	1,595		0	0	0
100046404	HENRYVILLE	PA		11/25/2020		0	0	0	0	0	0	0	159		0	0	0
100046405	ARCADIA	FL		11/25/2020		0	0	0	0	ļ0	0	ļ0	236		0	0	0
100046409 100046410	GLADWINPHILADELPHIA			11/25/2020		0	0	0	ļ0	·0	0	<u>0</u>	29		0	0	ļ0,
100046411	OCALA	PA		11/25/2020		0	0 n	n	n	n	n	n	140		 n	n	r
100046413	PICO RIVERA	CA		11/25/2020		0	0	0	0	0	0	0	740		0	0	(
100046414	MEMPHIS	TN		11/25/2020		0	0	0	0	0	0	0	166	166	0	0	0
100046416	QUINCY			11/25/2020		0	0	0	0	0	0	0	58		0	0	0
100046417	DETROIT	MI		11/25/2020		0	0	0	0	0	0	0	631		0	0	0
100046418	DETROIT	MIMA		11/25/2020		0	0	0	0	0	0	0	169 329		0	0	0
100046423	RIO RANCHO			11/25/2020		0	0	0	0	0	0	0	29		 0	0	
100046427	APACHE JUNCTION	AZ		11/25/2020		0	0	0	0	0	0	0	311		0	0	
100046435	PITTSBURGH	PA		11/25/2020		0	0	0	0	0	0	0	114		0	0	0
100046438	OAKLAND	CA		11/25/2020		0	0	0	0	0	0	0	223		0	0	0
100046439	LANSING	IL		11/25/2020		0	0	0	0	0	0	0	233		0	0	0
100046443	DUNKIRK CONCORD	INNC		11/25/2020		0	0	0	0	0	0	0	349 489		0	0	0
100046446	MINNEAPOLIS			11/25/2020			0	0	0	0	0	0	251		 0	0	
100046447	GRAND BAY	AL		11/25/2020			0	0	0	0	0	0	141		0	0	
100046449	NEW LONDON	NC		11/25/2020		0	0	0	0	0	0	0	39		0	0	0
100046450	RIVIERA BEACH	FL		11/25/2020		0	0	0	0	0	0	0	102		0	0	0
100046451100046452	HERSEY JOHNSTOWN	MI		11/25/2020		0	0	0	0	0	0	0	227		0	0	0
100046455	TEMPE	PA		11/25/2020		0	0	0	0	0	0	0	225		 0	0	
100046458	PITTSFIELD	MA		11/25/2020			0	0	0	0	0	0	84	84	0	0	0
100046459	SPRING VALLEY	CA		11/25/2020		0	0	0	0	0	0	0	495	495	0	0	0
100046460	GALVESTON	TX		11/25/2020		0	0	0	0	0	0	0	181		0	0	0
100046461 100046462	PALM HARBOR	FL		11/25/2020		0	0	0	0	0	0	} <u>0</u>	286 342		0	0	0
100046469	PHOENIX			11/25/2020		0	0 n	n	n	n	n	n	342		 n	n	r
100046471	KELLYTON	AL		11/25/2020			0	0	0	0	0	0	158		0	0	
100046473	TAMA	IA		11/25/2020		0	0	0	0	0	0	0	69	69	0	0	0
100046476	THOUSAND OAKS	CA		11/25/2020		0	0	0	0	0	0	0	604		ō	0	0
100046478	SAN DIEGO	CA		11/25/2020		0	ļ0	0	ļ0	·0	0	·0	370		0	0	ļ0
100046483	BEAVERTON	OHOR.		11/25/2020		0	0 n	0	0	0 	0	ļ0	901 714		 n	0 n	0
100046487	HOUSTON	TX		11/25/2020		0	0	0	0	0	0	0	148		0	0	
100046488	PORTLAND	OR		11/25/2020			0	0	0	0	0	0	351	351	0	0	0
100046490	WEST HAMPSTEAD	NY		11/25/2020		0	0	0	0	0	0	0	218		0	0	0
100046493	SCRANTON	PA		11/25/2020			0	0	0	0	0	ļō	80		ō	0	0
100046494 100046495	POTTSTOWN	PA		11/25/2020		0	0	0	0	L0	0	0	392 185		0	0	0
100046498	REDDICK			11/25/2020		n	n	n	n	n	n	n	46	46	 n	n	r
100046499	CHARLOTTE	NC		11/25/2020			0	0	0	0	0	0	190		0	0	
100046500	MOBILE	AL		11/25/2020		0	0	0	0	0	0	0	26	26	0	0	0
100046501	DESTREHAN	LA		11/25/2020		0	0	0	0	0	0	0	332		0	0	0
100046503	MILFORD	CT		11/25/2020		0	<u>0</u>	ļ0	ļ0	ļ0	0	ļ <u>0</u>	160		0	ļ <u>0</u>	ļ0
100046504 100046505	MiramarSACRAMENTO	FL		11/25/2020		0	0	0	ļ0	·0	0	<u>0</u>	327		0	0	ļ0,
100040005	- SACHAMENIU	LA		11/25/2020		0	0	0	L0	0	0	0	219	219	0	0	0

				Showing	All Mortgage	e Loans DISPO	OSED, Trans	sferred or Re	paid During t	the Current Y	ear/						
1	Locat		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				!
						Recorded			Current				Recorded				1
						Investment			Year's Other-		Total		Investment		Foreign	Darkers	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			Laan	Data	Diamagal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	Consid	Gain	Gain	Gain
Loan Number	O:t-	04-4-	Loan	Date	Disposal Date	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
100046510	City	State	Туре	Acquired11/25/2020	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal 47	eration 47	Disposal	Disposal	Disposal
100046512	BIRMINGHAM	Al		11/25/2020		0	0	0	0	0	0	0	224	224		0	0
100046513	MIAMI	FL		11/25/2020		0	0	0	0	0	0	0	273		0	0	0
100046514	MARSHALL	TX		11/25/2020		0	0	0	0	0	0	0	318		0	0	0
100046517	OMAHA	NE		11/25/2020		0	0	0	0	0	0	0	43		0	0	0
100046518 100046519	FORT WAYNE	IN		11/25/2020 11/25/2020		0	0	0	0	0	0	0	55 97	55 97			0
100046520	BENICIA	CA		11/25/2020		0	0	0	0	0	0	0	363	363	0	0	0
100046522	STANFIELD	NC		11/25/2020		0	0	0	0	0	0	0	398	398	0	0	0
100046526	JACKSBORO	TN		11/25/2020		0	0	0	0	0	0	0	69		0	00	0
100046528	BURLINGTON	KY		11/25/2020		0	0	0	0	0	0	0	932	932	0	0	0
100046529	LATHROP	CA		11/25/2020			0	0	0		0	0	468 649	468 649			0
100046531	PORT WASHINGTON	NY		11/25/2020	ļ	n	0	0	0	n	0	0	1,257	1,257	n	0	0
100046534	SACRAMENTO	CA		11/25/2020		0	0	0	0	0	0	0	283	283	0	0	0
100046542	LAUREL	MD		11/25/2020		0	0	0	0	0	0	0	586	586	0	0	0
100046543	CHARLOTTE	NC		11/25/2020		0	0	<u>0</u>	<u>0</u>	0	0	ļ0	549		0	·0	0 '
100046544 100046546	MACON COLUMBIA	GA		11/25/2020 11/25/2020		0	0	0	0	0	0	0	65	65	0	0	0
100046547	BECHTELSVILLE	PA		11/25/2020			0	0	0	0	0	0	214	214		0	0
100046548	PULASKI	VA.		11/25/2020		0	0	0	0	0	0	0	338		0	0	0
100046550	Potomac	MD		11/25/2020		0	0	0	0	0	0	0	4,820		0	0	0
100046551	WHITELAW	WI		11/25/2020		0	0	0	0	0	0	0	276	276	0	00	0
100046552 100046554	GREENSBORO	NCLA	<b> </b>	11/25/2020		0	0	0	0	0	0	0	60	60	0	0	0
100046555	CHESTER	SC SC		11/25/2020			0	0	0	0	0	0	92	92	0		0
100046556	CAMBRIA	WI		11/25/2020		0	0	0	0	0	0	0	235	235	0	0	0
100046557	ANTIOCH	TN		11/25/2020		0	0	0	0	0	0	0	43	43	0	0	0
100046558	TRENTON	MI		11/25/2020		0	0	0	0	0	0	0	74	74	0	00	0
100046562 100046563	CHARLOTTE  DETROIT	NC		11/25/2020 11/25/2020		0	0	0	0	0	0	0	369	369	0	0	0
100046565	NIAGARA FALLS	NY		11/25/2020		0	0	0	0	0	0	0	16	237		0	0
100046568	ST ANN	MO		11/25/2020		0	0	0	0	0	0	0	136	136	0	0	0
100046569	SUN CITY	CA		11/25/2020		0	0	0	0	0	0	0	611	611	0	00	0
100046570	BESSEMER	AL		11/25/2020		0	0	0	0	0	0	0	292		0	00	0
100046574 100046575	DES MOINES	IA		11/25/2020 11/25/2020			0	ļō	ļō	ļ0	ļ0	ļō	47	47 79	0	0	
100046576	AUSTIN	AZ		11/25/2020	·····		U	0	ļ0	ļ	<sup>0</sup>	ļ0	/9		u	,   <sup>0</sup>	n
100046580	KAPOLEI	HI		11/25/2020		0	0	0	0	0	0		744		0	0	0
100046583	MIDLOTHIAN	ТХ		11/25/2020		0	0	0	0	0	0	0	577	577	0	00	0
100046587	DEPTFORD TOWNSHIP	NJ		11/25/2020	ļ	0	0	0	0	0	0	0	393	393		0	ļ0 '
100046589	CHEHALIS	WA		11/25/2020	<del> </del>		0	0	ļ0	ļ0	·0	ļ0	374	374		0	ļ0 '
100046595	CENTREVILLE	MD		11/25/2020			0 n	0	n	n	n	h				,	0
100046596	BIG BEAR CITY	CA		11/25/2020		0	0	0	0	0	0	0	191	191	0	0	0
100046597	HOMER GLEN	IL		11/25/2020		0	0	0	0	0	0	0	261	261	0	0	0
100046599	HOWARD BEACH	NY		11/25/2020		0	0	0	0	0	0	0	305	305	0	0	0
100046600 100046601	MIDLOTHIAN	VAVA		11/25/2020 11/25/2020		0	0	0	ļ0	0	0	<u>0</u>	1,228 135	1,228 135	0	0	0 '
100046602	LOCKPORT	NY		11/25/2020		n	U	n	n	n	n	n	242			,	n
100046603	STURGEON BAY	WI		11/25/2020		0	0	0	0	0	0	0	613	613		0	0
100046604	MIAMI	FL		11/25/2020		0	0	0	0	0	0	0	351	351	0	00	0
100046606	Utica	NY		11/25/2020		0	0	0	0	0	0	0	1,096	1,096	0	·0	ļ0 '
100046607	LAREDO	TX		11/25/2020	}		0	0	ļ0	ļ0	·0	ļ0			ļ0	0	ļ0 '
100046609	MARSHALL	TX		11/25/2020		n	0 n	n	n	n	n	n	276	276	n	n	n
100046614	CARSON	CA		11/25/2020		0	0	0	0	0	0	0	228	228	0	0	0
100046615	ERIN	NY		11/25/2020	ļ	0	0	0	0	0	0	0	96	96		0	0
100046616	BRIDGEPORT	OH		11/25/2020		0	0	0	0	0	0	ļ0	400	400	0	0	0 '

Column   C							Loans DISPO	OSED, Trans										
Color   Number   Color   Col	1	Location		4	5	6	7							14	15	16	17	18
Lear Number   Cap		2	3					8	9		11	12	13					
Color Number   Color												Total				Eoroign		
								Lloroolisad	Current				Total Faraign				Poolized	Total
Construction   Cons																		
Mary   Mary				Loan	Date	Dienocal									Consid-			
SERRES OFFICHIAN P. 1179/2008   8   5   7   8   10   10   10   10   10   10   10	Loan Number	City	Ctoto															
Second   S						Date	1 HOI Teal	(Decrease)	Accretion	necognized	Other	(0+3-10+11)	DOOK Value			Disposai	ρισροσαι	Disposai
Margin   Table   Tab	100046627						0	0	0	0	0	0	0	126	126	0	0	(
1968   1968   1969	100046628		TN	1	1/25/2020		0	0	0	0	0	0	0	356	356	0	0	
March   Marc	100046632						0	0	0	0	0	0	00			0	0	
March   Marc							0	0	0	0	0	0	0			0	0	
1966   1966							0	٥٥	0	0	0	0				٥٥	0	
Minuse   Marie   Mar							0	0	0	0	0	0	0			0	0	(
Ministry   Ministry	100046645	MEMPHIS	TN		1/25/2020		0	0	0	0	0	0	00		312	0	0	
1979-1979-1979-1979-1979-1979-1979-1979	100046646	DAYTON		1	1/25/2020		0	0	0	0	0	0	00	54	54	0	0	
1000000000000000000000000000000000000							0	<u>0</u>	0	0	0	0	·0			<u>0</u>	0	c
March   Marc			FL				ō	0	ļ0	ļ0	·0	·0	;			0	0	ļ
1975   1976			CA					0 n	0	0	0 n	0 n	0			0 n	0 n	1
1970   1970	100046652							0	0	0	0	0	0			0	0	(
1000000000000000000000000000000000000	100046654	HAWTHORNE		1	1/25/2020		0	0	0	0	0	0	0		326	0	0	(
COUNTY   CAL   1/12/17/18   0   0   0   0   0   0   0   0   0	100046657						0	0	0	0	0	0	0			0	0	ļ
March   Marc	100046659						0	0	0	0	0	0	0			0	0	
MARCH   MARC			CA				0	0	0	0	0	0	<u>۱</u> ۰			0	0	ļ
100000000   10000000			AL					۰	0	0	ļ0	ļ0	,   <sup>0</sup>			۰	U	ļ
Margin   M	100046669							0	0	0	0	0	0			0	0	
1000000000000000000000000000000000000	100046672	ALGONQUIN	IL	1	1/25/2020			0	0	0	0	0	0	479	479	0	0	
Company   Comp	100046675							0	0	0	0	0	00			0	0	c
0006882	100046678							0	0	0	ļ0	ļ0	[ <del> </del> <u>0</u>			0	0	ļc
10006987   10007   11							0	0	0	0	L0	L0	0			0	0	ļ
MISTON SALE    MC	100046687			1	1/25/2020		n	0 N	0	0	0	0	n			0 N	0	(
	100046689		NC				0	0	0	0	0	0	0			0	0	
00045751 BFFALD NY. 1172/2020 0 0 0 0 0 0 0 0 0 52 52 52 0 0 0 0	100046690						0	0	0	0	0	0	00			0	0	
0004898							0	0	0	0	0	0	0			0	0	
MONAMPALIS   MIN			NY				0	٥	0	0	0	0				٥	0	
MILFOR   PA	100046862		IN				0	0	0	0	0	0	0			0	0	(
10004988   TOUS FLIVER   N.J	100046901							0	0	0	0	0	0			0	0	
1/20/2020   0   0   0   0   0   0   0   0   0	100046963							0	0	0	0	0	00			0	0	
D004998   ELIXOD   IN   11/20/2020   0   0   0   0   0   0   0   0   0								0	0	0	ļ0	ļ0	<u> </u>			0	0	ļc
DOMESTICE   CHILLIOTIE   CHIL							0	0	ļ0	ļ0	L0	L0	¦			0	0	ļ
DOM/TOPO   BRUNSI ICC   SA   11/20/2020   0   0   0   0   0   0   0   0   0	100046992						n	0	0	0	0	0	n			0	0	(
00047008	100047000	BRUNSWICK		1	1/20/2020		0	0	0	0	0	0	0	115	115	0	0	
00047009   BRANDON   F.	100047005						0	0	0	0	0	0	0			0	0	
00047015   ERIE   PA   11/20/2020   0   0   0   0   0   0   0   120   120   0   0   0   0   0   0   0   0   0	100047008							ō	0	0	0	0	ō			ō	0	
00047016 BLYTH=WOOD SC. 1.1/20/2020 0 0 0 0 0 0 0 0 0 0 0 0 20 20 20 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0							0	0	0	0	L0	L0	0			0	0	ļ <sup>0</sup>
00047018	100047016						n	n	n	n	n	n	,n			n	n	1
11/20/2020   0   0   0   0   0   0   0   0   0	100047018	AKRON						0	0	0	0	0	0			0	0	
00047037 FARMINGTON HILLS MI 11/20/2020 0 0 0 0 0 0 0 0 0 0 0 0 940 940 0 0 0	100047019		FL	1	1/20/2020			0	0	0	0	0	00			0	0	
00047042 SAINT JOSEPH MI 11/20/2020 0 0 0 0 0 0 0 0 0 287 287 287 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	100047023		IL				<u>_</u>	<u>0</u>	0	0	ļ0	ļ0	·0			<u>0</u>	0	ļc
00047045 FENTON MI 11/20/2020 0 0 0 0 0 0 0 0 0 0 68 68 68 0 0 0 0 0					1/20/2020		0	0	0	0	ļ0	ļ0	0			0	0	ļ
00047070 DEARBORN NEIGHTS MI 11/20/2020 0 0 0 0 0 0 0 0 0 84 84 0 0 0 0 0 0 0	100047045						n	0 n	n	n	n	n	n			0 n	n	(
00047070 DEARBORN HE I GHTS MI 11/20/2020 0 0 0 0 0 0 0 0 241 241 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	100047052	OVID	MI					0	0	0	0	0	0			0	0	
00047076 ROSEVILLE MI 11/20/2020 0 0 0 0 0 0 0 0 142 142 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	100047070	DEARBORN HEIGHTS		1	1/20/2020		0	0	0	0	0	0	0			0	0	(
00047077 WINDER GA. 11/20/2020 0 0 0 0 0 0 0 110 110 0 0 0 0 0 0 0	100047073						0	0	0	0	0	0	0			0	0	
00047081 DALLAS GA. 11/20/2020 0 0 0 0 0 0 117 117 0 0 0 0 0 0047082 EDEN PRAIRIE MN. 11/20/2020 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0							ō	0	0	0	0	0	ō			0	0	ļ
00047082 EDEN PRAIRIE							0	0	0	0	ļ0	ļ0				0	0	,
	100047082							0	0	0	0	0	n			0	n	(
00011000   Unanton   Unant	100047088	GRAYSON	GA		1/20/2020			0	0	0	0	0	0	195		0	0	

						Loans DISPO	OSED, Trans						ı	ı		T	
1	Locatio		4	5	6	7				e/Recorded Inv		T	14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding	8 Unrealized	9 Current	10 Current Year's Other Than-	Capitalized	Total Change	13 Total Foreign			Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Accrued Interest Prior Year	Valuation Increase (Decrease)	Year's (Amortization) /Accretion	Temporary Impairment Recognized	Deferred Interest and Other		Exchange Change in Book Value	Accrued Interest on Disposal	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
100047091	KANSAS CITY	Jiale	Турс	.11/20/2020	Date	0	(Decrease)	/Accretion	riecognized	) Other	(0+3-10+11)	DOOK Value	35	+	0	0	Disposai
100047094	DAWSON	GA		.11/20/2020		0	0	0	0	00	0	0	137	137	0	0	
100047096	BYRON	GA		.11/20/2020		0	0	0	0	0	0	0	29		0	0	0
100047100	ENFIELD			11/20/2020	ļ	0	0	0	0	0	0	0	55		0	0	0
100047102	LAWRENCEVILLE			11/20/2020		0	0	0		)  0	0	0	111		0	0	
100047112	NEWNAN	GA		11/20/2020		0	0	0	0	0	0	0	40		0	0	
100047117	BIXBY	OK		11/20/2020		0	0	0		)  0	0	0	385		0	0	
100047119	PALMETTO			11/20/2020		0	0	0	0	0	0	0	155		0	0	0
100047121 100047123	MAYWOOD	GA		11/20/2020 .11/20/2020		0	0	0		)  0	0	0	176 616		0	0	
100047124	RIVERDALE			_11/20/2020		0	0	0	0	,o	0	0	194		0	0	(
100047126	PECONIC	NY		.11/20/2020		0	0	0		00	0	0	198	198	0	0	
100047129	GARDEN CITY			.11/20/2020	ļ	0	0	0	0	00	0	0	678	678	0	0	c
100047133 100047136	OWENTON	KYNY		11/20/2020 .11/20/2020	·	0	0	0	ļ0	0	0	0	269 77		0	0	0,
100047139	FRIENDSWOOD			11/20/2020	t	0 n	n	0		,   <sup>0</sup>	0	n	351		U	n	,
100047139	TOMS RIVER			11/20/2020		0	0	0	0	0	0	0			0	0	
100047147	HOWARD	OH		.11/20/2020		0	0	0	0	00	0	0	51	51	0	0	
100047148	LOUISVILLE	КҮ		11/20/2020		0	0	0	0	0	0	0	93		0	0	0
100047149	NORCROSS			11/20/2020		0	0	0	0	0	0	0	129		0	0	0
100047162 100047169	READING	NY		11/20/2020		0	0	0		)  0	0	0			0 n	0	
100047170	GREENSBORO	NC		_11/20/2020		0	0	0		0	0	0	192		0	0	
100047175	ASHEBORO	NC		.11/20/2020		0	0	0	0	00	0	0	51	51	0	0	
100047177	GRETNA	LA		.11/20/2020		0	0	0	0	00	0	0	163		0	0	0
100047178 100047181	ELLENWOOD	GA		.11/20/2020		0	0	0	0	0	0	0	799		0	0	0
100047183	DOWNINGTOWN	PA		11/20/2020 11/20/2020			0 n	0		1	0	0	226 45		٥٥	0	
100047185	ROUND ROCK	TX		11/20/2020		0	0	0	0	0	0	0	151		0	0	
100047192	JONESBORO	GA		.11/20/2020		0	0	0	0	00	0	0	94	94	0	0	0
100047193	MILLESBURG	OH		.11/20/2020		0	0	0	0	0	0	0	326		0	0	0
100047196 100047202	CORYDON	KYNJ.		11/20/2020		0	0	0	0	0	0	0	46 316	46 316	0	0	0
100047204	TRENTON			11/20/2020		0	0	0		0	0	0	60		0	0	
100047207	WESTLAND	MI		11/20/2020		0	0	0	0	0	0	0	150		0	0	
100047225	CALIENTE	NV		11/20/2020	ļ	0	0	0	C	0	0	0	100	100	0	0	C
100047226	GAINESVILLE	GA		11/20/2020	ļ	0	<u>0</u>	0	L0	0	0	0	106		0	0	0
100047229 100047235	JACKSONVILLE			11/20/2020 .11/20/2020		0	0	0	ļ0	0	0	0	396		0	0	0
100047245	SILVIS			_11/20/2020		0	0 n	0	0	, ) [0	0	0	94	94	0 N	0	· · · · · · · · · · · · · · · · · · ·
100047248	ALSIP	IL		.11/20/2020		0	0	0		0	0	0	212		0	0	
100047256	SUMMERVILLE	SC		.11/20/2020		0	0	0		00	0	0	168	168	0	0	
100047259	CERES			11/20/2020		0		0	ļ	)	0		568		0	0	
100047265 100047266	MOUNT MORRIS			_11/20/2020 _11/20/2020	<del> </del>	0	0	0	ļ0	0	0	0	176 121		0	0	0
100047274	WYANDOTTE			11/20/2020	<u> </u>	0	O	0		, ) [n	0	0	121		0	n	
100047280	SOUTHFIELD			.11/20/2020		0	0	0	0	0	0	0	517		0	0	
100047282	NEW BERLIN			11/20/2020	ļ	0	0	0	0	00	0	0	118		0	0	c
100047290	CATHEDRAL CITY			11/20/2020	ļ	0	<u>0</u>	0	ļ0	0	0	<u>0</u>	73		0	0	c
100047292 100047294	LIBERTY			11/20/2020		0	0	0	ļ0	0	0	0	69 121		0	0	0
100047294	WINSTON			11/20/2020		0 n	n	n	n	,	n	n	41		u	n	r
100047301	PATTERSON	NY		11/20/2020		0	0	0		0	0	0	519		0	0	[
100047302	YOUNGSVILLE	NC		11/20/2020		0	0	0	0	00	0	0	289	289	0	0	0
100047303	QUAKERTOWN	PA		11/20/2020		<u>0</u>	<u>0</u>	0	0	0	0	0	194		0	0	0
100047313 100047316	WESTLAND			.11/20/2020	·	0	0	0	ļ0	0	0	0	101		0	0	0
100047317	ALLENTOWN			11/20/2020	<u> </u>	0 n	0	0	1	,0	0	0			0 n	0 n	0
100047317	BROOKLYN	NY		11/20/2020		n	0	0	0	) [0	0	0	379		0	n	(
100011023	DITOTAL IN			11/ 20/ 2020				U	J	, h0	L	JU	9الا	9اد		U	<u> </u>

						Loans DISPO	DSED, Trans										
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
100047330	EGG HARBOR CITY	NJ		11/20/2020		0	0	0	0	00	0	00	211		0	0	0
100047331	WORTH	IL		11/20/2020		0	0	0		0	0	0	426		0	0	0
100047333	DETROIT	MI		11/20/2020		0	0	0	L	0	0		45 826		0	0	
100047342	MAPLE GROVE			11/20/2020			٥	0		)  0	0		50		٠	0	
100047343	LINCOLN	NE.		11/20/2020		0	0	0	0	0	0	0	162		0	0	(
100047344	TROY	MI		11/20/2020			0	0	0	0	0	0	265		0	0	١
100047346	STOCKTON	CA		11/20/2020		0	0	0	0	00	0	0	182		0	0	
100047353	MACOMB	IM		11/20/2020		0	0	0	0	00	0	0	445		0	0	0
100047354	OAK PARK	MI		11/20/2020		0	0	0		0	0	.   <u>0</u>	393		0	0	0
100047355 100047357	CLEARWATER	.  FLFL		11/20/2020	ł	0	0	0	ļ0	·0	0		214 450		0	0	ļ0,
100047358	WASHINGTON	NJ		11/20/2020	<u> </u>	0	U	0		,	0	,   <sup>0</sup>	450		U	U	,
100047362	POTTSTOWN	PA		11/20/2020	İ	0	0	0	0	, )	0	0	183		0 0	0	(
100047364	BELVIDERE	iL		11/20/2020		0	0	0	0	0	0	0	158		0	0	
100047368	HOUSTON	TXTX		11/20/2020	ļ	0	0	0	0	0	0	0	103	103	0	0	
100047374	DRY PRONG	LA		11/20/2020	ļ	0	0	0	0	00	0	00	226		0	0	C
100047376	SAINT PAUL	MN		11/20/2020		0	0	0	L	0	0	00	200		0	0	0
100047377 100047380	SOUTHFIELD	MI	····	11/20/2020		0	0	0	0	0	0	0	184 598		0	0	0
100047387	BROKEN ARROW	OK		11/20/2020						,  0					٥٥	0	
100047388	GREENVILLE	NC		11/20/2020		n		0		0		0	677	677	0 N	0	
100047399	WATERFORD	MI		11/20/2020		0	0	0	0	0	0	0	118		0	0	(
100047401	FORT LAUDERDALE			11/20/2020		0	0	0		0	0	0	144		0	0	
100047402	RIVERDALE	GA		11/20/2020		0	0	0	0	00	0	00	90		0	0	
100047407	BAY SHORE	NY		11/20/2020		0	0	0	0	00	0	00	305		0	0	0
100047413 100047417	HYATTSVILLE	MD	·	11/20/2020		0	0	0	0	0	0	0	598 118		0	0	0
100047423	BROCKTON	MA		11/20/2020			٥	0		,  0			217		٥٥	0	
100047424	ELSIE	MI		11/20/2020		n	٥	0		0	0	0	40		0 N	0	
100047427	NEWINGTON	CT		11/20/2020		0	0	0	0	0	0	0	522		0	0	(
100047431	TUCKAHOE	NJ		11/20/2020		0	0	0	0	00	0	00	165		0	0	
100047437	MARGATE	.  FL		11/20/2020		0	0	0	0	00	0	00	198		0	0	0
100047440	DANIELSVILLE	PA		11/20/2020		0	0	0	ļ0	0	0	0	150		0	0	0
100047442 100047445	NEWPORTTROY	VA MI		11/20/2020		0	0	0	0	0	0	0	334		0	0	0
100047445	TULSA	OK	····	11/20/2020		0		0		0		0	95	95	0 N	0	
100047451	GIBSONTON	FL		11/20/2020		0	0	0	0	0	0	0	108		0	0	(
100047455	SANTA ROSA			11/20/2020		0	0	0		0	0	0	309	309	0	0	
100047458	TAMPA			11/20/2020		0	0	0	0	00	0	00	550	550	0	0	
100047464	STOW	OH		11/20/2020	ļ	0	0	0	ļ0	)  0	0	0	424		0	0	c
100047467	AURORA	L		11/20/2020	ł		0	0	ļ0	0	0	0	146		0	0	0
100047470	MONTGOMERY	.  IL		11/20/2020		0	0 n	0		10	0		52 584		0 ^	0	0
100047478	CICERO	II	···	11/20/2020		n	0 n	n	n	, )	n	n	149		0 N	n	r
100047484	CARROLLTON	GA.		11/20/2020	İ		0	0		0	0	0	117		0	0	(
100047486	BOLINGBROOK	. L		11/20/2020		0	0	0		0	0	0	507		0	0	
100047488	ATLANTA	GA		11/20/2020		0	0	0	0	00	0	00	97	97	0	0	
100047492	EGG HARBOR TOWNSHIP	NJ		11/20/2020	ļ	0	0	0	ļ0	0	0	·	244		0	0	0
100047494	NUTLEY	NJ		11/20/2020	ł	0	0	0	ļū	)	ļ0	[ō	309		0	0	ļ0
100047495	SHAKOPEE			11/20/2020		0	0	0	0	0	0	0	115		0	0	0
100047499	CHICAGO	II		11/20/2020			u	0	n	, <sup>0</sup>	n	,			 n	0	· · · · · · · · · · · · · · · · · · ·
100047506	SHEBOYGAN			11/20/2020		0	o	0	0	, )	0	0	98		0 N	0	(
100047514	WHITMAN	MA		11/20/2020			0	0	0	0	0	0	174		0	0	
100047517	PLANO	TX		11/20/2020		0	0	0	0	00	0	0	385	385	0	0	
100047521	ROUND LAKE	.  IL		11/20/2020		0	0	0	0	00	0	00	461		0	0	
100047525	WADSWORTH	OH		11/20/2020	ļ	0	0	0	ļ0	)  0	0	·0	110		0	0	ļ0
100047526	MILFORD	CT		11/20/2020	ļ		0		ļū	0	0	ō	271		0	0	0
100047527	STONE MOUNTAIN	GA		11/20/2020		0	0	0	J	)  0	0	· L0	364	364	0	0	0

						Loans DISPO	OSED, Trans										
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D " '	<b>.</b>
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value		eration	Disposal	Disposal	Disposal
100047530	HOUSTON	TX		11/20/2020		0	0	0	a	00	0	00	331		0	0	0
100047531 100047532	LOMBARD GLOSTER	ILLA		11/20/2020		0	0	0	0	0	0	0	134		0	0	0
100047536	CICERO	. LLA		11/20/2020		0	0	0		,  0	0		229 325		٥٥	0	
100047552	HAMILTON	OH		11/20/2020		0	0	0	0	0	0	0	108		0	0	(
100047555	GRAND RAPIDS	MI		11/20/2020		0	0	0	C	0	0	· [	432		0	0	٢
100047562	DETROIT	MI		11/20/2020		0	0	0	0	00	0	00	176		0	0	
100047566	LAKE ORION	MI		11/20/2020		0	0	0	0	00	0	00	291		0	0	0
100047568	BONDURANT	IA		11/20/2020		ō		ļō	ļū	)	0	ō	246		0	ļō	ļ0
100047570 100047572	CHICAGO DEARBORN	IL		11/20/2020		0	0 n	0		10	0		106 235		0		
100047575	MARKSVILLE	LA		11/20/2020		0	0 0	0	0	,o	0	0	124		0 0	0	(
100047580	TAMPA	FL		11/20/2020			0	0	0	0	0	0	247		0	0	
100047581	MOORESVILLE	NC		11/20/2020		0	0	0	0	00	0	0	155	155	0	0	0
100047585	MOUNT HOLLY	VT		11/20/2020		0	0	0	0	00	0	00	191		0	0	0
100047594	LA QUINTA	CA		11/20/2020		0	ļ <u>0</u>	ļ0	ļ	)	0	<u> </u>	80	80	0	ļ0	ļ0
100047595 100047598	STERLING HEIGHTS	MI		11/20/2020		0	0	0	ļ0	0	0	<u> </u>	255 373		0	ļ0	ļ0
100047599	MOORESVILLE	NC.		11/20/2020		0	0	0		)	0	0	384		0 N	0	
100047605	BRADENTON	FL		11/20/2020		0	0	0	0	0	0	0	119		0	0	(
100047606	TINLEY PARK			11/20/2020		0	0	0		0	0	0	175		0	0	
100047608	PORT RICHEY	FL		11/20/2020		0	0	0	0	00	0	0	91		0	0	0
100047611	CENTRAL ISLIP	<u>N</u> Y		11/20/2020		0	0	0	0	0	0	0	288	288	0	0	0
100047613	MARATHON	FL		11/20/2020		0	0	0	0	0	0	0	1,275		0	0	0
100047626	PALM BAY	NH		11/20/2020		0	0	0		)  0	0		98		0	0	0
100047627	ELK GROVE	CA		11/20/2020		0	0	0	0	0	0	0	530		0	0	(
100047631	WAYNESVILLE	OH		11/20/2020		0	0	0	0	0	0	0	111		0	0	
100047633	HOLLISTON	MA		11/20/2020		0	0	0		)  0	0	00	269		0	0	0
100047635	BENNETT	00		11/20/2020		0	0	0	0	00	0	00	342		0	0	0
100047639 100047643	WILLINGBOROVIRGINIA BEACH	NJVA		11/20/2020		0	0	0	0	0	0	0	134 198		0	0	0
100047645	DOUGLASVILLE	VA		11/20/2020			0 n	0		1	0	,o	133		٥٥	0	
100047646	TEMECULA	CA		11/20/2020		0	0	0	0	0	0	0	310		0	0	(
100047648	VALLEJO	CA		11/20/2020		0	0	0	0	0	0	0	298		0	0	
100047656	MOUNT CLEMENS			11/20/2020		0	0	0	0	00	0	00	24		0	0	0
100047664	MURRIETA	CA		11/20/2020		0	0	0	L	0	0	00	273		0	0	0
100047669 100047672	CAMDEN ORLANDO	SC		11/20/2020		0	0	0	ļ0	0	0	<u>۱</u> ۰	377	377 129	0	ļ0	ļ0
100047673	SELDEN	NY		11/20/2020		0	n	0 n		,	n	i	1,360		 n	n	r
100047674	SACRAMENTO	CA		11/20/2020			0	0	0	0	0	0	164		0	0	
100047677	VICTORVILLE	CA		11/20/2020		0	0	0	0	00	0	0	249	249	0	0	
100047685	WIXOM	MI		11/20/2020		0	0	0	0	)  0	0	0	244		0	0	C
100047686 100047692	MOBILE			11/20/2020		0	0	0	ļ0	)	0		122 216		0	0	ļ0
100047695	BOYERTOWN	PA		11/20/2020		0	0	0	ļ	,  0	0	`   <sup>0</sup>	216		0	ļ0	
100047696	MIAMI	FL		11/20/2020		0	0	0	0	, )	0	0	219		0 N	0	r
100047703	ANTIOCH	IL.		11/20/2020			0	0	0	0	0	0	117		0	0	
100047708	SICKLERVILLE	NJ		11/20/2020		0	0	0	C	00	0	0	156	156	0	0	
100047721	MEARS	MI		11/20/2020	ļ	0	o	0	ļ0	)	0	0	53		0	0	C
100047724	POOLER	GACA		11/20/2020		0	0	0	ļū	0, }0	0	ō	61		0		0
100047730 100047732	MODESTOPALM COAST			11/20/2020		0	0 n	0	l0	,  0	0	,0 n	212 94		0 ^	0	
100047735	TEMECULA			11/20/2020		n	n	n	n	, )	n	n			o	n	r
100047736	CLOVIS	CA		11/20/2020			0	0	0	0	0	0	151		0	0	
100047738	RIVERSIDE	CA		11/20/2020		0	0	0	0	00	0	0	336	336	0	0	0
100047740	MIAMI	FL		11/20/2020		0	0	0	0	00	0	00	121		0	0	0
100047741	BARTLETT	IL		11/20/2020		0	ļ <u>0</u>	ļ0	ļQ	)	ļ0	[ <del> </del> 0	362		0	ļ0	ļ0
100047743	CHARLEROI	PA		11/20/2020		0	0	0	ļ0	0	0	0	45		0	ļ0	0
100047744	SALINAS	CA		11/20/2020		0	0	0		,	0	·	318	318	0	0	0

							OSED, Trans			the Current Y			_				
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/ Recorded	8	9	10 Current	11	12	13	Book Value/ Recorded				
						Investment Excluding	Unrealized	Current	Year's Other		Total	Total Faraina	Investment Excluding		Foreign Exchange	Realized	Total
						Accrued	Valuation	Current Year's	Than- Temporary	Capitalized Deferred	Change in	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized			Book Value		eration	Disposal	Disposal	Disposal
100047755	CINCINNATI	OH		11/20/2020		0	0	0	0	00	0	0	184		0	0	
100047756 100047758	WHEATFIELD	IN		11/20/2020		0	0	0	0	0	0	0	221		0	0	0
100047761	WORCESTER		<del>-</del>	11/20/2020		0	0	0		0	0	0	121 177		0	0	(
100047767	LYNN	MA		11/20/2020		0	0	0	0	00	0	0	234		0	0	
100047769	ELK RIVER	MN		11/20/2020		0	0	0	0	0	0	0	284		0	0	0
100047775	STAFFORD	TX		11/20/2020		0	0	0		)	0		226		 0	0	
100047778	PALATINE	iL		11/20/2020			0	0	0	)0	0	0	161		0	0	
100047785	HARRISON	AR	····	11/20/2020		0	0	0	0	0	0	0	425		0	0	0
100047787 100047792	CARMICHAEL	CA		11/20/2020		0	0 n	0 n	0	0	0	0	809 263		0 n	0	0
100047793	AVON PARK	FL		11/20/2020		0	0	0	0	) [0	0	0	118		0	0	
100047797	LAWRENCEVILLE	GA		11/20/2020		0	0	0	0	00	0	0	333	333	0	0	C
100047803 100047805	CHICAGO	ILPA	<del>-</del>	11/20/2020		0	0	0	0	0	0	0	100 168		0	0	0
100047807	MIAMI	FL		11/20/2020		0	0	0		, ) [0	0	0	215		0	0	
100047810	ALEXANDRIA	LĀ		11/20/2020		0	0	0	0	00	0	0	229	229	0	0	0
100047812 100047813	VALLEJO			11/20/2020		0	0	0	0	0	0	0	163 246		0	0	0
100047814	WATERLOO	II		11/20/2020			0 0	0		)0	0	,o	246		 0	0	
100047815	PORT SAINT LUCIE	FL		11/20/2020		0	0	0	0	0	0	0	319	319	0	0	
100047820	RIVERDALE	GA	<del>-</del>	11/20/2020		0	0	0	0	00	0	0	519		0	0	0
100047822	AMELIA	OH		11/20/2020		0	0	0		0	0		125		0	0	0
100047825	CHICAGO	IL		11/20/2020			0	0	0	0	0	0	212		0	0	
100047835	LANSING	MI		11/20/2020		0	0	0	0	0	0	0	215		0	0	0
100047837	BERWYN			11/20/2020		0	0	0		0	0		195		0	0	0
100047843	LAS VEGAS	NV		11/20/2020			0	0	0	)0	0	0	128		0	0	
100047844	LOXAHATCHEE	FL		11/20/2020		0	0	0	0	0	0	0	275		0	0	0
100047855 100047856	SAINT LOUIS	M0		11/20/2020		0	0	0		)	0		128 158		 0	0	
100047858	LA MESA	CA		11/20/2020		0	0	0	0	)0	0	0	174		0	0	
100047861	SAN DIEGO		····	11/20/2020		0	0	0	0	0	0	0	240		0	0	0
100047862 100047864	PLEASANT VALLEY	NY	····	11/20/2020 11/20/2020		0	0	0	C	0	0		200 279		0	0	0
100047865	OLMSTED FALLS			11/20/2020		0	0	0		) [0	0	0	278		0	0	
100047872	HOMESTEAD	FL		11/20/2020		0	0	0	0	0	0	0	203	203	0	0	
100047878 100047880	OLNEY	MD		11/20/2020		0	0	0	0	0	0	0	510 161		0	0	0
100047881	CICERO	IL		11/20/2020		0	0	0		)0	0	0	262		0	0	
100047882	PEACHTREE CITY	GA.		11/20/2020		0	0	0	0	0	0	0	964	964	0	0	
100047884 100047885	CARY LAS VEGAS	ILNV		11/20/2020		0	0	0	0	0	0	0	164 166		0	0	0
100047887	APPLETON			11/20/2020		0	0	0		, ) [0	0	0	92		0	0	
100047891	QUEENSBURY	NY		11/20/2020			0	0	0	00	0	0	260	260	0	0	
100047893	SHAKOPEE HAGERSTOWN			11/20/2020		0	0	0	0	0	0	0	265 198		0	0	ç
100047894	PANORAMA CITY		t	11/20/2020		0	0	0		,0 ,0	0	0			0	0	
100047898	MIAMI	FL		11/20/2020		0	0	0	0	0	0	0	594	594	0	0	
100047905	LAS VEGAS	NVNV		11/20/2020		0	0	0	0	0	0	0	136		0	0	0
100047906	SAUGUS			11/20/2020		0 n	0 n	0 n	1	,0	0	0 	334 476		 n	n	
100047916	RALEIGH	NC		11/20/2020		0	0	0		0	0	0	303	303	0	0	
100047919	BROOKLYN	NY		11/20/2020		0	0	0	0	0	0	·0	307		0	0	0
100047921	NORTH LAS VEGAS	NV		11/20/2020		0	0	0		0	0		238		0 n	0	0
100047924	FOWLERVILLE	MI		11/20/2020		0	0	0	0	)0	0	0	160	160	0	0	
100047926	POMPANO BEACH	FL		11/20/2020		0	0	0	0	)0	0	0			0	0	

						Loans DISPO	OSED, Trans										
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		<b>.</b>		Recorded		F		
						Investment	Ulana alƙasa d	0	Year's Other-		Total	Takal Familia	Investment		Foreign	Realized	Total
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange Gain	Gain	Gain
			Loan	Date	Disposal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued Interest on	Consid-			(Loss) on
Loan Number	City	State	Type	Acquired	Disposai	Interest Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other	Book Value	Change in Book Value		eration	(Loss) on Disposal	(Loss) on Disposal	Disposal
100047931	BURLINGTON	State	туре	11/20/2020	Date	riidi feai	(Decrease)	Accretion	Recognized	Other	(8+9-10+11)	BOOK Value	179		Disposai	Disposai	Disposai
100047934	LAS VEGAS	NV		11/20/2020			0	0	0	0	0	0	345			0	
100047935	LAWRENCEVILLE	GA_		11/20/2020		0	0	0	0	0	0	0	237	237	0	0	0
100047937	MOUNT WOLF	PA		11/20/2020		0	0	0	0	0	0	00	637	637	0	0	0
100047938	IONIA	MI		11/20/2020		0	0	0	0	0	0	00	162		0	0	0
100047941	ATOKA	TN	·	11/20/2020		0	0	0	0	0	0	00	144		0	0	0
100047942	EAST BRUNSWICK	NJNV	·	11/20/2020		0	0	0	0	0	0		226		0	0	0
100047947	HILLSBOROUGH	NJ		11/20/2020			0	0	0	0	0				 0	0	0
100047948	SCOTTSDALE	AZ		11/20/2020		0	0	0	0	0	0	0			00	0	0
100047954	EASTABOGA	, AL		11/20/2020			0	0	0	0	0	0	264		0	0	0
100047956	LORAIN	OH		11/20/2020		0	0	0	0	0	0	00	54	54	0	0	0
100047959	TOMS RIVER	NJ		11/20/2020		0	0	0	0	0	0	0	107	107	0	0	0
100047961	RANDOLPH	MA NY		11/20/2020		0	0	0	0	0	0	.  ō	330		0	0	ļ0
100047963 100047966	SOUTH OZONE PARK SAN DIEGO	NY		11/20/2020 11/20/2020		0	0 n	0	0	L0	0	,	1,365 174		0 n	0	0
100047970	WHEELING	II		11/20/2020		n	n	n	n	n	n	n	151		ںں n	n	r
100047972	DERWOOD	MD.		11/20/2020		0	0	0	0	0	0	0	354		0	0	0
100047979	HYATTSVILLE	MD		11/20/2020		0	0	0	0	0	0	00	239		0	0	0
100047980	VERSAILLES	KY		11/20/2020		0	0	0	0	0	0	00	169		0	0	0
100047981	GLENDALE HEIGHTS	L		11/20/2020		0	0	0	0	0	0	00	513		0	0	0
100047986	COLLINGSWOOD	NJ		11/20/2020		0	0	0	0	0	0	0	274		0	0	0
100047989	CHARLOTTETHOMPSON	NC		11/20/2020 11/20/2020		0		0	0	0	0		35			0	0
100047992	ATLANTA	GA		11/20/2020		0	٥	0	0	0	0	,o	160		٥	0	o
100047995	CICERO	IL.		11/20/2020		0	0	0	0	0	0	0	500		0	0	
100047997	MIAMI	FL		11/20/2020		0	0	0	0	0	0	00	184	184	0	0	0
100047998	APOPKA	FL		11/20/2020		0	0	0	0	0	0	00	214		0	0	0
100048003	PATCHOGUE	NY		11/20/2020		0	0	0	0	0	0	0	371		0	0	0
100048005	MINNEAPOLIS		···	11/20/2020		0	0	0	0	0	0		477 446		0	0	0
100048013	LAS VEGAS	NV	·	11/20/2020		0	0	0	0	0	0	0	185			0	
100048015	FOLSOM	CA.		11/20/2020		0	0	0	0	0	0	0	307		0	0	
100048016	BELLA VISTA	AR		11/20/2020		0	0	0	0	0	0	0	119		0	0	0
100048017	NORWALK	CA		11/20/2020		0	0	0	0	0	0	00	1,620		0	0	0
100048018	VISTA	CA		11/20/2020		0	0	0	0	0	0	0	462 147		0	0	0
100048021	MINNEAPOLIS	MN GA		11/20/2020		0	0	0	0	0	0				0	0	0
100048022	WINDSOR	CA		11/20/2020			0 n	0	n	0	0	,			 n	n	0 r
100048024	OCEANSIDE	CA.		11/20/2020		0		0	0	0	0	0	398		0	0	
100048025	SNELLVILLE	GA		11/20/2020		0	0	0	0	0	0	0	492	492	0	0	0
100048028	HEMET	CA		11/20/2020		0	0	0	0	0	0	0	453		0	0	0
100048030	LANCASTER	CA		11/20/2020			ō	0	0	J0	0	ō	144		ō	0	ļō
100048031	LA GRANGEPHOENIX	CAAZ		11/20/2020 11/20/2020		0	0	0	0	L0	0	0	1,695 146		0	0	0
100048034	DENVER			11/20/2020		0	n	0	0	0	0	n	217		ںں n	n	r
100048038	LIVINGSTON	CA		11/20/2020			0	0	0	0	0	0	247		0	0	0
100048044	SCOTTSDALE	AZ		11/20/2020		0	0	0	0	0	0	0	211	211	0	0	0
100048046	CONCORD	NC		11/20/2020		0	0	0	0	0	0	00	210		0	0	0
100048049	UPPER MARLBORO	MD		11/20/2020			0	0	0	ļ0	0	[	326		0	0	ļ
100048053 100048054	NORTH KINGSTOWNRANDLEMAN	RI		11/20/2020		0	0	0	ļ0	·0	0	<u>0</u>	202 159		0	0	ļ0
100048057	RANCHO CUCAMONGA	NC.		11/20/2020		u	u	0	0	n	0	,	159		u	0	0 r
100048059	0XFORD	AL		11/20/2020		0	o	0	0	0	0	0	158		 n	0	۰
100048060	LAS VEGAS	NV		11/20/2020		0	0	0	0	0	0	0	216	216	0	0	0
100048061	BONITA SPRINGS	FL		11/20/2020		0	0	0	0	0	0	00	637	637	0	0	0
100048062	KISSIMMEE	FL		11/20/2020		0	0	0	0	0	0	0	120		0	0	0
100048066	MINNEAPOLIS	MN		11/20/2020		0	0	0	0	ļ0	0	ō	1, 109		0	0	ļ
100048068	DELANO	CA FL		11/20/2020		0	0	0	0	ļ0	0	0	351		0	0	0
100048069	MIAMI	FL		11/20/2020		0	0	0	0	0	0	·	236	236	0	0	0

						Loans DISPO	OSED, Trans						1			T	
1	Location		4	5	6	7				e/Recorded Inv		1	14	15	16	17	18
	2	3				Book Value/ Recorded	8	9	10 Current	11	12	13	Book Value/ Recorded				
						Investment			Year's Other	_	Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State		Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized			Book Value	Disposal	eration	Disposal	Disposal	Disposal
100048070	POMPANO BEACH	FL		.11/20/2020		0	0	0	0	00	0	0	385		0	0	
100048071	CADILLAC	MI		11/20/2020		0	0	0	0	0	0	0	231	231	0	0	0
100048073 100048074	HENDERSON	NV		.11/20/2020 .11/20/2020		0	0	0		)	0	L0	304		0	0	
100048075	GOFFSTOWN	NH		.11/20/2020		0	0	0	0	) [0	0	0	217		0	0	(
100048078	SALINAS	CA		11/20/2020		0	0	0	0	00	0	0	846	846	0	0	0
100048079	HOLIDAY	FL		11/20/2020		0	0	0	0	0	0	0	73		0	0	0
100048081 100048084	BROOKLYN	NY		.11/20/2020 .11/20/2020		0	0	0		0	0	0	523 244		0	0	0
100048085	MILWAUKEE	WI		11/20/2020		0	0	0	0	0	0	0	162		00	0	(
100048086	GRAND RAPIDS	MI		11/20/2020		0	0	0	0	0	0	0	140	140	0	0	
100048088	CLEVELAND	OH		11/20/2020		0	0	0	ļ0	0	0	ļ0	78		0	0	0
100048090	DEDHAMBUCKEYE			.11/20/2020 .11/20/2020		0	0	0	ļ0	0	0	0	371 970	371 970	0	0	0
100048093	PORTER RANCH	CA.		.11/20/2020		0	0	0		,o	0	0	245		0	0	
100048094	PH0ENIX	AZ		11/20/2020		0	0	0	0	0	0	0	144	144	0	0	
100048096	CAPE CORAL	FL		.11/20/2020		0	0	0	ļ0	0	0	0	296		0	0	C
100048098	BEAUMONT	CA		.11/20/2020 .11/20/2020		0	0	0	0	0	0	0	265 253		0	0	0
100048100	SAINT LOUIS	MO		11/20/2020		0	0	0		)	0	0	161		0	0	
100048101	GROVELAND	FL		11/20/2020		0	0	0	0	0	0	0	234		0	0	
100048102	CHICAGO	IL		.11/20/2020		0	0	0	0	)0	0	0	644	644	0	0	C
100048110	MOSES LAKE	WA		11/20/2020		0	0	0	0	0	0	0	215		0	0	0
100048112	TEMECULA	FL		.11/20/2020		0	0 n			1	0	0	624 724		٥٥	0	
100048114	DANVILLE	IN		.11/20/2020		0	0	0	0	)0	0	0	370		0	0	
100048115	PALOS HEIGHTS	IL		.11/20/2020		0	0	0	0	00	0	0	196	196	0	0	C
100048120 100048125	CENTRAL POINT	ORVA		11/20/2020		0	0	0	0	0	0	0	242 340		0	0	0
100048126	PALMDALE	VA		.11/20/2020		0	0	0		)  0	0	0	282		0	0	(
100048130	ASHBURN	VA		11/20/2020		0	0	0	0	0	0	0	340		0	0	
100048132	ELK GROVE	CA		11/20/2020		0	0	0	0	00	0	0	224		0	0	0
100048134	GRAYSLAKE	. L CA		.11/20/2020 .11/20/2020		0	0	0	ļ0	0	0	ļ0			0	0	0
100048140	MARLTON	NJ		.11/20/2020		0	0	0		)  0	0	0	213		0	0	
100048141	EAST STROUDSBURG	PA		11/20/2020			0	0	0	0	0	0	68	68	0	0	
100048142	GERMANTOWN	MD		11/20/2020		0	0	0	0	0	0	0	494		0	0	0
100048143 100048145	ORLANDO	FL		.11/20/2020 .11/20/2020		0	0	0	0	0	0	ļ0	373	373	0	0	0
100048147	TUCSON	AZ		.11/20/2020		0	0	0		) [0	0	0			0	0	
100048150	CHICAGO	IL		11/20/2020		0	0	0	0	0	0	0	4,603	4,603	0	0	
100048151	HYATTSVILLE	MD		.11/20/2020		0	0	0	ļ0	0	0	0	714		0	0	0
100048158 100048159	RALEIGH	NCNV		.11/20/2020 .11/20/2020		0	0	0	0		0	0	1,418		0 ^	0	0
100048160	BETHLEHEM	GA		11/20/2020		0	0	0	0	0	0		151		0	0	
100048161	STANDISH	MI		.11/20/2020		0	0	0	0	0	0	0	201	201	0	0	
100048165	MUKILTEO			.11/20/2020		0	<u>0</u>	0		<u> </u>	0	0	414		0	0	0
100048166 100048167	NORTHBRIDGE	MAMD		.11/20/2020 .11/20/2020		0	0	0	0	0	0	0	285 538		0 ^	0	0
100048168	FORT LAUDERDALE	FL		.11/20/2020		0	0	0		) [0	0	0	557		0	0	
100048169	HOLLYWOOD	FL		11/20/2020		0	0	0	0	00	0	0	261	261	0	0	0
100048171	CHANHASSEN	MN		11/20/2020		0	<u>0</u>	0	0	<u> </u>	0	0	322		0	0	0
100048174	NORTH PORTSTERLING HEIGHTS	FL		11/20/2020		0	0	0	ļ0	0	0	·0	142 473		0	0	0
100048178	BALTIMORE	MD		.11/20/2020		0 n	n	0		,	0	0	233		0 N	n	r
100048179	LAUDERHILL	FL		11/20/2020		0	0	0	0	0	0	0	172	172	0	0	
100048180	LEVITTOWN	PA		11/20/2020		0	0	0	0	00	0	0	263		0	0	0
100048181	BRONX	NY		.11/20/2020 .11/20/2020		0	0	0	ļ0	)	0	ļ0	700 449		0	0	ļ0
100048182	RIVERSIDE			.11/20/2020		0 n	0		u	,0	0	0	449		00 م	0	· · · · · · · · · · · · · · · · · · ·
100070100	III TEIIOIUL	on		.11/40/4040				U	J	, h0	LU	L0	400	400		U	<u> </u>

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1	Locatio		4	5	6	7				e/Recorded Inv		10	14	15	16	17	18
	2	3				Book Value/ Recorded	8	9	10	11	12	13	Book Value/				
									Current		T-4-1		Recorded		Faraian		
						Investment			Year's Other		Total	T	Investment		Foreign Exchange	Realized	Total
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Gain	Gain	Gain
			Loan	Date	Disposal	Accrued Interest	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State		Acquired	Disposai	Prior Year	Increase (Decrease)	(Amortization) /Accretion		Interest and Other			Disposal	eration	Disposal	Disposal	Disposal
100048185	MARLBOROUGH	State		1/20/2020	Dale	riioi reai	(Decrease)	Accretion	Recognized	Other	(8+9-10+11)	Book Value	985		Disposai	Disposai	Disposai
100048190	RICHMOND HILL	NY		1/20/2020		0	0	0		0	0	0	375	375	0	0	
100048192	ADDISON	iL		1/20/2020		0	0	0	0	0	0	0	311		0	0	
100048199	PORTLAND	0R		1/20/2020		0	0	0	0	00	0	0	183	183	0	0	
100048203	GREENSBORO	NC		1/20/2020		0	0	0	0	00	0	0	127		0	0	0
100048206	FRESNO			1/20/2020		0	0	0	0	0	0	0	686		0	0	
100048208	PHILADELPHIA	PA		1/20/2020 1/20/2020		0	0	0	L	0	0	0	49 603		0	0	0
100048212	CYPRESS	TX		1/20/2020		0	0	0		0	0	0	285		 0	0	
100048214	CHICAGO	IL		1/20/2020			0	0		) [0	0	0	230		0	0	
100048215	MIAMI	FL		1/20/2020		0	0	0	0	00	0	0	161	161	0	0	
100048219	FAIRFIELD	OH		1/20/2020		0	0	0	0	00	0	0	157	157	0	0	
100048222	CHICAGO			1/20/2020		0	ō	<u>0</u>	ļū	0	0	ļō	493			0	ļ0
100048224 100048226	BAKERSFIELDFRESNO			1/20/2020 1/20/2020		0	0	0	ļ	0	0	h0	439 591		0 ^	0	0
100048230	GILBERT	AZ		1/20/2020		0	0	0	0	)	0	0	206		 0	0	· · · · · · · · · · · · · · · · · · ·
100048237	WOODBURY	NJ		1/20/2020			0	0	0	0	0	0	73		0	0	
100048241	ORLANDO			1/20/2020		0	0	0	0	00	0	0	90	90	0	0	
100048243	ORLAND			1/20/2020		0	0	0	0	00	0	0	315		0	0	0
100048244	MANTECA	CA		1/20/2020		0	0	0	C	0	0	0	296	296	0	0	0
100048247	HOUSTON	TXOR.		1/20/2020 1/20/2020		0	0	0	0	0	0	0	130 238		0	0	0
100048250	LYNCHBURG	VAVA		1/20/2020		0	0			0		0	64		 0	0	
100048251	MESA	AZ		1/20/2020		0	0	0	0	0	0	0	281	281	0	0	(
100048252	FORT LAUDERDALE	FL	1	1/20/2020		0	0	0	0	00	0	0	196	196	0	0	
100048253	MARCUS HOOK			1/20/2020		0	0	0	0	00	0	0	193		0	0	0
100048255	BROCKTON			1/20/2020		0	0	0	0	0	0	0	115		0	0	0
100048260	GRAND RAPIDS	NV		1/20/2020 1/20/2020		0	0	0	L	0			188	188	٥٥	0	
100048268	PARLIN	N.I		1/20/2020		0	0	0		0	0	0	196		00	0	(
100048269	JACKSON	MI		1/20/2020		0	0	0	0	0	0	0	153		0	0	ſ
100048272	SAN JACINTO			1/20/2020		0	0	0	0	00	0	0	768		0	0	0
100048273	FORT MYERS			1/20/2020		0	0	0		0	0	0	127	127	0	0	0
100048274 100048275	PALM SPRINGS			1/20/2020 1/20/2020		0	0	0		0	0	0	186 954		0	0	0
100048279	VISALIA	CA.		1/20/2020		0	0	0		0	0	0	165		00	0	
100048280	FORT LAUDERDALE	FL		1/20/2020		0	0	0	0	0	0	0	75	75	0	0	(
100048281	FRANKLIN	NC		1/20/2020		0	0	0	0	00	0	0	521	521	0	0	
100048282	WINTER SPRINGS			1/20/2020		0	0	0	0	0	0	0	93		0	0	0
100048284	EDGEWOOD	MDMD		1/20/2020 1/20/2020		0	0	0	ļ0	0	0	ļ0	217	217	0	0	ļ0
100048286	CROTON ON HUDSON	NY		1/20/2020			n	<sup>0</sup>	ļ	,   <sup>0</sup>		ļ0	80 800		u	0 n	ļ
100048288	LAS VEGAS	NV.		1/20/2020		0	0	0	0	0	0		216		0	0	
100048289	POWAY	CA		1/20/2020		0	0	0	0	00	0	0	380	380	0	0	
100048293	FRESNO	CA		1/20/2020		0	0	0	ļ0	00	0	0	231	231	0	0	c
100048295	MINNEAPOLIS			1/20/2020		0	ļ0	L0	ļ0	0	ļ0	ļ0	269		0	0	ļ0
100048297	SCOTTSBORO	ALVA		1/20/2020 1/20/2020		0	0	0		0	0	0	165 722		0	0	0
100048306	MIAMI			1/20/2020		0	0	0	0	)		0			0	0	· · · · · · · · · · · · · · · · · · ·
100048320	PINON HILLS	CA		1/20/2020		0	0	0		0	0	0	462	462	0	0	
100048324	CENTRAL ISLIP	NY		1/20/2020		0	0	0	0	00	0	0	359	359	0	0	
100048327	ONTARIO	CA		1/20/2020		0	0	0	ļ0	0	0	0	527	527	0	0	c
100048328	ALBUQUERQUE	NM		1/20/2020		0	ļ0	ļ0	ļ0	·0	0	ļ0	202		0	0	ļ0
100048332	MIDLOTHIAN	NJ		1/20/2020 1/20/2020		0	0	0	ļ0	0	0	0	246 725		 n	0	ļ0
100048335	SAN MARCOS	CA.		1/20/2020		0	0	0		) [0	0	0			0	0	
100048338	PHOENIX	AZ.		1/20/2020		0	0	0		0	0	0	416		0	0	
100048339	SPENCER			1/20/2020		0	0	0	0	0	0	0	117	117	0	0	
100048340	SAN ANTONIO	TX		1/20/2020		0	0		ļ0	00	0	0	72		0	0	c
100048341	ROCKFORD		1	1/20/2020		0	0	0	ļ0	00	0	0	411	411	0	0	C

			1			Loans DISPO	OSED, Trans						1	1	1		
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
100048351	VICTORVILLE	CA		11/20/2020		0	0		0		0	0	651	651	0	0	,c
100048354	CHESAPEAKE	VA		11/20/2020		0	0		0		0  0	0	1,277	1,277	0	0	/
100048357	COSTA MESA		<b></b>	11/20/2020		0	0		0		0	0	985	985	0	0	·0
100048361	BANGOR	NY	·	11/20/2020			0		0			0			0	0	
100048364	SALEM	NH		11/20/2020		0	0	(	0	(	0	0	449	449		0	)
100048373	SCOTTSDALE	AZ		11/20/2020		0	0		0		0	0	427	427		0	٢ا
100048375	HALIFAX			11/20/2020		0	0		0		0	0	219	219	0	0	٢
100048376	COLUMBUS	OH	ļ	11/20/2020		0	0	0	0		00	0	175	175		0	/
100048377	NAPLES		·	11/20/2020		0	ō	ļ	ļ0		0  0	0	252		0	0	,
100048378	MARENGO PURCELL VILLE	OHVA	}	11/20/2020		0	<u>0</u>	ļ		ļ	0	0	177	177 363	0	0	`
100048386	ORLANDO	VAFL	<u> </u>	11/20/2020		0	U	ļ	ļ	ļ;	, <sup>0</sup>	0	363	147		J0	,
100048388	JOHNSTOWN		l	11/20/2020		0	o		0		) [0	0	255	255		0	۲ا
100048395	CHESTERFIELD	MI		11/20/2020			0		0		0	0	392	392		0	۲
100048399	CHICAGO	IL	ļ	11/20/2020		0	0		0		0	0	50	50	0	0	ν  C
100048403	EL MONTE	CA	ļ	11/20/2020		0	0	0	0	0	00	0	1,029	1,029		0	/
100048404	HUNTINGTON PARK			11/20/2020		0	0	ļ	ļ0		0	0	509	509		ļ0	<u>,</u>
100048405 100048406	PLEASANT GROVE	UT	<del> </del>	11/20/2020		0	0	ļ	·0	ļ	۷0	0	473 469	473 469		·0	`} <sup>0</sup>
100048406	MIDDLEBURG	FI	f	11/20/2020			n	ļ	ļ	ļ	, <sup>0</sup>	U	469			<sup>0</sup>	,
100048418	METHUEN		L	11/20/2020		0	O		0		0	0	308	308		0	) [ r
100048419	HANOVER PARK	ıL		11/20/2020			0		0		0	0	217	217	0	0	۲
100048420	POWAY	CA		11/20/2020		0	0	0	0		0	0		731	0	0	,  C
100048421	SEMINOLE		ļļ.	11/20/2020		0	0	ļ	0	0	00	0	106	106		0	/
100048422	SACRAMENTO	CA	·	11/20/2020		0	<u>0</u>	ļ	ļ0		0	0	309	309		ļ0	,
100048423 100048425	JACKSONVILLE JACKSONVILLE		·	11/20/2020		0	0	ļ	·0	ļ	0	0	322	322 132		·0	`} <sup>0</sup>
100048429	EAST ELMHURST	NY	·	11/20/2020		0	0 n		0		)u		462			0	)
100048430	FENTON	MI		11/20/2020		0	0	(	0	(	0	0	81	81	0	0	) (
100048437	LANCASTER	CA		11/20/2020		0	0		0		0	0	279	279	0	0	
100048443	ATLANTA	GA		11/20/2020		0	0		0		00	0	171	171	0	0	,c
100048444	FAIRFAX	VA	<b></b>	11/20/2020		0	0		0		0  0	0	822	822		0	/C
100048445	LAS VEGASLUNENBURG	NV		11/20/2020		0	0		0		0	0	420 277	420	0	0	,  0
100048447	OLD SAYBROOK			11/20/2020		0	o		0		)o	0	293	293		0	)
100048452	MIAMI	FL		11/20/2020		0	L0		0		0	0	345	345		0	J [
100048454	DEER PARK	TX		11/20/2020		0	0		0		0	0	113			0	)
100048457	WILLARD	MO		11/20/2020		0	0		0		00	0	108	108		0	/
100048459	HEPHZIBAH	GA		11/20/2020		0	<u>0</u>		o		0  0	0	171	171		0	ر
100048465	RIVERSIDE	CA	<b>}</b>	11/20/2020	<b></b>	0	ļō	ļ	ō	ļ	,	10	388	388 270		·0	`
100048468	FORT LAUDERDALE	L	}	11/20/2020		0	0 n		}0		,0	0	270	176		}0	,  0
100048471	HIALEAH			11/20/2020		0	o		0		) [0	0	215			0	)
100048473	SYLMAR	CA		11/20/2020		0	0		0		0	0	325	325		0	, [r
100048475	MARYSVILLE		ļ	11/20/2020		0	0		0		0	0	435	435		0	,  C
100048477	HIALEAH	<u>FL</u>		11/20/2020		0	0		0		00		254	254		0	/
100048480	SEAFORD	DE		11/20/2020		0			}ō		0		203	203		}ō	`
100048484	BRONX LAS VEGAS	NYNV	<u> </u>	11/20/2020		0	0	ļ	·0	ļ	0		1,571 226	1,571 226	0	·0	`
100048488	CARLE PLACE	NY	<b> </b>	11/20/2020			n	,	n		)o	U	334		U	n	)
100048491	CARSON	CA		11/20/2020		0	0		0		0	0	214	214	0	0	) [
100048499	LAS VEGAS	NV		11/20/2020		0	0		0	(	0	0	116	116	0	0	,
100048502	CHICO		ļ	11/20/2020		0	0		0		0	0	398	398		0	ν  C
100048503	FLOSSMOOR			11/20/2020		0	0		0		0  0	0	348	348		0	/
100048504	COLTON	CA		11/20/2020		·ō			}ō	9	0	0	306	306		}ō	, }°
100048507	SAN ANTONIO	TX	·	11/20/2020		0	0	ļ	·0	ļ	,0	0	612	612		0	` } <sup>0</sup>
100048510	PARKER		<b> </b>	11/20/2020			U		,	,	٥	U	454			,u	,
100048513	FRANKLIN PARK		<u> </u>	11/20/2020		n	n		n		0	n	126			n	)
1000-100 10	TITEMENT IN TARRY			11/20/2020			LU	<u> </u>	U	<u> </u>	,	JU	120	120	<u> </u>	ĻU	- p

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

				Showing	All Mortgage	Loans DISPO	DSED, Trans										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	<b>.</b>
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				Б.	D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	011	<b>0</b>	Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
100048522 100048525	HARRISONBURGORLEANS	VA		11/20/2020 11/20/2020		0	 0		0	0	0	0	276 240	276 240	0	0	0
	BECHTELSVILLE	PA.		11/20/2020		0	0	0	0	0	0	0	157	157	0	0	0
100048532	WHITE PLAINS	NY		11/20/2020		0	0	0	0	0	0	0	389	389	0	0	0
100048533	LAWRENCEVILLE	GA		11/20/2020		0	0	0	0	0	0	0	198	198	0	0	0
	MINNEAPOLIS	MN		11/20/2020 11/20/2020		0	0	0	0	0	0	0	635 278	635 278	0	0	0
100048539	THORNTON			11/20/2020		0	ں۔۔۔۔۔۔۔ ۱	0	0	0	0	0	406		0	0	
100048542	TUCSON	AZ		11/20/2020		0	0	0	0	0	0	0	140		0	0	0
100048543	MINNEAPOLIS	MN		11/20/2020		0	0	0	0	0	0	0	205		0	0	0
	SAINT PAUL	MN		11/20/2020		0	0	0	0	0	0	0	356 436	356 436	0	0	0
	MINNEAPOLIS	MN		11/20/2020 11/20/2020		0	 	0	0	0		0	436	895	 0	0	0
	MINNEAPOLIS			11/20/2020		0	0	0	0	0	0	0	538	538	0	0	0
	BROOKLYN	NY		11/20/2020		0	0	0	0	0	0	0	397	397	0	0	0
100048553	WORCESTER	MA		11/20/2020		0	0	0	0	0	0	0	288	288	0	0	0
	MARLBOROPHILADELPHIA	NJPA		11/20/2020		0	0	0	0	0	0	0	222		0	0	0
100048556	NORWALK	CA		11/20/2020		0	0	0	0	0	0	0	340			0	0
100048557	WOODSTOCK	GA		11/20/2020		0	0	0	0	0	0	0	244	244	0	0	0
	SAINT PAUL	MN		11/20/2020		0	0	0	0	0	0	0	607	607	0	0	0
100048561	SOUTHGATE	MI		11/20/2020		0	0	0	0	0	0	0	374	374	0	0	0
100048564 100048566	RICHMOND	VAPA		11/20/2020 11/20/2020		0	0	0	0	0	0	0	282 308	282 308	0	0	0
100048568	LOWELL			11/20/2020		0	 0	0	0	0	0	0	109	109	0	0	
	PORT SAINT LUCIE	FL		11/20/2020		0	0	0	0	0	0	0	416	416	0	0	0
100048571	HENRICO	VA		11/20/2020		0	0	0	0	0	0	0	547	547	0	0	0
100048576	CHULA VISTA	CA		11/20/2020		0	0	0	0	0	0	0	370	370	0	0	0
100048579	LAKE ARROWHEAD	FI		11/20/2020		0	ں۔۔۔۔۔۔۔ ۱	0	0	0	0	0	178 292		 0	0	
	GAINESVILLE	GA.		11/20/2020		0	0	0	0	0	0	0	134		0	0	0
100048587	NORTHAMPTON	PA		11/20/2020		0	0	0	0	0	0	0	75	75	0	0	0
100048590	ACCOKEEK	MD		11/20/2020		0	0	0	0	0	0	0	666	666	0	0	0
100048591 100048592	LOGANVILLE	GA		11/20/2020		0	0 ۱	0	0	0	0	0	225	225 820	0	0	0
	YUCAIPA	CA		11/20/2020		0	0	0	0	0	0	0	480	480	0	0	0
100048595	MIAMI	FL		11/20/2020		0	0	0	0	0	0	0	395	395	0	0	0
	SAN TAN VALLEY	AZ		11/20/2020		0	0	0	0	0	0	0	469	469	0	0	0
100048598 100048602	TEMPLETON	CA		11/20/2020 11/20/2020		0	0	0	0	0	0	0	366 528	366 528		0	0
	LONG BEACH			11/20/2020		0	00	0	0	0	0	0	448	448	0	0	0
100048604	PORTERVILLE	CA		11/20/2020		0	0	0	0	0	0	0	460	460	0	0	0
100048605	NORTHBOROUGH	MA		11/20/2020		0	0	0	0	0	0	0	610	610	0	0	0
100048607 100048609	SOUTH LYON	MICA		11/20/2020 11/20/2020		0	0	0	0	0	0	0	182 408	182 408	0	0	0
100048610	GILBERT	AZ		11/20/2020		0	 0	0	0	0	0	0	408	184	0	0	
	ELY	.MN.		11/20/2020		0	0	0	0	0	0	0	186	186	0	0	0
	CRESTWOOD	IL		11/20/2020		0	0	0	0	0	0	0	211	211	0	0	0
	SYLMARSANTA ANA	CA		11/20/2020		0	0	ļ0	0	ļō	ļ0	0	360	360	0	ō	0
	SANIA ANAFONTANA	CA		11/20/2020		0	0 n	0	0	0	0	0	252		0 n	0	0
100048626	GOODYEAR	AZ		11/20/2020		0		0	0	0	0	0	508	508	0	0	0
100048628	FLORIEN	LA		11/20/2020		0	0	0	0	0	0	0	35	35	0	0	0
100048631	ATLANTA	GA		11/20/2020		0	0	0	0	0	0	0	321	321	0	0	0
100048632 100048637	RESTON	VA		11/20/2020		0	0	0	0	ļ0	0	0	283	283 607	0	0	0
	CERES	CA		11/20/2020		0	0 0	0	0	0	0	0	208	208	0 0	n	0
	ROCKVILLE	MD		11/20/2020		0	0	0	0	0	0	0	326	326	0	0	0
	SIMI VALLEY	CA		11/20/2020		0	0	0	0	0	0	0	836	836	0	0	0
100048642	PUYALLUP	WA		11/20/2020		0	0	0	0	0	0	0	305	305	0	0	0

				Showing	All Mortgage	e Loans DISPO	OSED, Tran	sferred or Re	paid During t	the Current Y	ear/						
1	Locati	ion	4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				!
						Recorded			Current				Recorded				!
						Investment			Year's Other-		Total		Investment		Foreign		!
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
100048645	CALVERTON	NY		11/20/2020		0	0	0	0	0	0	0	328	328	0	0	0
100048646	LUNENBURG	MA		11/20/2020		0	0	0	0	0	0	0	334	334	0	0	0
100048648	NEWARK	CA		11/20/2020		0	0	0	0	0	0	0	599 248	599 248	0	0	
100048656	ROCKVILLE	MD		11/20/2020			0	0	0	0	0	0	248	248	0	0	0
100048659	CHARLOTTE	NC		11/20/2020		0	0	0	0	0	0	0	158	158	0	0	0
100048660	SAINT PAUL	MN		11/20/2020			0	0	0	0	0	0	586	586	0	0	0
100048669	MACUNGIE	PA		11/20/2020		0	0	0	0	0	0	0	321	321	0	0	0
100048670	GLENDALE	AZ		11/20/2020		0	0	0	0	0	0	0	280	280	0	0	0
100048671 100048672	LEHIGH ACRES	FL		11/20/2020			0	<u>0</u>	ļō	0	<u>0</u>	0	309	309	0	ļō	ļ0 !
100048672	HIALEAH	J		11/20/2020 11/20/2020		0	0	<sup>0</sup>	0	0	<sup>0</sup>	0	315 88	315 88	0	0	0 I
100048679	SYLMAR	CA		11/20/2020		n	0	n	n	0	n	0	294	294	n	n	n
100048681	HOUSTON	TX		11/20/2020			0	0	0	0	0	0		226	0	0	0
100048682	ADELANTO	CA		11/20/2020		0	0	0	0	0	0	0	213	213	0	0	0
100048683	PALMETTO	FL		11/20/2020		0	0	0	0	0	0	0	171	171	0	0	0
100048685	RIVERSIDE	CA		11/20/2020	<b></b>	0	0	0	0	0	0	0	896	896	0	ļ0	ļ0 !
100048692	FAIRBURN	GA		11/20/2020		0	0	0	0	0	0	0	498 253	498 253	0	0	0
100048694	SAN BERNARDINO	AZ		11/20/2020			0	0	0	0	0	0	253 438	253	0	0	
100048698	GOODYEAR	AZ		11/20/2020		n		0	0	0	0	0	480	480	0	0	0
100048702	HOUSTON	TX		11/20/2020		0	0	0	0	0	0	0	343	343	0	0	0
100048706	FRESNO	CA		11/20/2020			0	0	0	0	0	0	317	317	0	0	0
100048711	LAKE ELSINORE	CA		11/20/2020		0	0	0	0	0	0	0	976	976	0	0	0
100048714	HOLLYWOOD	FL		11/20/2020		0	0	0	0	0	0	0	247	247	0	0	0
100048716 100048725	RICHMOND	VA		11/20/2020		0	0	0	0	0	0	0	378	378 307	0	0	0
100048727	PHOENIX	Δ7		11/20/2020				0	0	0	0	0	237	237	0	0	
100048729	HOLBROOK	MA		11/20/2020		0		0	0	0	0	0	290	290	0	0	0
100048730	LANHAM	MD		11/20/2020			0	0	0	0	0	0	580	580	0	0	0
100048732	OWATONNA	MN		11/20/2020		0	0	0	0	0	0	0	110	110	0	0	0
100048734	BRANDON	FL		11/20/2020		0	0	0	0	0	0	0	191	191	0	0	0
100048736	CLEVELAND	OH		11/20/2020		0	0	0	0	0	0	0	92	92	0	0	0
100048740	FAIRFAX			11/20/2020			0	0	0	0	0	0		376 297	0	0	
100048741	NORTHPORT	AI		11/20/2020		0		0	0	0	0	0	316	316	0	0	0
100048742	SILVER SPRING	MD.		11/20/2020		0	0	0	0	0	0	0	632	632	0	0	0
100048743	LEMON GROVE	CA		11/20/2020		0	0	0	0	0	0	0	464	464	0	0	0
100048751	CHANDLER	AZ		11/20/2020		0	0	0	0	0	0	0	255	255	0	0	0
100048753	MIDDLE RIVER	MD		11/20/2020			0	ļō		0	ļō	0	279	279	0	ļō	ļ0 !
100048755	FRESNO	CA		11/20/2020		0	0	·0	ļ0	0	·0	0	296 288	296 288	0	·0	J01
100048762	SPRINGFIELD	MA		11/20/2020		n	u	n	n	n	n	n	288	212	n	n	n
100048772	MINNEAPOLIS	MN		11/20/2020			0	0	0	0	0	0	331	331	0	0	0
100048779	RIVIERA BEACH	FL		11/20/2020		0	0	0	0	0	0	0	354	354	0	0	0
100048781	HOLLYWOOD	FL		11/20/2020	ļ	0	0	0	0	0	0	0	489	489	0	0	ļ0
100048785	ABINGTON	MANY		11/20/2020			0	} <u>0</u>	ļō	0	} <u>0</u>	0	833	833	0	ļō	ļ0 l
100048787 100048789	GERMANTOWN	NY		11/20/2020 11/20/2020		<sub> </sub> 0	U	0 n	0 n	0	0 n	0 n	151 364	151 364	0	0	0
100048791	MODESTO	CA		11/20/2020		n	o	n	n	n	n	n	672	672	n	n	n
100048793	ANNANDALE	VA		11/20/2020			0	0	0	0	0	0	1,044	1,044	0	0	0
100048795	LOS ANGELES	CA		11/20/2020		0	0	0	0	0	0	0	299	299	0	0	0
100048798	MONROE	NC		11/20/2020		0	0	0	0	0	0	0	123	123	0	0	0
100048803	MIAMI	FL		11/20/2020		<u> </u>	L0	ļ0	ļō	ļ0	ļ0	ļ0	193	193	0	ļ <u>0</u>	ļ0 !
100048805 100048806	COOLIDGE	AZ		11/20/2020		0	0	·0		0	·0	0	948 510	948 510	0	0	0
100048809	FONTANA	CA		11/20/2020		o	o	n	n	n	n	n	310	357	0 n	n	n
100048810	GANSEVOORT	NY		11/20/2020			0	0	0	0	0	0	351	351	0	0	0
100048811	SAN BERNARDINO	CA		11/20/2020		0	0	0	0	0	0	0	201	201	0	0	0
1000/18816	FAIR LAWN	N I	1	11/20/2020	I	0	1			1		1	/110	410	l 0		.l

						Loans DISPO	OSED, Tran										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3	Loan	Date	Disposal	Book Value/ Recorded Investment Excluding Accrued Interest	8 Unrealized Valuation Increase	9 Current Year's (Amortization)	10 Current Year's Other- Than- Temporary Impairment	Capitalized Deferred Interest and	Total Change in Book Value	13 Total Foreign Exchange Change in	Book Value/ Recorded Investment Excluding Accrued Interest on	Consid-	Foreign Exchange Gain (Loss) on	Realized Gain (Loss) on	Total Gain (Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized		(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
100048817	PATCHOGUE	NY		11/20/2020		0	0	0	0	0	)0	0	263	263	0	0	0
100048820	NORTH HOLLYWOOD	CA		11/20/2020		0	0	00	0	0	00	0	390	390	0	0	0
100048821	COLORADO SPRINGS			11/20/2020		0	0	00	0	0	00	0	253	253	0	0	0
100048827	RONKONKOMA	NY		11/20/2020		0	0	00	0	L	)  0	0	140	140	0	0	0
100048829	KERSHAW	SCDC		11/20/2020		0	0		0		0	0	209	209	0	0	0
100048836	SAINT LOUIS	MO		11/20/2020				0	0		)  0	0	58	58		0	0
100048846	CHICAGO	IL		11/20/2020		0	0	0	0	0	0	0	680	680	0	0	0
100048862	AUSTIN	TX		11/20/2020		0	0	0	0		00	0	541	541	0	0	0
100048865	BAKERSFIELD	CA		11/20/2020		0	0	00	0	0	00	0	545	545	0	0	0
100048866	IRVINGTON	NJ		11/20/2020		0	0	00	0	0	00	0	313	313	0	0	0
100048867	CINCINNATI	OH		11/20/2020	ł		0	ō	ļō	ļū	·0	0	141	141	0	·0	ļ0 ļ
100048870	GARY FENTON	IN		11/20/2020	l	0	0		0	ļ0	,0	0	125	125	0	0	0
100048872	GUNTERSVILLE	AI		11/20/2020		n	u	n	n	n	, )	n	157	157	u	n	0
100048875	BELVIDERE	IL		11/20/2020			0	0	0		0	0	359	359	0	0	
100048876	ALBUQUERQUE	NM		11/20/2020	ļ	0	0	0	0		0	0	179	179	0	0	0
100048878	0C0EE	FL		11/20/2020		0	0	00	0	0	00	0	245	245	0	0	0
100048880	THOUSAND OAKS	CA		11/20/2020		0	0	0	0		00	0	756	756	0	0	0
100048888	FONTANA			11/20/2020		0	0	0	0	ļ0	0	0	380	380	0	0	0
100048896 100048897	VAILSAINT CLOUD	AZ		11/20/2020		0	0		0	0	0	0	268	268	0	0	0
100048898	SARATOGA SPRINGS			11/20/2020			٠٥	,o	0		0	0	300	300	0	0	
100048902	BRANDON	FI		11/20/2020				0	0		0	0	216	216		0	0
100048904	MATTAPAN	MA		11/20/2020		0	0	0	0	0	0	0	497	497	0	0	0
100048908	VIRGINIA BEACH	VA		11/20/2020		0	0	0	0	0	00	0	588	588	0	0	0
100048909	PEYTON			11/20/2020		0	0	00	0	0	00	0	506	506	0	0	0
100048910	SAFETY HARBOR	<u> </u> <u>F</u> L		11/20/2020		0	0	00	0	C	0	0	280	280	0	0	0
100048912	MIAMI	FL		11/20/2020		0	0		0	0	0	0	336	336	0	0	0
100048915	KISSIMMEE			11/20/2020			٠٥	,o	0		0	0	410	410	0	0	
100048921	INDIANAPOLIS	IN.		11/20/2020		0	0	0	0	0	0	0	147	147	0	0	0
100048922	LANCASTER	CA		11/20/2020		0	0	0	0	c	00	0	349	349	0	0	0
100048923	POMPANO BEACH	FL		11/20/2020		0	0	00	0	0	00	0	119	119	0	0	0
100048925	SAN DIEGO	CA		11/20/2020		0	0	00	0	0	00	0	320	320	0	0	0
100048926	OAKDALE			11/20/2020		0	0	0	0	0	0	0	326	326	0	0	0
100048929	GAINESVILLE	FL		11/20/2020						L	0		461 344	461 344	0	0	0
100048933	PLYMOUTH			11/20/2020		n	۰۰۰۰	n	n	n	,	n	430	430	o	n	0
100048935	CICERO	IL		11/20/2020			0	0	0		0	0	94	94	0	0	
100048936	ARLINGTON	VA		11/20/2020		0	0	0	0	0	0	0	920	920	0	0	0
100048942	SPRINGFIELD	OH		11/20/2020		0	0	0	0		00	0	207	207	0	0	0
100048946	MADERA	CA		11/20/2020		0	0	·0	0	ļ0	0	0	356	356	0	0	0
100048948	DULUTH		<b>-</b>	11/20/2020		0	0	.   <u>0</u>	ļ0	ļ0	0	0	317	317 213	0	·0	0
100048949	PHOENIX	NV		11/20/2020	ł		0	`   <sup>0</sup>	0	ļ	,  0	0	213 366	213	0	ļ0	0
100048953	HIALEAH	FL		11/20/2020	İ	n	u	n	n	n	, )	n	219	219	o	n	0
100048954	SACRAMENTO	CA		11/20/2020		0	0	0	0		0	0	329	329	0	0	
100048963	MIAMI	FL		11/20/2020		0	0	0	0	0	0	0	172	172	0	0	0
100048964	FORT LAUDERDALE			11/20/2020	ļ	0	0	0	0	C	00	0	377	377	0	0	0
100048967	STATEN ISLAND	NY		11/20/2020		0	0	·0	0	0	0	0	327	327	0	0	0
100048969 100048971	GRANTS PASS	OR		11/20/2020		0	0	.  0	ļ0	ļ0	·0	0	539	539	0	}0	0
100048971	SWAMPSCOTT			11/20/2020	·			0	0	ļu	, <sup>0</sup>	0	389 259	389 259	0	<sup>0</sup>	0
100048975	ANCHORAGE	AK		11/20/2020	<u> </u>	n	o	,o	n	n	, )	n			o	n	0
100048982	MONTROSE	CA		11/20/2020	İ		0	0	0		) [0	0	399	399	0	0	0
100048985	FORT LAUDERDALE			11/20/2020		0	0	0	0	0	0	0	495	495	0	0	0
100048990	PHILADELPHIA	PA		11/20/2020	ļ	0	0	0	0	ļ0	00	0	255	255	0	0	0
100048993	PERKASIE			11/20/2020	ļ		0	00	0	ļ0	0	0	310	310	0	0	0
100048995	GLENDALE		1	11/20/2020	L	0	L0	11 0	. 0	1 0	) i 0	1 0	317	317	ı 0		0

						Loans DISPO	OSED, Trans										
1	Location		4	5	6	7				e/Recorded Inv		10	14	15	16	17	18
	2	3				Book Value/ Recorded	8	9	10 Current	11	12	13	Book Value/ Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized			Book Value	Disposal	eration	Disposal	Disposal	Disposal
100048997	MIAMI	FL		11/20/2020		0	0	0	0	00	0	0	514		0	0	
100048998	VIRGINIA BEACH	VA		11/20/2020		0	0	0	0	0	0	0	393		0	0	
100049002	DELRAY BEACH	FL		11/20/2020		0	0	0	0	0	0	·0	246 96		0	0	
100049007	VANCOUVER	WA		11/20/2020		0	0	0	0	)  0	0	0	227		0	0	(
100049008	SIMI VALLEY	CA		11/20/2020		0	0	0	0	0	0	0	636	636	0	0	
100049013	SAINT JOHNS	FL		11/20/2020		0	0	0	0	0	0	0	1,399		0	0	
100049014 100049015	HUNTINGTON PARK	CA		11/20/2020		0	0	0	0	0	0	0	730		0	0	
100049021	PHILADELPHIA	PA		11/20/2020		0	0	0		0		0	287		 0	0	
100049024	ONTARIO	CA.		11/20/2020			0	0	0	0	0	0	289		0	0	
100049027	OKEECHOBEE	FL		11/20/2020		0	0	0	c	00	0	0	164		0	0	
100049028	HOMESTEAD	FL		11/20/2020		0	ō	0	ļ0	0	0	ļ0	260		0		
100049031 100049033	TACOMA	II		11/20/2020		0	0 n	0 n	u	,0	0	0	612 330		0 n	0	
100049038	PHOENIX	AZ		11/20/2020		0	0	0		0	0	0	182		0	0	(
100049039	MIAMI	FL		11/20/2020		0	0	0	0	0	0	0	285	285	0	0	
100049045	SANTA ANA	CA		11/20/2020		0	<u>0</u>	0	0	0	0	0	411		0	0	
100049046 100049047	TOWNSEND	TN		11/20/2020 11/20/2020		0	0	0	ļ0	0	0	0	644 152		0	0	ļ
100049049	FREDERICKSBURG	VA		11/20/2020		0	n	0		,	0	0	314		 0	0	
100049051	JOHNSON CITY	TN		11/20/2020			0	0		0	0	0	300	300	0	0	
100049054	KANSAS CITY	KS		11/20/2020		0	0	0	0	00	0	0	510		0	0	
100049058	LODI	CA		11/20/2020		0	ļ0	ļ0	ļ0	0	10	ļ0	368		0	ļ0	ļ
100049059	NORTH HOLLYWOOD	CA		11/20/2020		0	0 n	0 n	u	,0	n	ļ0	308		0 n	n	
100049062	FOREST HILLS	NY		11/20/2020		0	0	0	0	) [0	0	0	1,080		0	0	
100049064	LAKE WORTH	FL		11/20/2020		0	0	0	C	0	0	0	319	319	0	0	
100049065	HAMPTON	GA		11/20/2020		<u>0</u>	ō	0	ļ0	0	0	ļ0	229		0	0	ļ
100049066 100049072	BALDWIN PARK	CANH		11/20/2020		0 n	0 n	0 n	u	,0	0	0 n	502 789		0 n	0	
100049074	HESPERIA	CA.		11/20/2020		0	0	0	0	) [0	0	0	255		0	0	(
100049077	NORTHFIELD	OH		11/20/2020		0	0	0	0	00	0	0	277	277	0	0	
100049082	ORANGE	CA		11/20/2020		<u>0</u>	ō	0	ļ0	0	0	ļ0	338		0	0	
100049084 100049087	OCALA			11/20/2020 11/20/2020		0	0 n	0		0	0	0	293 256		0 n	0	
100049088	SAN TAN VALLEY	AZ		11/20/2020		0	0	0	0	0	0	0	308		0	0	
100049089	EDGEWATER	MD		11/20/2020		0	0	0	0	00	0	0	344	344	0	0	
100049090	LA MIRADA	CA		11/20/2020		0	0	0	ļ0	0	0	0	416		0	0	ļ
100049093 100049094	POMPANO BEACH SACRAMENTO	FL		11/20/2020 11/20/2020		0	0 n	0 n		0	0	0	187 201		0 n	0	
100049095	MIAMI	FL		11/20/2020		0	0	0		) L0	0		210		0	0	
100049096	MELBOURNE	FL		11/20/2020		0	0	0	0	0	0	0	123	123	0	0	
100049097	MURFREESBORO	TN		11/20/2020		0		0	0	0	0	ō	201		ō	<u>0</u>	<u>_</u>
100049099	FREDER I CKSBURG			11/20/2020		0	0	0	ļ	0	0	<sub>0</sub>	602 158		0	0	ļ
100049102	ROCK HILL	NY		11/20/2020		0	0	0		, ) [0	0	0	170		0	0	(
100049105	VAN NUYS	CA		11/20/2020		0	0	0	0	00	0	0	430	430	0	0	
100049106	WARRINGTON	PA		11/20/2020		0	0	0	0	0	0	ļ <u>0</u>	861		0	0	ļ
100049112 100049113	HIALEAHBLACKSBURG	FLVA.		11/20/2020		0	0	0	ļ0	0	0	0	356		0	}0	ļ
100049115	VALLEY SPRINGS			11/20/2020		0	0	0		) [0	0	0	375		0	0	
100049116	HILLSBORO	OR	[	11/20/2020		0	0	0	0	0	0	0	201		0	0	
100049119	STATEN ISLAND	NY		11/20/2020		0	0	0	0	)  0	0	0	421		0	0	
100049121 100049125	MIAMI FRESNO	FL		11/20/2020		0	0	0	ļ0	0	0	ļ0	342		0	0	
100049125	LOS ANGELES	CA		11/20/2020		n	0 n	0 n	n	,0 n	n	n	479		 n	n	
100049127	WOLCOTT	CT		11/20/2020			0	0		0	0	0	190		0	0	
100049131	HAYWARD	CA		11/20/2020		0	0	0	0	0	0	0	389	389	0	0	
100049132	SALEM	OR		11/20/2020		0	0	0	0	)0	0	0	300	300	0	0	

						Loans DISPO	OSED, Trans										
1	Location		4	5	6	7				e/Recorded Inv		1	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T-4-1		Recorded		Faraire		
						Investment	I I and a line of	0	Year's Other-		Total	Takal Familia	Investment		Foreign	Realized	Total
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange Gain	Gain	Gain
			Loan	Date	Dianonal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	Consid-			
Loan Number	City	State		Acquired	Disposal Date	Interest Prior Year	Increase (Decrease)	(Amortization) /Accretion		Interest and Other	Book Value		Interest on Disposal	eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
100049137	CITY	State		.11/20/2020	Date	FIIOI Teal	(Decrease)	Accretion	Recognized	Other	(8+9-10+11)	Book Value	160		Disposai	Disposai	Disposai
100049139	BRANDON	FL		11/20/2020		0	0	0	0	0	0	0	496		0	0	
100049141	MONTEBELLO	.CA		11/20/2020			0	0	0	0	0	0	512	512	0	0	١
100049144	ATLANTA	GA		11/20/2020		0	0	0	0	0	0	00	650	650	0	0	
100049145	CENTRAL ISLIP	NY		.11/20/2020		0	0	0	0	00	0	00	394		0	0	0
100049147	GLENDALE	AZ		.11/20/2020		0	0	0	0	0	0	00	301		0	0	0
100049148	CANOGA PARK	CAFI		11/20/2020		0	0	0	0	0	0		587 166		0	0	
100049156	MARTINEZ			.11/20/2020 .11/20/2020			0	0	0	)  0	0		396		0	0	0
100049157	JACKSON	GA.		11/20/2020		0	0	0	0	0	0	0	261		0	0	(
100049164	GILBERT	AZ		11/20/2020		0	0	0	0	0	0	0	299	299	0	0	
100049165	LOVELAND			11/20/2020		0	0	0	0	0	0	00	397		0	0	
100049168	SYRACUSE	NY		.11/20/2020		0	0	0	0	00	0	0	105		0	0	0
100049169	NORTH CHESTERFIELD	VANA		.11/20/2020		0	0	0	0	0	0		672 440		0	0	0
100049174 100049177	BROCKTON			.11/20/2020 .11/20/2020		0	0 n	0	0	,0	0	,	440		0 ^	0	
100049177	DENVER	CO		11/20/2020		n	n	n	n	, )	n	n	72		o	n	r
100049186	GREENSBURG	PA		11/20/2020		0	0	0	0	0	0	0	180		0	0	(
100049189	HEBER			11/20/2020		0	0	0	0	00	0	00	394	394	0	0	0
100049191	SAN BERNARDINO	CA		11/20/2020		0	0	0	0	00	0	00	271		0	0	
100049194	ARLINGTON	TN		11/20/2020		0	0	0	0	00	0	00	256		0	0	0
100049198	MAKAWAO	HI		.11/20/2020		0	0	0	0	0	0	0	451		0	0	0
100049200 100049205	LA MIRADA	MO		.11/20/2020 .11/20/2020		0	0	0	0	0	0		202 541		0	0	
100049207	PEMBROKE PINES	FL		11/20/2020				0	0	0	0	,o	344		٥٥	0	
100049212	CENTRAL ISLIP	NY		11/20/2020		0	0	0	0	0	0	0	414		0	0	(
100049215	NEW ORLEANS	LA		11/20/2020		0	0	0	0	00	0	00	154	154	0	0	0
100049217	COMPTON	CA		11/20/2020		0	0	0	0	00	0	00	397		0	0	0
100049218	CASA GRANDE	AZ		.11/20/2020		0	0	0	0	00	0	0	291		0	0	0
100049219	CUYAHOGA FALLS	OH		.11/20/2020 .11/20/2020		0	0	0	0	0	0		200 165		0	0	0
100049221	PORT HURON	MI		11/20/2020			0	0	0	0	0	0	597		0	0	
100049224	EAST MEADOW	NY		11/20/2020		0	0	0	0	0	0	0	488		0	0	(
100049226	LONG BEACH	CA		.11/20/2020		0	0	0	0	00	0	0	1,082	1,082	0	0	0
100049228	MILFORD	MA		.11/20/2020		0	0	0	0	00	0	00	411		0	0	0
100049230 100049231	COLUMBIA	MD NV		11/20/2020		0	0	0	0	0	0	.  0	283 276		0	0	0
100049231	LAS VEGAS VISALIA	NV		11/20/2020 11/20/2020		0	0	0	0	,  0	0	`   <sup>0</sup>			0	0	,
100049236	PUEBLO			.11/20/2020		0	0	0	0	,	0	0	147		0 0	0	(
100049237	REDLANDS			11/20/2020			0	0	0	0	0	0	191	191	0	0	
100049238	WINFIELD	KS		11/20/2020		0	0	0	0	0	0	0	120	120	0	0	
100049239	CHAMBERSBURG	PA		.11/20/2020		0	0	0	0	)  0	0	0	335		0	0	0
100049241 100049242	OCALA			.11/20/2020 .11/20/2020		0	0	0	0	0	0	0	174 331		0	0	0
100049242	HOMESTEAD			11/20/2020		0	0 n	u	n	,  0	n	,  0 n	331		u	u	
100049247	GRIFFITH	IN		.11/20/2020		0	0	0	0	, )	0	0	341		0 N	0	(
100049248	NORCROSS	GA		.11/20/2020		0	0	0	0	0	0	0	237	237	0	0	
100049249	CHELMSFORD	MA		.11/20/2020		0	0	0	0	00	0	00	274		0	0	
100049253	MIAMI	FL		11/20/2020		0	0	0	0	0	0	·0	307		0	0	c
100049255	WINTONOVERGAARD	CAAZ		.11/20/2020 .11/20/2020		ō	ō	0	0	0	0	;	162		0	0	0
100049260	UVERGAARD	AZ		.11/20/2020		0	0 ^	0	0	,0	0	0	796 605		0 ^	0	
100049265	LAS VEGAS	NV		11/20/2020		0	o	0	0	) [0	0	0	257		o	0	· · · · · · · · · · · · · · · · · · ·
100049266	LAS VEGAS	NV		11/20/2020		0	0	0	0	0	0	0	232		0	0	
100049267	LANCASTER			.11/20/2020		0	0	0	0	00	0	0	250	250	0	0	0
100049269	LAS VEGAS	NV		.11/20/2020		0	0	0	0	00	0	0	121		0	0	C
100049272	TRENTON	NJ		.11/20/2020		0	0	0	0	0	0	·0	174		0	0	0
100049274	UNION	WA		.11/20/2020		0	0	ļ0	ļ0	0	ļ0	;	261		0	0	ļ0
100049277 100049280	BOWIE			.11/20/2020 .11/20/2020		0	0	0	0	,  0	0	0	880 436		0	0	
100045280		ļΙλ		.11/20/2020			0	0	L0	<i>i</i>	0	·	436	436	0	L0	<u> </u>

						Loans DISPO	JSED, Trans							1			
1	Location		4	5	6	7	_			e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		<b>.</b>		Recorded		F		
						Investment			Year's Other-		Total		Investment		Foreign	D !!!	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			Lann	Data	Diamagal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	Canaid	Gain	Gain	Gain
	0''	<b>0.</b> .	Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value		eration	Disposal	Disposal	Disposal
100049281 100049286	PICO RIVERA	CANV		11/20/2020 11/20/2020		0	0	0	0	0	0		352 252	352 252	0	0	0
100049287	OGDEN	UT		11/20/2020		0	0 0	0	0	0		0	299		 0	0	
100049288	FORT LAUDERDALE	FL		11/20/2020		0	0	0	0	0	0	0	381		0	0	(
100049289	PUEBLO	00		11/20/2020		0	0	0	0	0	0	0	183	183	0	0	0
100049292	APPLE VALLEY	CA		11/20/2020		0	0	0	0	0	0	00	579		0	0	0
100049293	STATEN ISLAND	NY		11/20/2020		0	0	0	0	0	0	00	374		0	0	0
100049297	LAWRENCEVILLE	GAMD.		11/20/2020 11/20/2020		0	0	0	0	0	0		379		0	0	0
100049298	PINE BLUFF	AR.		11/20/2020		0	n	n	n	n	n	,0			 n	n	· · · · · · · · · · · · · · · · · · ·
100049301	SANTA CLARITA	CA		_11/20/2020		0	0	0	0	0	0	0	465		0	0	
100049305	FAYETTEVILLE	GA.		11/20/2020		0	0	0	0	0	0	0	206	206	0	0	
100049309	PH0ENIX	AZ		11/20/2020		0	0	0	0	0	0	0	269		0	0	c
100049314	HUNTINGTON PARK	CAA7		11/20/2020		0		0	0	<u>0</u>	ļ0	ō	907	907	ō	0	0
100049315 100049316	PHOENIX HENRICO	AZ		11/20/2020 11/20/2020		0	0 n	0	0	0	0	,	398 212		0 n	0	
100049318	CICERO	νΛIL		11/20/2020		o	0	0	0	0	0	0	171		 0	n	r
100049319	SALISBURY	MD.		_11/20/2020		0	0	0	0	0	0	0	425		0	0	
100049321	POMONA	CA		11/20/2020		0	0	0	0	0	0	00	485		0	0	
100049322	GLEN BURNIE	MD		11/20/2020		0	0	0	0	0	0	00	426		0	0	0
100049323	LOS ANGELES	CA		11/20/2020		0	0	0	0	0	0	0	1,070		0	0	0
100049325 100049327	SAN DIEGO	CACA.		11/20/2020 11/20/2020		0	0	0	0	0	0	0	440		0	0	0
100049332	FORT MILL	SC		11/20/2020		0	0 0	0	0	0		0	332		 0	0	
100049333	WASHINGTON	MO		11/20/2020		0	0	0	0	0	0	0	86		0	0	(
100049337	FORT BRAGG	CA		11/20/2020		0	0	0	0	0	0	00	395	395	0	0	0
100049339	HIALEAH	FL		11/20/2020		0	0	0	0	0	0	00	136		0	0	0
100049342	SAN MARCOS	CA		11/20/2020		0	0	0	0	0	0	00	438		0	0	0
100049343	MASSAPEQUA PARK	NY		11/20/2020 11/20/2020		0	0	0	0	0	0		2,623 159		0	0	0
100049346	NOVI	MI		_11/20/2020		0	0	0	0	0	0	0	1.642		0	0	(
100049348	PANORAMA CITY	CA		_11/20/2020		0	0	0	0	0	0	0	251		0	0	
100049353	SPRINGPORT	IM		11/20/2020		0	0	0	0	0	0	00	129		0	0	
100049354	RIVERSIDE	CA		11/20/2020		0	0	0	0	0	0	00	427		0	0	0
100049356 100049361	BELOIT	WI		11/20/2020 11/20/2020		0	0	0	0	0	0		193		0	0	0
100049362	LOS ANGELES	CA		11/20/2020			0	0	0	0	0	0	375		00	0	
100049364	SUN VALLEY	CA.		11/20/2020		0	0	0	0	0	0	0	450		0	0	
100049365	HIDDEN VALLEY LAKE	CA		11/20/2020		0	0	0	0	0	0	00	239	239	0	0	
100049368	RENTON	WA		11/20/2020		0	<u>0</u>	0	0	0	0	·0	494		<u>0</u>	0	0
100049373	ALDIELAKE WORTH	VA		11/20/2020		<del> </del> 0	<u>0</u>	0	0	ļ0	0		1, 135		0	0	0
100049374	BLAINE	WA		11/20/2020		0 n	n	0	n	n	n	,	409		ں۔۔۔۔۔۔۔ ۱	n	r
100049377	SAVANNAH	GA		_11/20/2020		0	0	0	0	0	0	0	213		0	0	
100049380	SPRINGFIELD GARDENS	NYNY		_11/20/2020		0	0	0	0	0	0	0	449	449	0	0	
100049384	WEST BABYLON	NY		11/20/2020		0	0	0	0	0	0	ļ	230		0	0	c
100049388	OPA LOCKA	FLFL		11/20/2020 11/20/2020		0	0	0	0	0	0	0	437 197		0	0	0
100049389	NORTH BERGEN	FLNJ		11/20/2020		0	n	n	n	n	n	i	197		 n	n	r
100049393	CLEVELAND	OH		11/20/2020		0	0	0	0	0	0	0	145		0	0	
100049396	LITHIA SPRINGS	GA		11/20/2020		0	0	0	0	0	0	0	799	799	0	0	
100049399	PHOENIX	AZ		11/20/2020		0	0	0	0	0	0	0	235		0	0	C
100049400	ATLANTA	GA		11/20/2020		0	0	0	0	0	ļ0	·0	257		0	0	ļ0
100049401	RAWLINS	WY		11/20/2020 11/20/2020		0	ļ0	0	0	ļ0	10		410 222		0	ļ0	ļ0
100049402	NAPA	CA.		11/20/2020		0 n	n	0	n	n	n	i	406		 n	n	r
100049404	ROSEDALE	NY		_11/20/2020		0	0	0	0	0	0	0	811		0	0	
100049406	READING	PA		11/20/2020		0	0	0	0	0	0	0	241		0	0	
100049409	ATLANTA	GA		11/20/2020		0	0	0	0	0	0	0	118		0	0	0
100049413	WEST COVINA	CA		11/20/2020		0	0	0	0	0	0	00	336	336	0	0	

				Showing	All Mortgage	Loans DISPO	OSED, Trans	sferred or Re	paid During t	he Current Y	′ear						
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	^Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
	LEXINGTON	NC		11/20/2020		0	0	0	0	0	0	0	47	47	0	0	0
100049416	VISALIA	CA		11/20/2020		0	0	0	0	0	0	0	155	155	0	0	0
100049419	FRANKFORT	.		11/20/2020		0	0	0	0	0	0	0	359	359	0	0	0
	MENIFEE	CAMD.		11/20/2020		0	0	0	0	0	0	0	501 103	501 103	0	0	0
100049425	OAKTON	VA		11/20/2020			٥٥	0	0	0	0	0	538	538	0	0	0
	GALLATIN	MO.		11/20/2020		0	0	0	0	0	0	0	223	223	0	0	0
	MIAMI	FL		11/20/2020		0	0	0	0	0	0	0	155	155	0	0	0
100049441	SAN BERNARDINO	CA		11/20/2020		0	0	0	0	0	0	0	229	229	0	0	0
	NOOKSACK	WA		11/20/2020		0	<u>0</u>	<u>0</u>	0	<u>0</u>	}ō	0	380	380		0	0
	KISSIMMEE	FLNY		11/20/2020 11/20/2020		0	0	0	0	0	0	0	49 566	49 566	0	0	0
100049449	OSSINING	NY		11/20/2020		n	o	n	n	n	n	0	297	297	n	0	n
	SAN DIEGO	CA		11/20/2020			0	0	0	0	0	0	575	575	0	0	0
100049452	DEARBORN HEIGHTS	MI		11/20/2020		0	0	0	0	0	0	0	416	416	0	0	0
	FONTANA	CA		11/20/2020		0	0	0	0	0	0	0	253	253	0	0	0
	EAST ORANGE	<u>N</u> J		11/20/2020		0	0	0	0	0	0	0	308	308	0	0	0
100049460	FORT MYERS	FL		11/20/2020		0	0	0	0	0	0	0	388	388	0	0	0
	SAINT CLOUD	CA		11/20/2020 11/20/2020		0	٠٥	0		0	0	0	199	199	0	0	
	MASSAPEQUA	NY		11/20/2020			0	0	0	0	0	0	371	371	0	0	0
	SAINT PETERSBURG	FL		11/20/2020		0	0	0	0	0	0	0	277	277	0	0	0
	NORTH TONAWANDA	NY		11/20/2020		0	0	0	0	0	0	0	162	162	0	0	0
	SCHENECTADY	NY		11/20/2020		0	0	0	0	0	0	0	158	158	0	0	0
	EMPORIA	KS		11/20/2020		0	0	0	0	0	0	0	239	239	0	0	0
	MONTCLAIR	CA		11/20/2020		0	0	0	0	0	0	0	271	271 376	0	0	0
100049488	FRESNO	CA		11/20/2020			0 N	0	0	0	0	0	840	840	0	0	
100049494	HAVERHILL	MA		11/20/2020		0	0	0	0	0	0	0	304	304	0	0	0
100049497	BROWNSVILLE	ТХ		11/20/2020		0	0	0	0	0	0	0	49	49	0	0	0
	FOREST GROVE	OR		11/20/2020		0	0	0	0	0	0	0	560	560	0	0	0
100049504	WARRENTON			11/20/2020		0	0	0	0	0	0	0	804	804	0	0	0
100049506	BATON ROUGE	LASC		11/20/2020		0	 0	0	0	0	0	0	121 415	121 415	0	0	0
	CORNEL IUS	OR		11/20/2020			0	0	0	0	0	0			0	0	0
100049511	JOLIET	ĬL		11/20/2020		0	0	0	0	0	0	0	173	173	0	0	0
	MENIFEE	CA		11/20/2020		0	0	0	0	0	0	0	1,002	1,002	0	0	0
100049516	ORANGE	CA	}	11/20/2020		0	0	0	o	0	0	0	853	853	0	0	0
	BURTONSVILLE	MDAR		11/20/2020 11/20/2020		0	0	0	0	0	J0	0	503 91	503 91	0	0	0
	BRENTWOOD	NY		11/20/2020			u	n	n	U	0 n	n	312	312	0 n	0	0
	GREENSBORO	NC		11/20/2020		0	0	0	0	0	0	0	313	313	0	0	0
100049529	ACCOKEEK	MD		11/20/2020		0	0	0	0	0	0	0	467	467	0	0	0
	PORT ISABEL	TX		11/20/2020		0	0	0	0	0	0	0	284	284	0	0	0
	FEDERAL WAY	WA		11/20/2020		0	0	ļ0	L0	ļ0	ļ0	ļ0	248	248	ļ <u>0</u>	0	ļ0
100049537	HOLIDAY	FL		11/20/2020		0	0	ļ0	0	0	·0	ļ0	445 97	445 97	0	0	0
	FAIRFIELD	CA		11/20/2020		n	0 N	n	n	n	n	n	930	930	0 n	n	n
	OCEANSIDE	CA.		11/20/2020		0	0	0	0	0	0	0	341	341	0	0	0
100049549	WASHINGTON	DC		11/20/2020		0	0	0	0	0	0	0	185	185	0	0	0
	BLUFFTON	SC		11/20/2020		0	0	0	0	0	0	0	348	348	0	0	0
	BLOOMINGDALE PHOENIX	ILA7		11/20/2020		0	<u>0</u>	<u>0</u>	0	<u>0</u>	}ō	0	877	877		0	0
	MORENO VALLEY	AZ		11/20/2020 11/20/2020		0	0	0	0	0	·0	0	165 203	165 203	0	0	0
100049563	CITRUS HEIGHTS	CA		11/20/2020		n	0 N	n	n	n	n	0	421	421	n	0	n
100049564	HILLSBORO	OR		11/20/2020		0	0	0	0	0	0	0	645	645	0	0	0 l
100049567	POMONA	CA		11/20/2020		0	0	0	0	0	0	0	339	339	0	0	0
100049572	JUPITER	FL	}	11/20/2020		0	0	0	0	0	ļ0	0	160	160	0	0	0
100049573	MIRA LOMA	CA		11/20/2020		0	0	0	0	0	J0	0	613	613	0	0	0

					All Mortgage		OSED, Trans										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
100049580	. HUNTINGTON PARK	CA		11/20/2020		0	0	0	0		00	0	262		?	0	)C
100049587	MIAMI	FL		11/20/2020		0	0		0		0  0	0	120			0	·  0
100049589	COACHELLA	CA		11/20/2020		0	0		ļ0		J0	0	)186 )446			0	<u> </u>
100049592	LYNCHBURG	VA		11/20/2020		0	0		0		1	0	251	251		0	)
100049594	OAKLAND	CA.		11/20/2020		0	0		0		0	0	355			0	)
100049596	GALLOWAY	NJN		11/20/2020		0	0		0		0	0	135			0	,
100049604	GLENDALE	CA		11/20/2020		0	0		0		00	0	1,033			0	)C
100049612	TEMPLE HILLS	MD		11/20/2020		0	0		0		0  0	0	313			0	/
100049613 100049615	LOS ANGELES BAKERSFIELD	CA		11/20/2020		0	0		0		,0	0	)268 )150	268		0	`   <sup>0</sup>
100049617	MARYSVILLE	CA	·	11/20/2020		0	0 N		n		0	n	)150	222		n	,
100049618	BUENA PARK	CA		11/20/2020			0		0		0		391	391		0	۲
100049619	WOODBURY	NY		11/20/2020			0		0		0	0	368	368	: L	0	,
100049623	SULTAN	WA		11/20/2020		0	0		0		00	0	308	308		0	/
100049626	EASTON	MD	<b></b>	11/20/2020		0	0	ļ	ļ0	ļ	0	ļ0	324	324		ļ0	,  c
100049629 100049631	BUDD LAKE	NJ	·	11/20/2020	<del> </del>	0	0	ļ	J0	ļ	J0	ļ0	)1,017 )749	1,017		J0	<u>,</u>
100049635	WINFIELD	UK		11/20/2020		0	0		0		)u		132			0	1
100049637	SOUTHAMPTON	PA		11/20/2020		0	0		0		0	0	333			0	)
100049639	CORONA	CA		11/20/2020		0	0		0		0	0	411	411		0	٢
100049642	ALLEN PARK	MI		11/20/2020		0	0		0		0	0	503			0	,c
100049645	TYRONE	GA		11/20/2020		0	0		0		00		330	330		0	/C
100049647	. MIAMI	FL		11/20/2020		0	0		0		0	0	219			0	·  0
100049652	TUCSON	AZ TX		11/20/2020		0	0		0		)  0	0	)201 )79	201		0	
100049656	BROOKLYN	NY		11/20/2020		0	0		0		0	0	432			0	)
100049659	FISHERS	IN		11/20/2020		0	0		0	(	0	0	310			0	٢
100049661	TAMPA	FL		11/20/2020		0	0		0	(	0	0	152			0	,ο
100049665	HARVEY	L		11/20/2020		0	0		0		0	0	130			0	/0
100049667 100049668	AUGUSTA SUTTER	GA		11/20/2020 11/20/2020		0	0		0		0	0	84	84		0	,  0
100049672	OPA LOCKA			11/20/2020		0	0		0		)u	0	) 157	157		0	1
100049673	MIAMI	FL		11/20/2020		0	0		0		0	0	302	302		0	)(
100049674	SHANNON	NC		11/20/2020		0	0		0		0	0	208	208	: L	0	
100049681	ORLANDO	FL		11/20/2020		0	0		0		00	0	937	937		0	,c
100049682	STRATFORD	CT	<b>}</b>	11/20/2020	<b>}</b>	0	ļ <u>0</u>	ļ	ļ <u>0</u>	ļ	0	ļ0		87		ļ0	,  c
100049686 100049687	MAKAWAO	HI WA	<b> </b>	11/20/2020		0	0		} <u>0</u>		0	0	)554 )220	554		ļ0	,
100049688	CLINTON			11/20/2020		0	0		0		)o		498	498		0	)
100049689	CHICAGO	IL		11/20/2020		0	0		0		0	0	91	91	c	0	, [r
100049691	RIALTO	CA	ļ	11/20/2020		0	0	0	0		0	0	275			0	,  C
100049692	. MORENO VALLEY	CA	ļ	11/20/2020			<u>0</u>	ļ	ļ0		0  0	0	404			0	,
100049693	LOS ANGELES	CA	·	11/20/2020 11/20/2020		0	0	ļ	·0	ļ	,0	ļ0	316	316 81	}	·0	`} <sup>0</sup>
100049705	BROOKLYN	NY	ļ	11/20/2020	<u> </u>		U	ļ	ļ	ļ	, <sup>0</sup>	ļ	)513			<sup>0</sup>	,
100049711	CHARLOTTE	NC		11/20/2020		0	0				0	0	530			0	۲
100049716	GARDEN GROVE	CA		11/20/2020		0	0		0		0	0	502	502	: L	0	,  C
100049717	PARKER	AZ	ļ	11/20/2020		0	0	ļ	0	0	0		688	688		0	/
100049718	MONTEREY PARK	CA	·	11/20/2020	}	0	ļō	ļ	ļō	ļ	0	ļ0	448			} <u>0</u>	, }0
100049719 100049725	. CHICAGO	IL	<b> </b>	11/20/2020		0	0		0		,0	0	)195 )395			0	`   <sup>0</sup>
100049735	MISSOULA	MT		11/20/2020		n	o		0		)o	0	314			0	)
100049740	CHICAGO	IL		11/20/2020			0		0		0	0	321	321		0	۲ر
100049741	LOS ANGELES	CA	ļ	11/20/2020		0	0		0		0	0	566	566	;	0	,  C
100049745	. WINTER PARK	FL		11/20/2020		0	0		0		0	0	192	192		0	/
100049749	RICHMOND	CA		11/20/2020		·0	0	ļ	ļ0	ļ	0	ļ0	406	406		ļ0	,
100049750 100049751	. I AMPA	FLNH	<b> </b>	11/20/2020	l	0	0	ļ	0	ļ;	0	0	)198 )270	198		0	`   <sup>0</sup>
100049753	BAKERSFIELD			11/20/2020		n	u		n		0		224			n	)
1000 <del>1</del> 3/30	DRINGI ILLU	υ <b>ત</b>	h	11/20/2020		U	U	ļ	U		,	U	,	224	, h	LU	<u> </u>

						Loans DISPO	OSED, Trans						I	Ī		T	т
1	Location		4	5	6	7				e/Recorded Inv		10	14	15	16	17	18
	2	3				Book Value/ Recorded	8	9	10	11	12	13	Book Value/ Recorded				
						Investment			Current Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current				Total Faraign			Exchange	Realized	Total
						Accrued	Valuation	Current Year's	Than- Temporary	Capitalized Deferred	Change	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest				Interest and	in Pook Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Disposai	Prior Year	Increase (Decrease)	(Amortization) /Accretion	Recognized		Book Value	Book Value		eration	Disposal	Disposal	Disposal
100049754	LONG BEACH	WA	Туре	11/20/2020	Date	1 HOI Teal	(Decrease)	ACCIELIOII	necognized	Other	(0+9-10+11)	DOOK Value	273		Disposai	ρισροσαι	Disposai
100049756	SACRAMENTO	CA.		11/20/2020		0	0	0	0	0	0	0	280		0	0	(
100049757	POMONA	CA		11/20/2020		0	0	0	0	0	0	0	348	348	0	0	
100049759	INGLEWOOD	CA		11/20/2020		0	0	0	0	0	0	00	494		0	0	0
100049760	DEERFIELD BEACH	FL		11/20/2020		0	0	0	0	0	0	0	215		0	0	0
100049762 100049763	RICHWOND	VA		11/20/2020 11/20/2020			٥٥	0	0	0	0		549 140		u	0	
100049764	WATSONVILLE	CA		11/20/2020		0	0	0	0	0	0	0	435		0	0	(
100049765	MINNEAPOLIS			11/20/2020		0	0	0	0	0	0	0	227		0	0	
100049766	POMPANO BEACH	FL		11/20/2020		0	0	0	0	0	0	00	309	309	0	0	
100049769	WHITTIER	CA		11/20/2020		0	<u>0</u>	0	0	0	0	·0	842		<u>0</u>	0	0
100049771	DES MOINES	WANY	}	11/20/2020		0	0	0	ļ0	0	0	;	377	377 197	0	0	ļ0
100049774	SILVER SPRING	MD		11/20/2020		0	0 n	0	0	0 	0	0	197		0 م	0 n	10
100049781	CHICAGO	IL		11/20/2020			0	0	0	0	0	0	278		0	0	
100049788	FREELAND	WA		11/20/2020		0	0	0	0	0	0	0	763	763	0	0	
100049793	LAS VEGAS	NV		11/20/2020		0	0	0	0	0	0	0	390		0	0	c
100049795	LAWRENCEVILLE	GA		11/20/2020		0	0	0	0	0	0	·0	211		0	0	0
100049799 100049802	GRAYSLAKE	FL		11/20/2020 11/20/2020		0	0	0	0	0	0	<u>۱</u> ۰	176 227		0	0	ļ0,
100049802	WATERBURY	FLCT		11/20/2020		0	۰	0	0	ļ0	0	,   <sup>0</sup>	227		ں۔۔۔۔۔ں م	U	ļ
100049806	BROOKLYN	NY		11/20/2020		0	0	0	0	0	0	0	438		0	0	
100049807	STATEN ISLAND	NY		11/20/2020		0	0	0	0	0	0	0	227	227	0	0	
100049808	EDGEWOOD	MD		11/20/2020		0	0	0	0	0	0	00	243		0	0	c
100049818	SMYRNA	DE		11/20/2020		0	0	0	0	ļ0	0	[ <del> </del> <u>0</u>	228		0	0	c
100049820 100049827	MIAMIOCALA	FLFL		11/20/2020		0	0	0	0	·0	0	0	322		0	0	0
100049828	MARICOPA	AZ		11/20/2020		0	0 0	0	0	0	0	0	186		0 0	0 n	r
100049832	PHILADELPHIA	PA		11/20/2020			0	0	0	0	0	0	773		0	0	
100049834	KANSAS CITY	MOMO.		11/20/2020		0	0	0	0	0	0	0	109		0	0	
100049837	EDMONDS	WA		11/20/2020		0	0	0	0	0	0	0	330		0	0	0
100049839	LOS ANGELES	CA		11/20/2020		0	0	0	0	0	0		329		0	0	
100049846	SALINAS	CA		11/20/2020		0	0	0	0	0	0	0	430		0 0	0	
100049848	LAWRENCE	KS.		11/20/2020		0	0	0	0	0	0	0	69		0	0	(
100049851	SAINT LOUIS	MO		11/20/2020		0	0	0	0	0	0	0	94	94	0	0	
100049852	MOXEE	WA		11/20/2020		0	0	0	0	0	0	00	186		0	0	c
100049855	OCEANSIDE	CA		11/20/2020		0	0	0	ļ0	J0	0	0	453		0	0	ļ°
100049857 100049859	LA HABRA SPRINGVILLE	ΔI		11/20/2020		0	0 n	0	0	0	0	0 	533 92		0 ^	0	
100049861	MESA	AZ		11/20/2020		0	0	0	0	0	0	0	185		0	0	(
100049864	GLEN BURNIE	MD		11/20/2020		0	0	0	0	0	0	0	267	267	0	0	
100049866	LYNNWOOD			11/20/2020		0	0	0	0	0	0	0	284		0	0	c
100049867	MAITLANDWAIPAHU	FL		11/20/2020		0	0	0	0	0	0	.  ō	203		0	0	0
100049869 100049872	BELLEVUE	HIWA		11/20/2020		0	0	0	0	ļ0	0		1,292		0	0	ļ <sup>0</sup>
100049872	LOS ANGELES	CA		11/20/2020		0	0	0	0		0	n			0	n	
100049874	CHATSWORTH	CA		11/20/2020		0	0	0	0	0	0	0	301	301	0	0	
100049876	OXNARD	CA		11/20/2020		0	0	0	0	0	0	00	450		0	0	c
100049877	MARGATE	FL		11/20/2020		0	0	0	0	ļ0	0	·0	392		0	0	0
100049879 100049881	NORFOLK PALM COAST	VAFI		11/20/2020		0	0	0	0	·0	0	0	991 231		0	0	0
100049882	LEVITTOWN	NY		11/20/2020		n	0 n	n	n	n	n	n	246		0 N	n	r
100049884	KERNERSVILLE	NC		11/20/2020		0	0	0	0	0	0	0	101		0	0	
100049885	NORTHVALE	NJ		11/20/2020		0	0	0	0	0	0	0	457	457	0	0	
100049886	INGLEWOOD	CA		11/20/2020		0	0	0	0	0	0	0	474		0	0	c
100049889	PACOIMA	CA		11/20/2020		0	0	0	0	0	0	·0	367		0	0	0
100049890	PORTLAND	OR	}	11/20/2020		0	0	0	0	0	0	;	567		0	0	0
100049895 100049896	DES PLAINES	.  IL		11/20/2020		0	0 n	0	0	10	0		283		0	0	0
100043636	UTICAGO	IL		11/20/2020			0	0	<u> </u>	ļ0	L0	·	344	344	0	L0	<u> </u>

				Showing	All Mortgage	Loans DISPO	OSED, Tran	sferred or Re	paid During t	the Current \	∕ear						
1	Locatio		4	5	6	7		Change	e in Book Value	e/Recorded Inv	vestment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-	•	Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
100049898	MILLER PLACE	NY		11/20/2020		0	0	0	0	0	00	0	494		0	00	0
100049900	SEATTLE			11/20/2020		0	0	0	0	0	00	0	374	374	0	00	0
100049901	KENT	WA		11/20/2020		0	0	0	0	L	0	0	298	298	0	00	0
100049905	CROSSVILLE	AZ		11/20/2020		0	0	0	0	0	0	0	206	206	0	0	0
100049909	MARENGO			11/20/2020			0	0	0		0	0	247	247	0	0	0
100049911	RANCHO MIRAGE	CA		11/20/2020		0		0	0		0	0	368	368	0	0	0
100049912	MIRA LOMA	CA		11/20/2020		0	0	0	0	0	0	0	291	291	0	0	0
100049915	TOWSON	MD		11/20/2020		0	0	0	0		00	0	1,056	1,056	0	00	0
100049916	CHICAGO	IL		11/20/2020		0	0	0	0	0	00	0	312		0	00	0
100049919	POMPANO BEACH			11/20/2020		0	0	0	ļ0	ļ0	0	0	241	241	0	0	0
100049921	SPRINGFIELD GARDENS	NY		11/20/2020			0	·0	ļō	ļū	.  0	0	567	567	10	0	0
100049923	KATHLEEN	FL		11/20/2020		0	0	·0	0	L0	0	0	213			0	0
100049927	RESEDA	CA		11/20/2020		n	u	n	n	n	,	n	247	247	n	,o	0 n
100049930	AKRON	OH.		11/20/2020		0	0	0	0	0	) [0	0	74	74	0	0	0
100049934	MANTECA			11/20/2020		0	L0	0	0		0	0	600		0	0	0
100049937	RIVERSIDE	CA		11/20/2020		0	0	0	0	0	00	0	225	225	0	00	0
100049938	FAYETTEVILLE	GA		11/20/2020		0	0	0	0	0	00	0	647	647	0	00	0
100049939	MARIETTA	SC		11/20/2020		0	0	0	0	L	0	0	173	173	0	0	0
100049943	CARSON			11/20/2020		0	0	0	0	ļ0	0	0	469		0	0	0
100049948	HARWOOD HEIGHTS	MD		11/20/2020		0	0	0	0		0	0	366	366	0		0
100049948	MILWAUKEE		···	11/20/2020				0	0		0	0	124	124		0	
100049955	GAITHERSBURG	MD		11/20/2020		0	0	0	0	0	0	0	479		0	0	0
100049956	MIAMI	FL		11/20/2020			0	0	0	C	0	0	254	254		0	0
100049964	OCHLOCKNEE	GA		11/20/2020		0	0	0	0	0	00	0	218		0	00	0
100049969	KEWASKUM	WI		11/20/2020		0	0	0	0	0	00	0	110	110	0	00	0
100049970	GRAND JUNCTION			11/20/2020		0	0	0	0	L	)  0	0	115		0	00	0
100049971 100049973	LAKE WALES			11/20/2020		0	0	0	0		0	0	157	157 407	0		0
100049974	RIVERSIDE	CA.		11/20/2020				0	0		)  0	0	148	148		0	
100049975	CORTLANDT MANOR	NY		11/20/2020		0	0	0	0	0	0	0	209			0	0
100049977	WESTCHESTER	IL		11/20/2020		0	0	0	0		0	0	220	220	0	0	0
100049980	PEARL CITY	ні		11/20/2020		0	0	0	0	0	00	0	452		0	00	0
100049984	GLENDALE	AZ	· <b> </b>	11/20/2020		0	0	0	0	ļ0	0	0	97	97	0	0	0
100049986	BROADVIEW			11/20/2020			0	ļ0	ļ0	ļ0	0	0	294	294	0	0	0
100049988 100049990	BERWYN SPRING VALLEY	NY		11/20/2020		0	0	<u>0</u>	0	L0	0	0	204	204 185	0	0	0
100049990	NEWBERRY	SC		11/20/2020		n	u	n	n	n	,	n	189		n	,o	0 n
100049993	SICKLERVILLE	NJ		11/20/2020		0	0	0	0	0	) [0	0	106	106	0	0	0
100049996	HICKORY	NC		11/20/2020		0	L0	0	0		0	0	274	274		0	0
100050004	OMAHA	NE		11/20/2020		0	0	0	0	0	00	0	94	94	0	0	0
100050007	CHICAGO	<u> </u> !L	·	11/20/2020		0	0	0	0	0	0	0	208	208	0	0	0
100050015	BUFFALO GROVE			11/20/2020			0	ļ0	ļ0	ļ	0	0	709		0	0	0
100050018 100050020	NUNN			11/20/2020		0	0	<u>0</u>	0	ļ	0	0	67	67	0	0	0
100050020	HAVERHILL	MA		11/20/2020			u	n	n		,0	n	334	334	u	,	0 n
100050024	GRAND TERRACE	CA.		11/20/2020		0	0	0	0	0	) [0	0	285	285	0	0	0
100050028	SAINT STEPHEN			11/20/2020		0	L0	0	0		0	0	152		0	0	0
100050030	VERNON	NJ		11/20/2020		0	0	0	0	0	00	0	60	60	0	00	0
100050039	SPOTSYLVANIA	VA	<b> </b>	11/20/2020		0	0	0	0	0	00	0	269		0	0	0
100050047	MOUNT MORRIS	MI		11/20/2020		0	0	ļ0	ļ0	ļ	0	0	69		0	0	0
100050050 100050052	WASHINGTONPERRYSBURG	DC		11/20/2020			0	·  0	ļ0	ļ0	0	ļ0	338		ļ0	0	0
100050059	SKOKIE			11/20/2020			u	0	n	1	,0	n	668	63	U	,	0
100050060	SAINT CLAIR SHORES	MI		11/20/2020		0	o	0	0	0	, )	0	111	111	0	0	0
100050062	MODESTO	CA		11/20/2020		0	0	0	0		0	0	199		0	0	0
100050063	COWPENS	SC		11/20/2020		0	L0	0	0	C	0	0	299	299	0	0	0
100050066	TEMPLE HILLS	MD		11/20/2020	l	0	1	1 0	1	1	۱ I	0	126	126	1		1

				Showing	All Mortgage	Loans DISPO	OSED, Trans	sferred or Re	paid During t	the Current Y	ear/						
1		ation	4	5	6	7			e in Book Value	e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-	•	Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	^Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
100050068	TUCSON	AZ		11/20/2020		0	0	0	0	0	0	0	204	204	0	0	0
100050069	. CHATHAM	NY		11/20/2020		0	0	0	0	0	0	0	111	111		0	0
100050070	BLOOMINGTON	CA		11/20/2020		0	0	0	0	0	0	0	134	134		0	0
100050072	CHARLOTTE	NC		11/20/2020		0	0	0	0	0	0	0	79	79		0	0
100050082	OZARK ORGAN	ARNM		11/20/2020		0	0	0	0	0	0	0	107	116		0	0
100050097	CROFTON	MD		11/20/2020			0	0	0	0	0	0	277	277		0	0
100050102	TRENTON	MI		11/20/2020		0	0	0	0	0	0	0	232	232		0	0
100050112	NILES	OH		11/20/2020		0	0	0	0	0	0	0	477	477		0	0
100050113	CHICAGO	IL		11/20/2020		0	0	0	0	0	0	0	260	260		0	0
100050119	SCOTTSDALE	AZ		11/20/2020		0	0	0	0	0	0	0	296	296		0	0
100050124	PLAINFIELD			11/20/2020		ō	0	0	ļō	0	0	ļ0	412	412		0	0
100050125 100050126	JOLIET	IL		11/20/2020		0	0	0	0	0	0	0	27	27 10		0	0
100050128	ZEBULON	NC		11/20/2020			0	0	0	0	0	0	280	280		0	0
100050132	GLOSTER	LA.		11/20/2020		0	0	0	0	0	0	0	207	207		0	0
100050133	STILWELL	0K		11/20/2020		0	0	0	0	0	0	0	52	52		0	0
100050134	LAS VEGAS	NV		11/20/2020		0	0	0	0	0	0	0	675	675		0	0
100050136	_ GEORGETOWN	SC		11/20/2020		0	0	0	0	0	0	0	67	67		0	0
100050140	KEWAUNEE			11/20/2020		0	0	0	0	0	0	0	59	59		0	0
100050144	BURGETTSTOWN	PA		11/20/2020		0	0	0	0	0	0	0	167	167 51		0	0
100050147	MATTESON	AR		11/20/2020			0 N	0	0	0	0	0				0	
100050150	GREENCASTLE	PA		11/20/2020		0	0	0	0	0	0	0	103	103		0	0
100050154	MACON	GA		11/20/2020		0	0	0	0	0	0	0	317	317		0	0
100050157	HOLLYWOOD	FL		11/20/2020		0	0	0	0	0	0	0	132	132	0	0	0
100050159	SAN ANTONIO	TX		11/20/2020		0	0	0	0	0	0	0	57	57		0	0
100050162	GREENVILLE	NC		11/20/2020		0	0	0	0	0	0	0	198	198		0	0
100050163 100050167	NEWARK	NJ		11/20/2020		0	0	0	0	0	0	0	1,416 241	1,416 241		0	0
100050168	HAMILTON	OH		11/20/2020			0	0	0	0	0	0	199	199		0	
100050170	CLEVELAND	OH.		11/20/2020		0	0	0	0	0	0	0	164	164		0	0
100050172	BLOUNTSTOWN	FL		11/20/2020		0	0	0	0	0	0	0	147	147		0	0
100050173	OAKLYN	NJ		11/20/2020		0	0	0	0	0	0	0	48	48		0	0
100050174	OMAHA	NE		11/20/2020		0	0	0	0	0	0	0	208	208		0	0
100050178 100050179	MIAMI	FL	·	11/20/2020 11/20/2020		0	0	0	0	0	0	0	338 200	338 200		0	0
100050179	. WEST MILFORD			11/20/2020			0		0			0		598			
100050181	SUMTER			11/20/2020		0	0	0	0	0	0	0	511	511		0	0
100050182	_ MIAMI	FL		11/20/2020			0	0	0	0	0	0	139	139		0	0
100050185	NEWTON	NC		11/20/2020		0	0	0	0	0	0	0	316	316	0	0	0
100050193	_ MIAMI	FL		11/20/2020		0	0	0	0	0	0	0	214	214		0	0
100050196	HAZLETHOLLYWOOD	NJ	-	11/20/2020		0	0	0	ļ0	0	}0	0	619	619 171		0	0
100050199	GREER			11/20/2020 11/20/2020		0	0 ^	0	0	0	0 n	0	171 226	1/1		0	0
100050205	CALDWELL	ID	-	11/20/2020		n	0 n	n	n	0	n	n				0	0
100050208	BROOKLYN	NY		11/20/2020		0	0	0	0	0	0	0	408	408		0	0
100050213	_ COTTONWOOD	CA		11/20/2020		0	0	0	0	0	0	0	139	139	0	0	0
100050215	_ MIAMI	FL		11/20/2020		0	0	0	0	0	0	0	318	318		0	0
100050217	PENDLETON	IN		11/20/2020		<u>0</u>	0	ļ0	ļō	ļ0	ļ0	ļ0	174	174		0	0
100050219 100050222	SPANAWAY			11/20/2020 11/20/2020		0	0	0	ļ0	0	0	0	126 1,346	126 1,346		0	0
100050222	BELVIDERE			11/20/2020		o	0 n	n	0	U	<sup>0</sup>	0	1,346	1, 346		0 n	
100050231	HIALEAH	FL		11/20/2020			0	0	0	n	0	n	256	256		0	0
100050233	PHOENIX	AZ		11/20/2020		0	0	0	0	0	0	0	381	381	0	0	0
100050238	GRAHAM	NC		11/20/2020		0	0	0	0	0	0	0	459	459		0	0
100050243	MODESTO	CA		11/20/2020		0	0	0	0	0	0	0	238	238		0	0
100050244	ANTIOCH	TN		11/20/2020		ō	0	ļō	ļō	0	ļ0	ļ0	124	124		0	0
100050245	. WILLOW GROVE	PA		11/20/2020		0	0	10	10	10	ļ0	0	192	192		0	0

### **SCHEDULE B - PART 3**

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

				Showing	g All Mortgage	Loans DISPO	DSED, Trans										
1	Loc	cation	4	5	6	7		Change	e in Book Value	/Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation								Gain	Gain	Gain
			Laan	Data	Diamagal			Year's	Temporary	Deferred	in	Exchange	Accrued	Canaid			
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
100050250	ADAIRVILLE	KY		11/20/2020		0	0	0	0	0	0	0	51	51	0	0	0
100050259	NEWARK WASHINGTON	N.	· · · · · · · · · · · · · · · · · · ·	11/20/2020		0	0	0	0	0	0	0	438	438	0	0	0
100050260		DC	· · · · · · · · · · · · · · · · · · ·	11/20/2020		0	0	0	0	0	0	0	953	953	0	0	0
100050264 100050267	OAKLAND	INL	· <del> </del>	11/20/2020		0	0	0	0	0	0	0	186	186 286		0	0
100050267	BROWNWOOD	тх		11/20/2020		0	0	0	0	0	0	0	286 153	280		0	0
100050208	EAST STROUDSBURG	PA	· · · · · · · · · · · · · · · · · · ·	11/20/2020		0	 0	0	0	٥٥	0	0	328	328	 0	0	0
100050275	CONYERS	GA		11/20/2020			٥			٥٥	0		854	854	٥		
100050278	SAN BERNARDINO			11/20/2020			0۔۔۔۔۔۔۔۔۔۔	0	0	0۔۔۔۔۔۔۔	0	0	538	538	0۔۔۔۔۔۔۔۔۔۔۔	0	0
100050279	ALBUQUERQUE	NM		11/20/2020		0	0	0	0	0	0	0	715	715	0	0	0
100050281	LONG BEACH	CA		_11/20/2020		0	0	0	0	0	0	0	654	654	0	0	0
100050289	POMPANO BEACH	FL		11/20/2020		0	0	0	0	0	0	0	317	317	0	0	0
100050293	MEMPHIS	TN		11/20/2020		0	0	0	0	0	0	0	121	121	0	0	0
100050297	PARAMOUNT	CA		11/20/2020		0	0	0	0	0	0	0	295	295	0	0	0
100050299	SPOKANE	WA		11/20/2020		0	0	0	0	0	0	0	233	233	0	0	0
100050300	BILLERICA	MA		_11/20/2020		0	0	0	0	0	0	0	353	353	0	0	0
100050301	DOVER	DE		11/20/2020		0	0	0	0	0	0	0	190	190	0	0	0
100050303	HOLLYWOOD	FL		11/20/2020		0	0	0	0	0	0	0	217	217	0	0	0
100050315	TEMPLE HILLS	MD		11/20/2020		0	0	0	0	0	0	0	282	282	0	0	0
100050316	NEW ORLEANS	LA		11/20/2020		0	0	0	0	0	0	0	183	183	0	0	0
100050317	KURTISTOWN	Hl		11/20/2020		0	0	0	0	0	0	0	189	189	0	0	0
100050320	VICTORVILLE	CA		11/20/2020		0	0	0	0	0	0	0	225	225	0	0	0
100050322	TEMPE	AZ		11/20/2020		0	0	0	0	0	0	0	190	190	0	0	0
100050324	FORT WALTON BEACH	FL		11/20/2020		0	0	0	0	0	0	0	138	138	0	0	0
100050326	DAYTON		·	11/20/2020		0	0	0	0	0	0	0	50	50	0	0	0
100050328 100050333	JACKSONVILLE	FL		11/20/2020		0	0	0	0	0	0	0	1/6	176 112		0	0
100050335	BELLEVUE			11/20/2020		0		0	0		0	0	60	60			0
100050336	OPA LOCKA	IVE	· · · · · · · · · · · · · · · · · · ·	11/20/2020		0	0	0	0	٥٥	0		161	161	0	0	0
100050341	PORTERVILLE	CA		11/20/2020			٥	0	0	٥٥	0	0	327	327	٥	0	0
100050343	MENIFEE	CA		_11/20/2020		0	0	0	0	0	0	0	471	471	0	0	0
100050345	PEABODY	MA		_11/20/2020		0		0	0		0	0	203	203	0	0	0
100050347	SICKLERVILLE	NJ.		11/20/2020		0	0	0	0	0	0	0	211	211	0	0	0
100050348	WASHINGTON	PA		11/20/2020		0	0	0	0	0	0	0	102	102	0	0	0
100050350	DAVIE	FL		_11/20/2020		0	0	0	0	0	0	0	281	281	0	0	0
100050351	FARMINGDALE	NY	L	11/20/2020		0	0	0	0	0	0	0	879	879	0	0	0
100050353	PHOENIX	AZ	ļ	11/20/2020	ļ	0	0	0	0	0	0	0	226	226	0	0	0
100050354	OVERLAND PARK	KS		11/20/2020		0	0	0	0	0	0	0	1, 184	1, 184	0	0	0
100050356	NORTH CHARLESTON	SC		11/20/2020		0	0	0	0	0	0	0	357	357	0	0	0
100050357	ELIZABETH	NJ		11/20/2020		0	0	0	0	0	0	0	763	763	0	0	0
100050359	INGLEWOOD	CA	· <b> </b>	11/20/2020	ļ	0	0	0	0	0	0	0	<u>4</u> 71	<u>4</u> 71	0	ļ0	0
100050360	PHOENIX	AZ		11/20/2020	<b></b>	0	0	0	0	0	0	0	378	378	0	ļ0	0
100050362	BAY SHORE	NY	·	11/20/2020		0	0	}0	0	0	0	ō	675	675	0	}0	0
100050372	CLAY	MI	·	11/20/2020		0	0	0	0	0	0	0	143	143	0	0	0
100050374	PUNTA GORDA	FL	·	11/20/2020	<del> </del>	<del> </del> 0	0	<u>0</u>	0	0	0	0	636	636	0	}0	<u>0</u>
100050376	RANDALLSTOWN	MD	·	11/20/2020	l	0	0	0	0	0	0	0	569	569 199	0	0	0
100050377	LEAGUE CITY	VA	·	11/20/2020			 n	0	U	 n	0	0 n	130	130	 n	0	U
			h	11/40/4040		000 044 050		0	0		0	0				0	0
0299999. Mortgages wit	п раптат гераутептѕ					209,814,953	0			0		,	/- /	210,578,772	0		
0599999 - Totals						1,198,444,686	0	(1,809,606)	) 0	0	(1,809,606)	0	1,200,652,248	1,200,652,248	0	0	0

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

Description of the Prince Service Se			
CLISIP   CONTROL   Control   Contr	19	19	20
CUSP   Comment			
CUSIP Lord Name or Description  Name or Description			Ĭ
CUSIP   Cusip   Cusi			Ĭ
CLISP   CLISP   Conting			Ĭ
Company   Comp			Ĭ
CUSP   Name of Description   Code   City   State   S	Commi		Ĭ
Cuts    Identification   Name or Description   Name or Description   Name or Description   Name or Object   Santa   Name or Object   Santa	ment		Ĭ
Section   Name or Description   Code   State   Octoor   Carying   Farther   Farther   Code   Fart   Farther   Code   Carying   Code   Carying   Code   Carying   Code   Carying   Caryin	for		Percen
Section   Name or Description   Code   City   State   Or General Partner   C. P.   State   Or General Partner   C. P.   State   Or General Partner   C. P.   State   Or General Partner   C. P.   State   Or General Partner   C. P.   State   Or General Partner   C. P.   State   Or General Partner   C. P.   State   Or General Partner   C. P.   State   Or General Partner   C. P.   Or General P	<ul> <li>Addition</li> </ul>	dditional	tage of
Month   Mark	t Invest-	Invest-	Owner-
Description   Company	e ment	ment	ship
Description   Description		324, 161	0.630
1,00000-00-00-00-00-00-00-00-00-00-00-00-	, 369104, (	104,030	0.090
Description   Description	,947241,	241,263	3.030
500000-00-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0		147,260	
	06, 198,	6, 198, 758	
Decompose of the Printers further Circ Fand II, L.P.   D. Parchage   M. Apoll 6 Altern Strategies Part I. Mp.   LLD   Decompose   M. Apoll 6 Capital Management IV. Inc.   Decompose   D	0	0	11.190
Marches   No.   April   Capital Humagneri   15,   P.   0.   Authors   No.   April   Capital Humagneri   17,   P.   0.   D.   Authors   No.   April   Capital Humagneri   17,   P.   D.   D.   Authors   No.   April   Capital Humagneri   17,   P.   D.   D.   D.   D.   D.   D.   D.		.99,980,785	6.930
0000000-00-0-0-0-0-0-0-0-0-0-0-0-0-0-0		.90, 160, 018	
D00000-00-00-0-0-0-0-0-0-0-0-0-0-0-0-0-		_13,426,897 _ 627,002 _	0.080
		627,002	0.240
Description   Description		4,090,949	0.410
Month   Mont		5,026,021	0.710
		.66,545,310	
Description   Description		116,714	
000000-00-00   Af Irigation Capital Partners V, LP   0, Oney Onse   JiD, Mary France   LP   1872/2006   3, 2, 170, 299   2,599, 405   555, 239   0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0,		335,807	3.610
000000-00-00   Arsenal Capital Partners II   L.P   0   Nev York   M. Arsenal Capital Management L.P   12/18/2006   3   50   50   555   565   5	, 141456 ,	456,511	1.370
		8,929,741	0.660
0,0000-00-00   Arsenal Capital Partners V, L.P.   0, New York   NY Arsenal Capital Management, L.P.   0, 0,0000-00-00   0,00000-00-00   Aferian Investment Partners II, L.P.   0, New York   NY Arsenal Capital Management, L.P.   0,00000-00-00   3,00000-00-00   3,00000-00-00   Aferian Investment Partners II, L.P.   0, New York   NY Aferian Investment Partners II, L.P.   0,00000-00-00   0,00000-00-00   Aferian Investment Partners II, L.P.   0,000000-00-00   0,000000-00-00   0,000000-00-00   0,000000-00-00   0,000000-00-00   0,000000-00-00   0,000000-00-00   0,000000-00-00   0,000000-00-00   0,000000-00-00   0,000000-00-00   0,00000000-00-00   0,000000-00-00   0,000000-00-00   0,000000-00-00   0,000000-00-00   0,000000-00-00   0,0000000-00-00   0,0000000-00-00   0,000000-00-00   0,0000000-00-00   0,0000000-00-00   0,0000000-00-00   0,0000000-00-00   0,0000000-00-00   0,0000000-00-00   0,00000000-00-00   0,000000000-00   0,000000000-00   0,0000000000		334,430	4.450
00000-00-0		1,604,023	2.360
Abrilan Investment Partners II, L.P.   0.   New York   M.   Abrilan Investment Part, CP II, L.P.   0.   0.   0.   0.   0.   0.   0.		1,616,669	1. 180
000000-00-0   Aurora Equity Partners IV, L.P.   0.   Los Angeles   D.A.   Aurora Capital Group, LLC   0.96/14/2011   3.   2.749.904   2.749.904   2.749.904   1.016.3891   0.   1.501.087   0.   0.   0.   0.   0.   0.   0.   0		7,321,002	1.290
DODODO-00-0   Aurora Equity Partners V   L.P.   0.   Los Angeles   C.A.   Aurora Capital Group, L.C.   DOSODO-00-0   Birch Hill Equity Partners Man Inc.   12/15/2000   3.   9,889,462   1,2265,109   1,383,580   0.   0.   0.   0.   0.   0.   0.		823,0602.188.295	2.070
000000-00-0 Birch Hill Equity Partners II, L.P.		2, 188, 293	
000000-00-0   Birch Hill Equity Partners II, L.P.   0   Toronto   CAN   Birch Hill Equity Partners Mgnt Inc.   12/15/2000   3   .85, 131   .85, 131   .85, 131   .30, 001   0   .75, 102   0   .000000-00-0   Birch Hill Equity Partners V, L.P.   0   Toronto   CAN   Birch Hill Equity Partners Mgnt Inc.   11/33/2010   3   .5, 754, 854   .11, 285, 951   .11, 232, 955   .71, 732, 225   .00	2,003,	2,060,143	79.400
000000-00-0   Sirch Hill Equity Partners IV, L.P.   0.   Toronto   CAN   Birch Hill Equity Partners Mgnt Inc.   11/38/2015   3.   5,78,88   3.11   232   551   1.713   225   0.   0.   0.   0.   0.   0.   0.   0	0 1 241	1,241,267	11.810
000000-00-0   Birch Hill Equity Partners VI, LP,   0   Toronto   CAN   Birch Hill Equity Partners Wight Inc.   11/25/2015   3   5.343,287   5.547,724   5.547,72		1.136.300	2.520
000000-00-0   Brocksay Moran & Partners Fund III   L.P.   0.   Boca Raton   F.L.   Brocksay Moran & Partners Mort   L.P.   10/25/2006   3.   0.   14,930   14,930   12,208]   0.   0.   0.   0.   0.   0.   0.   0		584,226	1.080
Calera Capital Partners IV, L.P.   O.   San Francisco   CA   Calera Capital Investors IV, L.P.   O.   San Francisco   CA   Calera Capital Investors IV, L.P.   O.   San Francisco   CA   Calera Capital Investors IV, L.P.   O.   San Francisco   CA   Calera Capital Investors IV, L.P.   O.   O.   O.   O.   O.   O.   O.	,84810 , 164 ,0	10,164,041	1.090
000000-00-0   Calera Capital Partners V, L.P.   0   San Francisco   CA   Calera Capital Investors V, L.P.   1.0/31/2017   3   4,916,263   4,916,263   2.02,561   0   0   0   0   0   0   0   0   0		30,000	2.140
D00000-00-0   CapStreet III   L.P.   D.   Houston   TX   CapStreet Group, LLC   D172/2015   S.   7,491,254   6,987,842   6,9		158,054	1.620
000000-00-0 CapStreet IV, L.P.		725,711	1.020
D00000-00-0   CapStreet V, L.P.   D.   Houston   TX   The CapStreet Group, LLC   L12/18/2019   3   1,060,236   859,657   859,657   (200,579)   D.   D.   D.   D.   D.   D.   D.   D		1,763,400	3.380
000000-00-0   Catterton Latin America II, L.P.   0.   Greenwich   C.T.   CALA Managing Partner II, L.P.   0.   07/18/2016   3.   2.587.306   3.039.654   3.039.6		1,709,037 9,639,764	2.360
000000-00-0 Catterton Latin America III, L.P. 0 Greenwich CT CALA Managing Partner III, L.P. 0.3/30/2020 3 5,625,655 6,615,421 6,615,421 989,766 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		512.696	2.140
000000-00-0   Catterton Partners IX, L.P.   0.   Greenwich   C.T.   Catterton Partners, LLC   0.5/21/2020   3.   2,658,838   2,834,152   2,834,152   1.75,314   0.   0.   0.   0.   0.   0.   0.   0		312,696 .	3.200
000000-00-0   Catterton Partners VI, L.P.   0.   Greenwich   C.T.   Catterton Partners, LLC   12/13/2006   3.   1,977,108   2,165,473   2,165,473   1,457,789   0.   1,569,469   0.   0.   0.   0.   0.   0.   0.   0		.10,641,162	0.670
000000-0-0         Catterton Partners VI-B, L.P.         0.         Greenwich         CT.         Catterton Partners, LLC         0.7/07/2010         3.         506,884         .557,691         .557,691         .50,807         0         0         0           000000-00-0         Catterton Partners VII, L.P.         0.         Greenwich         CT.         Catterton Partners VIII         0.9/18/2013         3.         9,572,029         9,510,449         9,510,449         (1,387,386)         0         0         0         0           000000-00-0         Catterton Partners VIII, L.P.         0.         Greenwich         CT.         Catterton Partners VIII         0.9/18/2013         3.         9,572,029         9,510,449         9,510,449         (1,387,386)         0         0         0         0         0           000000-00-0         Catterton Partners VIII, L.P.         0.         Gatterton Partners VIII         0.06/12/2017         3.         7,091,818         9,248,773         9,248,773         1,365,626         0 </td <td></td> <td>334, 183</td> <td>0.710</td>		334, 183	0.710
000000-00-0         Catterton Partners VII, L.P.         0.         Greenwich         .CT.         Catterton Partners VII         .9,510,449         9,510,449         9,510,449         9,510,449         .9,510,449         .0	0454,	454, 191	4.470
000000-00-0 Cayman Universe Holdings, LLC 0. Cayman Islands CYM Cayman Universe Holdings, LLC 3. 2,641,331 2,641,331 2,641,331 2,641,331 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.	,9902,323,8	2,323,820	0.890
000000-00-0 Centre Capital Investors IV, L.P. 0. New York NY, Centre Partners IV, L.P. 0.9/27/2004 3. 0 24,546 24,546 (198,358) 0 0 0 0 0		2,719,568	0.510
		994,334	9.940
		300,516	18.070
000000-00-0 Centre Capital Investors V, L.P. 0 New York NY, Centre Partners V, L.P. 11/23/2007 3 1,342,271 3,110,541 3,110,541 3,110,541 217,447 0 0 0 0 0		1,603,148	
000000-00-0 Centre Capital Investors VI, L.P. 0 New York NY. Centre Partners VI, L.P. 0.6/17/2016 3 2,063,638 2,701,014 2,701,014 2,701,014 144,215 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		231,358	
	3413,7/6,8	3,776,686	2.620 5.790
000000-00-0   Chartwell Investments II, L.P.   0.   New York   NY.   Chartwell Managers, LLC   02/01/1999   .3.   .767,284   .767,	0 1 225	1,225,130	5.790
000000-00-0   Clairvest Equity Partners   V-A, L.P.   0, Toronto   CAN, Clairvest General Partners   V, L.P.   1,2721/2010   3, 0, 2,704,009   2,704,009   2,704,009   3,705   2,704,009   3,705   2,704,009   3,705		929,671	12.560
000000-00-0   Clairvest Equity Partners V-A, L.P.   0.   Toronto   CAN   Clairvest Equity Partners   0.05/13/2015   3.   2.613.566   4.046.420   9.76.025   0   0   0   0   0		695.543	7.160
000000-00-0 Clairvest Equity Partners VI-A, L.P. 0. Toronto CAN Clairvest Equity Partners 0.7/02/2020 3 1,788,750 1,412,498 (376,252) 0 0 0 0 0 0		.14, 111, 250	6.030
000000-00-0 Clayton, Dubilier & Rice Fund IX, L.P. 0. New York NV. CD&R Associates IX, Ltd. 11/20/2013 3. 11,305,520 15,907,919 15,907,919 (5,971) 0 0 0 0 0		1,222,458	0.280
000000-00-0 Clayton, Dubilier & Rice Fund VIII, L.P. 0 New York New York 01/09/2009 3 2,193,786		2,773,037	0.260
000000-00-0 Clayton, Dubilier & Rice Fund X, L.P. 0. New York		5,348,299	0.110

### **SCHEDULE BA - PART 1**

					Showing Other Long-Ter	m Invested A	Assets OWN	ED Dece	ember 31 of 0	Current Ye	ar								
1	2	3	Location		l 6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted C	Carrying Val	ue	18	19	20
-	_	_	4	5	1	NAIC	•	-	. •			13	14	15	16	17			
			'	Ü		Designation,								Current					
						NAIC							Current	Year's		Total			
						Designation					Book/		Year's	Other-		Foreign			
						Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						and					Carrying		ciation)		ized	Change in		ment	
						SVO					Value	Unrealized	,	Temporary	Deferred	Book/		for	Davasa
CUSIP						Admini-	Data	Turne				Valuation	Or (Amounti	Impair-	Interest		Invest	Additional	Percen-
					N 637 1	-	Date	Туре			Less		(Amorti-	ment		Adjusted	Invest-		tage of
Identi-	N 5 ' ' '	0 1		<b>.</b>	Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
	Cortec Group Fund V, L.P.	0	New York	NY	Cortec Investment V, LLC		04/15/2011	3	6,395,376	7,363,041	7,363,041	(17,331,919)	0	0	0	0	19,885,271	153,372	2.560
000000-00-0		0	New York	NY NY	Cortec Investment VI, LLC		07/09/2015	3 3	7,013,130 5,677,443	6,537,948 6,570,171	6,537,948 6,570,171	(876, 124) 892.728	l0		0	0	71,444 2.790	736,869	1.080 1.700
00000-00-0	Cressey & Co. Fund IV, L.P.	0	Chicago	IL	Cressey & Company GP, LP		05/19/2009	3				(596,247)		504,292	o		1.357.576	472,500	1.670
000000-00-0		0	Chicago	IL	Cressey & Company GP, LP		04/10/2015	3	5,076,228	8,925,490	8,925,490	2,025,743	0	0	0	0	1.254.687	288,000	0.830
000000-00-0	Cressey & Co. Fund VI. I. P.	0	Chicago	IL	Cressey & Company GP, LP		12/14/2018	3	1,643,000	2, 106, 722	2,106,722	504,303	0	0	0	0	0	3,657,000	
000000-00-0	First Reserve Fund XII   P	0	Greenwich	CT	First Reserve GP XII, L.P.		08/25/2008	3	1,567,816	1,567,816	1,567,816	(54,849)	0	1,904,182	0	0	0	0	0.260
000000-00-0	Graham Partners III, L.P.	0	Newtown Square	PA	Graham Partners, Inc.		03/27/2009	3	800,741	768,491		(101, 186)	0	0	0	0	(41)	1,997,530	2. 160
	Graham Partners IV, L.P.	0	Newtown Square	PA	Graham Partners, Inc.		04/20/2016	3	5,320,354	6,576,194	6,576,194	227,587	0	0	0	0	546,864	1,179,453	1.630
	Graham Partners V, L.P.	0	Newtown Square	PA CA	Graham Partners, Inc.		11/05/2019	3	2,339,133	2,369,573	2,369,573	176,470	J0	ļō	}ō	0	0	10,907,009	2.430
000000-00-0	Green Equity Investors VI, L.P	0	Los Angeles	CA CA	GEI Capital, LLC		11/29/2012 05/11/2017	3 3	27, 132, 130 3, 921, 225	40,586,954 5,348,072	40,586,954 5,348,072	(339,672)	0	0	0	0	1,427,399	3,078,303	0.880
00000-00-0	Green Equity Investors VIII, L.P.	0	Los Angeles	CA	GEI Capital, LLC		10/20/2020	3	697.585	692.231	692.231	(5, 354)				0	140,213	4,602,415	0.050
	Gryphon Partners II, L.P.	0	San Francisco	CA	Gryphon Advisors, LLC		11/03/1999	3	7 . 142	27,325	27,325	(6,057)	0	0	0	0	0		5.100
	Harvest Partners V, L.P.	0	New York	NY	Harvest Association V, LLC		01/31/2007	3	21,502	54,451	54,451	17,641	0	0	0	0	0	1,353,979	1.590
000000-00-0	Harvest Partners VI, L.P.	0	New York	NY	Harvest Association VI, LLC		11/28/2011	3	7,997,480	7,997,480	7,997,480	(1,594,100)	0	1,603,974	0	0	2, 141, 215	1,885,463	2.080
	Harvest Partners VII, L.P.	0	New York	NY	Harvest Association VII, LLC		09/27/2016	3	11,877,122	14,578,584	14,578,584	1,810,000	0	0	0	0	0	628,565	0.780
	Harvest Partners VIII, L.P.	0	New York	NY	.Harvest Association VIII, LLC		11/26/2019	3	14,710,943	15,669,149	15,669,149	959,011	0	0	0	0	0	11,789,057	1.260
000000-00-0	Jade Equity Investors, L.P.	0		CA	Jade Capital I, LLC		04/14/2020	3	465 , 147	534,931	534,931	69,784	0	0	0	0	0	4,834,853	0.200
000000-00-0	JFL Equity Investors III, L.P	0		NY NY	JFL Equity Investors III, L.P JFL Equity Investors IV, L.P		02/11/2011	3 3	3,913,621 5,256,324	3,937,598 9,303,805	3,937,598 9,303,805	(5,229,066) (5,686	0	1,226,169	0	0	3,826,879 1,955,936	1,532,040	1.610
000000-00-0	JFL Equity Investors IV, L.P	0	New York	NY	JFL Equity Investors IV, L.P.		08/14/2020	3 3	3.619.346	3.430.018	3,430,018	(189.328)						8.680.654	3.510
	K3 Private Investors I P	0	El Segundo	CA	K1 Investment Management, LLC		07/15/2016	3	2.829.574	4.998.946	4.998.946		0	0	0	0	170 . 420	1. 197. 807	0.590
	K4 Private Investors, L.P.	0 0 0	El Segundo	CA	K1 Investment Management, LLC		11/14/2018	3	7.886.868	8.463.464	8,463,464		0	0	0	0	0	2,714,190	0.530
000000-00-0	Kenner Equities IV, L.P.	0	New York	NY	Kenner Equities IV, L.P.		08/25/2005	3	0	1	1	(1, 178, 747)	0	3,204,867	0	0	0	8, 133	4.480
000000-00-0	Kohlberg Investors IV, L.P.	0	Mt. Kisco	NY	Kohlberg Management IV, LLC		12/27/2000	3	44 , 118	36,756	36,756	(6,733)	0	61,789	0	0	0	200,578	1.330
000000-00-0	Kohlberg Investors V, L.P. Lake Capital Partners, L.P. Leeds Equity Partners V, L.P. Leeds Equity Partners VI, L.P.	0	Mt. Kisco	NY	Kohlberg Management V, LLC Lake Capital Investors Partners, LLC		12/28/2004	3	0	34,089	34,089	4,348	0	0	0	0	0	152, 264	0.710
000000-00-0	Lake Capital Partners, L.P.	0		IL	Lake Capital Investors Partners, LLC		09/18/2002	3	2,333,035	2,333,035	2,333,035	(328,750)	0	438,993	0	0	0	0	3.410
000000-00-0	Leeds Equity Partners V, L.P.	0	New York	NY NY	Leeds Equity Associates V, L.P Leeds Equity Associates VI, L.P		03/26/2015	3 3	2,730,473 8,430,339	5,343,436 10,145,453	5,343,436 10,145,453	(977,308) 465,523	0		0	0	1,517,519	1,021,541 911,179	1.280
000000-00-0	Levine Leichtman Capital Partners VI, L.P.	0		CA	LLCP Partners VI GP. L.P.		05/30/2017	33	9, 162, 889	9.031.608	9.031.608	29,537					155.951	6.636.656	1.200
00000-00-0	Lexington Capital Partners VII, L.P.	0		NY	Lexington Associates VII, L.P.		03/30/2017	3	6.893.090	6,895,565	6,895,565	3,591,787	0	3.680.660	0	0		5,906,566	0.590
000000-00-0	Littlejohn Fund IV, L.P.	0	Greenwich	CT	Littlejohn Associates IV, LLC		12/16/2015	3	4,261,853	6,531,265	6,531,265	2,403,231	0	2,659,321	0	0	103,324	1,085,676	1.530
	Littlejohn Fund V, L.P.	0	Greenwich	CT	Littlejohn & Co LLC		07/02/2014	3	6,822,529	7,658,098	7,658,098	(253, 156)	0	1,300,000	0	0	86,211	1,801,079	0.490
	Lovell Minnick Equity Partners III, L.P	0	Rolling Hills Estates	CA	Lovell Minnick Equity Adv. III, LLC		10/21/2008	3	45,477	4,501,331	4,501,331	(2,053,677)	0	0	0	0	2,378,969	9,967,100	5.950
000000-00-0	Lovell Minnick Equity Partners IV, L.P	0	Radnor	PA	Lovell Minnick Equity Adv. IV, LLC		03/26/2015	3	5,043,287	4,871,774	4,871,774	527,570	0	1,510,000	0	0	40,570	660,748	1.160
	Lovell Minnick Equity Partners V, L.P	0	RadnorChi cago	PA IL	Lovell Minnick Equity Adv. V, LLC Madison Dearborn Partners, LLC		10/24/2019	3	7,413,055 5,543,001	7,415,194	7,415,194	254,373	0	ļō	}0	0	49,937	11, 192, 445	2.520
	Madison Dearborn Capital Partners VI, L.P Madison Dearborn Capital Partners VII, L.P	0		IL IL	Madison Dearborn Partners, LLC Madison Dearborn Partners, LLC		12/16/2015	3	5,543,001	7,863,876 9,776,561	7,863,876 9,776,561	265,454 749,739	ļ <sup>0</sup>	ļ0	0	0	792, 261 71, 618	3,505,041	0.370
	Madison Dearborn Capital Partners VIII, L.P.	0		IL	Madison Dearborn Partners, LLC		11/19/2020	3	2,556,658	2,556,658	2,556,658	149,739	n	n	n	n		18,743,342	0.790
	Marlin Equity V, L.P.	0		CA	Marlin Management Company, LLC		02/20/2018	3	1,267,747	1,738,660	1,738,660	253,367	0	0	0	0	0	1,438,219	0.170
000000-00-0	Marlin Heritage II, L.P.	0	Hermosa Beach	CA	Marlin Management Company, LLC		10/23/2017	3	599,588	678,250	678,250	72,512	0	0	0	0	0	128,412	0.130
	Mason Wells Leveraged Buyout Fund III, L.P	0	Milwaukee	WI	Mason Wells Partners III, LLC		12/22/2010	3	2, 161, 352	3,693,650	3,693,650	1,376,896	0	0	0	0	0	542,408	1.780
000000-00-0	Mason Wells Leveraged Buyout Fund IV, L.P	0	Milwaukee	WI	.Mason Wells Partners IV, LLC		05/24/2016	3	4, 134, 062	5,316,734	5,316,734	1,442,804	0	0	0	0	0	515,938	0.790
	Metalmark Capital Partners, L.P.	0	New York	NY	Metalmark Capital Partners, L.P.		12/19/2005	3	0	33,602	33,602	31,845	0	64,042	0	0	11,700	4,386,931	0.920
	MidOcean Partners V, L.P.	0	New York	NYPA	MidOcean Partners, L.P NewSpring Capital, LLC		05/21/2018	3 3	10,140,758 1,975,971	11,209,728	11,209,728		0		0			6,611,524	1.250 3.690
000000-00-0	NewSpring Growth Capital II, L.P NewSpring Growth Capital III, L.P	0	Radnor	PA	NewSpring Capital, LLC		03/02/2012	3	7.868.086	2,341,989 9.306.169	2,341,989 9,306,169	(1.531.854)		ļ0	<sup>0</sup>		1.772.521	421.875	3.570
00000-00-0	NewSpring Growth Capital IV, L.P.	0	Radnor	PA	NewSpring Capital, LLC		03/14/2016	3	4.278.000	5.681.602	5.681.602		0	0	0	0	1,772,321	372,000	1.680
000000-00-0	NewSpring Growth Capital V, L.P.	0 0 0	Radnor	PA	NewSpring Capital, LLC		08/04/2020	3	1,284,000	810,031	810,031	(473,969)	0	0	0	0	0	9,416,000	
000000-00-0	North Castle Partners V, L.P.	0	Greenwich	CT	NCP GP V, LLC		11/23/2012	3	4,085,114	1,634,173	1,634,173	(3,887,694)	0	0	0	0	3,483,933	0	3.520
	North Castle Partners VI, L.P.	0	Greenwich	CT	NCP GP VI, LLC		03/29/2016	3	5,497,929	4,867,723	4,867,723	(520,013)	0	0	0	0	0	511,938	2.070
000000-00-0	North Castle Partners VII, L.P.	0	Greenwich	CT	NCP GP VII, LLC		12/28/2018	3	4,678,589	5,052,222	5,052,222	439,547	0	0	0	0	0	3,271,411	1.900
	Novacap TMT V, L.P.	0	Longueuil	CAN	Novacap International TMT V, L.P.		10/05/2017	3	3,512,424	7,591,434	7,591,434	3, 138, 757	0	ō	ō	0	0	1,981,744	2. 160
000000-00-0	ONCAP III, L.P	0	Toronto	CAN CAN	ONCAP Management Partners, L.P ONCAP Management Partners, L.P		07/08/2011	3 3	4,272,092	5,512,288 2.980.196	5,512,288 2.980.196	973,947 357.396	ļ	ļō	}0	} <sub>0</sub>	ō	674,312	2.380 0.800
000000-00-0	UNUAF IV, L.F	U	10101110	UANL	JUNDAR MANAGEMENT PARTNERS, L.P		12/ 10/ 20 10		3,000,797	2,980,196	∠,98∪,196	396	J0	<u> </u>	<u> </u>	L	0	1,400,984	0.800

					Showing Other Long-Ter	m Invested As:	sets OWN	IED Dece	ember 31 of 0	Current Ye	ar								
1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted C	Carrying Val	ue	18	19	20
			4	5		NAIC						13	14	15	16	17			
						Designation,								Current					
						NAIC							Current	Year's		Total			1
						Designation					Book/		Year's	Other-		Foreign			
						Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	1
						and					Carrying		ciation)	Temporary	ized	Change in		ment	
						SVO					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor		Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	O:h	04-4-	or General Partner		Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
000000-00-0	Revelstoke Capital Partners Fund II. L.P.	Code	City Denver	State 00	Revelstoke Capital Partners, LLC		07/19/2018	3	7.461.899	9,607,883	9.607.883	(Decrease) 670.594	Accretion	nizeu	Other	value	100, 115	8,294,717	2.090
000000-00-0	Riverside Fund IV. L.P.	0	Boston	MA	Riverside Partners, LLC		.10/08/2009	3		9,007,883	9,007,883	208,926		493.990		0	172,355	1,607,152	1.970
000000-00-0	Riverside Fund V, L.P.	0	Boston		Riverside Partners, LLC		.02/27/2013	3	4.981.581	4,276,515	4,276,515	117,954	n	490, 990	0	0	0	29,322	1.300
000000-00-0	Riverside Fund VI-A, L.P.	0	Boston	MA	Riverside Partners, LLC		06/13/2019	3	2, 127, 621	1,719,193	1,719,193	(97,288)	0	0	0	0	0	4,232,379	3.000
000000-00-0	Seidler Equity Partners IV, L.P.	0	Marina Del Rey	CA	Seidler Equity Management IV, LLC		03/23/2010	3	11,101,670	10,502,904	10,502,904	92,607	0	0	0	0	167,553	207,044	7.940
000000-00-0	Seidler Equity Partners V, L.P	0	Marina Del Rey	CA	Seidler Equity Management V, LLC		04/28/2015	3	6,752,594	9,511,394	9,511,394	1,641,620	0	0	0	0	393,309	594,688	1.960
000000-00-0	Seidler Equity Partners VI, L.P.	0	Marina Del Rey	CA	Seidler Equity Management VI, LLC		12/03/2018	3	11,475,303	8,627,409	8,627,409	(3,331,740)	0	0	0	0	4,989,563	2,373,280	2.430
000000-00-0	Seidler Equity Partners VII, L.P.	0	Marina Del Rey	CA	Seidler Equity Management VII, LLC		11/12/2020	3	576,000	576,000	576,000	0	0	0	0	0	0	39,424,000	5.000
000000-00-0	Sorenson Capital Partners III, L.P.	0	LehiSan Francisco	UT CA	Sorenson Capital Partners		12/17/2014 .04/25/2008	3	3,952,998	4,274,116	4,274,116 2.968.891	(861,762)	łō	ō	} <u>0</u>	}ō	2, 174, 100	748,326	1.350
000000-00-0	SPC Partners IV, L.PSPC Partners V, L.P	0	San Francisco	CA	SPC Management IV, LLC		07/02/2012	3 3		2,968,891 6,806,071		175,443 2,060,104	0	1,588,367	0	0	1.816.089	240,935 824,553	2.950 2.550
000000-00-0	SPC Partners VI, L.P.	0	San Francisco	CA	SPC Management V, LLC		.11/15/2017	3	6,596,438	7,347,559		1,609,246	n	1,300,307	n	n	1,010,009	2,983,562	1.880
000000-00-0	Sterling Investment Partners II, L.P.	0	Westport	CT	Sterling Invest. Part. Advisors, LLC		04/28/2015	3	1,172,782	1,339,244	1,339,244	563,294	0	602,110	0	0	0	576, 115	1.400
000000-00-0	Sterling Investment Partners III, L.P.	0	Westport	CT	Sterling Invest. Part. Advisors, LLC		01/02/2014	3.	6,657,311	8,018,298	8,018,298	1,589,619	0	0	0	0	386,222	1,893,913	1.240
000000-00-0	Sun Capital Partners III, L.P.	0	Boca Raton	FL	. Sun Capital Advisors III, L.P		.01/29/2003	3	158 , 440	140,555	140,555	7,367	0	0	0	0	0	220,505	0.650
000000-00-0	Sun Capital Partners IV, L.P.	0	Boca Raton	FL	Sun Capital Advisors IV, L.P		06/20/2005	3	705,423	503,442	503,442	24,269	0	0	0	0	0	96,988	0.270
000000-00-0	Sun Capital Partners V, L.P.	0	Boca Raton	FL	Sun Capital Advisors V, L.P.	-	05/21/2007	3	6,484,650	6,003,009	6,003,009	350,531	0	1,100,000	0	0	0	1,452,274	0.540
000000-00-0	Sun Capital Partners VI, L.P.	0	Boca Raton	FL	Sun Capital Advisors VI, L.P.		08/15/2013	3	7,737,941	5,734,978	5,734,978	(1,865,371)	0	0	0	0	2,401,607	4,427,115	0.640
000000-00-0		0	Boca Raton	FLIL.	Sun Capital Advisors VII, L.P Thoma Bravo, LLC		12/17/2019 .12/07/2018	3 3	6,976,406 7,141,620	6,562,572 8,825,255	6,562,572 8,825,255	(413,834) 1,855,804	0	0	0	0	2,575 7,867	9,086,232	0.690 0.540
000000-00-0	Thoma Bravo Discover Fund II, L.P.	0	Chicago	IIL	Thoma Bravo, LLC		.06/08/2015	3	5, 111,554	9,883,717	9,883,717	3,106,824	o		o		0	1,900,247	0.540
000000-00-0	Thoma Bravo IX, L.P.	0	Chicago	IL	Thoma Bravo, LLC		07/28/2008	3	116.162	130.546	130.546	4, 102	0	0	0	0	0	0	1.280
000000-00-0	Thoma Bravo Special Opp. Fund I, L.P.	0	Chicago	IL	Thoma Bravo, LLC		08/20/2013	3	1.066.084	2.504.812	2.504.812	294.365	0	0	0	0	1.709.324	751,305	0.490
000000-00-0	Thoma Bravo Special Opp. Fund II, L.P.	0	Chicago	IL	Thoma Bravo, LLC		04/28/2015	3	2,962,228	5,298,875	5,298,875	1,267,458	0	0	0	0	61, 118	331,666	0.470
000000-00-0	Thoma Bravo X, L.P.	0	Chicago	IL	Thoma Bravo, LLC		02/08/2012	3	5,761,188	12, 134, 193	12, 134, 193	1,810,726	0	0	0	0	6,824,954	3,230,532	1.810
000000-00-0	Thoma Bravo XI, L.P.	0	Chicago	IL	Thoma Bravo, LLC		06/02/2014	3	8,866,817	22,751,977	22,751,977	4,563,897	0	0	0	0	8,610,034	1,537,664	0.510
000000-00-0	Thoma Bravo XII, L.P.	0	Chicago	IL	. Thoma Bravo, LLC		05/27/2016	3	15,017,442	22,801,047	22,801,047	2,622,935	0	0	0	0	2,077,490	1,717,395	0.380
000000-00-0	Thoma Bravo XIII, L.P. Torquest Partners Fund (U.S.) IV. L.P.	0	Chicago	CAN	. Thoma Bravo, LLC		02/13/2019 08/31/2016	3 3	17,314,625	22,555,473 4,907,801	22,555,473	5,362,720 528,991	0	0	0	0	9,766,904 14,948	12,031,590	0.430
000000-00-0	TSG6, L.P.	0	San Francisco	CA CA	TSG6 Management, LLC		07/03/2010	3	6,304,605	5,514,002	5,514,002	(4,118,846)	o				5,858,106	2,577,226	1. 150
000000-00-0	TSG7-A. L.P.	0	San Francisco	CA.	TSG7 Management, LLC		.03/29/2016	3	4.765.563	6.518.575	6.518.575		0	0	0	0	48 . 129	1.430.553	0.310
000000-00-0	TSG7-B, L.P.	0	San Francisco	CA	TSG7 Management, LLC		01/15/2016	3	1,984,294	1,875,706	1,875,706	56,810	0	0	0	0	203,830	302, 107	0.490
000000-00-0	TSG8, L.P.	0	San Francisco	CA	TSG8 Management, LLC		01/07/2019	3	4,365,355	2,971,592	2,971,592	(933,822)	0	0	0	0	0	16,834,645	0.880
000000-00-0	Veritas Capital Fund IV, L.P.	0	New York	NY	. Veritas Capital Partners IV, LLC	ļ	11/08/2010	3	1,579,345	3,233,560	3,233,560	(1,017,242)	0	0	0	0	82,705	416,693	1.940
000000-00-0	Veritas Capital Fund V, L.P.	0	New York	NY	Veritas Capital		06/08/2015	3	9,617,544	24,711,844	24,711,844	1,841,735	0	0	0	0	0	1,321,123	0.600
000000-00-0		0	New York	NYNY	Veritas Capital		06/14/2017	3	16,513,864	32,445,686	32,445,686	6,383,984	ō	0	0	ō	0	286, 136	0.470
000000-00-0	Veritas Capital Fund VII, L.P.	0	New York Fort Worth		Veritas Capital		04/14/2020	3 3	5,257,370 1,996,561	4,893,729 1,592,446	4,893,729 1,592,446	(363,641) 546,087	l0	950.202	0	0	0	21,342,630	0.440 1.160
000000-00-0	Vortus Investments, L.P.	0	Fort Worth	TX	Vortus Investments		.06/03/2014	3	1,618,064	1,592,446	1, 592, 446	28,091	h	930, 202 n	n	h	0	1,945,982	0.690
000000-00-0	Water Street Capital Partners, L.P.	0	Chicago	IL	Water Street Capital Partners, LLC		03/06/2006	3				46.894	n	60.745	0	n	0		2.210
000000-00-0	William Blair Capital Partners VII QP, L.P	0	Chicago	IIL	William Blair Cap. Part. VII QP, L.P		.03/21/2001	3	01,010	25,260	25,260	(3,678)		0	0	0	0	82,500	0.520
000000-00-0	Wind Point Partners IX-A, L.P.	0	Chicago	IL	Wind Point Investors, L.P.		09/05/2019	3	2, 168, 313	1,907,423	1,907,423	(184,208)	0	0	0	0	0	8,531,687	1.080
000000-00-0	Wind Point Partners V, L.P.	0	Chicago	IL	Wind Point Investors, L.P.		.12/27/2001	3	58 , 464	154,378	154,378	(243,705)	0	0	0	0	0	31,590	0.630
000000-00-0	Wind Point Partners VII, L.P.	0	Chicago	!L	. Wind Point Investors, L.P		04/08/2009	3	1,356,757	1,628,574	1,628,574	(116,583)	0	0	0	0	0	0	1.660
000000-00-0	Wind Point Partners VIII-A, L.P.	0	Chicago	IL	Wind Point Investors, L.P.		06/06/2016	3	5,660,777	5,587,663	5,587,663		ō	ō	<u>0</u>	ō	0	1,829,113	0.730
000000-00-0	Wynnefield Private Equity Partners I, L.P Yorktown Energy Partners IV, L.P	0	Bala Synwyd New York	PA NY	New Wynnefield GP, LLC Yorktown IV Company, LLC		07/13/2000 03/06/2000	3 3	3,895,426	3,359,356 383,932	3,359,356 383,932	(144,477)	0	0	<u>0</u>	0	0		99.000 1.280
000000-00-0	Yorktown Energy Partners IV, L.P Yorktown Energy Partners IX, L.P	0	New York	NY NY	Yorktown IV Company, LLCYorktown IX Company, LLC		.11/12/2010	3	5,042,450	5,042,450	5,042,450	(31,083)	l0	1, 154, 150	<sup>0</sup>	l0	ا ا		1.280
000000-00-0	Yorktown Energy Partners IX, L.P	0	New York	NY	Yorktown V Company, LLC		.06/04/2002	3	5,042,450	5,042,450	5,042,450	n	n	1, 154, 150	n	n	n	2.621	0.420
000000-00-0	Yorktown Energy Partners VI, L.P.	0	New York	NY.	Yorktown VI Company, LLC		08/05/2004	3	180,293	185, 159	185, 159	4,866	0	0	0	0	0	0	0.270
000000-00-0	Yorktown Energy Partners VII, L.P.	0	New York	NY	Yorktown VII Company, LLC		10/10/2006	3	631,532	536,872	536,872	(44,647)	0	0	0	0	0	25,841	0.450
000000-00-0	Yorktown Energy Partners VIII, L.P.	0	New York	NY	Yorktown VIII Company, LLC		09/29/2008	3	2,795,190	2,795,190	2,795,190	0	0	555,361	0	0	0	3, 147	0.990
000000-00-0	Yorktown Energy Partners X, L.P.	0	New York	NY	Yorktown Partners, LLC		05/23/2013	3	5,869,808	5,869,808	5,869,808	1,968,380	0	2,424,343	0	0	327 , 489	30,222	0.730
000000-00-0	Yorktown Energy Partners XI, L.P.	0	New York	NY	Yorktown Partners, LLC		04/22/2016	3	4,260,776	4,539,172	4,539,172	277,094	0	2, 122, 887	0	0	161,461	766,828	0.580
	Joint Venture Interests - Common Stoo	k - Una							740,994,313	909,357,288	909,357,288	26,245,808	0	44,097,799	0	0	117,756,781	731,712,975	XXX
000000-00-0	.INAM LLC	1.0	Chicago	11	N/A		05/31/2005		4 119 154	56 588 314	56 588 314	9 709 336					535 500 000	^	100 000

Showing Other Long-Term	Invested Assets OWNE	D December 31 of Current Year
SHOWING OTHER FORGET GITT	IIIVESIEU ASSEIS OVVINL	D December 31 of Guilent Tear

Augusted   Course				ı		Showing Other Long-Ten	III IIIVCSICU /	ISSUES CVVI			Ouricii i c									
Designation   Name of Peacing   Part   Par	1	2	3	Location		6	7	8	9	10	11	12	Cha	nge in Bool	k/Adjusted C	Carrying Val	ue	18	19	20
Cultiful   Cultiful				4	5		NAIC						13	14	15	16	17			i l
Cultiful   Cultiful							Designation.								Current					i l
CLSIP   Custom   Commitment														Current			Total			i l
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CUSIP   Name or Description   Code   City   State   Or General Partner   Symbol   Administration   Code   City   Co												,		\ I			3 -			i l
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Identi-   Name or Description   Code   City   State   Or General Partner   Symbol   Acquired   Strategy   Cots   Value   brances   Coercesses   Co												Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
Incellan   Name or Description   Code   City   State   or General Partner   Symbol   Acquired   Strategy   Cost   Value   brances   Occreases   Accretion   nized   Other   Value   nicome   ment   Ship   Strategy   Stra	CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Scale   Name or Description   Code   City   State   or General Partner   Symbol   Acquired   Strategy   Cost   Value   brances   (Decrease)   Accretion   nized   Of the Value   noome   ment   ship   000000-00   National Partners   National Planning Holdings, LLC   0   Larsing   National Planning Holdings, LLC   0   National Planning Holdings, LLC	Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recoa-	and	Carrying	ment	Invest-	Owner-
000000-00-0   AbD, LLC	fication	Name or Description	Code	City	State			- 3 1												
	000000-00-0	JNLD. LLC	0		TN	N/A	-,			13.294.128		15.442.001		0	0	0	0	0	0	
000000-00-0-0-0-0-0-0-0-0-0-0-0-0-0-0-	000000-00-0	National Planning Holdings, LLC	0	Lansing	MI	N/A		12/31/2018		0		111.808		0	16.743.518	0	0	40.703.735	0	100.000
00000-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-			0	Wilmington	DE.	N/A				1,420,648	2, 134, 228		0	0	0	0	0	0	0	100.000
000000-00-0-0-0-0-0-0-0-0-0-0-0-0-0-0-			0	Chicago	IL	PPM America Capital Partners III, LLC		03/04/2008	3	34,407,366		31,560,439		0	14,000,000	0	0	0	0	49.750
000000-00-0-0-0-0-0-0-0-0-0-0-0-0-0-0-	000000-00-0	PPM America Private Equity Fund IV, L.P.	0	Chicago	IL	PPM America Capital Partners IV, LLC		04/28/2015	3	136,885	14,613,459	14,613,459	(6,439,808)	0	0	0	0	0	34,432,883	49.880
Description   Description			0	Chicago	IL	PPM America Capital Partners V, LLC			3	0	38,298,497		(35,696,594)	0	0	0	0	33,054,016	4,903,473	49.880
PM   Loss Management Holding Corpany, LLC   O. Chicago   LL   PM   Loss Management Holding Co., LLC   L2/07/2017   70,574,00   58,886,587   7,287,349   O. 8,46,564   O. 0   O. 40,000   O. 0	000000-00-0	PPM America Private Equity Fund VI, L.P	0	Chicago	IL	PPM America Capital Partners VI, LLC			3	97,090,529	143,948,594	143,948,594	(4,082,900)	0	0	0	0	0	1,466,181	
Description   Description			0		IL				3					0	0	0	0	0	123,901,795	
2099999   Joint Venture Interests - Common Stock - Affiliated   437, 782, 480   538, 706, 944   6,289, 286   0   39,200, 164   0   0   609, 321, 845   164, 704, 332   XXX			0		IL	PPM Loan Management Holding Co., LLC								0	8,456,646	0	0	64,094	0	
1000000-00-0   Apollo Asia Real Estate SC Cainwest Fund, U.P.   0.   New York   NV.   Apollo Asia Re Management, LLC   12/28/2020   2.   59.288.630   59.288.630   59.288.630   0.   0.   0.   0.   0.   0.   0.	000000-00-0	Squire Reassurance Company, LLC	0	Lansing		N/A		09/15/2008		10,000,000	14, 136, 192	14, 136, 192	140,771	0	0	0	0	0	0	100.000
Decond-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0	2099999. J	oint Venture Interests - Common Stoo	k - Affili	ated						437,762,480	638,706,944	638,706,944	6,289,286	0	39,200,164	0	0	609,321,845	164,704,332	XXX
Description   Description			0	New York	NY	Apollo Asia RE Management, LLC		12/02/2020	22	59,298,630	59,298,630	59,298,630	0	0	0	0	0	0	40,701,370	40.000
2199999.   Joint Venture Interests - Real Estate - Unaffiliated   September 11   L.P.   O.   Los Angeles   C.A.   Mesa West RE Income Fund III   G.P.   L.C.   10/01/2013   2.   0.   0.   160,577	000000-00-0	Apollo USREF III Royce Holdings, L.P.	0	New York	NY	Apollo Athene Strategic Part. Adv, LLC _		12/29/2020	2	20,081,872	20,081,872	20,081,872	0	0	0	0	0	0	34,918,128	13.740
000000-00-0   Mesa West Real Estate Income Fund III, L.P.   0.   Los Angeles   CA   Mesa West RE Income Fund III GP, LLC   10/01/2013   2.   12,600,000   12,783,254   12,783,254   10,0003   0.   0.   0.   0.   0.   0.   0.	000000-00-0	Harbert Real Estate Fund V, L.P.	0	Birmingham	AL	Harbert US Real Estate Fund V GP, LLC		12/07/2012	2	1,531,039	1,520,028	1,520,028	3,974	0	0	0	0	19,925	465,238	1.000
000000-00-0 Mesa West Real Estate Income Fund IV, L.P. 0 Los Angeles CA Mesa West RE Income Fund IV GP, LLC 03/16/2017 2 12,600,000 12,783,254 100,003 0 0 0 0 0 0 765,172 8,400,000 2.310 000000-00-0 Principal Real Estate Debt Fund II, L.P. 0 Chicago II. Principal Re Debt Fund III GP, LLC 12/13/2017 2 13,222,586 13,646,915 188,225 0 0 0 0 0 0 0 0 529,639 3 13,849,194 2.905,583 2.905,5	2199999. J	oint Venture Interests - Real Estate - I	Unaffilia	ted						80,911,540	80,900,529	80,900,529	3,974	0	0	0	0	19,925	76,084,737	XXX
000000-00-0 Principal Real Estate Debt Fund II, L.P. 0 Chicago II.L Principal Re Debt Fund III GP, LLC 12/13/2017 2 13,222.586 13,646.915 13,646.915 13,646.915 168.234 0 0 0 0 0 0 0 0 0 0 557.389 3.829.134 3.090 000000-00-0 Principal Real Estate Debt Fund III, L.P. 0 Chicago II.L Principal Re Debt Fund III GP, LLC 0.52/27/2019 2 3.064.479 2.905.933 (2.905.935 (1.95.525) 0 0 0 3.41.247 0 0 0 2.206.617 11,985.522 4.04.00 00000-00-0 Square Mile Gredit Partners II, L.P. 0 0. New York N/V Square Mile Capital Management, LLC 0.22/27/2019 2 10.358.751 10.553.266 10.553.266 10.553.266 10.553.266 10.553.266 10.553.267 10.553.267			0	Los Angeles	CA	Mesa West RE Income Fund III GP, LLC			22	0	160,577	160,577	(9,564)	0	0	0	0	0	1,000,000	0.450
000000-00-0   Principal Real Estate Debt Fund III, L.P.   0   Chicago   IL   Principal Re Debt Fund III GP, LLC   0.5/27/2020   2   3.064,479   2.905,953   2.905,953   (158,525)   0   0   0   0   0   0   0   0   0			0						22					0	0	0	0		8,400,000	
000000-00-0   Square Mile Credit Partners II, L.P.   0   New York   NY   Square Mile Capital Management, LLC   0.2/27/2019   2   10,358,751   10,553,266   10,553,266   454,892   0   341,247   0   0   659,362   9,50,923   2.000   000000-00-0   Walton Street Real Estate Debt Fund, L.P.   0   Chicago   LL Walton Street Debt Managers, L.P.   0.3/11/2016   2   1,166,600   2,353,972   2,353,972   2,353,972   353,431   0   680,234   0   0   0   0   4,112,129   3.870   00000-00-0   Hermitage Management, LLC   0   Lansing   NI   N/A   0.5/31/2005   0.50,000   186,601			0		IL				2					0	0	0	0			
000000-00-0   Walton Street Real Estate Debt Fund, L.P.   0   Chicago   IL   Walton Street Debt Managers, L.P.   0.3/11/2016   2. 1,166,600   2,353,972   2,353,972   3,53,431   0   6,680,234   0   0   0   0   4,112,129   3,870			0		IL				2					0	0	0	0			
2399999   Joint Venture Interests - Mortgage Loans - Unaffiliated   42,403,937			0		NY				2					0		0	0	659,362		
000000-00-0   Hermitage Management, LLC   0   Lansing   MI   N/A   0.5/31/2005   50,000   186,601   186,601   (837)   0   0   0   0   0   0   0   0   0			0		IL	Walton Street Debt Managers, L.P		03/11/2016	2	1, 166, 600	2,353,972	2,353,972	353,431	0	680,234	0	0	0	4, 112, 129	
2699999. Joint Venture Interests - Other - Affiliated  50,000 186,601 186,601 186,601 (837) 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			ns - Una	affiliated						40,412,414		42,403,937		0	1,021,481	0	0	2,212,540	38,677,707	XXX
000000-00-0 Jackson Holdings Line of Credit - Parent       Wilmington       DE       N/A       06/18/2009       0 <td></td> <td></td> <td>0</td> <td>Lansing</td> <td>MI</td> <td>N/A</td> <td></td> <td>05/31/2005</td> <td></td> <td>50,000</td> <td>186,601</td> <td>186,601</td> <td>(837)</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td></td>			0	Lansing	MI	N/A		05/31/2005		50,000	186,601	186,601	(837)	0	0	0	0	0	0	
000000-00-0         Jackson Financial Inc. Line of Credit - Parent         Wilmington         DE         N/A         12/14/2011         0	2699999. J	oint Venture Interests - Other - Affiliate	ed							50,000	186,601	186,601	(837)	0	0	0	0	0	0	XXX
000000-00-0 PMA Line of Credit - Affiliate Chicago IL N/A				Wilmington	DE	N/A				0	0	0	0	0	0	0	0	49,999	20,000,000	100.000
3299999. Non-collateral Loans - Affiliated 0 0 0 0 0 0 0 0 0 0 203,734 160,000,000 XXX	000000-00-0	Jackson Financial Inc. Line of Credit-Parent		Wilmington	DE	N/A				0	0	0	0	0	0	0	0	99,999	100,000,000	100.000
	000000-00-0	PPMA Line of Credit - Affiliate		Chicago	IL	N/A		09/09/2008		0	0	0	0	0	0	0	0	53,736	40,000,000	100.000
										0	0	0	0	0	0	0	0	203,734	160,000,000	XXX
4899999. Total - Unaffiliated   862.318.267   1.032.661.754   27.158.253   0   45.119.280   0   119.989.247   846.475.419   XXX	4899999. T	otal - Unaffiliated								862.318.267	1.032.661.754	1,032,661,754	27.158.253	0	45, 119, 280	0	0	119.989.247	846,475,419	XXX
4999999. Total - Affiliated 0 0 39,200,164 0 0 0,609,525,579 324,704,332 XXX											, , , , , ,		, , , , , ,	0	-, -,	0	0	-,,	, ., .	
5099999 - Totals 1.300,130 747 1.671,555,300 1.671,555,300 1 33,446,702 0 84,319,444 0 0 729,514,886 1.171,179,751 XXX										- , ,	. , , .	. , , .	, , ,	n	, ,	n	n	.,,.		

Book/Adjusted Carryin	ng Value by NAIC Designa	ation Category Footnote:				
1A\$	0 1B\$	) 1C\$	1 D\$0	1E\$0	1F\$0	1G\$0
2A\$	0 2B\$	) 2C\$				
3A\$	0 3B\$	) 3C\$(				
4A\$	0 4B\$	) 4C\$(				
5A\$	0 5B\$	) 5C\$(				
6 6	ň					

			ested Assets	ACQUIRED AND ADDITIONS MADE December 31 of	Current Ye	ear				
1	2	Location		5	6	7	8	9	10	11
		3	4							
OLICID				Name of Mandan	Date	Type	Actual Cost	Additional	A	D
CUSIP Identification	Name or Description	O:h	04-4-	Name of Vendor or General Partner	Originally Acquired	and Strategy	at Time of Acquisition	Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	AEA Investors Small Business Fund II. L.P.	City New York	State	AEA Investors SBF, LLC	12/23/2009	Strategy	Acquisition	702.126	ricumbrances	3.030
	AEA Investors Small Business Fund III. L.P.	New York	NY	AEA Investors SBF, LLC	03/24/2016	3		183,254	0	0.670
000000-00-0	AEA Investors Small Business Fund IV, L.P.	New York	NY	AEA Investors SBF, LLC	10/10/2019	3		1,454,603	0	1.140
	AP Tundra Holdings, LLC	Wilmington	DE	AP Tundra Manager, LLC	12/29/2020	3	33,600,000		0	11. 190
	Apollo Hybrid Value Fund II, L.P	New York	NYNYNY	Apollo Athene Strategic Partnership Advisors, LLC	12/23/2020 08/11/2020	3	19,215		0	6.930
	Apollo Intrastructure Opportunities Fund II, L.P	Purchase	NY	Apollo Capital Management IX, Inc.	03/11/2020	3	14,324,03	2(4,484,050) D1,784,315	ν Ω	0.080
000000-00-0	Apollo Investment Fund VIII, L.P.	Purchase	NY	Apollo Capital Management VIII, Inc.	12/10/2013	3		751,472		0.340
	Apollo Natural Resources Partners II, L.P.	New York	NY	Apollo Global Management, Inc.	09/28/2016	3		3,416,579	0	0.710
	Apollo Royalties Fund I, L.P.	New York	NY	Apollo Athene Strategic Partnership Advisors, LLC	09/28/2020	3	4,659,04		0	29.640
	Arlington Capital Partners IV, L.P. Arlington Capital Partners V, L.P.	Chevy Chase	MDMD.	Arlington Capital Partners, L.P. Arlington Capital Partners, L.P.	12/16/201608/23/2019	33		95,990 2,024,301	٥	1.370
	Arsenal Capital Partners III, L.P.	New York	NY	Arsenal Capital Management, L.P.	04/25/2019	3		459,306	ر 0	2.360
000000-00-0	Arsenal Capital Partners IV, L.P.	New York	NY	Arsenal Capital Management I P	04/22/2016	3		363,259	Ω	1.180
000000-00-0	Arsenal Capital Partners V, L.P.	New York	NY	Arsenal Capital Management, L.P.	07/16/2019	3		5,760,583	0	1.290
	Aterian Investment Partners II, L.P.	New York	NY	Aterian Investment Partners GP II, L.P.	02/07/2014	3		518,058	ō	2.070
	Aurora Equity Partners IV, L.P. Aurora Equity Partners V. L.P.	Los Angeles	CA	Aurora Capital Group, LLC	06/14/2011	33		7, 169 2, 448, 545	٥٥	2.090
	Birch Hill Equity Partners V, L.P	Toronto	CA	Birch Hill Equity Partners Management Inc.	11/30/2010		ا ۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔ ا	2,448,545 0110,544	ע ח	2.520
000000-00-0	Birch Hill Equity Partners V, L.P.	Toronto	CAN	Birch Hill Equity Partners Management Inc.	11/25/2015	3		2,453,189	0	1.080
000000-00-0	Birch Hill Equity Partners VI, L.P.	Toronto	CAN	Birch Hill Equity Partners Management Inc.	12/16/2020	3	535,959	9	0	1.090
	Calera Capital Partners IV, L.P.	San Francisco	CA	Calera Capital Investors IV, L.P.	01/22/2008	3		010,380	0	1.620
	Calera Capital Partners V, L.P	San Francisco	CA TX	Calera Capital Investors V, L.P. CapStreet III, L.P.	10/31/201711/21/2008	33		01,670,998 0152,287	0	1.020
000000-00-0	CapStreet IV, L.P.	Houston	TX	The CapStreet Group, LLC	01/21/2008	3		)	 Ω	2.360
000000-00-0	CapStreet V, L.P.	Houston	TX	The CapStreet Group, LLC	12/18/2019	3		170,663	0	2.140
000000-00-0	Catterton Latin America II, L.P.	Greenwich	CT	CALA Managing Partner II, L.P.	07/18/2016	3		59,766	0	0.780
	Catterton Latin America III, L.P.	Greenwich	CT	CALA Managing Partner III, L.P.	03/30/2020	3	913,82		0	3.200
000000-00-0 000000-00-0	Catterton Partners IX, L.P	Greenwich	CT CT	Catterton Partners, LLC	05/21/2020 03/18/2013	33	717,58	11,941,257 0660,844	0	0.670 0.890
	Catterion Pariners VIII, L.P.	Greenwich	CT	Catterton Partners VIII	03/18/2013	33		1.610.144	ر ۱	0.890
	Cayman Universe Holdings, LLC	Cayman Islands	CYM	Cayman Universe Holdings, LLC	10/01/2020	3	3,635,665		0	9.940
	Centre Capital Investors V, L.P.	New York	NY	Centre Partners V, L.P.	11/23/2007	3		72,632	0	37.710
	Centre Capital Investors VI, L.P.	New York	NY	Centre Partners VI, L.P.	06/17/2016	3		76,729	0	1.240
	Centre Capital Investors VII, L.P	New York	NY	Centre Partners VII, L.P	05/29/2018 12/21/2010	33		01,468,665 074.167	0	2.620
	Clairvest Equity Partners IV-A, L.P.	Toronto	CAN	Clairvest General Partners IV, L.P.	03/13/2015	3		393.971	ν Λ	7.160
000000-00-0	Clairvest Equity Partners VI-A. L.P.	Toronto	CAN	Clairvest Equity Partners	07/02/2020	3	993.750		0	6.030
	Clayton, Dubilier & Rice Fund IX, L.P.	New York	NY	CD&R Associates IX, Ltd.	11/20/2013	3		1,130,326	0	0.280
000000-00-0	Clayton, Dubilier & Rice Fund VIII, L.P.	New York	NY	CD&R Associates VIII, Ltd.	01/09/2009	3		12,791	0	0.260
000000-00-0 000000-00-0	Clayton, Dubilier & Rice Fund X, L.P. Cortec Group Fund V, L.P.	New York	NYNY	CD&R Associates X, L.P	03/26/2018 04/15/2011	33		2,591,547 23,204	0	0.110 2.560
	Cortec Group Fund VI, L.P.	New York	NY	Cortec Investment VI, LLC	04/15/2011	33		23,204	ر ۱	1.080
000000-00-0	Cortec Group Fund VII, L.P.	New York	NY	Cortec Investment VII, LLC	12/10/2019	3		1,545,250	0	1.700
000000-00-0	Cressey & Co. Fund V, L.P	Chicago	IL	Cressey & Company GP, LP	04/10/2015	3		288,000	0	0.830
	Cressey & Co. Fund VI, L.P.	Chicago	IL	Cressey & Company GP, LP	12/14/2018	3		477,000	٥٥	0.880
	Graham Partners III, L.P	Newtown Square	PA PA	Graham Partners, Inc.	03/27/200904/20/2016	3		96,468 0397,771	0	2.160
	Graham Partners IV, L.P.	Newtown Square	PAPA	Graham Partners, Inc.	11/05/2019	3		1,568,240	ע ח	2.430
000000-00-0	Green Equity Investors VI, L.P.	Los Angeles	CA	GEI Capital, LLC	11/29/2012	3		698,624	0	0.880
000000-00-0	Green Equity Investors VII, L.P.	Los Angeles	CA	GEI Capital, LLC	05/11/2017	3		892,616	0	0.090
	Green Equity Investors VIII, L.P.	Los Angeles	CA	GEI Capital, LLC	10/20/2020	3	117,414		<u>0</u>	0.050
	Harvest Partners IV, L.P. Harvest Partners VI. L.P.	New York	NYNY	Harvest Association IV, LLC	10/25/200111/28/2011	33		9, 137 09, 137	0	1.270
	Harvest Partners VII, L.P.	New York	NY	Harvest Association VII. LLC	09/27/2016	3		1,187,700	ر ۱	0.780
000000-00-0	Harvest Partners VIII, L.P.	New York	NY	Harvest Association VIII, LLC	11/26/2019	3		12,129,611	0	1.260
000000-00-0	Jade Equity Investors, L.P.	Los Angeles		Jade Capital I, LLC	04/14/2020	3	423,880	41,267	0	0.200
000000-00-0	JFL Equity Investors III, L.P.	New York	NY	JFL Equity Investors III, L.P.	02/11/2011	3		144,006	0	1.610
	JFL Equity Investors IV, L.P	New York	NYNY	JFL Equity Investors IV, L.P. JFL Equity Investors V. L.P.	03/28/201608/14/2020	33	2.403.64	0643,598 91,215,697	0	1.030
	JFL Equity Investors V, L.P. K3 Private Investors, L.P.	El Segundo	NY	JFL Equity Investors V, L.P	08/14/2020	3	2,403,648	9	ע ח	
	K4 Private Investors, L.P.	El Segundo	CA	K1 Investment Management, LLC	11/14/2018	3		977,378	0	0.530
000000-00-0	Lake Capital Partners, L.P.	Chicago	IL	Lake Capital Investors Partners, LLC	09/18/2002	3		108,946	0	3.410
	Leeds Equity Partners V, L.P.	New York	NY	Leeds Equity Associates V, L.P.	03/26/2015	3		8,372	0	1.280

			Invested Assets	ACQUIRED AND ADDITIONS MADE December 31	of Current Ye	ar				
1	2	Location		5	6	7	8	9	10	11
		3	4		ъ.	_				
OLICID				Name of Venden	Date	Type	Actual Cost	Additional	A	D
CUSIP Identification	Name or Description	O:b.	04-4-	Name of Vendor or General Partner	Originally Acquired	and Strategy	at Time of Acquisition	Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Leeds Equity Partners VI, L.P.	City	State	Leeds Equity Associates VI, L.P.	06/01/2017	Strategy	Acquisition	2,203,013	Eliculibrances	1.200
00000-00-0	Levine Leichtman Capital Partners VI, L.P.	Bever Iv Hills		LLCP Partners VI GP. L.P.	05/30/2017	3		3.947.929	0	1.030
000000-00-0	Littlejohn Fund IV, L.P.	Greenwich	CT	Littlejohn Associates IV, LLC	12/16/2015	3		73,402	٥	1.530
000000-00-0	Littlejohn Fund V, L.P.	Greenwich	CT	Littlejohn & Co LLC	07/02/2014	3		281,649	٥	0.490
000000-00-0	Lovell Minnick Equity Partners II, L.P.	Rolling Hills Estates	CA	Lovell Minnick Equity Advisors II, LLC	03/10/2006	3		27,463	0	2.240
	Lovell Minnick Equity Partners III, L.P	Rolling Hills Estates	CAPA	Lovell Minnick Equity Advisors III, LLC Lovell Minnick Equity Advisors IV, LLC		33		751,938 0305,420	ע	5.950
	Lovell Minnick Equity Partners V, L.P.	Radnor	PA	Lovell Minnick Equity Advisors V, LLC	10/24/2019	3		5,291,843	0	2.520
	Madison Dearborn Capital Partners VI, L.P.	Chicago	iL	Madison Dearborn Partners, LLC	05/23/2008	3		592,435	0	0.370
	Madison Dearborn Capital Partners VII, L.P.	Chicago	IL	Madison Dearborn Partners, LLC	12/16/2015	3		1,582,759	٥	0.320
	Madison Dearborn Capital Partners VIII, L.P.	Chicago	IL	Madison Dearborn Partners, LLC	11/19/2020	3	2,556,658		0	0.790
	Marlin Equity V, L.P	Hermosa Beach Hermosa Beach	CA	Marlin Management Company, LLC Marlin Management Company, LLC	02/20/2018 10/23/2017	33		0462,381 0190,068	را م	0.170 0.130
	Mason Wells Leveraged Buyout Fund IV, L.P.	Milwaukee	WI	Mason Wells Partners IV. LLC	05/24/2016	3		501.841	ر ۱	0.790
	MidOcean Partners V, L.P.	New York	NY	MidOcean Partners, L.P.		3		3,487,869	0	1.250
000000-00-0	NewSpring Growth Capital III, L.P.	Radnor	PA	NewSpring Capital, LLC	03/02/2012	3		28, 125	٥	3.570
000000-00-0	NewSpring Growth Capital V, L.P.	Radnor	PA	NewSpring Capital, LLC	08/04/2020	3	535,000		٥	14.860
000000-00-0 000000-00-0	North Castle Partners V, L.P. North Castle Partners VI, L.P.	Greenwich	CTCT	NCP GP V, LLC	11/23/2012 03/29/2016	33		0395,666 0538,059	0	3.520
000000-00-0	North Castle Partners VI, L.P.	Greenwich	CT		12/28/2018	33	ا	3.095.472	لا ۱	1.900
000000-00-0	Novacap TMT V, L.P.	Longueui I	CAN	NCP GP VII, LLC	10/05/2017	3		1,372,541	0	2.160
000000-00-0	ONCAP IV, L.P.	Toronto	CAN	ONCAP Management Partners, L.P.	12/16/2016	3		158,739	٥	0.800
000000-00-0	Revelstoke Capital Partners Fund II, L.P.	Denver		Revelstoke Capital Partners, LLC	07/19/2018	3		1,498,531	0	2.090
	Riverside Fund V, L.P.	Boston	MA	Riverside Partners, LLC	02/27/2013	3		433,718	0	1.300
	Riverside Fund VI-A, L.P	Boston	MA	Riverside Partners, LLC	06/13/2019	33		01,059,205 017,956	۷	3.000
	Seidler Equity Partners V, L.P	Marina Del Rey	CA	Seidler Equity Management IV, LLC	04/28/2015	3			 0	1.960
	Seidler Equity Partners VI, L.P.	Marina Del Rey		Seidler Equity Management VI, LLC	12/03/2018	3		3,485,664	0	2.430
000000-00-0	Seidler Equity Partners VII, L.P.	Marina Del Rey	CA	Seidler Equity Management VII, LLC	11/12/2020	3	576,000	0	0	5.000
	Sorenson Capital Partners III, L.P.	Lehi	UT	Sorenson Capital Partners	12/17/2014	3		, , , , , , , , , , , , , , , , , , , ,	0	1.350
	SPC Partners IV, L.P	San Francisco	CA	SPC Management V, LLC	04/25/2008	3		183,990	0	2.950
	SPC Partners VI. L.P.	San Francisco	CA.	SPC Management V, LLC	07/02/2012	33		242,883 0	ע ח	1.880
000000-00-0	Sterling Investment Partners III, L.P.	Westport	CT	Sterling Investment Partners Advisors, LLC	01/02/2014	3		2,443,587	0	1.240
000000-00-0	Sun Capital Partners V, L.P.	Boca Raton	FL	Sun Capital Advisors V. L.P.	05/21/2007	3		826,581	٥	0.540
	Sun Capital Partners VI, L.P.	Boca Raton	FL	Sun Capital Advisors VI, L.P.	08/15/2013	3		943,377	0	0.640
	Sun Capital Partners VII, L.P.	Boca Raton	FL	Sun Capital Advisors VII, L.P.		3		6,359,268	0	0.690
000000-00-0 000000-00-0	Thoma Bravo Discover Fund II, L.P. Thoma Bravo Special Opportunities Fund I, L.P.	Chicago Chicago	ILIL	Thoma Bravo, LLC	12/07/2018	33		2,635,490 2,635,490 2,635,490	ر م	0.540
000000-00-0	Thoma Bravo Special Opportunities Fund II, L.P.	Chicago	IL	Thoma Bravo, LLC	04/28/2015	3		62, 162	 0	0.470
000000-00-0	Thoma Bravo XII, L.P.	Chicago	İL	Thoma Bravo, LLC	05/27/2016	3		884,655	0	0.380
000000-00-0	Thoma Bravo XIII, L.P.	Chicago	IL	Thoma Bravo, LLC	02/13/2019	3		11,411,340	0	0.430
000000-00-0	Torquest Partners Fund (U.S.) IV, L.P.	Toronto	CAN	Torquest Capital Fund IV	08/31/2016	3	<u>.</u>	807,021	۵	1.220
000000-00-0	TSG6, L.P	San Francisco	CA	TSG6 Management, LLC	07/03/2012 03/29/2016	33		0176,992 0145,826	۵۵	1.150
000000-00-0	TSG7-B, L.P.	San Francisco	CA	TSG7 Management, LLC	01/15/2016	3		0 801.952	ע ח	0.490
000000-00-0	TSG8, L.P.	San Francisco			01/07/2019	3		3,809,787	٥	0.880
000000-00-0	Veritas Capital Fund IV, L.P.	New York	NY	TSG8 Management, LLC	11/08/2010	3		18,367	۵	1.940
000000-00-0	Veritas Capital Fund V, L.P.	New York	NY	Veritas Capital	06/08/2015	3		364,373	٥	0.600
000000-00-0	Veritas Capital Fund VI, L.P. Veritas Capital Fund VII, L.P.	New York	NYNY	Veritas Capital Veritas Capital	06/14/2017	3 3		4,209,799 15,049,549	٥ـــــــ	0.470
000000-00-0	Veritas Capital Fund VII, L.P Vortus Investments, L.P.	New York	NY	Vortus Investments	04/14/2020	33	207,82	15,049,549 265,803	لا ۱	1.160
000000-00-0	Vortus Investments II, L.P.	Fort Worth	TX	Vortus Investments	06/09/2017	3		231,547	0	0.690
000000-00-0	Wind Point Partners IX-A, L.P.	Chicago	IL	Wind Point Investors, L.P.	09/05/2019	3		2,088,063	0	1.080
000000-00-0	Wind Point Partners VIII-A, L.P.	Chicago	<u> </u>	Wind Point Investors, L.P.	06/06/2016	3		539, 161	0	0.730
	Wynnefield Private Equity Partners I, L.P.	Bala Synwyd	PA	New Wynnefield GP, LLC	07/13/2000	3	<u>ا</u> ــــــــــــــــــــــــــــــــــــ	130,895	۵	99.000
000000-00-0 000000-00-0	Yorktown Energy Partners IX, L.P. Yorktown Energy Partners VII, L.P.	New York	NYNY	Yorktown IX Company, LLC	11/12/2010	33		0146,776 01.103	۵	1.200
000000-00-0	Yorktown Energy Partners VIII, L.P.	New York	NY	Yorktown VIII Company, LLC	09/29/2008	3		91,314	ر ۱	0.990
000000-00-0	Yorktown Energy Partners X, L.P.	New York	NY	Yorktown Partners, LLC	05/23/2013	3		58,535	٥	0.730
000000-00-0	Yorktown Energy Partners XI, L.P.	New York	NY	Yorktown Partners, LLC	04/22/2016	3		209,563	۵	0.580
	Yorktown Post Oak Remainder, L.P.	New York	NY	Yorktown Post Oak Remainder GP, LLC	09/30/2010	3		5,038	٥	2.160
1999999. Joint	Venture Interests - Common Stock - Unaffiliated						66,219,486	142,891,331	0	XXX

### **SCHEDULE BA - PART 2**

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
000000-00-0	National Planning Holdings, LLC	Lansing	MI	N/A	12/31/2018		٥	5,000,000	0	100.000
	PPM America Private Equity Fund III, L.P.	Chicago	IL	PPM America Capital Partners III, LLC	03/04/2008	3	0	9,483,950	0	49.750
	PPM America Private Equity Fund IV, L.P.	Chicago	IL	PPM America Capital Partners IV, LLC	04/28/2015	3	0	304,535	0	49.880
	PPM America Private Equity Fund V, L.P.	Chicago	IL	PPM America Capital Partners V, LLC	02/11/2014	3	0	886,663	0	49.880
	PPM America Private Equity Fund VI, L.P.	Chicago	IL	PPM America Capital Partners VI, LLC	01/20/2016	3	0	2,346,251	0	47.890
	PPM America Private Equity Fund VII, L.P.	Chicago	IL	PPM America Capital Partners VII, LLC	06/27/2018	3	0	66,831,845	0	53.240
000000-00-0	PPM Loan Management Holding Company, LLC	Chicago	IL	PPM Loan Management Holding Company, LLC	12/01/2017		0	15,525,137	0	99.980
	Venture Interests - Common Stock - Affiliated						0	100,378,380	0	XXX
	Apollo Asia Real Estate SC Coinvest Fund, L.P.	New York	NYNY	Apollo Asia Real Estate Management, LLC	12/02/2020	2	32,983,200	26,315,430	0	40.000
000000-00-0	Apollo USREF III Royce Holdings, L.P.	New York	NYNY	Apollo Athene Strategic Partnership Advisors, LLC	12/29/2020	2	20,081,872	0	0	13.740
000000-00-0	Harbert Real Estate Fund V, L.P.	Birmingham	AL	Harbert US Real Estate Fund V GP, LLC	12/07/2012	2	0	4,521	0	1.000
2199999. Joint	Venture Interests - Real Estate - Unaffiliated						53,065,072	26,319,950	0	XXX
	Mesa West Real Estate Income Fund IV, L.P.	Los Angeles	CA	Mesa West Real Estate Income Fund IV GP, LLC	03/16/2017	2	0	1,050,000	0	2.310
	Principal Real Estate Debt Fund II, L.P.	Chicago	IL	Principal Real Estate Debt Fund II GP, LLC	12/13/2017	2	0	1,382,264	0	3.090
000000-00-0	Principal Real Estate Debt Fund III, L.P.	Chicago	IL	Principal Real Estate Debt Fund III GP, LLC	05/27/2020	2	2, 178, 834	2,113,469	0	4.040
000000-00-0	Square Mile Credit Partners II, L.P.	New York	NY	Square Mile Capital Management, LLC	02/27/2019	2	0	1,901,142	0	2.000
2399999. Joint	Venture Interests - Mortgage Loans - Unaffiliated		•		•	,	2,178,834	6,446,874	0	XXX
4899999. Total	- Unaffiliated	·		·			121,463,392	175,658,155	0	XXX
4999999. Total	- Affiliated	·		·			0	100,378,380	0	XXX
5099999 - Tota	ls	·		·			121,463,392	276,036,536	0	XXX

			Show	ving Other Long-Term In	vested As	sets DISP	OSED, Tra	ansferred	or Repaid	d During th	e Current	Year							
1	2	Location		5	6	7	8		3 -	in Book/Adju	, ,	9		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		_Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or		Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	Abry Partners V, L.P. Bost			I distributions and adjustments	07/27/2005	09/09/2020	30,516	0	0	0	0	0	0	30,516	30,516	0	0	0	0
000000-00-0		York		I distributions and adjustments	12/23/2009	11/16/2020 12/17/2020	924,710 337,111		<u>0</u>	0	0	۷	U	924,710	924,710 337,111	ا لا	ا و		
000000-00-0		chase		I distributions and adjustments I distributions and adjustments	03/14/2019	12/28/2020	1.492.411	 Λ	ν	ν	ν	 Λ	ν	337,111	1.492.411	ν	 ۱	لا	ν
000000-00-0		chase		I distributions and adjustments	. 12/10/2013	12/30/2020	1.167.325	0	0	0	0	0	0	1,167,325	1,167,325	0	0	0	0
000000-00-0		York		I distributions and adjustments	09/28/2016	12/28/2020	75,253	0	0	0	0	0	0	75,253			0	0	0
000000-00-0	Arlington Capital Partners IV, L.P Chev	y Chase	MD Norma	I distributions and adjustments	12/16/2016	10/15/2020	1,096,333	٥	٥	۵	٥	0	٥	1,096,333	1,096,333	۵	۵	٥	٥
000000-00-0		York		I distributions and adjustments	12/18/2006	01/09/2020	2,306,939	0	٥	۵	0	0	0	2,306,939	2,306,939	0	0		0
000000-00-0		York York		I distributions and adjustments	04/25/2012	12/23/2020	3,036,921	0	0	ō	0	0	0	3,036,921	3,036,921	0	0	٥	0
000000-00-0		York		I distributions and adjustments I distributions and adjustments	04/22/2016 07/16/2019	12/10/2020 12/07/2020	1,029,837 445.319	U	0 ^		J	D	J	1,029,837 445.319	1,029,837	ا ر		۷	J
000000-00-0		York		I distributions and adjustments	02/07/2014	12/0//2020	969, 105	 Ω	n	n	n		n	969.105	969.105	n n	 ח	ν Ω	n
000000-00-0		Angeles		I distributions and adjustments	06/14/2011	11/13/2020	943, 126	0	0	0	0	0	0	943, 126	943, 126		0	0	0
000000-00-0	B2B Solutions, LLCStam	nford	CT Norma	I distributions and adjustments	12/31/2018	03/17/2020	239,669	0	0	0	0	0	0	239,669	239,669	0	0	0	0
000000-00-0		onto		I distributions and adjustments	11/30/2010	06/22/2020	1,244,661	0	۵	۵	٥	0	٥	1,244,661	1,244,661	0	٥	۵	۵
000000-00-0		a Raton		lution	01/16/2002	12/21/2020	11,298	(11,298)	Ω	0	0	(11,298)	0	0	0	0	0	0	8,037
000000-00-0		Francisco		I distributions and adjustments I distributions and adjustments	01/22/2008 10/31/2017	01/13/2020	2,259,367 404,105		Q	Q	0	D	Q	2,259,367 404.105	2,259,367 404.105		۵	۷	
000000-00-0		enwich		I distributions and adjustments	10/31/2017	12/30/2020	147,214	 N	 0	0	0	لا ۱		147,214	147,214	ا لا	 N	۷	0
000000-00-0		enwich		I distributions and adjustments	03/18/2013	12/31/2020	580,901	0	0	0	0	0	0	580,901	580,901	0	0	0	0
000000-00-0		enwich		I distributions and adjustments	06/12/2017	12/17/2020	744,733	0	0	0	0	0	0	744,733		0	0	0	0
000000-00-0		York		I distributions and adjustments	11/23/2007	08/28/2020	20,606	0	0	0	0	٥	0	20,606	20,606		٥	0	0
000000-00-0		York		I distributions and adjustments	02/01/1999	07/02/2020	83,716	0	0	0	0	٥	0	83,716		0	0	0	0
000000-00-0		cagoonto		I distributions and adjustments	08/14/2003	01/02/2020	263	0	٥	0	0	0	0	263	263		0	0	0
000000-00-0		York		I distributions and adjustments I distributions and adjustments	12/21/2010 11/20/2013	01/29/2020 11/25/2020	1,353,058 3,238,484	u	ν	ų	υ 0		ν	1,353,058 3,238,484	1,353,058 3,238,484	ν	u	لا	ν
000000-00-0		York		I distributions and adjustments	01/09/2009	11/23/2020	131,114	0	0	0	0	0	0	131, 114	131,114	0	0	0	0
000000-00-0		York		I distributions and adjustments	03/26/2018	12/22/2020	729, 185	0	٥	0	0	o	0	729, 185	729, 185		۵	0	0
000000-00-0		York		lution	08/29/2005	12/30/2020	15,508	(15,508)	۵	0	0	(15,508)	٥	0	0		٥	٥	30,900
000000-00-0		York		I distributions and adjustments	04/15/2011	02/24/2020	4,641	0	0	0	0	٥	0	4,641	4,641		0	0	0
000000-00-0		York		I distributions and adjustments	07/09/2015	10/22/2020	35,039	0	0	0	0	0	0	35,039	35,039	0	0	0	0
000000-00-0		York	14011110	I distributions and adjustments I distributions and adjustments	12/10/2019 05/19/2009	07/16/2020 03/10/2020	2,024,635 1,041,701	U	Δ		۵		U	2,024,635 1,041,701	2,024,635 1,041,701		۵	۷	۵
000000-00-0		cagocago		I distributions and adjustments	03/19/2009	03/10/2020	1,041,701	را ۱	n	ν Ω	νn	n	n	1,041,701	1,041,701	ا م	 N	νn	νn
000000-00-0		enwich		I distributions and adjustments	08/25/2008	10/23/2020	186,316	0	0	0	0	0	0	186,316	186,316		0	0	0
000000-00-0	Generation Capital Partners II, L.P New	York	NY Disso	lution	05/23/2000	06/04/2020	1,295,085	(92,427)	۵		٥	(92,427)	٥	1,202,658	731,045		(471,612)	(471,612)	۵
000000-00-0		town Square		I distributions and adjustments	03/27/2009	12/23/2020	145,527	۵	Ω	0	0	0	٩	145,527	145,527		0	۵	Ω
000000-00-0		town Squaretown Square		I distributions and adjustments	04/20/2016	09/30/2020	223,367 627	0	0	ō	0	0	0	223,367 627	223,367	0	0	٥	0
000000-00-0		town Square Angeles		I distributions and adjustments I distributions and adjustments	11/05/2019	11/25/2020 10/19/2020		U	D	L	U	D	U		627	L	 n	 n	J
000000-00-0		Angeles		I distributions and adjustments	05/11/2017	12/07/2020	270,785	n	n	0	n	n	n	270,785	270,785	n l		n	n
000000-00-0		York	NY Disso	lution	10/25/2001	04/09/2020	71,624	(49,811)	0	0	0	(49,811)	0	21,813	21,813		0	0	49,216
000000-00-0		York		I distributions and adjustments	11/28/2011	11/25/2020	1,513,393	0	0	٥	0	0	0	1,513,393	1,513,393	0	0	0	0
000000-00-0	J.W. Childs Equity Partners II, L.P Bost			lution	06/01/1998	12/30/2020	53,267	(53,267)	0	0	0	(53, 267)	0	0	0		0	0	69,675
000000-00-0		York		I distributions and adjustments	03/28/2016	11/23/2020	1,449,312	ō	ō	Fō	J0	0	ļ	1,449,312	1,449,312	0	0	L	J0
000000-00-0		Segundo York		I distributions and adjustments I distributions and adjustments	07/15/2016	09/11/2020	176,240 1.089.546	 n	D	Q	D	0 n	D	176,240 1,089,546	176,240	ا ر		لا م	D
000000-00-0		York		I distributions and adjustments	03/26/2013	12/28/2020	1,791,351	0	0	0	0	0	0	1,791,351	1,791,351	0	0	0	0
000000-00-0		enwich		I distributions and adjustments	07/02/2014	12/30/2020	394,250	Ω	م	Ω	Ω	0	٥		394,250	٥	0	Ω	Ω
000000-00-0	Lovell Minnick Equity Partners II, L.P Roll	ling Hills Estates	CA Disso	lution	03/10/2006	12/30/2020	1, 194, 612	(419,771)	0	0	0	(419,771)	0	774,841	527,352		(247,489)	(247,489)	261,579
000000-00-0		ling Hills Estates		I distributions and adjustments	10/21/2008	10/07/2020	3,313,123	0	0	٩	0	0	0	3,313,123	3,313,123	0	0	0	0
000000-00-0	Madison Dearborn Capital Partners VI, L.P Chic			I distributions and adjustments	05/23/2008	12/21/2020	297,850	ō	ļō	ļō	jō	j	ō	297,850	297,850	ō	ō	0	ļō
000000-00-0	Madison Dearborn Cap. Partners VII, L.P Chic Marlin Equity V, L.P Herm	cago		I distributions and adjustments I distributions and adjustments	12/16/2015 02/20/2018	11/05/2020	258 , 176 162 . 383	۵	Ω	ļ	٥	0	Δ	258 , 176	258, 176 162, 383	<u>0</u>	0	Ω	۵
000000-00-0		York		I distributions and adjustments	12/19/2005	10/27/2020	305,515	 N	n	ν 0	n	n	n	305,515	305,515	ا ۵	 N	n	n
000000-00-0		York		lution	08/09/2007	01/03/2020	180,940	(180,940)	0	0	0	(180,940)	0	0	0	0	0	0	180,939
000000-00-0	NewSpring Growth Capital II. L.P Radn			I distributions and adjustments	.10/04/2007	10/09/2020	573,796	0	0	0	0	0	0	573,796	573.796	0	0	0	0

000000-00-0 No 000000-00-0 No 000000-00-0 Re 000000-00-0 Se	Worth Castle Partners V, L.P.	Location 3 City Radnor	4	5  Name of Purchaser or	6 Date	7	8  Book/ Adjusted Carrying Value Less	9	10 Current	n Book/Adju 11 Current Year's Other-	usted Carry 12	ing Value 13 Total Change in	14 Total	15  Book/ Adjusted Carrying	16	17	18	19	20
Identification	WewSpring Growth Capital III, L.P. Worth Castle Partners 2007, L.P. Worth Castle Partners V, L.P.	City Radnor		Name of Purchaser or	Date		Adjusted Carrying Value	9	Current	Current Year's	12	Total	Total	Adjusted					
Identification	WewSpring Growth Capital III, L.P. Worth Castle Partners 2007, L.P. Worth Castle Partners V, L.P.	Radnor	Obele	Name of Purchaser or	Date		Adjusted Carrying Value			Year's				Adjusted					
Identification	WewSpring Growth Capital III, L.P. Worth Castle Partners 2007, L.P. Worth Castle Partners V, L.P.	Radnor	04-4-	Name of Purchaser or	Date		Carrying Value												
Identification	WewSpring Growth Capital III, L.P. Worth Castle Partners 2007, L.P. Worth Castle Partners V, L.P.	Radnor	04-4-	Name of Purchaser or	Date		Value			Other-		Change in		Carrying				ļ <sub>1</sub>	1
Identification	WewSpring Growth Capital III, L.P. Worth Castle Partners 2007, L.P. Worth Castle Partners V, L.P.	Radnor	04-4-	Name of Purchaser or	Date							Unange in	Foreign	Carrying				1 1	
Identification	WewSpring Growth Capital III, L.P. Worth Castle Partners 2007, L.P. Worth Castle Partners V, L.P.	Radnor	04-4-	Name of Purchaser or	Date		Less		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign		1 '	
Identification	WewSpring Growth Capital III, L.P. Worth Castle Partners 2007, L.P. Worth Castle Partners V, L.P.	Radnor	Ot-t-	Name of Purchaser or	Date			Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange		1 '	
Identification	WewSpring Growth Capital III, L.P. Worth Castle Partners 2007, L.P. Worth Castle Partners V, L.P.	Radnor	04-4-	Name of Purchaser or	Date		Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
Identification	WewSpring Growth Capital III, L.P. Worth Castle Partners 2007, L.P. Worth Castle Partners V, L.P.	Radnor	04-4-	Name of Purchaser or			brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
Identification	WewSpring Growth Capital III, L.P. Worth Castle Partners 2007, L.P. Worth Castle Partners V, L.P.	Radnor	04-4-		Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
000000-00-0 No 000000-00-0 No 000000-00-0 Re 000000-00-0 Se	North Castle Partners 2007, L.P		State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0 No 000000-00-0 No 000000-00-0 Re 000000-00-0 Se	Worth Castle Partners V, L.P.		PA	Normal distributions and adjustments	03/02/2012	10/22/2020	696,506	0	0	0	0	0	0	696,506	696,506	0	0	0	0
000000-00-0 Re 000000-00-0 Ri 000000-00-0 Se		Greenwich	CT	Dissolution	12/21/2006	10/23/2020	494,336	248,876	0	743,212	0	(494, 336)	0	0	0	٥	0	0	275,709
000000-00-0 Ri 000000-00-0 Se		Greenwich	CT	Normal distributions and adjustments	11/23/2012	12/30/2020	996,380		0	0	0	0	0	996,380	996,380	Ω	Ω	ا ۵۔۔۔۔۔ا	0
000000-00-0 Se		Denver		Normal distributions and adjustments	07/19/2018	12/10/2020	1,611,178	ا ۵	0	0	0	0	0	1,611,178	1,611,178		0	ا ۵ا	0
	Riverside Fund IV, L.P Seidler Equity Partners V, L.P	Boston		Normal distributions and adjustments Normal distributions and adjustments	10/08/2009 04/28/2015	12/04/2020 05/14/2020	131,764	 n	لا n	 n	ر ۱		n	131,764 12,718	131,764		,	, n	u
000000-00-0 Se		Marina Del Rey	CA	Normal distributions and adjustments	12/03/2018	12/17/2020	711,417	0	0	0	0	0		711,417	711,417	0	0	[	
000000-00-0 So	Sorenson Capital Partners III, L.P	Lehi	UT	Normal distributions and adjustments	12/17/2014	11/06/2020	934,690	0	0	0	0	0	0	934,690		0	0		0
		San Francisco	CA	Normal distributions and adjustments	04/25/2008	12/22/2020	11,210	0	0	0	0	0	0	11,210	11,210	0	0	ا ۵۔۔۔۔۔	0
		San Francisco	CA	Normal distributions and adjustments	07/02/2012	09/15/2020	752,743	0	0	0	0	Fō	ō	752,743		Fō	0	łō ı	0
	Sterling Investment Partners III, L.P Sun Capital Partners V, L.P	Westport	CT FL	Normal distributions and adjustments Normal distributions and adjustments	01/02/2014 05/21/2007	12/23/2020	750,416 662,509	0	۵	۵	۵	Δ	<u>0</u>	750,416 662,509	750,416 662,509	0	μ	t0 1	0
		Boca Raton	FLFL	Normal distributions and adjustments	08/15/2013	12/30/2020	1,972,101		 n	 Ω	 n	n	n	1,972,101	1,972,101	n	n	n	r
000000-00-0 Th		Chicago	IL	Normal distributions and adjustments	12/07/2018	10/15/2020	110,974	0	0		0	0	0	110,974	110,974		0		0
000000-00-0 Th		Chicago	IL	Normal distributions and adjustments	08/20/2013	12/17/2020	214,336	٥	٥	٥	0	٥	0	214,336	214,336	٥	٥	ا ۵	Ω
		Chicago	<u> </u> L	Normal distributions and adjustments	04/28/2015	12/23/2020	139,014		٥	0	٥	٥	0	139,014	139,014	٥	٥	ا مِـــــا	0
		Chicago	IL	Normal distributions and adjustments	02/08/2012	12/17/2020	850,799	0	0	0	0	0	0	850,799		0	0	ļ0 I	0
		Chicago	IL	Normal distributions and adjustments Normal distributions and adjustments	06/02/2014 05/27/2016	12/23/2020 _12/31/2020	1,546,446 1,488,095	ا لا۔۔۔۔۔۔		U		۷		1,546,446 1,488,095	1,546,446 1,488,095	۷	٥	ا لا	D
		Chicago	II	Normal distributions and adjustments	02/13/2019	09/16/2020	3. 158.738	ا لا	۷	٥	ر ۱	٥	٥ ا	3.158.738	3.158.738	۷	0	ا و	ر
		San Francisco	CA	Dissolution	03/30/2007	12/30/2020	29,517	(29,517)	0	0	0	(29,517)	0	0	0		0	[	26,222
	TSG6, L.P	San Francisco	CA	Normal distributions and adjustments	07/03/2012	12/08/2020	3, 143, 045	0	0	0	0	0	0	3, 143, 045	3,143,045	0	0	ا ۵	0
		San Francisco	CA	Normal distributions and adjustments	01/15/2016	07/10/2020	298,923	0	0	0	0	0	0	298,923	298,923	0	0	ا و	0
		Fort Worth	TX TX	Normal distributions and adjustments	06/03/2014	06/04/2020	15,788	Ω	0	0	0	0	0	15,788	15,788	Ω	٥	łō I	0
		Fort Worth	IX	Normal distributions and adjustments Normal distributions and adjustments	06/09/2017 04/08/2009	06/04/2020 10/13/2020	18,299 400,115			u	 n		u	18,299 400,115	18,299		U	ا لا	D
		New York	NY	Normal distributions and adjustments	_11/12/2010	08/10/2020	306,632	0	0	0	0	0	0	306.632	306.632	0	0	0	ر
		New York	NY	Normal distributions and adjustments	10/10/2006	08/05/2020	77,143	۵	0	0	0		0	77, 143	77,143		0	[	Ω
		New York	NY	Normal distributions and adjustments	09/29/2008	08/10/2020	298, 145	۵	0	0	0	٥	0	298 , 145	298 , 145	۵	٥	ا مـــــا	٥
		New York	NY	Normal distributions and adjustments	05/23/2013	08/11/2020	572,089	Ω	0	0	0	0	0	572,089	572,089	Ω	0	ا ۵	0
		New York	NY NY	Normal distributions and adjustments	04/22/2016 09/30/2010	08/17/2020 12/31/2020	215,237 126,145	(115,715)	0	0	0	(115.715)	0	215,237 10,430	215,237	Q	0	ا ۾ا	
	t Venture Interests - Common Stock			Dissolution	03/30/2010	12/31/2020	66.951.816	(719,378)	۷	743.212	۷	(1.462.590)	Ω	65,489,226	64.770.125	Ω	(719, 101)	(719, 101)	
	Curian Capital. LLC	- Orianniated FranklinL	TN	Dissolution	05/31/2005	12/31/2019	679,421	(719,378)	0	743,212	0	(1,462,590)	0	00,469,226	04,770,125	0	(719,101)	(719, 101)	671,086
	Curian Clearing, LLC	Franklin	TN	Dissolution	05/31/2005	12/31/2019	864, 188	(679,421)	٥	22.317	0	(13,668)	0	850.520	850.520	0	0	[0	07 1,000
000000-00-0 PF	PPM America Private Equity Fund III, L.P	Chicago	IL	Normal distributions and adjustments	03/04/2008	12/30/2020	12,286,012	0	0	0	0	0		12,286,012	12,286,012	0	0	L	0
	PPM America Private Equity Fund IV, L.P	Chicago	IL	Normal distributions and adjustments	04/28/2015	12/30/2020	167,651	۵	٥	0	٥	٥	ا ۵	167,651	167,651	۵	۵	ا مــــا	٥
	PPM America Private Equity Fund V, L.P	Chicago	!L	Normal distributions and adjustments	02/11/2014	11/06/2020	1,515,133	٥	۵	٥	۵	0		1,515,133	1,515,133	ō	٥	ا مِ	0
	PPM America Private Equity Fund VI, L.P	Chicago	IL	Normal distributions and adjustments	01/20/2016 06/27/2018	09/30/2020 12/11/2020	2,292,932 14,013,917	0	0	0	0	ō	ō	2,292,932	2,292,932	0	ō	tō I	0
	PPM America Private Equity Fund VII, L.P PPM Loan Management Holding Company, LLC	Chicago Chicago	IL	Normal distributions and adjustments Normal distributions and adjustments	12/01/2017	12/11/2020	39, 107, 667		۷	u	۷		u	39, 107, 667	39, 107, 667		۷	ا لا	u
	t Venture Interests - Common Stock			Notifial distributions and adjustments	12/01/2017	12/20/2020	70,926,921	(670.772)	۵	22.317	۷	(693.090)	۵	70.233.832	70.233.832	0	0	0	671.086
		Birmingham	ΔΙ	Normal distributions and adjustments	12/07/2012	02/20/2020	421,306	(670,772)	0	22,317	0	(093,090)	0	421,306	421,306	0	0		071,000
	t Venture Interests - Real Estate - Un			Normal distributions and adjustments	12/01/2012	02/20/2020	421,306	0	Ω	0	0	0	0		421,306	0	0	0	
		Chicago	II .	Normal distributions and adjustments	12/13/2017	12/31/2020	3,700,871	0	0	0	0	0	0	3,700,871	3,700,871	0	0		
		Chicago	IL	Normal distributions and adjustments	05/27/2020	12/11/2020	1,227,824	0	0	0	0	0		1,227,824	1,227,824	0	0	[	0
000000-00-0 Sc	Square Mile Credit Partners II, L.P	New York	NY	Normal distributions and adjustments	02/27/2019	12/29/2020	1,881,474		0	0	0			1,881,474	1,881,474	0	0	ا وَــــــــــــــــــــــــــــــــــــ	0
		Chicago	IL	Normal distributions and adjustments	03/11/2016	12/22/2020	2,414,504	0	Ω	Ω	Ω	0	0	2,414,504	2,414,504	0	0	0 I	0
	t Venture Interests - Mortgage Loans	- Unaffiliated					9,224,674	0	0	0	0	0	0	9,224,674	9,224,674	0	0	0	
4899999. Total							76,597,795	(719, 378)	0	743,212	0	(1,462,590)	0	75,135,205	74,416,104	0	(719, 101)	(719, 101)	
4999999. Total	I - Affiliated				<u> </u>		70,926,921	(670,772)	0	22,317	0	(693,090)	0	70,233,832	70,233,832	0	0	0	671,086
5099999 - Tota	als						147,524,717	(1,390,151)	0	765,529	0	(2,155,680)	0	145,369,037	144,649,936	0	(719, 101)	(719, 101)	1,651,725

## SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

<u></u>								Showing All Lor	ng-Term BOND	S Owned Dece											
1	2		Co	des	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value				nterest		Da	ates
1		3		5			8	9	]	1	12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			'		Modifier								Year's	Change							
			0				D-4-					0									
			r		and		Rate			<b>5</b>		Current	Other-	in							Q
		С	е		SVO		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
912803-AY-9	US TREASURY PRINCIPAL STRIP				1.A	481,305	99.8970	524,459	525,000	512,438	0	14,086	0	0	0.000	2.799	N/A	0	0	10/01/2018	11/15/2021
912803-BE-2	US TREASURY PRINCIPAL STRIP				1.A	2, 114, 613	98.8510	2,965,530	3,000,000	2,387,871	۵	128,829	0	٥	0.000	5.608		0	0	10/22/2018	02/15/2025
912803-CH-4	US TREASURY PRINCIPAL STRIP				1.A	3,749,600	92.4050	9,240,500	10,000,000	6,603,328	0	286,778	0	0	0.000	4.477		0	0	03/24/2008	05/15/2030
912803-DD-2	US TREASURY PRINCIPAL STRIP	@SD.			1.A	49,365,440	80.0960	138,615,740	173,062,000	80,019,017	0	3,482,771	0	0	0.000	4.488			0	10/22/2018	05/15/2038
912803-DG-5	US TREASURY PRINCIPAL STRIP				1.A	22,644,800	78.1600	62,528,000	80,000,000	36,619,637	ļ0	1,528,527	0	ļ	0.000	4.298		ļ0	0	09/14/2009	05/15/2039
912810-EQ-7	US TREASURY NOTES				1.A	5,628,516	115.9920	5,799,600	5,000,000	5, 134, 952	ļ	(47,047)	ō	Fō	6.250	5. 134	FA	118,037	312,500	08/03/2006	08/15/2023
912810-PU-6	US TREASURY NOTES	·····			1.A	13,875,792	156.7310	16,456,755	10,500,000	13,705,887	ļō	(157,561)	0	łō	5.000	2.615	MN	68, 163	525,000	01/15/2020	05/15/2037
912810-PX-0 912810-QA-9	US TREASURY NOTES				1.A 1.A	14,780,969	151.0230	20,539,128	13,600,000	14,451,206	ļ	(33,460) 47,696	0	0	4.500 3.500	3.996	MIN	79,459 687,446	612,000	10/27/2008	05/15/2038
912810-QA-9 912810-QH-4	US TREASURY NOTES	SD.			1.A	50,284,274	135.7930 151.7660	70,612,360 64,275,936	52,000,000 42,352,000	50,750,807 42,692,788	J			J	4.375	4.313			1,820,000 1,852,900	02/09/2009	02/15/203905/15/2040
912810-QK-7	US TREASURY NOTES	SD			1. A	202, 134, 162			196,799,000	200,990,476	ν 0	(11,223)		ν	3.875	3.720		2,880,458	7,625,961	10/22/2018	08/15/2040
912810-RK-6	US TREASURY NOTES				1. A	14,511,164		16,337,798	13,700,000	14,487,870	0	(23,294)	0	0	2.500	2. 191		129,368	342,500	01/31/2020	02/15/2045
912810-RZ-3	US TREASURY NOTES				1.A	118,222,915		149, 105, 830	118,817,000	118,262,824	0	13,681	0	0	2.750	2.775		424,229	3,267,468	12/12/2017	11/15/2047
912810-SJ-8	US TREASURY NOTES				1.A	4,935,937	114. 4410	5,493,168	4,800,000	4,933,038	0	(2,899)	0	0	2.250	2.113		40,793	109,854	03/31/2020	08/15/2049
912810-SL-3	US TREASURY NOTES	C_			1.A	1,999,728,211	108.6090		1,772,000,000	1,996,303,157	0	(3,425,054)	0	0	2.000	1.464		13,386,304	17,720,000	06/11/2020	02/15/2050
912810-SN-9	US TREASURY NOTES	SD.			1.A	42,404,086	90.7190		44,320,000	42,426,926	0	22,840	0	0	1.250	1.427	MN	71,928	262,563	11/30/2020	05/15/2050
912810-SR-0	US TREASURY NOTES				1.A	1,201,692,031	94.9380	1,166,788,020	1,229,000,000	1,202,362,922	0	670,892	0	0	1.125	1.251	MN	1,795,121	6,913,125	06/11/2020	05/15/2040
912828-2U-3	US TREASURY NOTES				1.A	16,773,337	106.0310	17,495,115	16,500,000	16,736,178	٥	(37, 159)	٥	٥	1.875	1.469		105, 119	281,250	12/24/2020	08/31/2024
912828-4M-9	US TREASURY NOTES				1.A	6,960,379	111.1020	7,777,140	7,000,000	6,974,216	۵	5,473	0	٥	2.875	2.966		34,468	201,250	05/23/2018	04/30/2025
912828-4R-8	US TREASURY NOTES				1.A	11,003,091	111.2660	12,239,260	11,000,000	11,001,876	0	(429)	0	0	2.875	2.870		27,802	316,250	06/04/2018	05/31/2025
912828-4T-4	US TREASURY NOTES				1.A	11,233,075			11,250,000	11,247,169	0	5,681	0	0	2.625	2.678		13,792	295,313	07/11/2018	06/15/2021
912828-4W-7	US TREASURY NOTES				1.A	8,984,210	101.6330	9, 146, 970	9,000,000	8,996,395		5,412	0	0	2.750	2.812		93,485	247,500	09/11/2018	08/15/2021
912828-L5-7	US TREASURY NOTES				1.A	17,663,281	102.8240	17,994,200	17,500,000	17,607,797	Ω	(55, 485)	0	0	1.750	1.391		78,245	306,250	02/24/2020	09/30/2022
912828-P4-6 912828-R6-9	US TREASURY NOTES				1.A	14,462,676	106.3590 103.5660	15,422,055 37,801,590	14,500,000	14,468,281 36,649,235	u	5,606			1.625	1.670 1.452			235,625 593,125	01/15/2020	02/15/2026
912828-R7-7	US TREASURY NOTES				1.A 1.A	50, 704, 770	103.5660	50, 157, 484	36,500,000 49,900,000	50,156,538		(116,699)	u		1.625	0.127	MIN	52, 143	343,063	11/02/2020	05/31/2023 05/31/2021
912828-V9-8	US TREASURY NOTES				1. A	10,879,436	110.5350	11.606.175	10.500.000	10.830.639	0	(48,797)	0	۷	2.250	1.706	FA	89.236	236 . 250	01/15/2020	02/15/2027
912828-X7-0	US TREASURY NOTES				1.A	7,467,055	105.9920	7,419,440	7,000,000	7,397,636	0	(69,419)	0	0	2.000	0.284	40	23,978	70,000	05/28/2020	04/30/2024
912828-Y2-0	US TREASURY NOTES	·····			1.A	6,224,894	101.3280	6,333,000	6,250,000	6,245,247	0	8,577	0	0	2.625	2.767	JJ	75.790	164,063	08/01/2018	07/15/2021
912828-YD-6	US TREASURY NOTES				1.A	1,574,186	105. 1880	1,577,820	1,500,000	1,573,417	0	(769)	0	0	1.375	0.509	FA	7,161	0	12/09/2020	08/31/2026
912828-YK-0	US TREASURY NOTES				1.A	18,410,685		18,400,860	18,000,000	18,283,076	0	(127,609)	0	L	1.375	0.489		53,036	247,500	03/10/2020	10/15/2022
912828-Z9-4	US TREASURY NOTES				1.A	804,793,880		796,621,290	753,000,000	801,932,878	0	(2,861,002)	0	0	1.500	0.761		4,266,318	5,598,750	11/18/2020	02/15/2030
91282C-AB-7	US TREASURY				1.A	15,965,210	99.7070	15,953,120	16,000,000	15,966,807		1,598	0	0	0.250	0.296		16,739	0	11/30/2020	07/31/2025
91282C-AL-5	US TREASURY				1.A	11,597,524	98.4730		11,800,000	11,600,767	0	3,243	0	0	0.375	0.631		11,368	0	12/24/2020	09/30/2027
91282C-AP-6	US TREASURY				1.A	28,437,361	99.9300		28,500,000	28,441,362		4,001	0	0	0.125	0 . 199		7,634	0	10/23/2020	10/15/2023
	btotal - Bonds - U.S. Governments - Is	suer Ob	oligatio	ons		4,868,740,813	XXX	5,053,514,338	4,795,175,000	4,908,754,658	0	(982, 284)	0	0		XXX	XXX	25,027,509	50,500,060	XXX	XXX
21H020-61-8	G2SF 2 1/21				1.A	2,504,141	104 . 5740		2,410,000	2,504,141	Ω	0	0	0	2.000		MON	2,276	0	12/16/2020	01/01/2051
21H022-62-2	G2SF 2.5 2/18	&			1.A FE	7,683,998	105.6560	7,734,019	7,320,000	7,683,998	0	0	0	0	2.500	2.136		8,642	0	12/16/2020	01/01/2051
36179S-5L-7	G2 MA4451			4	1.A FE	710,668	107.2180		664,758	710,668	0	0	0	0	3.500	1.056		1,939	13,572	05/12/2020	05/20/2047
36179U-UK-6	GINNIE MAE II POOL MA5986			4	1.A FE	1,711,406	107 . 3650	1,771,837	1,650,293	1,711,406	μ	μ	0	Fō	4.000		MON	5,501	57,710	02/18/2020	06/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041			4	1.A FE	2,145,262	108.1200	2,208,103	2,042,270	2, 145, 262	ļō	0	ō	Fō	4.500	1.743		7,659	76,585	02/20/2020	07/20/2049
36179V-DP-2 36179V-FP-0	GINNIE MAE II POOL MAG474			4	1.A FE 1.A FE	6,015,245 4,276,449	106.0630 104.6100	6,142,872 4,355,849	5,791,720 4,163,894	6,003,705 4,269,726	ļō	(11,540)	0	} <u>0</u>	3.500 3.000	1.750 2.017		16,893 10,410	185,818 104,097	01/23/2020	01/20/2050
	GINNIE MAE II POOL MA6474			4	1.A FE	4,276,449	104.6100				ļ		0	l		2.017					02/20/2050
36179V-HU-7 36179V-SG-6	GINNIE MAE MA6543GINNIE MAE MA6819			- 4	1.A FE	2,983,992	105. 9300	3,405,224	3,193,735 2,834,936	3,401,327 2,983,992		0 0		,	4.000 2.500	0.405		10,646	21,292	10/08/2020	03/20/2050
36179V-N4-8	GINNIE MAE MA6819			- 4	1.A FE	4,913,608		4,925,255	2,834,936	2,983,992	Q	(7,852)		ر س	3.500	1.373		29,531	13,548	11/19/2020	08/20/2050
36200N-FE-6	GINNIE MAE II POOL 605065			4	1.A FE	167,445		186,719	164,011	167, 173	n	1	n	n	5.500	4.963		752	9,021	10/22/2018	03/20/2034
36201Y-C9-5	GINNIE MAE I POOL 606796			4	1.A FE	148,592	113.3520	168,432	148,592	148,592	n	0	n	n	5.000	5.003		619	7,429	09/26/2018	08/15/2033
36202D-MR-9	GINNIE MAE II POOL 3068			4	1.A FE	2,989	116.9400	3,436	2,938	2,989	0	0	0	0	6.500	5.024		16	191	07/18/2002	04/20/2031
36202D-T6-8	GINNIE MAE II POOL 3273			4	1.A FE	166,482	115. 4410	191,024	165,473	166,482	0	0	0		6.000	5.680		827	9.928	08/19/2002	08/20/2032
36202D-ZE-4	GINNIE MAE II POOL 3441			4	1.A FE	1,364,241	111.6000	1,554,959	1,393,332	1,374,017	0	2,476	0		4.500	4.900	MON	5,225	62,700	09/26/2018	09/20/2033
36202X-B7-1	GINNIE MAE I POOL 612162			. 4	1.A FE		115.3990		383,590	401, 107	0	(104)	0	0	5.500	4. 106		1,758	21,097	06/17/2003	05/15/2033
3620A3-NC-4	GINNIE MAE I POOL 717787			4	1.A FE	3.857.722	112.1480	4.310.862	3.843.908	3.856.743	0	2.851	0	0	4.500	4.425	MON	14 415	172 976	06/17/2009	06/15/2039

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Co	des	6	7		Fair Value	10	11			usted Carryin	g Value			l:	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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			_		Desig-								0	Foreign							
					nation								Current Voor's	Exchange							
			0		Modifier and		Rate					Current	Year's Other-	Change							
		С			SVO		Used to			Book/	Unrealized	Current Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
3620AG-PM-1	GINNIE MAE I POOL 729528		J	4	1.A FE	1,265,309	113.4880		1,212,817	1,265,309	0	2,898	0	0	4.500		MON	4,548	54,577	09/26/2018	05/15/2040
3620AG-PN-9	GINNIE MAE I POOL 729529			4	1.A FE	1,372,222	112.5710		1,316,083	1,372,222	٥	1,611	0	0	4.500	3.595		4,935	59,224	09/26/2018	05/15/2040
3620AK-Q9-0	GINNIE MAE I POOL 732280			4	1.A FE	164,037	110.2770		157,326	164,037	0	0	0	0	4.500	2.910	MON	590	7,080	09/26/2018	04/15/2040
3620AM-D6-6 3620AM-EA-6	GINNIE MAE I POOL 733725				1.A FE	300,130 2,451,281	111.9060 115.3670		281,399 2,300,322	300, 130 2, 449, 143		0 6,731			5.000 5.000	3.552		1, 173 9,585	14,070 115,016	10/22/2018 09/26/2018	06/15/2040 06/15/2040
3620AP-CU-7	GINNIE MAE I POOL 735483	1		4	1.A FE	407, 151	113. 1190		390,494	407, 151	0	0,761			4.500	3.553		1,464	17,572	09/26/2018	03/15/2040
3620AP-CV-5	GINNIE MAE I POOL 735484			4	1.A FE	387, 188	111. 2330	412,814	371, 125	387, 188	٥	331	0	0	4.500	3.710	MON	1,392	16,701	09/26/2018	03/15/2040
3620AR-DB-4	GINNIE MAE I POOL 737298		-	4	1.A FE	2,464,277	116.3770		2,310,485	2,464,277	ō	0	0	ō	5.000		MON	9,627	115,524	10/22/2018	05/15/2040
3620AW-FJ-4 36241K-R7-5	GINNIE MAE I POOL 741869		-	- 4	1.A FE	1,968,701 1,823,597	116.2950 114.6330		1,845,837 1,894,647	1,968,701 1,823,597	J	1,648	0	ر م	5.000 5.000	3.717 6.134		7,691 7,894	92,292 94,732	10/22/2018	05/15/2040
36241K-UK-2	GINNIE MAE I POOL 782386			4	1.A FE	116,542	114.6350		112,755	116,534	0	167	0	0	5.000	4. 167		470	5,638	10/22/2018	08/15/2038
36290R-QM-8	GINNIE MAE I POOL 615260			. 4	1.A FE	438,828	115.0530	480,628	417,745	436,561	Ω	(2,266)	0	0	5.500	4.088		1,915	22,976	06/25/2003	06/15/2033
36295D-NC-9	GINNIE MAE I POOL 667387			4	1.A FE	4,244,075			4,216,405	4,234,821	0	(1,757)	0	0	4.500	4.373		15,812	189,738	05/18/2009	05/15/2039
36200K-Y9-2	GINNIE MAE I POOL 603836	idonti		4	1.A FE	446,662	121.0000	519,370	429, 160	445,086	D	(405)	0	υ	6.000	4.884	MON	2, 146	25,750	10/22/2018	12/15/2032
	btotal - Bonds - U.S. Governments - Resi curities	identia	ai ivio	rigage-b	acked	60,304,778	XXX	63,328,458	58,075,115	60,271,841		(11,933)	0	0	XXX	XXX	XXX	199,899	1,586,854	XXX	xxx
3620A3-FT-6	GINNIE MAE I POOL 717578		Т	4	1.A FE	22,111,981	117.8480		20,909,674	21,598,512	0	(436, 287)	0	0	4.750	3.358		82.767	976,716	09/26/2018	01/15/2037
38373M-AJ-9	GINNIE MAE 2001-16 IO			4	1.A FE	0	0.0010		37,671	0	0	0	0	0	1.750		MON	55	346	09/26/2018	10/16/2040
38373M-KM-1	GINNIE MAE 2003-109 IO			4	1.A FE	0	0.0000		630,788	0	٥	0	0	0	0.000	0.000		0	0	09/26/2018	11/16/2043
38373M-KW-9	GINNIE MAE 2004-10 IO			4	1.A FE	0	0.0010		456, 197	334,745	0	334,745	0	0	3.450	3.450		0	0	09/26/2018	01/16/2044
38373M-LM-0 38374G-CH-3	GINNIE MAE 2004-57 10				1.A FE	ر ۱	0.0010		264, 187 1,381,762	0	0	0		u	0.723	0.000		160	1,919	07/28/2004 09/26/2018	07/16/2044 03/16/2044
38378B-BF-5	GINNIE MAE 2012-9 C			4	1.A FE	19,337,202	107 . 2630		19, 156, 764	19,237,350	0	(36,502)	0	0	3.469	3.089		55,385	664,625	10/22/2018	11/16/2052
38378B-RE-1	GINNIE MAE 2012-35 C			4	1.A FE	834, 162	104.2560	858,664	823,609	826,379	٥	427	0	0	3.250	3.085		2,231	26,767	03/07/2012	11/16/2052
38378B-RM-3 38378B-SU-4	GINNIE MAE 2012-55 C				1.A FE	8,007,541 13,476,221	101.3960 103.5950		7,957,020 13,476,221	7,963,302 13,476,221	0	(19,344) 0	0	0	2.897	2.504	MON	19,210 35,666	230,515 427,995	10/22/2018 03/28/2012	11/16/2041 05/16/2050
38378B-UP-2	GINNIE MAE 2012-46 C				1.A FE	13,476,221	103.5950		10,000,000	10,010,826	U	(9,709)		u	3. 176	2.903		25,880	310,363	10/22/2018	01/16/2049
38378B-UY-3	GINNIE MAE 2012-58 C			4	1.A FE	14,963,086	107 . 8990		15,000,000	14,990,768	0	27,683	0		3.130	3.137		39,125	469,500	10/22/2018	02/16/2053
0399999. Su	btotal - Bonds - U.S. Governments - Com	nmerc	ial M	ortgage-l	Backed																
	curities					88,762,419	XXX	94,619,666	90,093,893	88,438,103	0	(138,987)	0	0	,,,,,	XXX	XXX	260,479	3, 108, 746	XXX	XXX
	tal - U.S. Government Bonds					5,017,808,010	XXX	5,211,462,462	4,943,344,008	5,057,464,602	0	(1, 133, 204)	0	0			XXX	25,487,887	55, 195, 660	XXX	XXX
110709-EC-2 135087-A6-1	BRIT COLUMBIA	SD.			1.A FE	3,608,077 8,563,209	165.7280 103.0610		2,486,000 8,934,000	3,504,676 8,837,744	ļō	(46,996)	0	}ō	7.250 1.500	3.764 1.956		60,078 11,413	180,235 134,010	10/01/2018	09/01/2036
22411V-AP-3	CPPIB CAPITAL	100	1		1. A FE	1,515,359	99.4720		1,524,000	1,516,080	n	721	n	n	0.375	0.490		2.413	104,010 0	07/22/2020	07/29/2025
448814-CP-6	HYDRO-QUEBEC				1.D FE	4,928,331	139.4380	5, 187, 094	3,720,000	4,598,743		(151,313)	0	0	8.875	3.795	MS	110,050	330 , 150	01/01/2019	03/01/2026
448814-CS-0	HYDRO-QUEBEC				1.D FE	32,299,915			24,983,000	30,337,832	٥	(900, 114)	0	0	8.250	3.743		435, 121	2,061,098	01/01/2019	04/15/2026
448814-CT-8 563469-CZ-6	HYDRO-QUEBECPROVINCE OF MANITOBA				1.D FE	3,023,518 7,112,995	139.3940 106.0370		2,302,000 6,225,000	2,849,486 6,446,725	ļ	(79,242)	0	}0	8.250	3.804		87,572 162,671	189,915 552,469	10/01/2018 01/01/2019	01/15/2027
642866-DP-9	PROVINCE OF NEW BRUNSWICK				1.E FE	16,605,415	110.7320		14,210,000	15, 142, 074	0	(670,990)	0	0	8.750	3.700			1,243,375	01/01/2019	05/13/2021
651333-DP-8	PROVINCE OF NEWFOUNDLAND				1.F FE	103,375	106 . 4790	106,479	100,000	100,225		(291)	0	0	9.000	8.668	AO	1,900	9,000	12/31/1995	10/15/2021
651333-DR-4	PROVINCE OF NEWFOUNDLAND				1.F FE	12,994,904	114.0820		11,000,000	11,930,046	<u>0</u>	(488,575)	0	0	8.650	3.764	AO	182,371	951,500	01/01/2019	10/22/2022
651333-DS-2 669827-DM-6	PROVINCE OF NEWFOUNDLANDPROVINCE OF NOVA SCOTIA		-		1.F FE	8,494,518 23,563,048	118.3500 110.1500		8,210,000 20,209,000	8,371,586 21,460,701	ļ0	(55, 358)	0	}0	7.320 8.750	6.502	AO	130,211	600,972 1,768,288	10/01/2018 01/01/2019	10/13/2023 04/01/2022
748148-QR-7	PROVINCE OF QUEBEC		1		1.D FE	23,563,048	151. 1550		1,750,000	21,460,701	n	(49, 146)	o		8.750	3.574	MS	442,072	1,768,288	01/01/2019	04/01/2022
748148-SC-8	PROVINCE OF QUEBEC				1.D FE	1,499,340	100.4180	1,506,270	1,500,000	1,499,396	0	56	0		0.600	0.609		3,950	0	07/16/2020	07/23/2025
803854-EZ-7	PROVINCE OF SASKATCHEWAN				1.0 FE	8,977,081	100.9820	8,078,560	8,000,000		۵	(424,255)		٥	9. 125	3.655		275,778	730,000	01/01/2019	02/15/2021
803854-FA-1 00386S-AB-8	PROVINCE OF SASKATCHEWAN				1.C FE	205,750 3,960,210	112. 1640 148. 1770		200,000 3,000,000	200,746 3,937,387	ō	(444)	0	ō	8.500	8.233 3.845		7,839 34,667	17,000 97,500	12/31/1995	07/15/2022
00386S-AB-8 045167-EU-3	TAQA ABU DHABI NATIONAL ENERGYASIAN DEVELOPMENT BANK		C		1.D FE	3,960,210 2,027,304	148.1770 100.9730		2,031,000	3,937,387 2,027,791	n	(22, 823)	 n	n	6.500	0.662	AO	34,667	97,500 6,347	06/19/2020 04/21/2020	10/27/2036 04/29/2025
168863-CE-6	REPUBLIC OF CHILE		C		1.G FE	1,468,750	121 . 7850		1,250,000	1,465,931		(2,819)		٥	3.860	2.919		1,340	24, 125	06/19/2020	06/21/2047
168863-DL-9	REPUBLIC OF CHILE		. C	2	1.E FE	35,065,000	114.7490	35,859,063	31,250,000	35,021,376	٥	(43,624)	0	0	3.500	2.877	JJ	473,958	546,875	06/24/2020	01/25/2050
195325-DR-3	REPUBLIC OF COLOMBIA		. C	[1	2.C FE	494,540	104.8010	524,005	500,000	494,966	0	426	L0	L0	3.000	3.128	JJ	6,292	7,500	01/21/2020	01/30/2030

# SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

						(	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of (	Current Ye	ar								
1	2	Co	des	6	7	F	air Value	10	11	Change	in Book/Adi	usted Carryin	g Value			lı	nterest		Da	ites
	3					8	9			12	13	14	15	16	17	18	19	20	21	22
			_	NAIC		_	-				_			-		-				
				Desig-																
				nation.																
				NAIC									Total							
		_ ا		Desig-									Foreign							
		F		nation								Current	Exchange							
		0		Modifier		_					_	Year's	Change							
		r		and		Rate					Current	Other-	in							
	C	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
	0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
29135L-AJ-9	ABU DHABI GOVT	C.		1.0 FE	2,965,625	121.8560	3,046,400	2,500,000	2,960,488	0	(5, 137)	0	0	3.875	2.933	AO	20,182	48,438	06/22/2020	04/16/2050
298785-JC-1	EUROPEAN INVESTMENT BANK	C		1.A FE	1,246,088	102.7750	1,284,688	1,250,000	1,247,124	۵	1,036	0	٥	1.375	1.474	MN	2, 196	13,082	02/04/2020	05/15/2023
298785-JH-0	EUROPEAN INVESTMENT BANK	C		1.A FE	990,810	97.5280	975,280	1,000,000	991,048	0	238	0	0	0.750	0.846	MS	2,042	0	09/15/2020	09/23/2030
455780-CT-1	REPUBLIC OF INDONESIA	C		2.B FE	24,483,325		25, 116, 189	21,000,000	24,453,872	0	(29,453)	0	٥	4.200	3.326	AO	186,200	441,000	07/30/2020	10/15/2050
4581X0-BT-4	INTERAMER DEV BK	C		1.A FE	15,754,130	137.4540	20,618,100	15,000,000	15,704,926	0	(22,614)		ļ0	3.875	3.553	AU	101,719	581,250	01/01/2019	10/28/2041
4581X0-DM-7	INTERAMER DEV BK	C		1.A FE	1,510,486	100.6590	1,520,957	1,511,000	1,510,599	0	112	ō	}ō	0.500	0.511	MN	776	4,407	04/17/2020	05/24/2023
459058-JE-4 45905A-SE-9	INTL BK RECON & DEV	U		1.A FE 1.A FE	2,496,650 8,775,396	99.7040 86.1360	2,492,600 16,712,107	2,500,000 19,402,000	2,496,932 11.351,643		282		0	0.375	0.402 5.328	JJ	3,984	0	07/21/2020	07/28/2025
46513E-GV-8	ISRAEL GOVERNMENT AID BOND	 C		1.B FE		86. 1360	11,524,000	19,402,000	10, 186, 252	,	(58,095)	n l	ν Λ	5.500	4.808	.ID	41.250	550.000	10/22/2018	12/04/2023
500769-JF-2	KEW INTERNATI	C		1.A FE	1, 151, 249	99.7480	1, 153, 087	1, 156,000	1, 151, 684	n	435	n	n	0.375	0.458	JJ	2,011		07/07/2020	07/18/2025
500769-JH-8	KFW INTERNATL	C		1.A FE	2,498,325	100.0830	2,502,075	2,500,000	2,498,472		147	0		0.250	0.272	AO	1,701	0	09/15/2020	10/19/2023
698299-BB-9	REPUBLIC OF PANAMA	C		2.B FE	24,612,500	126.6790	25,335,834	20,000,000	24,574,204	0	(38, 296)	0	0	4.300	3. 163	AO	148,111	430,000		04/29/2053
698299-BL-7	REPUBLIC OF PANAMA	C	1	2.B FE	2,484,130	118.1210	2,598,658	2,200,000	2,483,207	0	(923)	0	0	3.870	3.283	JJ	37,367	0	09/22/2020	07/23/2060
698299-BM-5	REPUBLIC OF PANAMA	C	1	2.B FE	71,701,500	129.1170	72,950,919	56,500,000	71,589,883	۵	(111,617)	0	۵	4.500	3.216	AO	635,625	1,271,250		04/01/2056
715638-DQ-2	PERU	C	1	2.A FE	790,840	100.9000	807,200	800,000	790,840		٥	0	0	2.780	2.828	JD	1,853	0	11/23/2020	12/01/2060
760942-BD-3	REPUBLICA ORIENT URUGUAY	C		2.C FE	76,747,600	139 . 1090	83,465,520	60,000,000	76,614,620	٥	(132,980)	0		4.975	3.550	AO	588,708	1,492,500	06/25/2020	04/20/2055
80413T-AJ-8	SAUDI INTERNATIONAL	C		1.F FE 2.B FE	3,075,000	131.2750	3,281,867	2,500,000	3,069,033	0	(5,967)	0	0	5.000 4.600	3.696	AO	25,694 76.718	62,500 87,400		04/17/2049
91086Q-BF-4 91087B-AF-7	UNITED MEXICAN STATES	(		2.B FE	4,009,000 929,700	117.6130 117.4000	4,469,275 1,056,600	3,800,000	4,006,625 927,521		(2,375)		را الا	4.500	4.062	JJ	7,763	40,500	06/19/2020	01/23/2046
91087B-AM-2	UNITED MEXICAN STATES		1	2.B FE	3, 129, 000	102.4000	3,204,096	3, 129,000	3, 129, 000		(2, 1/9)		ν	2.659	2.659	MNI	8.551	40,300	11/16/2020	05/24/2031
BANOZX-TV-2	ARUBA	C	'	2.A FE	24,477,000	102.4000	25,731,600	24,600,000	24,480,634	0	3,634	0	0	5.460	5.548	JD	67, 158	410,410		06/12/2027
BRS2WF-JU-1	TAQA ABU DHABI NATIONAL ENERGY	C		1.D FE	1.317.933	.148.1770	1,481,765	1,000,000	1,310,386		(7.547)	0		6.500	3.860	AO	11.556	32.500	06/19/2020	10/27/2036
BRTBKE-FP-1	RUSSIAN FEDERATION	C		2.B FE	3,210,000	138 . 5900	3,326,154	2,400,000	3,200,158	٥	(9,842)	0	٥	5.250	3.343	JD	2,800	63,000	06/18/2020	06/23/2047
BRTRCE-86-5	STATE OF QATAR	C		1.D FE	3,325,000	136.5320	3,413,304	2,500,000	3,315,607	0	(9,393)	0	٥	4.817	3.078	MS	35,793	60,213	06/22/2020	03/14/2049
BRTRWA-J6-9	RUSSIAN FOREIGN BOND - EUROBON	C		2.A	4,219,440	126.5580	4,302,983	3,400,000	4,209,693	٥	(9,747)	0	0	5. 100	3.029	MS	44,795	0	10/14/2020	03/28/2035
	SAUDI ARABIAN OIL CO	C		1.E FE	2,461,250	117.0710	2,575,569	2,200,000	2,455,973	0	(5,277)	0	0	4.250	3.391	AO	19,479	46,750	06/18/2020	04/16/2039
BRW4DQ-Z9-8	STATE OF ISRAEL	[ (		1.E FE	18,612,750	118.9540	19,627,413	16,500,000	18,599,010		(13,740)		D	3.800	3.227	MN	83,600	313,500	06/23/2020	05/13/2060
	btotal - Bonds - All Other Governments - Issu	er Obl	igations		496,426,980	XXX	525,639,595	433,632,000	489,364,912	0	(4,042,706)		0		XXX	XXX	4,835,389	15,530,309	XXX	XXX
	tal - All Other Government Bonds				496,426,980	XXX	525,639,595	433,632,000	489,364,912	0	(4,042,706)		0	XXX	XXX	XXX	4,835,389	15,530,309	XXX	XXX
13063A-5G-5	CALIFORNIA STATE		1	1.C FE	7,403,901	175.5800	9, 130, 160	5,200,000	7,247,256		(72,004)		Ω	7.550	4.391	AO	98 , 150	392,600	01/01/2019	04/01/2039
13063A-7D-0	CALIFORNIA STATE BUILD AMERICA BONDS		[ ]	1.C FE	1,561,678	165.0630	1,898,225	1,150,000	1,527,018	ō	(15,939)	ō	łō	7.300	4.419	AU	20,988	83,950	01/01/2019	10/01/2039
196711-MA-0 20772G-4Z-8	COLORADO ST CTFS PARTN		[	1.D FE 1.E FE	4,578,174 17,132,222	168.3570 128.2650	5,724,138 19,881,075	3,400,000 15,500,000	4,512,740 16,811,569		(30,043)		h0	6.650 5.632	4.323 I	ID	66,574 72,747	226, 100 872, 960	01/01/2019 01/01/2019	09/15/2045 12/01/2029
20772J-AC-6	CONNECTICUT ST		-	1.E FE	14,021,602	128 . 2000	16,218,239	13,324,000	13,862,868	n	(148, 103)	n	۸	5.090	4.283	ΔO ΔO	169.548	678, 192	01/01/2019	10/01/2030
373384-NZ-5	GEORGIA ST			1.A FE	5.304.333	111.6610	5.722.626	5,125,000	5,264,912	n	(24,017)	n	n	4.503	3.499	MN	38.463	230.779		11/01/2025
419791-YV-4	HAWAII ST		. 1	1.0 FE	3,384,257	129.3560	3,880,680	3,000,000	3,304,365	ő	(36,779)	0		5.480	3.830	FA	68,500	164,400		02/01/2028
419791-YX-0	HAWAII ST		1	1.0 FE	1,736,660	135.0970	2,053,474	1,520,000	1,701,273		(16,311)	0	0	5.530	3.953 I	FA	35,023	84,056		02/01/2030
57582P-UE-8	MASSACHUSETTS STATE		1	1.B FE	18,583,972	147.3990	23,293,464	15,803,000	18,324,709	۵	(121,894)	۵	۵	5.456	4.020	JJ	431, 106	862,212		12/01/2039
57582P-UT-5	MASSACHUSETTS STATE BUILD AMERICA BONDS			1.B FE	3,433,168	128.4070	4,044,821	3, 150, 000	3,379,947	0	(24, 483)	0	٥	4.910	3.831	MN	25,778	154,665		05/01/2029
677521-HX-7	OHIO ST		[]	1.B FE	8,617,048		9,708,692		8,417,300	ō	(91,773)	0	Fō	5.278	3.676	FA	168,236	403,767	01/01/2019	08/01/2030
70914P-MJ-8	PENNSYLVANIA ST		[]	1.D FE	22,412,162	127.5560	25,830,090	20,250,000	21,998,759	0	(190,469)	0	ō	5.450	4. 124 I	FA	416,925	1,103,625		02/15/2030
882722-KF-7 882722-VN-8	TEXAS STATE TRANSPORTATION BUILD AMERICA BONDS TEXAS STATE TRANSPORTATION			1.A FE 1.A FE	22,926,504 9,154,764	148.6890 135.0370	28,250,910 11,371,466	19,000,000 8,421,000	22,605,105	ر ا	(147,286)	 0	Ω	5.517 4.681	3.966	MU AN	262,058 98,547	1,048,230 394,187	01/01/2019 01/01/2019	04/01/2039
917542-QV-7	UTAH ST		-	1.A FE	9, 154, 764	108.7920	1,371,400	1,050,000	9,091,947	n	(28,771)	n	n	3.539	3.386	.I.I	98,547	394, 187	01/01/2019	07/01/2025
93974C-PM-6	WASHINGTON ST		. li	1.B FE	7,780,872	144.3970	9,577,853	6,633,000	7,665,954	0	(52,961)	0	0	5.481	4.031	FA	151,481	363,555	01/01/2019	08/01/2039
93974C-RE-2	WASHINGTON ST		1	1.B FE	4,629,837	140.3950	5,534,371	3,942,000	4,576,954	ا مُ	(26,814)	Ω	٥	5. 140	3.824	FA	84,425	202,619		08/01/2040
	btotal - Bonds - U.S. States, Territories and P	osses	sions - Is	suer													,			
	oligations				153.718.539	XXX	183, 262, 600	134.118.000	151.347.053	0	(1,102,158)	0	0	XXX	XXX	XXX	2,227,129	7,303,057	XXX	XXX
	GSA NATIONAL INSTITUTE OF HEALTH		. 1	1.B	27,305,919	114.4110	31,241,037	27,305,919	27,305,919		0	0	0	3.605		MON	57,422	984, 378		09/10/2035
52465#-BK-0	GSA CHELMSFORD MASSACHUSETTS		1	1.B	6,135,464		6,146,990	5,930,628	5,946,657	ر و ا	(18,644)		0	7.256		MON	19, 125	430,320		09/15/2021
52467@-BQ-7	GSA FORT COLLINS COLORADO		1	1.B	3,063,226	102.3240	3, 134, 407	3,063,226	3,063,226	0	٥	0	0	4.580	4.624	MON	11,691	140,296		08/01/2022
64149#-AA-2	NEVADA SUPREME COURT		l1	1.C	8,200,394	111.3140	9, 128, 192	8,200,394	8,200,394	0	0	0	L0	3.930	3.962	MON	14.323	322,275	05/02/2017	03/31/2042

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Co	des	6	7		Fair Value	10	11			usted Carryin	g Value			I	nterest		Da	ates
		3					8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-								_	Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate			<b>D</b> 17		Current	Other-	in							0
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
OLIOID		0	- 1		Admini-		Obtain		Б.	Adjusted	Valuation	(Amor-	Temporary	Adjusted	ъ.	Effective	14/1	Amount	Amount		Contractual
CUSIP	B	d	g	Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification 67112#-AA-8	Description OHIO STATE UNIVERSITY COLUMBUS OHIO	е	n	Char	Symbol 1.B	Cost 13,437,926	Value 121.1520	Value 15.834.496	Value 13,069,949	Value 13,359,130	(Decrease)	Accretion (29, 084)	Recognized	Value	of 5.570	of 5.154	Paid	Accrued 32,355	During Year 727,996	Acquired 03/28/2018	Date 03/15/2031
82817*-AA-9	GSA NOAA SSMC III - SILVER SPRINGS	-+	-	-	1.B	7,990,573	110.6190		7,990,573	7,990,573	0	(29,064)	0	۷	3.810	3.840		21,987	304,441	08/28/2013	01/05/2029
82817@-AA-7	GSA NOAA SSMC IV - SILVER SPRINGS			1	1.B	3,863,731	108.6680		3,863,731	3,863,731	0	0	0	0	3.890			10,855	150,299	09/26/2018	01/05/2029
96928*-DC-8	GSA HENDERSON NEVADA			1	1.B	7,364,558	117.9630	8,594,571	7,285,849	7,328,417	0	(3,533)	0	0	5.320	5.257	MON	17,227	387,607	05/28/2010	09/15/2031
	ıbtotal - Bonds - U.S. States, Territories a	nd Po	sses	sions - C	Other		1			1				1		1					
	an-Backed and Structured Securities					77,361,791	XXX	87, 117, 468	76,710,269	77,058,047	0	(51, 261)	0	0	XXX	XXX	XXX	184,985	3,447,612	XXX	XXX
	tal - U.S. States, Territories and Possessi	ions E	3onds	S		231,080,330		270,380,068	210,828,269	228, 405, 100	0	(1,153,419)	0	0		XXX	XXX	2,412,114	10,750,669	XXX	XXX
05914F-JD-3	BALTIMORE CNTY MD		·		1.A FE	7,087,620	132.8320		6,510,000	7,039,570	<u> </u>	(22, 178)	0	0	5.050		MN	54,793	328,755	01/01/2019	11/01/2040
05914F-MN-7 249174-MQ-3	BALTIMORE CNTY MD DENVER COLO CITY & CNTY SCH DI				1.A FE 1.B FE	1,508,273 1,643,388	116.2230		1,614,000 10,000,000	1,516,543 11,406,669	}0	3,770 (109,078)	0	0	3.739		FA	25, 145 47,200	60,347 566,400	01/01/2019 01/01/2019	08/01/2042 12/01/2033
544646-XZ-0	LOS ANGELES CALIF UNI SCH DIST			1	1.E FE	10,592,267	141.0800		9,081,000	10,409,153	0	(84,686)	0	0	5.750		JJ	261.079	522, 158	01/01/2019	07/01/2034
64966H-MV-9	NEW YORK N Y			. 1	1.0 FE	10,111,834	126.1070		9,184,000	9,937,488	٥	(80, 132)	0	٥	5.206	3.981	AO	119,530	478, 119	01/01/2019	10/01/2031
64966H-TX-8	NEW YORK N Y			1	1.C FE	6,029,095	139.4580		5, 100,000	5,909,142	٥	(55,352)	0	0	5.985	4.199	JD	25,436	305, 235	01/01/2019	12/01/2036
718814-ZZ-2	PHOENIX ARIZ			. 1	1.B FE	2,502,537	126.5770		2,250,000	2,454,666	0	(22,080)	0	0	5.269			59,276	118,553	01/01/2019	07/01/2034
	btotal - Bonds - U.S. Political Subdivision	s - Iss	suer (	Obligatio	ons	49,475,014	XXX	58,522,585	43,739,000	48,673,231		(369,736)	0	0		XXX		592,459		XXX	XXX
	tal - U.S. Political Subdivisions Bonds					49,475,014	XXX	58,522,585	43,739,000	48,673,231	0	(369,736)	0	0		XXX	XXX	592,459	2,379,567	XXX	XXX
047870-SN-1 047870-SP-6	CITY OF ATLANTA GA WATER & WAS				1.D FE 1.D FE	5,022,694 1,003,604	105.1020 103.9530		5,000,000 1,000,000	5,022,442 1,003,576	Ω	(252)	0	0	2.257 2.913	2.221	MN	19,435 5,017	0	10/30/2020 10/16/2020	11/01/2035
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL			1	1.0 FE	15,611,270	172.2570		11,718,000	15,436,732	0	(79,986)		0	6.263		AO	183,475	733,898	01/01/2019	04/01/2049
207758-KM-4	CONNECTICUT ST SPL TAX OBLIG R				1.E FE	4, 190, 931	123.7590		3,840,000	4, 117, 918	٥	(33,671)	0		5.459		MN	34,938	209,626	01/01/2019	11/01/2030
231266-FD-4	CURATORS UNIV MO SYS FACS REV			1	1.B FE	4,957,020	140 . 3030	5,892,726	4,200,000	4,854,622	٥	(47, 139)	0	0	5.960	4 . 155	MN	41,720	250,320	01/01/2019	11/01/2039
231266-GC-5	CURATORS UNIV MO SYS FACS REV			1	1.B FE	4,879,691	158 . 6550		4,000,000	4,823,004	0	(26,074)	0	0	5.792		MN	38,613	231,680	01/01/2019	11/01/2041
235036-6Z-8 235036-7A-2	DALLAS FORT WORTH TEX INTL ARP				1.E FE 1.E FE	26,215,117 14,723,225	104.9860 102.9420		25,997,500 14,400,000	26,211,680 14,720,213		(3,437)			3.089 2.919	3.033 2.808	MN	133,844	176,228 92,240	08/26/2020	11/01/2040
235241-LS-3	DALLAS TEX AREA RAPID TRAN SAL			. 1	1.B FE				6,380,000	7,950,214	0	(51,229)	0	0	5.999			31,895	382,736	01/01/2019	12/01/2044
250336-EZ-3	DESCHUTES COUNTY HOSPITAL FACI				1.F FE	2,900,000	112.2930	3,256,497	2,900,000	2,900,000	0	0	0	0	3.985	3.985	JJ	22, 150	0	10/09/2020	01/01/2050
25477G-EU-5	DISTRICT COLUMBIA INCOME TAX R			1	1.B FE	5,816,283	137.2270		5,000,000	5,705,249	0	(51, 157)	0	0	5.582	3.968		23,258	279, 100	01/01/2019	12/01/2035
254845-JZ-4 29270C-VF-9	DIST OF COLUMBIA WTR & SW				1.B FE 1.C FE	26,522,150 2,809,258	148.6460 115.5900		25,200,000 2,600,000	26,518,348 2,733,024	Ω	(1,045)	0		4.814 5.124	4.570			1,213,128	01/01/2019 01/01/2019	10/01/2114 07/01/2024
303891-WP-6	FAIRFAX CNTY VA WTR AUTH WTR R			-   1	1.A FE	7,505,136	134.0020		6,800,000	7,447,589	0	(35, 101)		0	5.000			85.000	340,000	01/01/2019	04/01/2040
31331Y-NA-4	FEDERAL FARM CREDIT BANKS				1.A FE	20,288,400	109.5700		20,000,000	20,051,931	0	(23,857)	0	0	4.875			444,167	975,000	01/29/2008	01/17/2023
31331Y-Z5-2	FEDERAL FARM CREDIT BANKS				1.A FE	20,528,860	158 . 75 10		20,000,000	20,402,376	٥	(13,521)	0	۵	5.625			21,875	1, 125, 000	06/27/2008	06/24/2038
3133X8-EW-8 3133X8-L3-4	FEDERAL HOME LOAN BANKS		-		1.A FE	4, 167,800 10,599,280	118.3510 118.9450		4,000,000 10,000,000	4,044,273 10,161,556	ō	(10,943)	0	ō	5.375 5.365			81,222	215,000 536,500	01/27/2005	08/15/2024
3133X8-L3-4 3133XG-AY-0	FEDERAL HOME LOAN BANKS				1.A FE				6,050,000			(39,252)	u	u	5.365			166,911 153,435		01/21/2005	09/09/2024 07/15/2036
31359Y-BF-3	FANNIE MAE INTEREST STRIPS				1.A FE	3,041,800	92.9220		10,000,000	6,720,580	0	352,691	0	0	0.000			0	0	04/11/2006	05/15/2028
3135G0-3U-5	FANNIE MAE	4			1.A FE	2,794,232	101.1760	2,832,928	2,800,000	2,795,009	0		0	0	0.625	0.667	A0	3,354		04/22/2020	04/22/2025
3135G0-4Q-3	FANNIE MAE				1.A FE	2,990,970	100 . 2360		3,000,000	2,992,793	0	1,823	0	0	0.250	0.351		813	3,750	05/20/2020	05/22/2023
3135G0-5G-4 3137EA-EU-9	FANNIE MAEFREDDIE MAC	-+			1.A FE 1.A FE	4,390,540 1,691,534	100.2390 100.0530		4,400,000 1,700,000	4,392,032 1,692,270	}ō	1,492 736	0	} <sub>0</sub>	0.250	0.322	JJ	5,225 2,798	0	07/08/2020 07/21/2020	07/10/2023
3137EA-EV-7	FREDDIE MAC		1		1.A FE	4,860,038	100 . 0530		4,865,000	4,860,539	n	501		η	0.375	0.476	FA	4,392	n	08/19/2020	08/24/2023
353187-EV-5	FRANKLIN CNTY OHIO HOSP REV				1.0 FE	2,320,000	103.3050		2,320,000	2,320,000		0	0	0	2.877	2.877	MN	11,681	0	10/15/2020	11/01/2050
362848-QS-5	GAINESVILLE FLA UTILS SYS REV			1	1.D FE	3,322,940	144.9840		2,850,000	3,276,716	0	(21,240)	0	0	5.655	4.249		40,292	161, 168	01/01/2019	10/01/2039
414008-CU-4	HARRIS COUNTY CULTURAL EDU				1.F FE	3,745,657	107.0860		3,720,000	3,745,424	ō	(233)	0	ļ	3.344	3.291		20,042	0	10/22/2020	11/15/2037
45188R-Z3-6 452227-FT-3	ILLINOIS FINANCE AUTHORITYILLINOIS ST SALES TAX REVENUE	-†	-	2	2.B FE 2.B FE	768,276	100.3200 97.1210		1,000,000 2,446,000		0	0 7.527	Q		6.300	6.300		21,000	63,000	10/22/2018	03/01/2027 06/15/2036
485424-NF-8	KANSAS ST DEPT TRANSN HWY REV	1			1.0 FE	5,068,357	97.1210		4,712,000	5,029,156	0	(19,046)	0	0	4.596			72, 188	216,564	01/01/2019	09/01/2035
491552-UZ-6	KENTUCKY ST TPK AUTH ECONOMIC	4		. 1	1.E FE	2,141,835	123.7190	2,363,033	1,910,000	2,097,035	0	(20,729)	0	0	5.722	4. 192	JJ	54,645	109,290	01/01/2019	07/01/2030
57421C-AV-6	MARYLAND HEALTH AND HIGHER ED	-‡	-		1.F FE	47,514,705	103.8210		47,000,000	47,506,375	0	(8,330)	0	0	3.052			633,544	0	07/28/2020	07/01/2040
57421C-AW-4	MARYLAND HEALTH AND HIGHER ED	-+			1.F FE	20, 173, 280	103.8580 147.0500		20,000,000	20, 171,606 8,407,748	ō	(1,674)	0	ō	3. 197 5. 888			282,402	0	07/21/2020	07/01/2050
574300-HZ-5 575579-VP-9	MARYLAND ST TRANSN AUTH TRANSF			-	1.C FE 1.C FE	8,536,168 1,961,922			7,000,000 1,700,000	1,929,729	n	(59, 365) (14, 892)	o	n	5.569			206,080 47.337	412, 160 94, 673	01/01/2019 01/01/2019	07/01/2043 07/01/2039

## SCHEDULE D - PART 1 Showing All Long-Term BONDS Owned December 31 of Current Year

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CUSIP		d	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturit
dentification	Description	е		Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
7604P-5P-5	MASSACHUSETS ST WTR POLLUTN AB			1	1.A FE	1,712,849120.6380	1,918,144	1,590,000	1,686,239	0	(12,299)	0	0	5. 192	4.143	FA	34,397	82,553	01/01/2019	08/01/204
604T-AC-0	MASSACHUSETTS ST TRANSN FUND R			1	1.B FE	9,299,639127.9240	10,553,730		9,093,776	0	(94,877)	0	٥	5.631	4.033	JD	38,713	464,558	01/01/2019	06/01/203
7604T-AD-8	MASSACHUSETTS ST TRANSN FUND R			1	1.B FE	11,956,465144.6870	14,389,122	9,945,000	11,771,570	0	(85, 188)	0	٥	5.731	4.096		47,496	569,948	01/01/2019	06/01/204
9164G-CX-8	METRO WASTEWTR RECLAMATION DIS			1	1.B FE	1,951,589126.8040	2, 155, 668	1,700,000	1,893,117	0	(26,809)	0	0	5.775	3.730	AO	24,544	98, 175	01/01/2019	04/01/202
9259N-ZH-9	METRO TRANSN AUTH NY DEDICATED			[]	1.0 FE	12,674,184159.9990	14,399,910	9,000,000	12,403,155	ļ0	(124,840)	ļ <u>0</u>	ļ	7.336	4.284	MN	84,364	660,240	01/01/2019	11/15/203
9259N-ZN-6 9334P-DA-2	METRO TRANSN AUTH NY DEDICATED			1	1.0 FE	2,436,863138.9760	2,779,520	2,000,000	2,398,929	}ō	(17,485)	ļō	}ō	6.089	4.324	MN	15,561	121,780	01/01/2019	11/15/204
9334P-DA-2 0636A-EE-9	MIAMI-DADE CNTY FLA TRANS SALE			1	1.B FE	5,013,786143.3120 2.758.881126.0460	6,248,403 3,781,380	4,360,000 3,000,000	4,966,163 2,769,360		(22, 175)	l0	0	5.624	4.476 4.170	JJ	122,603	245,206 110,550	01/01/2019	07/01/2040
46139-W3-5	NEW JERSEY TURNPIKE AUTHORITY			1	1.F FE	6,633,743 167.7000	7,923,825	4,725,000	6,491,196	0	(65,911)	0	٥	7.414	4.348	.LI	175, 156	350,312	01/01/2019	01/01/204
46139-X8-3	NEW JERSEY TURNPIKE AUTHORITY	::1		1	1.F FE	2,859,694 163.2900	3,429,090	2,100,000	2,802,706		(26, 361)	0	0	7.102	4.350	JJ	74,571	149, 142	01/01/2019	01/01/204
49081-AA-4	NEW VALLEY GENERATION			1	1.D FE			387,054		0	(3,048)	0	0	4.687	2.990	JJ	8,365	18,141	01/01/2019	01/15/2022
4971M-4Q-2	NEW YORK CITY TRANSITIONAL FIN				1.A FE	8,491,910124.0750	8,685,250	7,000,000	8,422,001	0	(69,909)	0	٥	5.008	1.730	FA	146,067	0	08/28/2020	08/01/202
4972F-H2-5	NEW YORK CITY			1	1.B FE	6,785,811153.6110	8,508,513	5,539,000	6,708,911	0	(35,571)	0	0	5.750	4.200		14, 155	318,493	01/01/2019	06/15/204
4972F-K8-8	NEW YORK CITY			1	1.B FE	9, 179, 522 157 . 1920	11,475,016	7,300,000	9,068,751	0	(51, 230)	0	٥		4.208		19,311	434,496	01/01/2019	06/15/2042
1990F-MV-3	NEW YORK STATE				1.B FE	5,687,730133.3030	5,998,635	4,500,000	5,592,207	0	(78, 143)	0	0	5.427	2.939	MS	71,908	244,215	10/10/2019	03/15/203
58308-AB-7 5285W-A9-7	NORTH CAROLINA ST PK TPK AUTH NORTH TEXAS TOLLWAY AUTHORITY			1	1.B FE 1.E FE	5,742,516139.3160 1,570,000103.1940	6,965,800 1,620,146	5,000,000 1,570,000	5,677,529 1,570,000		(30, 148)		Δ	5.418	4.224	JJ	135,450 8,322	270,900	01/01/2019	01/01/204
6285W-B2-1	NORTH TEXAS TOLLWAY AUTHORITY					2,340,000103.2240	1,620,146	2,340,000	2,340,000		 0			3.029	3.029 3.079	JJ		0	10/02/2020	01/01/2040
64845-DG-6	NORTHERN CALIF PWR AGY REV			1	1.0 FE	5,287,298127.4190	5,924,984	4,650,000	5, 165, 751	0	(56,020)	0	۷	5.679	3.995		22,006	264,074	01/01/2019	06/01/203
64845-DQ-4	NORTHERN CALIF PWR AGY REV			1	1.F FE	1,287,465154.4940	1,544,940	1,000,000	1,256,472	0	(14, 321)	0	0	7.311	4.639		6.093	73,110	01/01/2019	06/01/2040
7760H-NB-3	OHIO ST TURNPIKE COMMISSION			2	1.E FE	485,000101.9280	494,351	485,000	485,000		0	0		3.216	3.214		5,892	7,885	01/29/2020	02/15/2048
77632-G9-6	OHIO STATE UNIVERSITY			1	1.C FE	1,984,060130.2380	2,604,760	2,000,000	1,984,428	0	188	0	٥	4.048	4.089	JD	6,747	80,960	01/01/2019	12/01/2056
77632-MV-0	OHIO STATE UNIVERSITY			1	1.C FE	3,364,730138.4030	3,994,311	2,886,000	3,334,433	0	(15,431)	0	٥	4.910	3.774		11,809	141,703	01/01/2019	06/01/2040
9314*-AA-4	PORT AUTHORITY OF NEW YORK & NEW JERSEY			1	1.E	38,244,227106.1350	40,909,605	38,545,000	38,330,559	0	23,674	0	٥	3. 190	3.245	JUN	669,441	1,229,586	09/26/2018	06/15/203
3358W-EK-6	PORT AUTH N Y & N J				1.D FE	8,791,069139.2520	11, 140, 160	8,000,000	8,762,020	0	(13,222)	0	0	4.926	4.342	AO	98,520	394,080	01/01/2019	10/01/205
73474T-AA-8 73474T-AD-2	PORT OF MORROW OR TRANSMISSIONPORT OF MORROW OR TRANSMISSION				1.0 FE 1.0 FE	3,613,898	4,889,640 10.721.398	4,000,000 9.250.000	3,635,583 9.075.670	J	9,967 22,419			3.675	4.326	MS	49,000 108.564	147,000 325.693	01/01/2019	09/01/2042
34741-AD-2 59136-QP-2	REGIONAL TRANSN DIST COLO SALE			1	1.0 FE	4,876,503166.3010	6,652,040	4,000,000	4,844,095		(14,952)		ν	5.844	4.506	MN		233,760	01/01/2019	11/01/2050
769036-BT-0	RIVERSIDE CA PENSN OB			2	1.D FE	20,738,513 107.4640	21, 175, 781	19.705.000	20,694,512	0	(44,001)	0	0	3.857	3.234	.ID	63.335	358,899	07/08/2020	06/01/204
9575D-E6-3	SALT RIVER PROJ ARIZ AGRIC IMP			1	1.B FE	6, 151, 511 139.5420	7,793,421	5,585,000	6, 114, 443	0	(17, 286)	0	0	4.839	4.129	JJ	135, 129	270,258	01/01/2019	01/01/204
96253-T9-3	SAN ANTONIO TX ELEC & GAS REVE			1	1.B FE	1,755,059151.2190	2, 117, 066	1,400,000	1,723,256	0	(14,648)	٥	0	5.985	3.987	FA	34,913	83,790	01/01/2019	02/01/2039
96253-U9-1	SAN ANTONIO TX ELEC & GAS REVE			1	1.B FE	10, 160,777 148.2980	12,323,564	8,310,000	10,003,680	0	(72,392)	0	٥	5.718	4.004	FA	197,986	475, 166	01/01/2019	02/01/2041
96253-Z2-1	SAN ANTONIO TX ELEC & GAS REVE			1	1.B FE	3,472,879129.2230	4,264,359	3,300,000	3,457,770	0	(7,012)	0	0	4.427	4.016		60,871	146,091	01/01/2019	02/01/2042
9741T-AR-5	SAN DIEGO CNTY CALIF WTR AUTH			1	1.B FE	15,465,819156.2930	18,964,593	12,134,000	15,242,251	0	(102,808)	0		6. 138	4.190	MN	124, 131	744,785	01/01/2019	05/01/2049
9766D-TK-5	SAN FRANCISCO CALIF CITY & CNT				1.E FE	36,850,19199.7070	36,712,117	36,820,000	36,849,460	0	(731)	0	0	2.958	2.954	MN	396,324	0	08/27/2020	05/01/2051
9771T-GE-1 80591-DZ-2	SAN FRANCISCO CALIFCITY&CNTY U			1	1.C FE	5,333,228125.1730 39,130,346172,0180	5,908,166 63,646,660	4,720,000 37.000.000	5, 196, 709 39, 075, 170		(62,981)	Q	Δ	5.735	3.961 5.024	JD	12,031 497,188	270,692 1,988,750	01/01/2019	06/15/2030
80591-BZ-2 80591-EB-4	TENNESSEE VALLEY AUTHORITY				1.A FE	1,064,950150.4490	1,385,635	921,000	1,058,828		(2,805)		ν	4.875	3.967	AU	20,703	44.899	10/01/2019	01/15/2048
80591-EH-1	TENNESSEE VALLEY AUTHORITY				1.A FE	14,760,184150.2360	18,468,511	12,293,000	14,580,705	0	(82,383)	0	0	5.250	3.845	MS	190.029	645,383	01/01/2019	09/15/2039
3283L-HU-3	TEXAS ST TRANSN COMMN	<u>.                                 </u>		1	1.A FE	17,374,010128.9540	19,858,916	15,400,000	17,004,632	0	(172,029)	0	ő	5. 178	3.650	AO	199,353	797,412	01/01/2019	04/01/2030
602N-UN-2	TRIBOROUGH BRDG & TUNL AUTH N			1	1.D FE	3,294,379140.9450	3,946,460	2,800,000	3,257,690	0	(16,906)	0	0	5.500	4.192	MN	19,678	154,000	01/01/2019	11/15/203
412F-7Y-7	UNIVERSITY OF CALIFORNIA BUILD AMERICA BONDS			1	1.C FE	7, 151,646144.5460	8,672,760	6,000,000	7,054,821	0	(44,638)	0	0	5.770	4.254	MN	44,237	346,200	01/01/2019	05/15/204
14455-LE-8	UNIVERSITY MICH UNIV REVS			. 1	1.A FE	6,220,506145.9850	7,579,541	5, 192,000	6,141,932	0	(38, 171)	0	٥	5.333	3.869	AO	69,222	276,889	01/01/2019	04/01/204
4713-K6-8	UNIV OF NORTH CAROLINA NC AT C			[]	1.A FE	4,494,885125.3460	5,640,570	4,500,000	4,495,654	ō	231	o	ō	3.847	3.856	JD	14,426	173, 115	01/01/2019	12/01/203
5115-3X-5	UNIVERSITY TEX PERM UNIV FD			[]	1.A FE	7,014,732144.3610	8,661,660	6,000,000	6,933,130	ō	(38,579)	}ō	ō	5.262	3.981	JJ	157,860	315,720	01/01/2019	07/01/203
5115-7F-0	UNIVERSITY TEX PERM UNIV FD			I	1.A FE	2,905,863128.5930	3,934,946	3,060,000	2,913,486	ļ	3,407	ļ	J0	3.780	4.091	JJ	57,834	115,668	01/01/2019	07/01/204
15137-5F-6 15137-5R-0	UNIVERSITY TEX UNIV REVS				1.A FE 1.A FE	1,884,486139.7580 10,383,841137.0730	2,314,392 13,021,935	1,656,000 9.500.000	1,864,396	L	(9, 256)	ļ	η	5. 134	4.048 4.106	ΓA FΔ	32,118	85,019 455,430	01/01/2019	08/15/204
915137-SB-0 915217-SB-0	UNIVERSITY VA UNIV REVS			1	1.A FE	4,500,587142.3580	5,694,320	4,000,000	4,467,553	n	(15, 202)	n	0		4. 106	MS	66,667	200,000	01/01/2019	08/15/2040
	btotal - Bonds - U.S. Special Revenues	-  0011	er Obli	nations		705,525,192 XXX	839.884.310	655,926,554	703,896,556	0		0	0		XXX	XXX	7,995,606	23.380.211	XXX	XXX
1F012-62-7	UMBS 1.5 2/11	เออน	100 0011	ganons	1.A FE	1,001,374 _ 100.9220	1,004,174	995,000	1,001,374	0	(1,0/8,008)	0	0	1.500			7,995,606	20,000,211	12/16/2020	01/01/205
1F020-62-0	FNCL	a.			1.A FE	5,970,280 103.7040	5,984,758	5,771,000	5,970,280	0	n	n	n	2.000	1.751		3,206	0	12/16/2020	01/01/2051
3128LX-FP-0	FREDDIE MAC GOLD POOL GO1974			4	1 A FF	725 273 116 2080	842.825	725.273	725.273	0	0	0	Γ ο	5.000	5.005		3.022	36.264	10/22/2018	12/01/2035

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			justed Carryin	g Value			li	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				_	NAIC			•													
					Desig-																
					nation,																
					NAIC									Total							
			_		Desig-									Foreign							
			-		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
3128M4-Z4-8	FREDDIE MAC GOLD POOL G03163			4	1.A FE	300,325	117.5980		305,601	301.066	0	575		0	5.500			1,401	16.808	09/18/2007	08/01/2037
3128M5-PN-4	FREDDIE MAC GOLD POOL G03729			. 4	1.A FE	5,038,561	117.1570	5,497,596	4,692,510	4,989,545	0	(14, 169)	0	0	5.500	3.594		21,507	258,088	10/22/2018	05/01/2036
3128M7-GY-6	FREDDIE MAC GOLD POOL G05315			4	1.A FE	433,269			409,045	432,721	0	576	0	0	5.000	3.140	MON	1,704	20,452	09/26/2018	03/01/2035
3128M7-MV-5	FREDDIE MAC GOLD POOL G05472			. 4	1.A FE	1, 127, 484	110.9920	1,240,562	1, 117, 704	1,126,476	0	(1,008)	0	0	4.500	4.201		4, 191	50,297	07/10/2009	06/01/2039
3128M7-PR-1	FREDDIE MAC GOLD POOL G05532		-	. 4	1.A FE	3,913,182			3,632,777	3,865,978	0	(22,011)	0	0	5.500	3.597		16,650	199,803	10/22/2018	08/01/2035
3128MC-MS-1	FREDDIE MAC GOLD POOL G13769		-	- 4	1.A FE	974, 147	105.6990			964,546	Ω	(4,761)		Ω	4.500	2.173		3,501	42,012	10/22/2018	03/01/2025
3128MC-N9-2	FREDDIE MAC GOLD POOL G13816		-	- 4	1.A FE	48,689	103.0930		45,427	47,170	o	(566)		ļ	5.500	0.629		208	2,498	09/26/2018	07/01/2024
3128MF-S4-1	FG G16639		-	-   4	1.A FE	1,348,848	107.2940		1,305,402	1,347,266	ō	(1,582)		łō	3.000	1.955		3,264	35,899	01/24/2020	09/01/2033
3128MJ-MB-3 3128MM-NH-2	FREDDIE MAC GOLD POOL G08353FREDDIE MAC GOLD POOL G18391		-	-   4	1.A FE	698,819	111.8510 106.3730		693,401 164.910	697,853 169.337	۸	(347)		ļ	4.000	4.306 2.403		2,600 550	31,203 	07/10/2009 06/17/2011	07/01/2039
3128P7-ND-1	FREDDIE MAC GOLD POOL G18391			- 4	1.A FE	338,626	100.3730		330,367	337,483	ν	(123)		ν	4.500	3.729		1,239	14,866	10/22/2018	02/01/2030
3128PQ-WT-4	FREDDIE MAC GOLD POOL 091288			4	1.A FE	517,525			507,611	514, 155	0	(1, 121)		0	4.000	2.972		1,692	20,304	10/22/2018	01/01/2025
3128PR-C3-1	FREDDIE MAC GOLD POOL J11890		-	4	1.A FE	166,020	106.1480		159, 109	162,228	0	(893)		0	4.000	2.503		530	6,364	07/20/2010	03/01/2025
3128PR-X2-0	FREDDIE MAC GOLD POOL J12497		]	4	1.A FE	563, 129				.556,495	0	(2,574)		0	4.000	2.646		1.818	21,819	09/26/2018	06/01/2025
3128PR-XX-2	FREDDIE MAC GOLD POOL J12494			4	1.A FE	621,292			601,917	614,400	0	(3,032)		0	4.000	2.550	MON	2,006	24,077	10/22/2018	06/01/2025
3128PX-FD-3	FREDDIE MAC GOLD POOL J17364			. 4	1.A FE	508,810	105. 1560		497,538	502,436	0	(830)	0	0	3.000	2.483		1,244	14,926	11/28/2011	12/01/2026
312905-VN-9	FREDDIE MAC REMICS 1075 G			. 4	1.A FE	2, 167	100.6680		2,216	2,209	0	6	0	0	6.900	7.586		13	153	03/07/1997	05/15/2021
312907-A3-2	FREDDIE MAC REMICS 1168 H			. 4	1.A FE	4,983	101.7270		4,983	4,983	٥	0	٥	٥	7.500	1.999		31	374	06/06/1995	11/15/2021
312926-WU-8	FREDDIE MAC GOLD POOL A80659			- 4	1.A FE	49,000	116.3060		51,921	49,000	0	0		0	5.000	7.246		216	2,596	07/29/2008	02/01/2037
31292H-X3-3	FREDDIE MAC GOLD POOL CO1598	<b>-</b>		- 4	1.A FE	5,786,435	115.6910		5,656,617	5,731,145	0	(14, 164)	0	0	5.000	4.551		23,569	282,831	08/13/2003	08/01/2033
31292L-3W-3 312933-V5-0	FREDDIE MAC GOLD POOL C04413FREDDIE MAC GOLD POOL A86936			- 4	1.A FE	4, 123, 789 1, 149, 556			3,952,119 1.137.998	4, 112, 362 1, 149, 210		571			3.000 4.500	2.101 4.215		9,880 4.268	118,564 51,210	09/26/2018	11/01/2042
312934-NK-4	FREDDIE MAC GOLD POOL A86936			. 4	1.A FE	5,796,410			5,751,476	5,783,782	ν	(1,688)		ν	4.500	4.319		4,268	258,816	07/10/2009	07/01/2039
312939-YU-9	FREDDIE MAC GOLD POOL A07394			4	1.A FE	189,463	112.1480		190,355	189,481	0	18	0	0	4.500	4.629		714	8,566	04/06/2010	04/01/2040
312940-AL-3	FREDDIE MAC GOLD POOL A91811		-	4	1.A FE	3,337,959	112.3460		3,334,833	3,337,659	0	(231)	0	0	4.500	4.468		12,506	150,067	09/26/2018	04/01/2040
312941-UZ-8	FREDDIE MAC GOLD POOL A93300		]	4	1.A FE	235,817	_114.3430		225,865	235,817	0	0	0	0	5.000	3.712		941	11,293	04/05/2011	08/01/2040
312944-TX-9	FREDDIE MAC GOLD POOL A95966			. 4	1.A FE	912, 183	112.3150	1,001,209		905,578	Ω	(971)	٥	٥	4.500	4.084	MON	3,343	40, 114	01/27/2011	12/01/2040
312946-KE-5	FREDDIE MAC GOLD POOL A97493			. 4	1.A FE	614,503	112.3200		605,328		0	500	0	0	4.500	4.133		2,270	27,240	03/29/2011	03/01/2041
3131XY-4R-7	FR ZM5332			. 4	1.A FE	353,657	104.7830		336,616	353,657	0	0	0	0	3.000	1.451		842	5,049	05/15/2020	01/01/2048
3131YB-FP-8	FREDDIE MAC ZN4674			- 4	1.A FE	3,924,283	105.6760		3,773,349	3,924,283	0	0	0	0	3.500	1.909		11,006	114,574	02/10/2020	12/01/2048
3132AC-GC-8	FR ZT0195		-	- 4	1.A FE	856,562	104.9940		809,390	856,562	ō	0	ļō	}ō	3.000	1.199		2,023	14, 164	05/13/2020	09/01/2046
3132AE-KT-2 3132CW-HR-8	FR ZT2106FREDDIE MAC FR SB0240		1	- 4	1.A FE1.A FE	5,013,037 6,913,499	106.6910 104.2610		4,791,433 6,819,728	5,013,037 6,904,225		0	0	Δ	4.000	1.403		15,971 14,208	159,714	01/24/2020 01/22/2020	03/01/2049
3132DV-HR-8	FREDDIE MAC PR SB0240		1	- 4	1.A FE		104.2610		25,394,382	25,829,856		(9,274)	,	,	3.000	2.396		14,208	156,285 761,832	01/22/2020	01/01/2035 09/01/2049
3132D5-6U-1	FR SB8027 SB8083		1	4	1.A FE	963, 184	102.9310		945,094	963, 184	n	19,027	n	n	1.500	0.000		1. 181	701,032	12/16/2020	01/01/2036
3132GD-M8-2	FREDDIE MAC GOLD POOL Q00383		1	4	1.A FE	1,645,910	110.9430		1,576,330	1,636,925	0	7,797	0	0	4.500	3.527		5,911	70,935	06/06/2011	04/01/2041
31335B-2M-7	FREDDIE MAC G61680			4	1.A FE	2,966,689	105.0920		2,867,232	2,966,689		0	0	0	3.000	1.969		7, 168	71,681	02/03/2020	04/01/2047
31339S-F2-6	FREDDIE MAC QA2885			. 4	1.A FE	5,031,400	105.5280	5, 111, 659	4,843,889	5,031,400	٥	0	0	0	3.500	2.008		14, 128	141,280	02/03/2020	09/01/2049
3133A0-EE-0	FR QA5533		.	. 4	1.A FE	6,243,630	105.5120		6,018,863	6,238,910	۵	(4,720)		۵	3.500	2.110		17,555	175,550	01/27/2020	12/01/2049
3133G9-6T-1	FR QN3582		-	- 4	1.A FE	1,286,919	104.5290		1,237,422	1,285,983		(936)	0	٩	2.000	1.018		2,062	2,062	11/04/2020	09/01/2035
3133N3-VB-7	FREDDIE MAC POOL RE6010		-	- 4	1.A FE	18,780,188	103 . 1850		18,587,057	18,780,188	ō	10,674	ō	ō	3.000	2.442		46,468	557,612	08/21/2019	09/01/2049
3133N3-VN-1	FREDDIE MAC POUL RE6021		-	-   4	1.A FE 1.A FE	23,592,097	103 . 1730		23,365,741	23,592,097	łō	8,995		łō	3.000	2.028		58,414	700,972	10/08/2019	11/01/2049
3133T7-J9-1 31346Y-5R-0	FREDDIE MAC REMICS 1865 H		1	-  4	1.A FE	82,451 4.540.521	109.9950 106.8940		82,878 4.290.784	82,451 4.536.690	Q	(120)		Ω	8.000 3.000	8.173		553	6,630 85,816	09/20/1996	07/15/2026
31358J-L9-0	FANNIE MAE REMICS 1991-139 PN		1	4		4,540,521	106.8940		8,774	4,536,690		19	n	ν Λ	7.500	8.128		10,727	658	09/24/1996	12/01/2049
31358P-AK-3	FANNIE MAE REMICS 1992-120 C		1	4	1.A FE		. 103.4730		188	186	n	2	n	n	6.500	8.636		1	12	12/31/1995	07/25/2022
313580-NL-5	FANNIE MAE REMICS 1992-169 L		]	4	1.A FE	12.833			13.780	13.644	0	62	0	0	7.000	8.032		80	965	12/31/1995	09/25/2022
31359U-VL-6	FNW 1998-W6 B1	[		4	5.B FE	54,880	95. 1780		65,625	65,625	٥	10,745	0	٥	7.085	5.812		387	6,768	01/08/1999	10/25/2028
31359U-ZQ-1	FNW 1998-W8 A5			4	1.A FE	1,483		1,578	1,483	1,483	٥	0	0	0	6.295	3.097	MON	8	93	09/26/2018	09/25/2028
31359V-HB-2	FNW 1999-W1 M			. 4	1.D FM	447,547	101.8110		450,574	448,206	٥	31	0	0	6.870	7.000		2,580	30,954	01/08/1999	02/25/2029
31359V-HC-0	FNW 1999-W1 B1		-	. 4	1.D FM	234,501	101.8540		244,631	240,610	0	271	0	0	6.870	7.516		1,401	16,806	01/08/1999	02/25/2029
31359V-HD-8	FNW 1999-W1 B2		-	- 4	1.D FM	24,421	75.6380		70,037	25,449		25,449	0	Ω	6.870	8.436		401	5,234	01/08/1999	02/25/2029
31359V-ML-4	FNW 1999-W3 M		.1	. 14	3.B FE	316,926	103.7580	327 , 404	315.546	315.546	. 0	1 0	L0	. 0	6.870	6.836	MON	1.807	21,678	01/26/1999	03/25/2029

### **SCHEDULE D - PART 1**

							Showing All Lo	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7	Fair Value	10	11			usted Carryin	g Value			Ir	nterest		Da	ites
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			F		nation							Current	Exchange							
			0		Modifier							Year's	Change							
			r		and	Rate					Current	Other-	in							
		С	е		SVO	Used	to		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-	Obtai	n		Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost Value		Value	Value	(Decrease)	Accretion	Recognized	Value	of		Paid	Accrued	During Year	Acquired	Date
31359V-MM-2	FNW 1999-W3 B1		- ''	4	6. FE	95,290 82.926		147,356	66,917	(Decrease)	(25,545)	n tecognized ∩	Value	6.870	7.075 MO		844	10.123	01/26/1999	03/25/2029
3136A4-NG-0	FANNIE MAE REMICS 2012-19 VB			4	1.A FE	4,933,119101.640		4,852,000	4,852,000	0	(11,210)	0	0	3.500	3.256 MO		14, 152	169,820	03/13/2012	10/25/2028
3136A8-AH-3	FANNIE MAE REMICS 2012-19 VV	···		4	1.A FE	1,755,306103.382		1,720,888	1,722,986	0	(5,443)	0	0	4.000	3.700 MO		5,736	68,835	03/19/2014	08/25/2031
3136A9-GZ-5	FANNIE MAE REMICS 2012-111 MN			4	1.A FE	385,395 101.940		383,836	383,836	0	(1,559)	0	0	2.500	2.328 MO		800	9,596	11/26/2012	10/25/2042
3136AB-SG-9	FANNIE MAE REMICS 2013-9 KC			4	1.A FE	1,014,061104.963	01, 177, 747	1,122,059	1,065,611	0	10,751	0	0	2.500	3.668 MO	ON	2,338	28,051	09/29/2015	02/25/2043
3136AF-F4-1	FANNIE MAE REMICS 2013-81 DT			4	1.A FE	885,861 101.594		870,091	875,461	0	(9,840)	۵	۵	3.500	3.007 MO		2,538	30,453	08/09/2013	08/25/2043
3136AV-J3-4	FANNIE MAE REMICS 2017-17 CM			4	1.A FE	2,360,695100.699		2,360,695	2,360,695	0	0	0	٥	3.000	2.991 MO		5,902	70,821	07/11/2019	11/25/2041
31371L-CD-9	FANNIE MAE POOL 254868			4	1.A FE	3,725,117115.640		3,655,372	3,691,739	0	(11,261)	0	0	5.000	4.594 MO		15,231	182,768	09/15/2003	09/01/2033
3137A3-R8-4	FREDDIE MAC REMICS 3762 WP			4	1.A FE			7,535,870	7,469,320	ļ0	17,560	0	<u>0</u>	4.000	4.447 MO		25, 120	301,435	02/11/2015	12/15/2039
3137AL-EU-9	FREDDIE MAC REMICS 4001 ML			4	1.A FE	15,835,809105.891		15,587,385	15,620,444	ō	(18,798)	ō	ō	3.500	3.388 MO		45,463	545,559	02/08/2012	08/15/2040
31384W-7G-9 3138AB-MF-3	FANNIE MAE POOL 536495FANNIE MAE POOL AH9357			4	1.A FE 1.A FE	5,257100.294 2,297,213112.320		5, 172 2, 197, 304	5,257 2,288,921	Ω		0	0 0	8.500 4.500	7.433 MO			432 98,879	10/22/2018	04/01/2030
3138WG-R9-7	FANNIE MAE AS6811			4	1.A FE	2,297,213 112.320 3,248,127 105.297		3, 140, 183	3,248,127	u	(3,276)	u	0 0	3.000	1.930 MO				01/31/2020	03/01/2046
31392C-T6-1	FANNIE MAE WHOLE LOAN 2002-W3 A4			4	11.A FE	309,407118.336		309,069	309,407	۷	208	٥	0	6.500	6.317 MO		1,674	20,089	10/22/2018	11/25/2041
31392D-7E-6	FANNIE MAE GRANTOR TRUST 2002-T12 A1			4	1.A FE	274,238116.363		262,664	274,238	0	0	0	0	6.500	4.622 MO		1,423	17,073	09/05/2002	05/25/2042
31393E-LQ-0	FANNIE MAE WHOLE LOAN 2003-W12 2A6			4	1.A FE	6,614,111112.200		6,810,444	6,677,717	0	(132,727)	0	0	5.000	5.373 MO		28,377	340,522	12/17/2003	06/25/2043
31394E-HY-7	FANNIE MAE REMICS 2005-55 LY			4	1.A FE	1,919,047106.731		1,970,463	1,954,340		1,713	0	0	5.500	5.872 MO		9,031	108,376	10/17/2007	07/25/2025
31394F-CP-8	FANNIE MAE REMICS 2005-81 ZA			4	1.A FE	2,313,151113.040		2,329,911	2,313,151	٥	(536)	0	٥	5.250	5.372 MO	ON	10, 193	122,320	10/22/2018	09/25/2035
31395U-VG-3	FREDDIE MAC REMICS 2987 KH			4	1.A FE	1,552,926112.557		1,552,926	1,552,926	٥	0	0	٥	5.000	3.948 MO		6,471	77,646	10/22/2018	12/15/2034
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP			4	1.A FE	3,549,072114.363	04,262,890	3,727,499	3,671,166	0	3,485	0	0	5.000	5.489 MO		15,531	186,375	07/29/2005	03/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE			4	1.A FE	1,935,798114.897		1,972,160	1,959,536		512	0	0	5.000	4.253 MO		8,217	98,608	10/22/2018	09/15/2035
31396P-PR-6	FANNIE MAE REMICS 2007-5 PD			4	1.A FE	1,021,877104.910		1,012,073	1,012,073		0	0	0	6.000	5.858 MO		5,060	60,724	01/11/2007	02/25/2037
31398M-4A-1	FANNIE MAE REMICS 2010-32 LB			4	1.A FE	5,285,203 103.903		5,626,297	5,564,416	0	11,508	0	0	4.000	4.676 MO		18,754	225,052	03/09/2010	04/25/2025
31398N-QW-7 31398R-6G-5	FANNIE MAE REMICS 2010-116 BD FANNIE MAE REMICS 2010-72 DB			4	1.A FE 1.A FE	2,131,638106.166		2,088,561 1,128,662	2,110,781 1,122,074	u	418	u	لا	4.500 4.500	4.050 MO		7,832 4,232	93,985 50,790	09/17/2010	10/25/2040 07/25/2040
31400J-GG-8	FANNIE MAE POOL 688799			4	1.A FE	424,787 _ 114.447		417,364	420,545	ν	(2, 125)		۷	5.500	5.080 MO		1,913	22,955	07/09/2010	03/01/2033
314000-TN-3	FANNIE MAE POOL 694557			4	1.A FE	51,862116.343		50.884	51,687	0	(32)	0	0	5.500	4.936 MO		233	2,799	04/10/2003	04/01/2033
31400R-KT-7	FANNIE MAE POOL 695206			4	1.A FE	153,765118,581		150 . 129	153,720	0	(45)	0	0	6.000	5.180 MO	ON	751	9.008	11/10/2003	03/01/2033
31402C-4H-2	FANNIE MAE POOL 725424			4	1.A FE	2,245,448115.621		2,080,623	2,230,263		(5, 446)	0	0	5.500	3.269 MO	ON	9,536	114,434	10/22/2018	04/01/2034
31402G-R4-7	FANNIE MAE POOL 728707			4	1.A FE	606,885115.686	0686,766	593,644	601,047	0	(1, 141)	0	0	5.000	4.498 MO	ON	2,474	29,682	08/13/2003	07/01/2033
31402G-UP-6	FANNIE MAE POOL 728790			4	1.A FE	135,773116.344		133,458	135,238	0	(201)	۵	۵	5.500	5.042 MO		612	7,340	01/12/2004	08/01/2033
31402J-YP-6	FANNIE MAE POOL 730718			4	1.A FE	3,941,689115.967		3,855,692	3,908,919	0	(9,758)	0	۵	5.000	4.501 MO		16,065	192,785	08/13/2003	08/01/2033
31402M-XU-9	FANNIE MAE POOL 733391			4	1.A FE	1,006,176114.409		984,005	997,303	ō	(2,970)		٥	5.000	4.470 MO		4, 100	49,200	08/13/2003	08/01/2033
31402N-F9-4	FANNIE MAE POOL 733792			4	1.A FE	1,627,505114.742		1,591,643	1,610,364	ļō	(4,563)	ļ0	L0	5.000	4.489 MO		6,632	79,582	08/13/2003	09/01/2033
31402R-F8-7	FANNIE MAE POOL 735591			4	1.A FE			895,246	895,246	ļō	0	ō	ō	5.000	4.971 MO		3,730	44,762	09/26/2018	06/01/2035
31402R-ZU-6 31402T-T4-7	FANNIE MAE POOL 736155FANNIE MAE POOL 737771			4	1.A FE 1.A FE	2,341,167115.940 1,990,086115.699		2,290,089 1,946,667	2,315,788 1,968,395		(4,815)	Q	۷	5.000 5.000	4.538 MO		9,542 8.111	114,504 97,333	08/13/2003	08/01/2033
31402T-WB-7	FANNIE MAE POOL 737771			4	1.A FE	756,496114.451		744,822	751,993	n	(1,603)	n l	ν η	5.000	4.562 MC		3, 103		08/13/2003	09/01/2033
31402U-MC-3	FANNIE MAE POOL 737842			4	11.A FE	12,302110.681		12, 114	12,213	n	(7)	n	و ۱	5.000	4.651 MO		50	606	09/15/2003	09/01/2033
31402V-FT-2	FANNIE MAE POOL 739178	_L		4	1.A FE	12,302110.00		11.832	12,212		0	n	0	6.000	4.632 MO		59	710	09/24/2003	09/01/2033
31402W-LC-0	FANNIE MAE POOL 740223			4	1.A FE	2,363115.630		2,327	2,344	0	(3)	0	0	5.000	4.690 MO		10	116	09/15/2003	09/01/2033
31402Y-DF-8	FANNIE MAE POOL 741802			4	1.A FE	1,538,804115.559	01,751,050	1,515,283	1,525,604	0	(2,350)	0	0	5.000	4.728 MO	ON	6,314	75,764	09/15/2003	09/01/2033
31403D-BD-0	FANNIE MAE POOL 745336			4	1.A FE	750,216116.173	0819,797	705,671	745,283	0	(1,932)	۵	۵	5.000	3.257 MO		2,940	35,283	09/26/2018	03/01/2036
31405A-TF-0	FANNIE MAE POOL 783650			4	1.A FE	42,535115.824		43,643	42,863	0	83		۵	5.000	5.523 MO		182	2, 182	07/22/2004	06/01/2034
31405M-HY-6	FANNIE MAE POOL 793247			4	1.A FE	83, 101114.236		84,649		0	101	0	0	5.000	5.348 MO		353	4,232	11/08/2004	11/01/2034
31407N-QM-8	FANNIE MAE POOL 835760			4	1.A FE	94,478110.762		101,829	95,433	0	433		0	4.500	6.464 MO		382	4,582	01/26/2007	09/01/2035
3140HJ-HS-3	FANNIE MAE BK4740			4	1.A FE	3,795,578106.870		3,604,151	3,795,578	ļō	0	0	۵	4.000	1.718 MO		12,014	120 , 138	02/06/2020	08/01/2048
3140JM-2M-3	FN BN5279			4	1.A FE	307,111106.820		294, 150	307,111	ō	0	0	۵	4.000	1.769 MO		981	10,786	01/24/2020	02/01/2049
3140K0-W6-1 3140K4-UB-4	FANNIE MAE B05168FN B08677			4	1.A FE 1.A FE	871,114104.976 347,660106.937		830,993 328,078	871,114 347,371		0 (289)	Q	0 0	3.000	1.178 MC		2,077 820	4, 155 5, 741	09/25/2020	11/01/2049 03/01/2050
3140K9-EL-9	FN BP1938			4	1.A FE	2,377,589 105.507		2,279,366	2,373,420	n	(4, 169)	n l	 n	2.500	1.484 MC		4,749	37,989	04/17/2020	04/01/2050
3140KA-BJ-4	FN BP2740			4	11.A FE	3,471,978105.507		3,334,432	3,463,609	n	(8,369)	n	و ۱	2.500	1.641 MO		6.947	48,627	05/01/2020	05/01/2050
3140KA-DP-8	FN BP2809			4	1.A FE	1,433,409 105.507		1,375,591	1,430,053	0	(3,356)	0	0	2.500	1.549 MO		2.866	14,329	07/06/2020	05/01/2050

### **SCHEDULE D - PART 1**

									ng-Term BOND						_						
1	2		Co	des	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			l	nterest		Da	ates
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		ď	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
3140KF-PW-9	FN BP7636	-	- "	4 Cilai	1.A FE	1,025,553	102.9310		1,000,082	1,025,098	(Decrease)	(454)	necognized	value n	1.500	_	MON	1,250	During real	11/30/2020	11/01/2035
3140KK-KY-9	FN BQ0310			- 4	1.A FE	3,819,158	102.9310		3,667,033	3,815,270	٠	(3,887)	u	٠	2.000	0.947			18,335	09/15/2020	07/01/2035
3140KT-5Z-4	FN BQ 8063				1.A FE	1,992,958	104. 3270		1,922,661	1,992,569	٥	(389)	0	0	2.000	1.520		3,204	10,333	11/19/2020	12/01/2050
3140X4-EZ-5	FANNIE MAE FM1051			4	1.A FE	2,505,529	108.4990		2,345,040	2,505,529	0	0	0	0	4.500	1.638		8,794	87,939	01/27/2020	05/01/2049
3140X4-RK-4	FANNIE MAE FM1389			4	1.A FE	2,194,942	108.0870		2,079,128	2, 194, 942	n	0	0	0	4.500	1.497		7,797	77,967	02/10/2020	06/01/2049
3140X5-KH-5	FANNIE MAE	I		4	1.A FE	7,069,040	105.7300		6,920,360	7,069,040		0	0		3.000	2.305		17,301	173,009	01/22/2020	01/01/2050
3140X5-LL-5	FANNIE MAE FM2130	I		4	1.A FE	1,021,310	105.4800		989,013	1,021,310		0	0		3.000	1.997		2,473	24,725	01/28/2020	01/01/2035
3140X7-YP-8	FN FM4317			4	1.A FE	3, 120, 259	105.2660	3, 121, 548	2,965,391	3, 120, 259	0	0	0	0	3.000	1.396	MON	7,413	14,827	10/08/2020	09/01/2050
31410F-2G-9	FANNIE MAE POOL 888275			4	1.A FE	3,065,711	116.8830		3,062,840	3,063,873	0	(875)	0	0	5.500	5.427		14,038	168,456	09/26/2018	01/01/2035
31410K-4Q-4	FANNIE MAE POOL 890131			. 4	1.A FE	2,744,326	123.2330	3, 109, 587	2,523,337	2,732,294	0	(384)	0	٥	6.500	4.419	MON	13,668	164,017	09/26/2018	12/01/2038
31410K-7F-5	FANNIE MAE POOL 890194			. 4	1.A FE	1,055,290	106 . 3560		1,010,526	1,041,182	0	(5,648)	0	٥	4.500	2.227		3,789	45,474	10/22/2018	01/01/2025
31410K-J3-9	FANNIE MAE POOL 889582			. 4	1.A FE	1,434,428	116.3080		1,434,428	1,434,428	0	0	0	0	5.000	4.971		5,977	71,721	10/22/2018	12/01/2036
31410K-LY-8	FANNIE MAE POOL 889643			. 4	1.A FE	32,493	119.4250		30,280	32,364	0	0	0	0	6.000	4.115		151	1,817	09/26/2018	03/01/2038
31411W-VB-0	FANNIE MAE POOL 916910			. 4	1.A FE	109,503			113, 127	110,053	۵	130	0	٥	5.500	6.353		519	6,222	08/16/2007	05/01/2037
31411Y-RN-5	FANNIE MAE POOL 918593			. 4	1.A FE	15,689	112.5450		14,490	15,689	0	239	0	٥	6.000	3.816		72	869	09/26/2018	06/01/2037
31412L-CL-2	FANNIE MAE POOL 928075			. 4	1.A FE	136,229	118 . 4740		126,950	134,678	0	(565)	0	0	6.000	4.041		635	7,617	09/26/2018	02/01/2037
31412L-NS-5	FANNIE MAE POOL 928401	·		-   4	1.A FE	95,662	119.4150		88,352	94,271	0	(8)	0	0	6.000	4.220		442	5,301	09/26/2018	05/01/2037
31412Q-7L-7	FANNIE MAE POOL 932499			- 4	1.A FE	2,499,012	116.3230		2,423,467	2,493,634		(44)		Ų	5.000 5.000	4.221		10,098	121, 173	10/22/2018	02/01/2040
31412T-7F-4 31412W-2Z-8	FANNIE MAE POOL 934794FANNIE MAE POOL 937392			4	1.A FE 1.A FE	31,299 27,701	105.1100 117.6020		29, 481 27, 495	31,090 27,701	u	(209)		L	5.500	0.904 5.119			1,474 1,512	09/26/2018	02/01/2024 06/01/2037
31412Y-TT-9	FANNIE MAE POOL 937392			- 4	1.A FE	122,029	100 . 6090		122,585	122,029		0		Q	2.466	5.220		252	4, 150	08/20/2007	08/01/2037
31413J-4V-3	FANNIE MAE POOL 930902				1.A FE	231.647	112.5850		213,946	231,647	۷	564	٥	0	6.000	3.934		1,070	12,837	09/26/2018	10/01/2037
31413U-Y9-4	FANNIE MAE POOL 956236				1.A FE	149,765	117.2700		138,321	149,756	۷	2,001	0	0	6.000	4. 126		692	8,299	09/26/2018	11/01/2037
31414S-XM-0	FANNIE MAE POOL 975084			4	1.A FE	82.135	105.0190		77,366	79.913	0	(822)	0	0	5.000	1.393		322	3,868	09/26/2018	05/01/2023
31415M-M5-1	FANNIE MAE POOL 984280			4	1.A FE	702,460	118.5380	825,460	696.367	701.872	0	370	0	0	6.000	5.769		3.482	41.782	09/26/2018	06/01/2038
31415R-L9-3	FANNIE MAE POOL 986952			4	1.A FE	286, 129	_113.0480		266,641	284,727	0	(1,401)	0	0	6.000	4.210		1,333	15,998	09/26/2018	07/01/2038
31416A-F4-7	FANNIE MAE POOL 993987			4	1.A FE	112,276	105. 1260		105,757	109,668	0	(1,068)	0	0	5.000	2.319		441	5,288	09/26/2018	07/01/2024
31416B-MS-4	FANNIE MAE POOL 995069			. 4	1.A FE	96,118	118.0500		89,572	95,718	0	11	0	0	6.000	4.210		448	5,374	09/26/2018	10/01/2038
31416C-LT-1	FANNIE MAE POOL 995938	<b>-</b>		. 4	1.A FE	40,143	118.9460	44,099	37,075	39,962	0	(2)	0	0	6.000	3.934		185	2,225	09/26/2018	01/01/2039
31416H-FG-5	FANNIE MAE POOL AA0166			. 4	1.A FE	250,730	115.2560		233,653	246,653	0	(159)	0	0	6.000	4.637		1,168	14,019	09/26/2018	12/01/2038
31416N-C7-5	FANNIE MAE POOL AA4593			. 4	1.A FE	1, 187, 298	112.3140		1, 181, 024	1, 186, 027	٥	( 137)	0	٥	4.500	4.350		4,429	53, 146	05/07/2009	04/01/2039
31416R-NM-1	FANNIE MAE POOL AA7595			. 4	1.A FE	453,584	112.2830		431,856	451,681	0	(656)	0	0	4.500	3.363		1,619	19,434	09/16/2010	07/01/2039
31416R-UG-6	FANNIE MAE POOL AA7782			. 4	1.A FE	3,223,672	112.3140		3, 197, 939	3,222,310	0	421	0	٩٥	4.500	4.283		11,992	143,907	09/26/2018	06/01/2039
31416S-LU-3	FANNIE MAE POOL AA8438			4	1.A FE	1,169,928	112.3140		1, 153, 704	1,168,772	ļ	(76)	0	ļ	4.500	4. 135		4,326	51,917	10/22/2018	06/01/2039
31416S-YP-0	FANNIE MAE POOL AA8817			. 4	1.A FE	60,578	105.1110		57,061	59,324	ļō	(155)	ļō	Fō	5.000	2.021		238	2,853	09/26/2018	06/01/2024
31417D-TE-3	FANNIE MAE POOL AG4800			4	1.A FE	2,891,793	106.6090		2,799,074	2,865,189	ō	(10,346)	ō	ļō	3.000	2.455		6,998	83,972	01/30/2013	11/01/2042
31417Q-NN-0	FANNIE MAE POOL AC4896			4	1.A FE 1.A FE	12,604	105.0350 111.5600		11,872	12,510	0	66	0	ļ	5.000 5.000	1.153		49 1,601	594	09/26/2018	10/01/2024
31417Y-JN-8 31417Y-M9-5	FANNIE MAE POOL MA0268FANNIE MAE POOL MA0383			-   4	1.A FE	400,267 326,474	111.5600 109.3260	428,782 348,827	384,352 319,071	397,738 325,530		(412)	u	ļ	4.500	3.730 3.727		1,601	19,218 14,358	09/26/2018	12/01/2029
31417Y-M9-5 31418A-VA-3	FANNIE MAE POOL MAU383		-	. 4	1.A FE	3, 226, 116	109.3260		319,071	325,530		(32)		L	3.500	3.727			113,428	06/27/2018	07/01/2030
31418D-FQ-0	FANNIE MAE POOL MA3774		-	-   4	1.A FE		109.3550		3,240,801			21,020		۵	3.500	2.352		9,452	756 , 155	08/27/2013	09/01/2049
31418D-GV-8	FANNIE MAE POOL MA3811			4	1.A FE	8,405,267	104.8980		8,319,473	8,405,267	n	5,348	n	n	3.000	2.495		20,799	249,584	09/09/2019	10/01/2049
31418M-P2-2	FANNIE MAE POOL AD0440		-1	4	1.A FE	37,057	102.3330		34,533	36,944	n	34	n	n	6.000	4. 148		173	2,072	09/26/2018	10/01/2039
31418N-ES-5	FANNIE MAE POOL AD1044		1	4	1.A FE	7,827,239	112.2820		7,821,739	7,821,739	n	0	0	n	4.500	4.472		29,332	351,978	04/15/2010	02/01/2040
31418P-P3-3	FANNIE MAE POOL AD2241			4	1.A FE	90,236	106 . 2500		86,596	88,919		(418)	0		4.500	2.581		325	3,897	09/26/2018	03/01/2025
31418Q-N4-1	FANNIE MAE POOL AD3110			4	1.A FE	3,939,863	115.7610		3,716,852	3,939,863	0	1,214	0	0	5.000	3.198		15,487	185,843	09/26/2018	04/01/2040
31418V-7H-9	FANNIE MAE POOL AD8095	[		4	1.A FE	2,053,779	104.9760		1,980,590	2,034,639	٥	6,913	0	٥	3.253	3.057	MON	5,370	78, 134	09/26/2018	04/01/2041
31419A-4N-4	FANNIE MAE POOL AE0828			. 4	1.A FE	690,505	107.9800	721,264	667,961	687,087	0	(1,625)	0	0	3.500	2.737		1,948	23,379	09/23/2011	02/01/2041
31419F-FW-1	FANNIE MAE POOL AE4680			4	1.A FE	325,074	109.6130		313,324	322,876	0	121	0	٥٥	4.000	3.214	MON	1,044	12,533	10/20/2010	11/01/2040
2699999. Su	btotal - Bonds - U.S. Special Revenues	- Resi	dentia	al Mortga	ge-																
	acked Securities				-	357,024,906	XXX	377,062,692	350,454,721	356,839,911	n	(225, 389)	0	0	XXX	XXX	XXX	1,079,849	12,297,823	XXX	XXX
30293A-AN-0	FREMF 2015-K47 B		1	4	1.D FM	11, 149, 906	108 . 5740		11,328,500	11,220,049	n	19,313	0	n	3.587	3.855		33,864	413,311	10/21/2016	06/25/2048
302973-AG-7	FREMF 2019-K92 B		1	4	1.D FM	5.661.088	114.7840		5,534,000	5.641.115	0	(12,980)	0	0	4. 193	3.971	MON	19.339	236,030	05/21/2019	05/25/2052
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1	2		Coc	des	6	7		Fair Value	10	11			justed Carryir	ng Value			I	nterest		Da	ates
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					NAIC																
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			0		Modifier								Year's	Change							
			r		and		Rate			<b>D</b> 1/		Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
OLIOID.		0	ı	l	Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	<b>.</b> .	Effective		Amount	Amount		Contractual
CUSIP	<b>5</b>	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description FREMF 2018-K733	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of 4.079	of	Paid	Accrued	During Year	Acquired 11/01/2018	Date
30297M-AS-9 30297R-AE-9	FREMF 2018-K84 B			.  4	1.D FM	9,669,410 5,963,717	110 . 6140 114 . 1480		10,000,000 5,996,000	9,757,086 5,969,572		43,094	J	J	4.183			33,994	414,892 254,647	06/27/2019	09/25/2025
30298P-AS-1	FREMF 2019-K97 B			4	1.D FM	8,414,784	112.3430		8,000,000	8,384,413	0	(30,371)	0	0	3.764			25,096	307, 158	09/10/2019	07/25/2029
30301T-AE-9	FREMF 2017-K725 B			4	1.D FM	3,484,075	107.5770	3,765,202	3,500,000	3,484,075		0	0	0	3.878	4.081	MON	11,311	138,083	04/12/2017	02/25/2050
30308Q-AS-7	FREMF 2019-K90 B			. 4	1.D FM	12,922,613			12,500,000	12,850,751	0	(42,573)		0	4.313	3.956		44,929	548,347	04/02/2019	02/25/2052
30311M-AS-1	FREMF 2019-K95 B		l	. 4	1.D FM	5,387,343	113.4170		5,412,000	5,385,420	0	(1,923)		ō	3.919	4.034		17,674	169,679	03/17/2020	08/25/2052
30312D-AG-6 30313F-AS-4	FREMF 2019-K98 B			. 4	1.D FM 1.D FM	5,803,578 5,883,798	112.5610 114.1980		5,500,000 18,000,000	5,766,899 18,499,827	0	(29,640)		}0	3.737 4.117	3.133		17,128 61,758	208,971 753,731	10/02/2019 06/13/2019	10/25/2052 05/25/2052
3137FG-R3-1	FHMS K078 A2			4	1.D FM	5,602,344	114.1960		5,000,000	5,535,592	0	(66,752)		0	3.854	2.172		16,058	176,642	01/22/2020	06/25/2028
3140KV-GN-4	FN BQ9204			4	1.A FE	1,828,493	103.8890		1,763,000	1,828,493	o		0		2.000	1.846		1,273	0	12/18/2020	01/01/2051
2799999. Su	ıbtotal - Bonds - U.S. Special Revenues -	Comr	nercia	al Mortga	age-																
Ba	acked Securities					94,476,149	XXX	104,390,155	92,533,500	94,323,292	0	(180, 117)	0	0	XXX	XXX	XXX	303,324	3,621,491	XXX	XXX
3199999. To	tal - U.S. Special Revenues Bonds					1,157,026,247	XXX	1,321,337,157	1,098,914,775	1,155,059,759	0	(2,285,314)	0	0	XXX	XXX	XXX	9,378,779	39,299,525	XXX	XXX
00003#-AB-9	. A&E TELEVISION NETWORKS			. 1	1.G	41,294,765	103.8940	42,596,675	41,000,000	41,099,938	0	(58,836)		0	3.630	3.475		533,308	1,488,300	09/26/2018	08/22/2022
00003#-AC-7	A&E TELEVISION NETWORKS			. 1	1.G	13,000,000	108.6150		13,000,000	13,000,000	0	0	0	0	3.780			176,085	491,400	08/22/2012	08/22/2024
00038A-AB-9	ABB TREASURY CENTER USA			.   1	1.G FE	42,922,204	101.6600		42,390,000	42,419,739	0	(67,605)	0	Δ	4.000	3.836	ŊD	75,360	1,695,600	06/13/2012	06/15/2021
00081T-AJ-7 001055-AY-8	ACCO BRANDSAFLAC			.  1	4.A FE	1,800,000 25,660,677	102.7500 139.5360		1,800,000	1,800,000 25,598,730		0 (61.947)		L	5.250 4.750	5.250 3.077		4,200	94,500 237,500	12/08/2016 08/27/2020	12/15/2024
001055-BJ-0	AFLAC			1	1.G FE	29, 100, 176			19,500,000 27,447,000	29,098,416	ر	(1,759)	0	ν	3.600	2.804			314,046	12/23/2020	01/15/2049
00108W-AM-2	AEP TEXAS				1.G FE	9,959,700	104.3300		10,000,000	9,961,517		1,817	0	0	2.100	2.145		105,000	0	06/29/2020	07/01/2030
0010EQ-A@-5	AEP TEXAS NORTH				1.G	18,726,337	156 . 6390	23,495,814	15,000,000	18,448,667	٥	(126,378)	0	0	6.760	4.786	AO	253,500	1,014,000	10/01/2018	04/01/2038
0010EQ-B#-2	AEP TEXAS NORTH			. 1	1.G	11,000,000	110.2800		11,000,000	11,000,000	0	0	0	0	3.750	3.750		104,271	412,500	07/16/2015	09/30/2025
0010EQ-C*-5 00114*-AP-8	AEP TEXAS NORTH	·		.	1.G 1.F	13,523,337	128.4870 110.5480		13,000,000 22,000,000	13,475,384	0	(22, 134)		0	4.710 3.560	4.374 3.535		27,213 102,251	612,300 783,200	10/01/2018 05/18/2015	12/15/2035 11/14/2024
001192-AH-6	SOUTHERN CO GAS CAPITAL			-	2.A FE	22,043,440 1,116,591	145.6830		1,000,000	22,019,420 1,109,714		(4,000)		J	5.875	4.993		17,299	58,750	10/22/2018	03/15/2041
001192-AJ-2	SOUTHERN CO GAS CAPITAL			1	2.A FE	4,676,461	101.3880		4,700,000	4,693,886	0	8, 151	0	0	3.500	3.683		48,436	164,500	10/22/2018	09/15/2021
001192-AM-5	SOUTHERN CO GAS CAPITAL			1	2.A FE	3,983,920	112.2410	4,489,640	4,000,000	3,990,649	0	1,533	0	0	3.250	3.297	JD	5,778	130,000	05/13/2016	06/15/2026
001220-AA-9	AES SOUTHLAND			. 1	2.C PL	45,000,000	115.3120		45,000,000	45,000,000	0	0	0	0	4.500	4.525		174,375	2,025,000	09/26/2018	02/29/2040
00175P-AB-9	AMN HEALTHCARE			. 2	3.C FE	4,895,000	104.8200		5,000,000	4,901,082	0	6,082	0	0	4.625	4.972		57,813	115,625	06/29/2020	10/01/2027
00206R-BH-4 00206R-BK-7	AT&T			· [¦	2.B FE 2.B FE	4, 114,089 18,481,331	116.8120 115.5380		7,627,000 24,029,000	4,311,802 18,715,254	U	46,906 87,765		0	4.300	8.767 6.076		14,576 46,456	327,961 1,045,262	10/22/2018	12/15/2042 06/15/2045
00206R-CM-2	AT&T	1			2.B FE	548,310	103.5110		525,000	543,235	0	(5,075)		0	3.000	0.665		40,430	7,875	07/30/2020	06/30/2022
00206R-DQ-2	AT&T	[		. 1	2.B FE	23,780,340	116.9730	27,488,655	23,500,000	23,701,558	0	(30,213)	۵	0	4.250	4.083	MS	332,917	998,750	06/17/2019	03/01/2027
00206R-FU-1	AT&T		ļ		2.B FE	25,534,000	129.9540		20,000,000	25,480,834	0	(53, 166)		0	5. 150	3.620		389, 111	515,000	06/26/2020	02/15/2050
00206R-GL-0	AT&T			. [ ]	2.B FE	42,552,820			43, 177,000	42,701,906	0	55,748		ō	4. 100	4.280		668,764	1,770,257	10/22/2018	02/15/2028
00206R-HK-1 00206R-KD-3	AT&TAT&T				2.B FE 2.B FE	9/1,415 7,171,556	101 4070		830,000 7,175,000	966,257 7,171,472	0	(5, 158)		ļ0	4.850 3.100	3.587		13,418 90,824	40,255	01/16/2020 07/27/2020	03/01/2039
00206R-KE-1	AT&T		l	'	2.B FE	5,496,810	99.4510		5,500,000	5,496,723	n	(84)		n	3.100	3.103		90,824	n	07/27/2020	02/01/2043
00206R-KH-4	AT&T				2.B FE	5,490,045	101.7650		5,500,000	5,490,304	0	259		0	2.250	2.268		50,531	0	07/27/2020	02/01/2032
00206R-MC-3	AT&T			. 1	2.B FE	517,663	100.1470	499,734	499,000	517,553	0	(110)	0	0	3.500	3.311	MS	4,997	0	09/18/2020	09/15/2053
00206R-MD-1	AT&T			. 1	2.B FE	5,021,071	99.6610		4,778,778	5,019,812	٥	(1,259)		o	3.550	3.303		48,538	0	09/18/2020	09/15/2055
00206R-ME-9	AT&T			.   1	2.B FE	5,653,200 14,377,988	100.8600		4,691,000	5,649,026	·····ō	(4, 174)	ļō	ļō	3.650	2.779		48,988	0	09/18/2020	09/15/2059
00206R-MF-6 00206R-MG-4	AT&TAT&T				2.B FE 2.B FE	1,595,258	102.5140 104.4940		16,204,000 1,493,000	14,385,119	U	7, 131	J0	l0	2.550 3.800	3.646		27,547 3,782	0 n	12/07/2020 12/07/2020	12/01/2033
00209T-AB-1	COMCAST CABLE COMMUNICATIONS				1.G FE	12,669,052			11,302,000	11,969,806	0	(328,929)		0	9.455			136,544	1,068,604	10/22/2018	11/15/2022
00229*-AA-3	AP TUNDRA			.	2.A	61,600,000	100.0000		61,600,000	61,600,000	٥	0			4.750	4.749	JD	8,128	0	12/17/2020	12/31/2041
002824-BB-5	ABBOTT LABORATORIES	C		. 1	1.G FE	9,979,300	109.7220		10,000,000	9,990,307	0	2,075	0	0	2.950	2.974		86,861	295,000	03/05/2015	03/15/2025
002824-BF-6	ABBOTT LABORATORIES	<b> </b>		-[!	1.G FE	29, 268, 057	117.1440		29,452,000	29,326,158	0	18,511	ļ0	Fō	3.750	3.831		95, 105	1, 104, 450	10/22/2018	11/30/2026
002824-BH-2 00287Y-AM-1	ABBOTT LABORATORIES		l	- [	1.G FE 2.B FE	5,682,311	148.2440 125.3270		3,850,000	5,681,128	ļ	(1, 183)	·	ļ	4.900	2.392 4.389		16,245 48,528		12/23/2020	11/30/2046 11/06/2042
00287Y-AM-1 00287Y-CA-5	ABBVIE		l	¦	2.B FE	7,230,242 1,439,883	125.3270		7,219,000 1,350,000	7,229,366 1,455,395	ν	15,512	n	n	4.400	3.472		48,528	54,675	01/16/2020	11/06/2042
00287Y-CB-3	ABBVIE			'l'	2.A FE	21.586.433			19.791.000	21.944.418	n	358.224		٥	4.250			93.458	586.118		11/21/2049

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			usted Carryin	g Value			li	nterest		Da	ates
		3		5	7		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			0				Rate					Current	Other-	in							
		С	'		and SVO					Book/	Unrealized	Current Year's	Than-	Book/				Admitted			Stated
		_	e				Used to												A		
OLIOID		0	'		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted	<b>.</b> .	Effective	14/1	Amount	Amount		Contractual
CUSIP	<b>5</b>	d	g	Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
00287Y-CU-1	ABBVIE			- []	2.A FE	1,757,460	104.5720		1,714,000	1,765,391	0	7,931	D	L	2.800	1.244		5,866	23,996	05/14/2020	03/15/2023
00287Y-CY-3 00287Y-DA-4	ABBVIEABBVIE			-	2.A FE 2.A FE	25,645,292	126.4310 132.3540		22,525,000 5,000,000	25,629,598 5,734,943		(15,694)	U		4.550 4.850	3.292 3.877		125,264 10,778	512,444 242,500	05/14/2020 05/14/2020	03/15/2035 06/15/2044
00287Y-DB-2	ABBVIE			1	2.A FE	7,413,180			6,000,000	7,382,435		(30,745)			4.750	3.336		34,833	142,500	06/23/2020	03/15/2045
00440E-AP-2	CHUBB INA HOLDINGS			1	1.F FE	8,471,185			8,500,000	8,492,784	0	3,058	0	0	2.700	2.739		68,850	229,500	03/06/2013	03/13/2023
00440E-AQ-0	CHUBB INA HOLDINGS			. 1	1.F FE	4,987,621	129.7520		5,000,000	4,988,211	٥	311			4. 150	4.166		62,250	207,500	10/22/2018	03/13/2043
00440E-AR-8	CHUBB INA HOLDINGS			. 1	1.F FE	10,854,275	109. 2040	11,869,358	10,869,000	10,862,543	0	1,700	0	0	3.350	3.368	MN	46,525	364, 112	10/22/2018	05/15/2024
00440E-AS-6	CHUBB INA HOLDINGS			. 1	1.F FE	1,521,931	110.3910		1,500,000	1,512,023	0	(2,657)	0	0	3. 150	2.945	MS	13,913	47,250	02/14/2017	03/15/2025
00440E-AV-9	CHUBB INA HOLDINGS		-	-[1	1.F FE	8,579,510	112.6940		8,500,000	8,561,446	0	(11, 197)	0	0	3.350	3. 192	MN	45,876	284,750	06/17/2019	05/03/2026
00440E-AW-7	CHUBB INA HOLDINGS		-[	- [ ]	1.F FE	7,283,745	135.6100		7,302,000		0	363	0	Fō	4.350	4.365	MN	51, 175	317,637	10/27/2015	11/03/2045
004498-AB-7 00724P-AD-1	ACI WORLDWIDEADOBE INC	<del> </del>		. 2	4.B FE 1.F FE	3, 132,000	106.1210 108.2560		3,000,000	3, 122, 614		(9,386)	0		5.750 2.300	4.908		65, 167 200, 848		06/29/2020	08/15/2026
00724P-AD-1	ADVOCATE HEALTH	·		-	1.0 FE	20,894,916			20,958,000 11,902,000	20,899,872 11,902,000		4,956	0		2.300	2.211		200,848 11.696	238,339	01/22/2020 04/28/2020	02/01/2030
00774C-AB-3	AECOM				3.0 FE		111.2500	620,775	558,000	572,472	0	(2,067)	0	٥	5. 125	4.622		8,420	28,598	09/21/2017	03/15/2027
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS	<u> </u>		2	4.B FE	3,030,750	105.5000		3,000,000	3,028,940	0	(1,810)	0	0	5.000	4.829		37,917	75,000	06/29/2020	09/30/2027
008117-AP-8	AETNA			1	2.B FE	10,180,928	103.7060		10,323,000	10,286,203	0	18,743	0		2.750	2.946		36,274	283,883	10/22/2018	11/15/2022
00817Y-AF-5	AETNA			. 1	2.B FE	7,983,472	148.3030		7,300,000	7,931,350	0	(24,796)	0	0	6.625	5.771	JD	21,494	483,625	10/22/2018	06/15/2036
00817Y-AM-0	AETNA			. 1	2.B FE	1,024,763	119.0170		1,039,000	1,025,532	0	368	٥	۵	4. 125	4.216		5,476	42,859	10/22/2018	11/15/2042
00817Y-AZ-1	AETNA			-	2.B FE	17,287,350	118.9560		15,000,000	17,261,769	0	(25, 582)	0	٥	3.875	3.044		219,583	290,625	07/10/2020	08/15/2047
00846U-AL-5	AGILENT TECHNOLOGIES	·		. [1	2.A FE	12,414,500	109.0950		12,500,000	12,423,946	0	7,570	0	0	2.750	2.829		101,215	342,795	09/05/2019	09/15/2029
00912X-BF-0	AIR LEASE CORP			. []	2.B FE	24, 185, 910	114.8730		24,500,000	24,243,772	0	26,558	0		4.625	4.787		283,281	1, 133, 125	09/10/2018	10/01/2028
009158-AR-7 009158-BC-9	AIR PRODUCTS & CHEMICALS			-	1.F FE	9,494,300	102.2720 106.4730		9,500,000 20,000,000	9,499,222 19,974,332	U				3.000 2.050	3.007 2.065		45,917 52,389	285,000 222,083	04/27/2020	11/03/2021
010392-EC-8	ALABAMA POWER			1	1.F FE	1,951,100	136.2680		2,000,000	1,969,797	ν	1,661		ν	5.700	5.875		43,067	114,000	07/22/2003	02/15/2033
010392-EZ-7	ALABAMA POWER		-	1	1.F FE	6,731,232	149.2360		5,645,000	6,650,899	0	(37, 113)	0	0	6. 125	4.621	MN	44, 180	345,756	01/01/2019	05/15/2038
010392-FB-9	ALABAMA POWER			1	1.F FE	9,099,250	148.7830		7,677,000	8,999,709	0	(45, 852)	0	0	6.000	4.591	MS	153,540	460,620	01/01/2019	03/01/2039
010392-FP-8	ALABAMA POWER			. 1	1.F FE	11,645,918	131.9960	15,475,211	11,724,000	11,652,845	٥	1,553	0	٥	4.300	4.340	JJ	250,666	504, 132	01/08/2016	01/02/2046
01126#-AA-1	ALAMO			. 1	2.C	18,792,721	108.9470		18,792,721	18,792,721	0	0	0	0	4.170	4. 170		198,091	783,656	04/11/2017	03/31/2042
013092-AB-7	ALBERTSONS COS			. 1	4.A FE	3,078,000	108.8190		3,078,000	3,078,000	0	0	0	0	5.875	5.875		68,315	180,833	08/01/2019	02/15/2028
013092-AD-3	ALBERTSONS COS			- []	4.A FE	488,000	102.7200		488,000	488,000	0	0	0	0	3.500	3.500		6,452	9,014	01/22/2020	02/15/2023
013092-AG-6	ALBERTSONS COS		-	- [	4.A FE 3.A FE	3,000,000	101.1870 118.0630		3,000,000	3,000,000	Δ	0		<u>0</u>	3.500	3.500 5.670		35,292 65,269	0	08/11/2020	03/15/2029
013817-AJ-0 01400E-AD-5	ARCONICALCON FINANCE		-	· [¦	2.B FE	2,688,188			2,655,000 29,096,000	2,685,834 29,052,339		(2,354)	0 0	ν	2.600	2.618		55,269	78,323 378,248	05/29/2020 05/18/2020	02/01/2027 05/27/2030
017175-AC-4	ALLEGHANY		1	ˈli	2.A FE	4,994,900			5,000,000	4,999,042	n	584	n	n	4.950	4.963		2,750	247,500	06/21/2012	06/27/2022
018522-M0-8	ALLETE INC		1	.   `	2.B FE	10,000,000	102.4270		10,000,000	10,000,000	0	0	0	0	2.650	2.650	MS	81,708	0	08/25/2020	09/10/2025
01877K-AC-7	ALLIANCE PIPELINE	I	1	. 1	2.B FE	11,352,378	111.6670		10,385,775	11,010,649	0	(111,285)	0		7.877	5.259	JD	2,272		01/01/2019	12/31/2025
019576-AA-5	ALLIED UNIVERSAL			. 2	4.C FE	3, 162,000	106.7550	3,202,650	3,000,000	3, 147, 242	0	(14,758)	0	0	6.625	5.352	JJ	91,646	99,375	06/29/2020	07/15/2026
019736-AF-4	ALLISON TRANSMISSION			. 2	3.B FE	3, 139, 500	111.0670		3,000,000	3, 133, 249	0	(6,251)	0	0	5.875	5.215		14,688	88 , 125	06/29/2020	06/01/2029
020002-AZ-4	ALLSTATE			. [1	1.G FE	13,476,820			13,500,000	13,492,574	٥	2,811	0	J0	3. 150	3. 173		18,900	425, 250	10/22/2018	06/15/2023
020002-BA-8	ALLSTATE			. [1	1.G FE	2,709,017	135.2320		2,720,000	2,709,659	0	260	0	Fō	4.500	4.527		5,440	122,400	10/22/2018	06/15/2043
02005N-BA-7	ALLY FINANCIAL		-	-	2.C FE	3,735,938	113.9820		3,750,000	3,740,089	0	2,011	0	0	4.625 4.625	4.693		43,841 40,469	173,438	09/28/2018	03/30/2025
02005N-BC-3 02079K-AF-4	ALLY FINANCIAL	·	-	-	2.0 FE 1.0 FE	7,518,750 27,197,281	105.4050 95.5790		7,500,000 27,500,000	7,506,899 27,199,920		(4,886)		J	4.625	4.553 2.099		40,469	346,875	07/24/2018	05/19/2022
02079K-AF-4	ALPHABET	t	1	1	1.0 FE	27, 197, 281	95.5790		27,500,000	27, 199, 920	n	1,410	n	ν	2.050	2.289	FA	250.938	n	08/21/2020	08/15/2060
02079K-AJ-6	ALPHABET	İ	1	. li	1.0 FE	269,082	99.9430		270,000	269, 133	0	51	0	0	0.800	0.850	FA	876	0	08/03/2020	08/15/2027
02209S-AE-3	ALTRIA GROUP				2.B FE	6,705,371	164.8680		6,754,000	6,711,153	0	810	0	0	9.950	9.950	MN	95,203	672,023	03/24/2009	11/10/2038
02209S-AL-7	ALTRIA GROUP		.		2.B FE	16,527,289	101.4730	16,568,565	16,328,000	16,357,978	٥	(90,435)	0		4.750	4. 178	MN	120,646	775,580	10/22/2018	05/05/2021
02209S-AN-3	ALTRIA GROUP				2.B FE	3,932,200	103.8480		4,000,000	3,986,991	٥	7,745	0	0	2.850	3.058		44,967	114,000	02/26/2013	08/09/2022
02209S-AU-7	ALTRIA GROUP			. [1	2.B FE	11,231,690			11,193,000	11,251,827	0	(6,928)	0	0	2.625	2.514		85,696	293,816	03/09/2020	09/16/2026
02209S-BC-6	ALTRIA GROUP			-[]	2.B FE	13,920,845			13,950,000	13,927,207	0	3,781	0	Fō	4.400	4.435		233,585	613,800	02/12/2019	02/14/2026
02209S-BD-4	ALTRIA GROUP		-	-[:	2.B FE	20,807,759			20,050,000	20,750,047	0	(59, 182)	ļ0	}ō	4.800	4.264		366,247	722,400	03/16/2020	02/14/2029
02209S-BF-9 02209S-BJ-1	ALTRIA GROUP		1	- [	2.B FE 2.B FE	559,449 8,183,470			450,000 8,209,000	557,593 8.184.632	U	(1,856)		J	5.950	4.439		10,189	26,775 139,553	01/17/2020 05/04/2020	02/14/2049 05/06/2030
044030-DO-1	ALIIIA UIIVI		-	- 1 1	L £. U I L		14.4000				LU	1, 102	L	L	1	۱۵۲. د	mm 4	44,041		UU/U4/4U4U	

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			usted Carryin	g Value			li	nterest		Da	ates
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		0	1	l	Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
023135-BC-9	AMAZON	C		. 1	1.E FE	15, 112,711	113.8560		15, 138, 000	15, 139, 021	0	(196)	0	0	3. 150	3.148		170,870	476,847	09/26/2018	08/22/2027
023135-BJ-4 023135-BT-2	AMAZON			. 1	1.E FE 1.E FE	658,961 1,183,765	132.0450		550,000	656,442	۵	(2,519)	0	Δ	4.050 2.500	2.979		7,982	22,275 14,950	01/16/2020	08/22/2047
02343U-AG-0	AMCOR FINANCE USA				2.B FE	16,813,232	112.6990	18,835,384	1, 196,000 16,713,000	1, 183, 911 16, 791, 004		(13.832)			3.625	2.549 3.524	JD	2,326 106.023		06/01/2020	06/03/2050 04/28/2026
02343U-AH-8	AMCOR FINANCE USA			1	2.B FE			3,584,040	3,000,000	3,138,899	0	(16,717)	0	0	4.500	3.753		17,250	135,000	06/13/2019	05/15/2028
023551-AF-1	HESS CORP			1	3.A FE		131. 4480	7,689,708	5,850,000	6,654,833	0	(68,819)	0	0	7.875	5.842		115, 172	460,688	01/01/2019	10/01/2029
023551-AM-6	HESS CORP			1	3.A FE	11,768,727	130.5940	13,641,849	10,446,000	11,627,787		(65,056)			7.125	5.816		219, 148	744,278	01/01/2019	03/15/2033
023610-AA-5	AMEREN TRANSMISSION			. 1	1.F PL	60,000,000	112.7450	67,647,048	60,000,000	60,000,000	Ω	0	٥	٥	3.430	3.427	FA	691,717	2,058,000	08/31/2017	08/31/2050
02361D-AM-2	AMEREN ILLINOIS			. 1	1.F FE	4,326,418	132.8500	5,507,961	4,146,000	4,317,204	0	(4,347)	0	0	4.800	4.505	JD	8,845	199,008	01/01/2019	12/15/2043
02361D-AQ-3	AMEREN ILLINOIS		-	.  1	1.F FE	2,585,887	126.7070	3,371,673	2,661,000	2,589,181	δ	1,547	Ω	ο	4. 150	4.327	MS	32,516	110,432	10/01/2018	03/15/2046
02379*-AA-7	AMERICAN AIRLINES	·			1.E PL	26,625,000	93.3330	24,849,914	26,625,000	26,625,000	٥	0	0	۵	3.530	3.530		41,772	939,862	06/04/2019	06/15/2026
024747-AF-4 025816-BD-0	AMERICAN BUILDERS & CONTRACTOR	+		. 2	4.A FE 2.A FE	4,863,750 9,780,113	103.7420	5, 187, 084 10, 439, 776	5,000,000 10,000,000	4,871,456 9,934,671		7,706 7,444			4.000 2.650	4.429 3.002		92,222 21,347	141,667 265,000	06/29/2020 02/14/2017	01/15/2028
025816-CA-5	AMERICAN EXPRESS	+		2	2.A FE			9,665,825			0	2,435	0		4.200	4.237		53,419	349,650	11/01/2018	11/06/2025
0258M0-EL-9	AMERICAN EXPRESS CREDIT	1		2	1.G FE	6,979,590	114.0940	7,986,580	7,000,000	6,986,177	0	1,883	0	0	3.300	3.334		37,217	231,000	06/28/2017	05/03/2027
025932-AK-0	AMERICAN FINANCIAL GROUP			1	2.A FE	8,904,955	109. 1050	9,753,987			0	3,362	0	0	3.500	3.547		118,207	312,900	08/15/2016	08/15/2026
025932-AP-9	AMERICAN FINANCIAL GROUP			1	2.A FE	28,601,250	123.7450		29,000,000	28,621,682	0	20,432	0	0	5.250	5.430	A0	376,396	761,250	03/26/2020	04/02/2030
026874-BE-6	AMERICAN INTERNATIONAL GROUP				2.C FE	106,250	113.4250	113,425	100,000	106, 153	٥	(97)	٥	۵	6.250		MS	1,840	3, 125	08/04/2020	03/15/2037
026874-CU-9	AMERICAN INTERNATIONAL GROUP	·		. 1	2.A FE	7, 135, 940	106 . 2310	7,436,169	7,000,000	7,023,176	Ω	(15,659)	٥	Ω	4.875	4.628		28,438	341,250	06/26/2012	06/01/2022
026874-CY-1	AMERICAN INTERNATIONAL GROUP	·		. 1	2.A FE	2,498,425		2,768,075	2,500,000	2,499,321	0	171	0	0	4. 125	4. 133		38,958	103, 125	09/25/2013	02/15/2024
026874-DB-0 026874-DC-8	AMERICAN INTERNATIONAL GROUP				2.A FE 2.A FE	4,529,543 6,976,830	129.3250 119.9880	4,914,338 8,399,160	3,800,000 7,000,000	4,524,293 6,981,885		(5,250)			4.375	3.423		76,660 125.076	83, 125 271, 250	07/14/2020 01/12/2015	01/15/2055
026874-DE-4	AMERICAN INTERNATIONAL GROUP			2	2.A FE	12, 182, 100	129. 2680	12,926,802	10,000,000	12, 121, 272	ν	(60,828)		 Ω	4.700	2.854		223,250	235,000	06/30/2020	07/10/2035
026874-DH-7	AMERICAN INTERNATIONAL GROUP			1	2.A FE	3,080,691	114.0290	3,420,870	3,000,000	3,048,484	0	(8,716)	0	0	3.900	3.544		29,250	117,000	02/14/2017	04/01/2026
026874-DK-0	AMERICAN INTERNATIONAL GROUP			1	2.A FE	9,268,300	118.7130		9,303,000	9,275,999	0	3,060	0	0	4.200	4.246		97,682	390,726	03/19/2018	04/01/2028
026874-DR-5	AMERICAN INTERNATIONAL GROUP			1	2.A FE	9,998,700	114.5850	11,458,500	10,000,000	9,999,223	0	523	0	0	3.400	3.401	JD	944	216,278	05/06/2020	06/30/2030
030288-AB-0	AMER TRANS SYST		.	. 1	2.B FE	5,282,908	122.2820	6,236,382	5, 100,000	5,274,036	0	(4,071)	0	۵	5.000	4.755		85,000	255,000	01/01/2019	09/01/2044
03028P-D#-0	AMERICAN TRANSMISSION			.   1	1. <u>F</u>	30,217,725	133.0860	39,925,869	30,000,000	30,199,299	0	(5,038)	0	Ω	4.670	4.622		618,775	1,401,000	09/26/2018	01/22/2044
03028P-D*-4	AMERICAN TRANSMISSION			. []	1.F 1.F	12,000,000	127.3490	15,281,861	12,000,000	12,000,000	ļō	0	ļō	ō	4.370	4.370		106,337	524,400	01/12/2012	04/18/2042
03028P-E*-3 03028P-H@-8	AMERICAN TRANSMISSION		-		1.F	11,000,000	109.0410 115.7070	11,994,499	11,000,000 11,000,000	11,000,000 11,000,000	ļ	0 0	ļ	٥	3.350 3.700	3.350 3.700		20,472 184,281	368,500 407,000	11/19/2014	12/11/2024
03028P-J@-6	AMERICAN TRANSMISSION			1	1.F			21, 142, 670	18,000,000	11,000,000	n		n	ν	3.700	3.700		82,955	635,400	05/01/2019	05/14/2031
03040W-AD-7	AMERICAN WATER CAPITAL			1	2.A FE	4,680,108	156.2290	5,707,045	3,653,000	4,606,132	0	(37,790)	0	0	6.593	4.381		50,844	240,842	01/01/2019	10/15/2037
03040W-AJ-4	AMERICAN WATER CAPITAL			1	2.A FE	4,832,749	130 . 1230	6,451,500	4,958,001	4,839,672	0	3, 105	0	0	4.300	4.471		17,766	213, 194	01/01/2019	12/01/2042
03040W-AL-9	AMERICAN WATER CAPITAL			. 1	2.A FE	4,983,350	110.6210	5,531,050	5,000,000	4,991,935		1,735	۵	۵	3.400		MS	56,667	170,000	08/10/2015	03/01/2025
03040W-AU-9	AMERICAN WATER CAPITAL			. 1	2.A FE	14,966,850	115.1070	17,266,050	15,000,000	14,971,386	٥	2,849	٥	٥	3.450	3.476		43, 125	517,500	05/06/2019	06/01/2029
03040W-AW-5	AMERICAN WATER CAPITAL			. []	2.A FE	9,959,100	110.4480	11,044,812	10,000,000	9,961,513	ō	2,413	ō	ō	2.800	2.847		46,667	153,222	04/08/2020	05/01/2030
03073E-AM-7	AMERISOURCEBERGEN				2.B FE	745,988	109.6570	822,428	750,000		}0	402	ļ0	0	3.250	3.313		8, 125	24,375	02/17/2015	03/01/2025
03076C-AF-3 03076C-AG-1	AMERIPRISE FINANCIAL		-		1.G FE 1.G FE	5, 181,710 2, 112,820	110.2160 111.5220	5,510,800	5,000,000 2,000,000	5,099,560 2,081,849	Q	(33,974)	L	Ω	4.000	3.242		42,222 15.622	200,000 74,000	06/17/2019	10/15/2023
03076C-AH-9	AMERIPRISE FINANCIAL		-	1	1.G FE	2,890,350	110.5490	3,316,470	3,000,000	2,081,849	n	10,863	n	ν	2.875	3.323		25,396	86,250	02/08/2017	09/15/2026
031100-L*-9	AMETEK			1	2.A	27,000,000	_111.6120		27,000,000	27,000,000	0	0	0	0	3.730	3.730		254,573	1,007,100	09/11/2014	09/30/2024
031100-N@-5	AMETEK				2.A	5,000,000	118.8680	5,943,420	5,000,000	5,000,000	0	0	٥	0	4.370	4.370		10,925	218,500	11/28/2018	12/13/2028
031100-P*-5	AMETEK				2.A	35,000,000	113.1070	39,587,307	35,000,000	35,000,000	٥	0	0	٥	4. 180	4. 180	JD	73, 150	1,463,000	11/28/2018	12/13/2025
031162-BV-1	AMGEN			. 1	2.A FE	14,984,680	109.5900	16,438,568	15,000,000	14,990,128	٥	2,574	0	٥	3.625	3.645		58,906	543,750	10/22/2018	05/22/2024
031162-CD-0	AMGEN			. []	2.A FE	901,930	131.3240	1,524,677	1, 161,000	909,444	٥	3,417	0	٥	4.563	6.218		2,355	52,976	09/26/2018	06/15/2048
031162-CF-5	AMGEN	-+	-	. 1	2.A FE	24,825,908	136 . 4040	30,008,880	22,000,000	24,803,236	ļō	(27,422)	ļō	łō	4.663	3.893		45,594	792,710	06/29/2020	06/15/2051
031162-CQ-1 031162-CR-9	AMGEN		-		2.A FE 2.A FE	2,786,430 6,613,939	112.2730	3,368,190	3,000,000 6,300,000	2,836,221 6,607,590	L	20,339	D	Ω	3.200	4.124 2.810		15,733	96,000 99,225	06/20/2018	11/02/2027 02/21/2040
031162-CS-7	AMGEN			1'	2.A FE			16,748,147	15,000,000		n	(25,068)	n		3. 150	2.591		182.813	253,125	06/25/2020	02/21/2050
031162-CT-5	AMGEN	1		1	2.A FE	9,855,400	107.2010	10,720,100	10,000,000	9,870,568	0	15, 168	0	0	2.200	2.428		79,444	110,000	03/16/2020	02/21/2027
032654-AH-8	ANALOG DEVICES	. I		1	2.A FE	1,761,979	105.3090	1,939,792	1,842,000	1,798,758	٥	16,732	٥	٥	2.875	3.902		4,413	52,958	10/01/2018	06/01/2023
032654-AJ-4	ANALOG DEVICES		.1	. 1	2.A FE	3, 126, 154	114.0480		3,170,001	3, 138, 890	0	5,529	0	0	3.900	4. 120			123,630	10/01/2018	12/15/2025

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	des	6	7		Fair Value	10	11			usted Carryin	g Value			li	nterest		Da	ates
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		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
032654-AS-4	ANALOG DEVICES			1	2.A FE	278,589	109. 1450		280,000	278,774	0	185	0	0	2.950	3.060		2,065	3,969	04/06/2020	04/01/2025
035229-BP-7	ANHEUSER-BUSCH			. 1	2.B FE	3,998,537	129.7190		3,500,000	3,896,897	0	(47,033)	0	٥	6.750	4.812		10,500	236 , 250	01/01/2019	12/15/2027
035229-BQ-5	ANHEUSER-BUSCH			.   1	2.B FE	990 , 190		1,277,250	1,000,000	995,626	0	478	0	0	6.500	6.579		32,500	65,000	05/20/2002	01/01/2028
03522A-AH-3	ANHEUSER-BUSCH	+			2.B FE	14,313,740	126.6870	17,736,166	14,000,000	14,290,618	0	(13,866)		0	4.700	4.504		274, 167	658,000	05/22/2019	02/01/2036
03522A-AJ-9 03523T-AP-3	ANHEUSER-BUSCH		1		2.B FE	2,132,078 2,279,692	130.0230 146.3590	2,275,403 2,965,233	1,750,000	2,123,218	ļū	(8,859)		<u>0</u>	4.900 6.375	3.587 5.379		35,729 59.556	85,750 129,158	01/16/2020 10/01/2018	02/01/2046
03523T-AP-3 03523T-BQ-0	ANHEUSER-BUSCH INBEV WUNLDWIDE	†	1	1	2.B FE		146.3590	2,965,233	2,026,000 1,842,000	2,264,471 1,522,456			ν	ر س	3.750	5.379		31,851	69, 075	10/01/2018	01/15/2040
03523T-BV-9	ANHEUSER-BUSCH INBEV		1	1	2.B FE	13,349,800	142.4030	14,240,330	10,000,000	13,313,894	n	(35,906)	n	n	5.550	3.636	JJ	243,583	277,500	06/23/2020	01/23/2049
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE			1	2.B FE	13,232,966	131.3730	17,899,571	13,625,000	13,254,288	0	9,549	0	0	4.950	5. 163	JJ	310,991	674,438	01/01/2019	01/15/2042
035240-AM-2	ANHEUSER-BUSCH INBEV			1	2.B FE	29,524,260	123.8200	32, 193, 200	26,000,000	29,393,651	٥	(113,918)	0		4.375	3.351	A0	240 , 139		10/22/2020	04/15/2038
035240-AQ-3	ANHEUSER-BUSCH INBEV			. 1	2.B FE	11,678,098	123.4340	14,460,318	11,715,000	11,683,603	٥	3,089	0	٥	4.750	4.790		244,225	556,463	01/10/2019	01/23/2029
035240-AR-1	ANHEUSER-BUSCH INBEV			. 1	2.A FE	35, 169, 850	127 . 3770	44,581,950	35,000,000	35, 146, 900	0	(11,517)	0	0	4.900	4.845		752,694	1,715,000	01/14/2019	01/23/2031
036752-AN-3	ANTHEM			. 1	2.B FE	34,868,750		36,970,514	35,000,000	34,876,141	0	7,391	0		2.250	2.292		100,625	415,625	04/30/2020	05/15/2030
037389-AU-7	AON				2.A FE	1,560,678			1,500,000	1,557,388	0	(1,507)	0	0	6.250	5.918		23,698	93,750	10/22/2018	09/30/2040
037411-AW-5 037411-BJ-3	APACHE APACHE				3.A FE 3.A FE	1,479,500 1,504,017	106.6250	1,919,250 1,590,000	1,800,000 1,500,000	1,483,291 1,503,776		3,791	0		5. 100 4. 875	6.725 4.826		30,600 27,219	45,900	07/01/2020	09/01/2040 11/15/2027
037735-BZ-9	APPALACHIAN POWER	LS		1	2.A FE	3,905,022	133.2110		4, 169,000	3,930,421		12, 115		۷	5.950	6.634		31,696	248,056	10/22/2018	05/15/2033
037735-CG-0	APPALACHIAN POWER			1	2.A FE	1,533,340	. 140 . 3300	2, 158, 275	1,538,000	1,534,444	0	127	0	0	6.375	6.398	AO	24.512	98.048	04/05/2006	04/01/2036
037735-CM-7	APPALACHIAN POWER			1	2.A FE	3,814,085	153.6060	4,638,901	3,020,000	3,755,526	0	(26,668)	0	0	7.000	4.892	AO	52.850	211,400	10/01/2018	04/01/2038
037735-CR-6	APPALACHIAN POWER			1	2.A FE	14,958,150	100.2600	15,039,000	15,000,000	14,996,739	0	4,028		0	4.600	4.635	MS	174,417	690,000	03/22/2011	03/30/2021
037735-CT-2	APPALACHIAN POWER			1	1.G FE	2,719,641	124.9960	3,522,387	2,818,000	2,724,411	0	2, 182	0	٥	4.400	4.634		15,843	123,992	10/01/2018	05/15/2044
037735-CY-1	APPALACHIAN POWER			. 1	1.G FE	11,241,900	120 . 4980	12,049,775	10,000,000	11,228,077	٥	(13,823)	0	٥	3.700	3.056		61,667	171,639	06/23/2020	05/01/2050
037833-AS-9	APPLE			. 1	1.B FE	5,495,380	110.1200	6,056,600	5,500,000	5,498,102	0	478	0	0	3.450	3.460		28,990	189,750	04/29/2014	05/06/2024
037833-AT-7 037833-AY-6	APPLE APPLE	+		. 1	1.B FE 1.B FE	9,949,977 3,069,135	137 . 1550 102 . 0730	13,715,500	10,000,000 3,173,000	9,952,051 3,137,426		1, 133 31,075			4.450 2.150	4.483		67,986 26,909	445,000 68,220	01/22/2018	05/06/2044
037833-BF-6	APPLE	+			1.B FE	679,866	102.0730			675,223	n	(4,644)			2.150	1.782	MNI	2,401	18,009	03/16/2020	05/13/2022
037833-BG-4	APPLE			1	1.B FE	5,979,120	. 111.4970	6,689,820	6,000,000	5,989,902	0	2,088	0	0	3.200	3.241	MN	25,600	192,000	05/06/2015	05/13/2025
037833-CJ-7	APPLE			1	1.B FE	6,057,900	114.0780	6,844,680	6,000,000	6,036,864	0	(5,628)	0		3.350	3.234	FA	79,283	201,000	02/07/2017	02/09/2027
037833-DT-4	APPLE	<u>.</u>		1	1.B FE	1,052,113	102.8370	1,083,902	1,054,000	1,052,345	0	232	0	0	1. 125	1.162	MN	1,647	5,929	05/04/2020	05/11/2025
037833-DW-7	APPLE			1	1.B FE	591,426	106 . 1350	636,810	600,000	591,535	0	109	0	0	2.650	2.720		2,208	7,950	05/04/2020	05/11/2050
038336-D#-7	APTAR GROUP			. 1	2.B	10,000,000	106.6630	10,666,286	10,000,000	10,000,000	٥	٥	0	٥	3.490	3.490		121, 181	349,000	09/26/2018	02/26/2024
038336-D@-9	APTAR GROUP			. []	2.B	14,000,000	104.8030	14,672,426	14,000,000	14,000,000	ō	0	0	Fō	3.490	3.490		20,358	488,600	12/05/2014	12/16/2023
038336-E*-0 038336-E@-8	APTAR GROUP				2.B	13,000,000 15,000,000	110.0620 110.2860	14,308,098 16,542,836	13,000,000 15,000,000	13,000,000 15,000,000	ļ0	0	0	}0	3.610	3.610 3.610		19,554 188,021	469,300 541,500	12/05/2014	12/16/2025 02/26/2026
038522-AN-8	ARAMARK SERVICES		1	1	4.A FE	1,475,000	103.0080	1,542,836	15,000,000	1,480,169	J	0 2,301	J	J	4.750	4.976		5,938	541,500	05/01/2019	06/01/2026
03939C-AA-1	ARCH CAPITAL FINANCE		1	1	2.A FE	13,000,000	116.2790	15, 116, 270	13,000,000	13,000,000	n	, 301 n	n	n	4.730	4.976		23,175	521,430	11/29/2016	12/15/2026
039482-AA-2	ARCHER-DANIELS-MIDLAND			1	1.F FE	12,913,503		14, 153, 443	13,033,000	12,930,312	0	16,809	0	0	2.750	2.948		93,584	179, 204	03/27/2020	03/27/2025
039482-AB-0	ARCHER-DANIELS-MIDLAND			1	1.F FE	10,695,923		12,074,912	10,441,000	10,678,373	0	(17,550)	0	0	3.250	2.954		88,604	169,666	04/02/2020	03/27/2030
039483-BQ-4	ARCHER-DANIELS-MIDLAND		.		1.F FE	28,257,600	144.0660	28,813,222	20,000,000	28, 158, 088	٥	(99,512)		0	4.500	2.481		265,000	450,000	06/29/2020	03/15/2049
039524-AA-1	ARCHES BUYER			. 1	4.B FE	881,008	101.2700		875,000	880,941	0	(66)		0	4.250	4.142		2,789	0	11/25/2020	06/01/2028
03959K-AC-4	ARCHROCK PARTNERS				4.B FE	2,048,750	104.0960	2,081,920	2,000,000	2,048,434	0	(316)		0	6.250	5.703		31,250	48,785	12/14/2020	04/01/2028
04010L-AZ-6	ARES CAPITAL				2.C FE	16,413,963	108.3580	17,532,324	16, 180,000	16,403,249	U	(10,714)	0	L	3.875	3.569	JJ	289, 105	U	09/16/2020	01/15/2026
040555-CK-8 040555-CP-7	ARIZONA PUBLIC SERVICEARIZONA PUBLIC SERVICE		1	1	1.G FE 1.F FE	2,496,609 1,901,597	148.7630 128.7590	3,719,075 2,419,382	2,500,000 1,879,000	2,496,977 1.900.514		99	U	ν	6.875	6.887	.I.I	71,615 40,722	171,875 88.313	10/01/2018	08/01/2036
040555-CX-0	ARIZONA PUBLIC SERVICE		1	1	1.G FE	9,929,000	128. 9850	12,898,500	10,000,000	9,931,636	n	1,277	n	n	4.700	4.016		158,667	420,000	08/07/2018	08/15/2048
040555-CZ-5	ARIZONA PUBLIC SERVICE	C		1	1.F FE	13,981,660	108.9440	15,252,160	14,000,000	13,983,656		1,634	0	0	2.600	2.615		137,511	359,956	08/12/2019	08/15/2029
04220@-AA-2	ARMENIA MOUNTAIN WIND				2.B PL	11,751,560	102.7820	12,078,465	11,751,560	11,751,560	0	0	0	0	3.260	3.262	JD	1,064	383, 101	10/21/2015	12/31/2024
04249@-AD-3	ARMY & AIR FORCE EXCHANGE SERVICES		.	. 1	1.D	3,296,294	106.8460	3,521,942	3,296,294	3,296,294	٥	٥	0	0	4.950	5.001	MON	7,252	163, 166	09/22/2009	10/15/2024
042735-BD-1	ARROW ELECTRONICS			. 1	2.C FE	956,793		1,002,139	974,000	967,533	0	4,913	0	0	3.500	4.046		8,523	34,090	10/01/2018	04/01/2022
042735-BE-9	ARROW ELECTRONICS			. []	2.C FE	7,723,700	109.9960	8,799,680	8,000,000	7,809,363	ō	39,629	0	Fō	4.000	4.622		80,000	320,000	01/01/2019	04/01/2025
04317@-AN-8	ARTHUR J GALLAGHER				2.B PL	5,000,000	112.1440		5,000,000	5,000,000	ļ	0	0	} <sup>0</sup>	4.310	4.310		4, 190	215,500	06/04/2014	06/24/2025
04317@-AV-0 04317@-AW-8	ARTHUR J GALLAGHERARTHUR J GALLAGHER		1	1	2.B PL 2.B PL	13,500,000	113.2610 113.3570	15,290,301	13,500,000 13,500,000	13,500,000		ν	U	ν	4.090 4.090	4.090			552, 150 552, 150	09/26/2018	06/27/2027 08/02/2027
0-10110 All 0		<del>.</del>														T.000					

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carrying	g Value			lr	nterest		Da	tes
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		0	l i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
04317@-AX-6	ARTHUR J GALLAGHER	Ť	T	1	2.B PL	9,000,000	114.3300	10,289,666	9,000,000	9,000,000	0	0	0	0	4. 190	4. 190	JD	4, 190	377, 100	05/03/2017	06/27/2029
04317@-AY-4	ARTHUR J GALLAGHER			1	2.B PL	9,000,000	114.4010	10,296,071	9,000,000	9,000,000	0	0	0	0	4. 190	4.190	FA	156,078	377, 100	05/03/2017	08/02/2029
04317@-BH-0	ARTHUR J GALLAGHER	1			2.B PL	20,000,000	109.9090	21,981,798	20,000,000	20,000,000		0	0	ő	4.720	4.720	FA	361,867	944,000	01/18/2019	02/13/2024
04317@-BS-6	ARTHUR J GALLAGHER				2.B PL	15,000,000	112.2000	16,829,970	15,000,000	15,000,000	0	0	0	0	3.990	3.990	JJ	251,038	299, 250	10/29/2019	01/30/2030
043436-AS-3	ASBURY AUTOMOTIVE				2.C FE	981,283	104.6140	1,005,343	961,000	980,946	0	(337)	0	0	4.500	4.161		14,415	0	11/10/2020	03/01/2028
043436-AT-1	ASBURY AUTOMOTIVE				2.C FE	10,462,675	106 . 9540	11,407,732	10,666,000	10,465,999	٥	3,324	0	۵۵	4.500	4.811	MS	159,990	0	11/10/2020	03/01/2028
04351L-AB-6	ASCENSION HEALTH			1	1.B FE	14,689,581	128 . 9300	20, 164, 652	15,640,000	14,730,566	ō	18,745	0	ō	3.945	4.320	MN	78,839	616,998	01/01/2019	11/15/2046
04352E-AA-3	ASCENSION HEALTH	-+			1.B FE	4,498,808	109.5600	4,777,912	4,361,000	4,489,741	}ŏ	(9,067)	·····ō	ō	2.532	2.155	MN	14, 109	110,421	04/23/2020	11/15/2029
045054-AD-5 045054-AF-0	ASHTEAD CAPITALASHTEAD CAPITAL			1	2.C FE 2.C FE	15,357,875	102.7000 105.6250	16,684,642 9,610,819	16,246,000 9,099,000	15,611,514	ļ	118,421		Ω	4. 125	5.081 4.792	FA	253, 167 150, 386	670,148 398,081	10/15/2018	08/15/2025 08/15/2027
045054-AH-6	ASHTEAD CAPITAL			1	2.0 FE	8,824,625 4,645,334	105.6250	4,718,849	4,457,000	8,884,902 4,589,518	,	(43,093)		0	4.375 5.250	4.106	ΓM FΔ	97,497	233,993	01/16/2020	08/01/2026
045054-AJ-2	ASHTEAD CAPITAL			1	2.0 FE	1,257,360	105.8730	1,325,551	1,248,000	1,255,962	n	(1,334)	n	0	4.000	3.866		8,320	49,504	12/12/2019	05/01/2028
04621X-AF-5	ASSURANT			1	2.0 FE	13,954,398	_106.6080	14,925,120	14,000,000	13,986,240	0	5,561	0	0	4.000	4.045		164,889	560,000	10/22/2018	03/17/2023
04621X-AJ-7	ASSURANT	1		1	2.0 FE	7,969,360	114.8670	9, 189, 360	8,000,000	7,975,785		2,654	0	0	4.900	4.949		102,356	392,000	03/22/2018	03/27/2028
04621X-AM-0	ASSURANT	1		1	2.B FE	9,996,500	111.2720	11, 127, 200	10,000,000	9,996,535	0	282	0		3.700	3.704	FA	132,583	370,000	08/15/2019	02/22/2030
048303-CC-3	ATLANTIC CITY ELECTRIC			1	1.F FE	3,991,189	126.8650	5,074,604	4,000,000	3,991,861	٥	378	0	Ω	5.800	5.821		29,644	232,000	10/22/2018	05/15/2034
048303-CE-9	ATLANTIC CITY ELECTRIC			1	1.F FE	10, 133, 196	100.2290	10,022,900	10,000,000	9,998,851	0	(52,418)	0	٥	4.350	3.820	A0	108,750	435,000	03/28/2018	04/01/2021
048303-CF-6	ATLANTIC CITY ELECTRIC			1	1.F FE	7,496,775	108.9310	8, 169, 825	7,500,000	7,498,471	٥	326	0	۵	3.375	3.380	MS	84,375	253, 125	08/18/2014	09/01/2024
048303-E0-6	ATLANTIC CITY ELECTRIC				1.F	25,000,000	115.7230	28,930,705	25,000,000	25,000,000	ļ	0	0	ō	3.500	3.500		97,222		05/02/2019	05/21/2029
049560-AK-1	ATMOS ENERGY			I	1.E FE 1.E FE	2,595,733	144. 1270	3,296,184	2,287,000	2,576,620	}ŏ	(8,785)	0	ō	5.500 4.150	4.529 4.161		5,590	125,785	10/01/2018	06/15/2041
049560-AL-9 049560-AQ-8	ATMOS ENERGY			1	1.E FE	19,965,562 9,960,600	125.0920 129.6770	25,018,400 12,967,700	20,000,000 10,000,000	19,968,158 9,961,479	ļ	861 700	0	0	4. 150	4. 161		382,722 121,458	830,000 412,500	10/22/2018	01/15/2043
052769-AG-1	AUTODESK INC			1	2.B FE	9,960,600	129.6770	12,967,700	10,000,000		,	(9,302)		 Λ	4. 125	4. 148		131,458	143,292	02/25/2019	03/15/2049
053015-AE-3	AUTOMATIC DATA PROCESSING			1	12.D FE	6,802,577	111.0410	7,643,680	6,810,000	6,805,962	n	734	n	n	3.375	3.388		67,674	229,838	09/08/2015	09/15/2025
053332-AM-4	AUTOZONE	1		1	2.B FE	14,391,697	103.6300	14,916,502	14,394,000	14,393,040		271	0	0	3.700	3.702	AO	112,433	532,578	04/17/2012	04/15/2022
053332-AN-2	AUTOZONE			1	2.B FE	3,769,907	104.1820	3,990,171	3,830,000	3,813,070	0	7,909	0	0	2.875	3.100	JJ	50,774	110, 113	02/12/2015	01/15/2023
053332-AP-7	AUTOZONE			1	2.B FE	8,950,230	105.8240	9,524,160	9,000,000	8,986,189	۵	5, 113	0	٥	3. 125	3.188	JJ	129,688	281,250	04/18/2013	07/15/2023
053332-AR-3	AUTOZONE			1	2.B FE	4,889,811	109.5680	5,372,119	4,903,000	4,896,614	0	1,331	0	ο	3.250	3.282	A0	33,640	159,348	04/20/2015	04/15/2025
053332-AW-2	AUTOZONE			1	2.B FE	12,964,510	115.3230	14,991,990	13,000,000	12,969,103	٩٩	3,060	0	٥	3.750	3.783	A0	98,854	487,500	04/04/2019	04/18/2029
053332-AX-0	AUTOZONE	-+		1	2.B FE	14,956,650	107.7840	16, 167, 645	15,000,000	14,970,204	ļ	8,313	0	0	3. 125	3.188	AU	95,052	468,750	04/04/2019	04/18/2024
053332-AZ-5	AUTOZONE	+			2.B FE	17,692,160	118.2730	17,740,962	15,000,000	17,686,266	łō	(5,894)	0	٥	4.000	1.889	AU	126,667	0	12/23/2020	04/15/2030
053332-BA-9 05351W-AC-7	AUTOZONE	-+		1	2.B FE 2.A FE	7,975,680 8,265,324	99.4640 109.4740	7,957,106 9,060,068	8,000,000 8,276,000	7,976,447 8,266,541	l0	767 1,217	0	0 0	1.650 3.200	1.682 3.228		50,233 55,909	136,830	08/04/2020	01/15/2031 04/15/2025
053611-AJ-8	AVERY DENNISON			1	2.B FE	7,960,000	109.4740	9,902,400	8,000,000		n	3,351	n	0 0	4.875	4.939	.ID	27,083	390,000	11/29/2018	12/06/2028
05367A-AD-5	AVIATION CAPITAL GROUP			1	2.0 FE	14, 108,000	101.3390	14,266,504	14,078,000	14,077,422	n	(4,713)	n	n	6.750	6.720	AO	224,368	950,000	03/31/2011	04/06/2021
05367A-AH-6	AVIATION CAPITAL GROUP			1	2.0 FE	16,095,073	108.0550	17,288,800	16,000,000	16,081,817	0	(17,288)	0	0	4.875	4.740	AO	195,000		06/17/2019	10/01/2025
05369A-AF-8	AVIATION CAPITAL			1	2.B FE	12, 105, 576	105.5220	12,797,708	12, 128,000	12, 119, 233		1,312	0	ő	4.375	4.391		222,557	530,600	06/17/2019	01/30/2024
05379B-AP-2	AVISTA			1	1.G FE	10,174,623	105.8070	10,580,700	10,000,000	10,046,731	٥	(36,743)	0	٥	5. 125	4.727		128, 125	512,500	02/14/2017	04/01/2022
05454N-AA-7	AXALTA COATING SYSTEMS		]	2	4.A FE	3,019,500	106.1500	3, 184, 500	3,000,000	3,018,292	۵	(1,208)	0	۵	4.750	4.639	JD	6,333	71,250	06/29/2020	06/15/2027
054561-AJ-4	AXA EQUITABLE			1	2.B FE	38,896,390	118.2280	46, 108, 920	39,000,000	38,917,363	٥	8,464	0	٥	4.350	4.382	A0	334,588	1,696,500	06/17/2019	04/20/2028
	BAE SYSTEMS HOLDINGS			1	2.B FE	12,792,910	111.2020	13,900,250	12,500,000	12,677,277	o	(43,558)	0	<u>0</u>	3.800	3.394	AO	110,833	475,000	10/22/2018	10/07/2024
05523U-AP-5	BAE SYSTEMS HOLDINGS			]	2.B FE	6,758,300	113.4020	7,755,563	6,839,000	6,794,956	}ō	7,870	0	ō	3.850	3.994	JD	11,702	263,302	12/03/2015	12/15/2025
05526D-BB-0 05526D-BD-6	BAT CAPITAL			1	2.B FE	35, 135, 920 29, 181, 235	111.3480	39,702,243	35,656,000 28,750,000	35,225,809	ļō	55, 140	ō	ļō	3.557	3.762	FA	479, 130	1,268,284	05/03/2019	08/15/2027
05526D-BD-6 05526D-BH-7	BAT CAPITALBAT CAPITAL			1	2.B FE 2.B FE	5,417,550	112.3320	32,295,450		29, 164, 281 5, 405, 445	ļū	(16,954)	0	۵۰۰۰	4.390	4.264 2.394	TA	476,803 55,296	1,262,125	01/23/2020	08/15/2037 09/06/2029
05526D-BH-7 05526D-BK-0	BAT CAPITAL			I'	2.B FE	11,368,000	109.0780	5,453,900		5,405,445		(12, 105)	 n	0	4.758	3.956	MS	55,296	237,900	06/23/2020	09/06/2029
05526D-BR-0	BAT CAPITAL			1	2.B FE	15,000,000	117.8890	17,683,409	15,000,000	15,000,000	n	(13,449)	n	0	4.700	930. د4.700	AO	174,292	352,500	03/30/2020	04/02/2027
05526D-BR-5	BAT CAPITAL	[.		1	2.B FE	11, 190,000	103.8050	11,615,780	11, 190,000	11,190,000	n	0	n	0	2.259	2.259		67,409	002,000	09/22/2020	03/25/2028
05526D-BS-3	BAT CAPITAL			1	2.B FE	3,498,975		3,539,124	3,417,000	3,498,410		(565)	0	0	2.726	2.454		24,839	0	12/01/2020	03/25/2031
05531F-BE-2	TRUIST FIN			2	1.G FE	6,536,769	113.0650	7,405,758	6,550,000	6,541,100	0	1,788	0	0	3.700	3.733		17,503	242,350	05/31/2018	06/05/2025
05531F-BF-9	TRUIST FIN	<b></b>		2	1.G FE	13,479,210		14,820,415	13,500,000	13,487,062	٥	4,010	0	٥	3.750	3.784		35, 156	506,250	11/29/2018	12/06/2023
05531F-BH-5	TRUIST FIN			1	1.G FE	10,537,913		11, 145, 562	10,450,000	10,514,115	٥	(17,367)	0	۵۵	2.500	2.316		108,854	262,701	08/20/2019	08/01/2024
05545M-AC-6	BBA US HOLDINGS			1	3.C FE	1,964,000	100.9780	2,019,550	2,000,000	1,965,098	0	1,098	0	٥	4.000	4.283	MS	26,667	33,333	09/22/2020	03/01/2028

### **SCHEDULE D - PART 1**

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CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
05565E-AH-8	BMW US CAPITAL			1	1.F FE	27,771,205	108.2860	31,339,051	28,941,000	28,110,159	0	138,944	0	0	2.800	3.392	AO	180,077	810,348	11/06/2018	04/11/2026
05565E-AY-1 05565E-BE-4	BMW US CAPITALBMW US CAPITAL			[ ·····	1.F FE	22,668,349	114.9100	26,266,128 6,495,610	22,858,000 5,573,000	22,709,543 5,565,880		17 , 125		۵	3.750	3.852 3.969	AU	188, 102		06/28/2018	04/12/2028 08/14/2028
05565E-BH-7	BMW US CAPITAL			1	1.F FE			28,289,523			n	3.021	n	u	3.950	3.969				04/15/2019	08/14/2028
05565E-BM-6	BMW US CAPITAL			1	1.F FE	19,979,400		21,460,556	20,230,000	19,983,254	0	3,854	0	0	3.800	3.837		179,444	373,667	04/06/2020	04/06/2023
05565E-G@-8	BMW US CAPITAL			1	1.F	25,000,000	109 . 1450	27,286,330	25,000,000	25,000,000		0	0	0	3.880	3.880	FA	371,833	970,000	09/26/2018	02/13/2024
05605H-AB-6	BWX TECHNOLOGIES			2	3.C FE	3,004,500	104.4950	3, 134, 850	3,000,000	3,004,376		(124)	0	0	4. 125	4.102	JD	344	68,063	06/29/2020	06/30/2028
057224-AZ-0	BAKER HUGHES			1	1.G FE	2, 153, 719	132.1930	2,811,745	2, 127,000	2, 152, 007	٥	(734)	0	0	5. 125	5.030	MS	32,097	109,009	10/01/2018	09/15/2040
05723K-AE-0	BAKER HUGHES			1	1.G FE	5, 145,700	112.0290	6, 161, 595	5,500,000	5,226,900	0	33,203	0	0	3.337	4.166	JD	8, 157	183,535	06/27/2018	12/15/2027
05723K-AG-5	BAKER HUGHES			[]	1.G FE	11,718,000	109.8530	12,872,575	11,718,000	11,718,000	ο	<u>0</u>	0	ο	3. 138	3.138	MN	55, 157	367,711	11/04/2019	11/07/2029
058498-AS-5	BALL BALL			1	3.A FE	2,812,000	106.8300	3,004,072	2,812,000	2,812,000	ō	0	0	0	4.000	4.000		14,372	112,480	05/09/2013	11/15/2023
058498-AV-8 059165-DX-5	BALTIMORE GAS & ELECTRIC			1	3.A FE 1.G FE	7,655,278 2,383,080	112.7610 123.4240	7,893,288 2,962,176	7,000,000 2,400,000	7,000,000 2,389,745		(655, 278) 568	0	0 0	4.875 5.200	4.875 5.247		100,479 5,547	170,625 124,800	07/31/2020	03/15/2026 06/15/2033
059165-ED-8	BALTIMORE GAS & ELECTRIC			1	11.G FE	1,447,221		1,478,205		1,449,143		904		0	3.500	3.566		6,485	50,750	10/22/2018	11/15/2021
059438-AG-6	BANK ONE			1	1.G FE	1,545,913		1,694,134	1,309,000	1,475,906	n	(32,380)	0	0	7.750	4.604		46,779	101,448	01/01/2019	07/15/2025
060505-EU-4	BANK OF AMERICA PERPETUAL			2	2.0 FE	508,400		579,080	496,000		0	0	0	0		6.146		9,635	15,624	03/16/2020	01/01/9999
06050T-JZ-6	BANK OF AMERICA NA				1.G FE	1,408,480		1,839,711	1,230,000	1,393,683	0	(6,825)	0		6.000	4.788	AO	15,580	73,800	01/01/2019	10/15/2036
06051G-EU-9	BANK OF AMERICA				1.G FE	1,988,880	106.0210	2, 120, 420	2,000,000	1,997,421	۵	1,202	0	0	3.300	3.366	JJ	31, 167	66,000	01/08/2013	01/11/2023
06051G-FB-0	BANK OF AMERICA				1.G FE	3,997,080	110.8330	4,433,320	4,000,000	3,998,892	٥	307	0	0	4. 125	4 . 134		72,875	165,000	01/15/2014	01/22/2024
06051G-FS-3	BANK OF AMERICA				1.G FE	18,224,950		20,516,400	18,000,000	18, 115, 225	Ω	(22,792)	0	0	3.875	3.721	FA	290,625	697,500	10/14/2015	08/01/2025
06051G-GZ-6	BANK OF AMERICA			1	1.G FE	1,312,238	110.0900	1,376,125	1,250,000	1,301,023	0	(11,214)	0	0	3.366	2.307	JJ	18,466	42,075	01/16/2020	01/23/2026
06051G-HC-6	BANK OF AMERICA			1	1.F FE	60, 208, 171	105.3060	63,563,465	60,361,000	60,279,159	Ω	25,817	0	0	3.004	3.052		55,405	2,719,867	10/22/2018	12/20/2023
06051G-HD-4 06051G-HM-4	BANK OF AMERICA			1	1.F FE 1.G FE	22,667,534	112.9540 119.0750	25,079,177 11,907,500	22,203,000	22,615,254		(54,406)			4.271	3.108		23, 195 187, 449	759, 121 427, 100	01/16/2020	12/20/2028 07/23/2029
06051G-HV-4	BANK OF AMERICA			1	1.G FE	10,000,000	112.0690	11,206,900	10,000,000	10,000,000	0	0	0	0	3. 194	3. 194		140, 181	319,400	07/18/2019	07/23/2029
06051G-JA-8	BANK OF AMERICA			1	1.G FE	500,000	126.2870	631,435	500,000	500,000	0	0	0	0	4.083	4.083	MS	5,728	10,208	03/17/2020	03/20/2051
06051G-JB-6	BANK OF AMERICA			1	1.F FE	290,880	107.1760	291,519	272,000	290, 106	٥	(774)	0	0	2.592	2.592	AO	1,214		07/22/2020	04/29/2031
06051G-JE-0	BANK OF AMERICA			1	1.G FE	1,934,000	104. 1900	2,015,035	1,934,000	1,934,000	٥	0	0	0	2.676	2.676	JD	1,725	25,877	06/16/2020	06/19/2041
06051G-JF-7	BANK OF AMERICA			1	1.G FE	1,550,000	101.0340	1,566,027	1,550,000	1,550,000	0	0	0	0	1.898	1.898	JJ	12,912	0	07/20/2020	07/23/2031
06053F-AA-7	BANK OF AMERICA			L	1.G FE	37,916,806	109.4420	41,067,016	37,524,000	37,644,354	٥	(44,096)	0	0	4.100	3.966	JJ	670,950	1,538,484	02/04/2014	07/24/2023
06406F-AC-7	BANK OF NEW YORK MELLON			2	1.F FE	1,992,900	110 . 2240	2,204,480	2,000,000	1,995,920	ō	691	0	۵	2.800	2.841	MN	8,867	56,000	04/25/2016	05/04/2026
06406H-CS-6 06406H-DA-4	BANK OF NEW YORK MELLON			2	1.F FE 1.F FE	13,948,900		15,350,440	14,000,000	13,981,812	ō	5,351	0	0	3.650	3.694	FA	208,658	511,000	01/28/2014	02/04/2024
06406H-DA-4 06759L-A#-0	BANK OF NEW YORK MELLON				2.C	7,483,950 4,500,000	109.7640 101.5570	8,232,300 4,570,052	7,500,000 4,500,000	7,492,579 4,500,000		1,616 0	0	0 0	3.000 4.250	3.025 4.250	ГА MNI	79,375 29,750	225,000	02/19/2015	02/24/2025
06759L-B*-3	BARINGS BDC	†			2.0	4,500,000	101.8880	4,570,032	4,500,000	4,500,000	n	n	n	n	4.750	4.750	MN	33,250	n	10/14/2020	11/04/2023
06849R-AG-7	BARRICK NA FINANCE			1	2.B FE	7,545,600	144.8510	14, 485, 136	10,000,000	7,733,659	n	43,367	0		5.700	7.964	MN	49,083	570,000	12/02/2015	05/30/2041
07177M-AB-9	BAXALTA			1	2.B FE	8,268,600	112.9500	9,246,087	8, 186,000	8,229,085	0	(9,489)	0	0	4.000	3.861		7,276	544,740	04/25/2016	06/23/2025
07274N-AE-3	BAYER US FINANCE II			1	2.A FE	1,829,084		1,821,404	1,670,000	1,815,604		(13,480)	0	0	3.875	0.880		2,876	32,356	09/17/2020	12/15/2023
07274N-AL-7	BAYER US FINANCE II			1	2.A FE	34,980,726	117.6220	41,085,365	34,930,000	35,003,652	۵	8,355	0	۵	4.375	4.336		67,919	1,487,500	12/28/2020	12/15/2028
07274N-AQ-6	BAYER US FINANCE II			1	2.A FE	777,602	128 . 7920	901,544	700,000	776,452	Ω	(1, 150)	0	0	4.875	4 . 195		569	34, 125	03/16/2020	06/25/2048
07274N-AW-3	BAYER US FINANCE II			[]	2.A FE	48,425,716	108 . 1120	54,524,125	50,433,000	49, 188, 424	ō	320,098	0	ō	3.375	4. 131		784,864	1,702,114	07/16/2018	07/15/2024
07274N-AZ-6	BAYER US FINANCE II			[]	2.A FE	14,854,104	111.1220	17,547,262	15,791,000	14,956,310	ō	43, 144		ō	4.200	4.733	JJ	305,819	663,222	07/16/2018	07/15/2034
07274N-BF-9 07330M-AA-5	BAYER US FINANCE II			l'	2.A FE 1.G FE	4,201,447 5,765,525	113.3420	5,061,854 5,778,304	4,466,000 5,000,000	4,213,767 5,764,465		5,684		۵	4.400	4.803	JJ	90,610 32.194	196,504	10/22/2018	07/15/2044 10/30/2026
073685-AF-6	BEACON ROOFING SUPPLY			2	4.B FE	2,944,500	104.2080	3, 126, 250	3,000,000	2,948,259		(1,060)	n	 n	4.500	4.840	MN	32, 194	67,500	06/29/2020	11/15/2026
073730-AE-3	BEAM SUNTORY			1	2.B FE	13,050,590	104.2080	13,391,430	13,000,000	13,004,658	n	(6,010)	0	0	3.250	3.202	MN	53,986	422,500	07/10/2012	05/15/2022
075887-BA-6	BECTON DICKINSON			1	2.0 FE	13,952,339		14,290,959	13,981,000	13,977,838	0	3. 199	0	0	3. 125	3.149	MN	64.322	436,906	11/03/2011	11/08/2021
075887-BF-5	BECTON DICKINSON			1	2.C FE	11,006,700	110.8690	11,946,135	10,775,000	10,872,623		(24,421)	0	0	3.734	3.470		17,882	402,339	01/22/2015	12/15/2024
075887-BW-8	BECTON DICKINSON			1	2.C FE	8,605,560	114.7610	10,361,771	9,029,000	8,708,584	٥	42, 193	0	0	3.700	4.337	JD	23,200	334,073	06/20/2018	06/06/2027
075887-CJ-6	BECTON DICKINSON				2.C FE	7,034,755	109.9930	7, 149, 555	6,500,000	7,012,153	٥	(22,602)	0	0	2.823	1.902		20,898	91,748	07/15/2020	05/20/2030
075887-CK-3	BECTON DICKINSON				2.C FE	11,751,700		11,900,891	10,000,000	11,734,795	٩٩	(16,905)	0	0	3.794	2.911		43,209	189,700	07/15/2020	05/20/2050
084423-AU-6	WR BERKLEY				2.A FE	6,564,152		6,888,462	5,600,000	6,557,996	ō	(6, 156)	0	ō	4.000	3.107		28,622	113,867	09/01/2020	05/12/2050
084659-AP-6	BERKSHIRE HATHAWAY		1	I	1.G FE		120.0010	6,600,071	5,500,000	6,554,344	0	(13, 426)	L0	L0	3.800	2.786	JJ	96,372	104.500	06/23/2020	07/15/2048

### **SCHEDULE D - PART 1**

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CUSIF				g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification			е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
084664-BQ-3	BERKSHIRE HATHAWAY FINANCE BERKSHIRE HATHAWAY FINANCE				1	1.0 FE	29,836,277	100 . 1120		29,757,000	29,757,428	L	(35, 185)		L	4.250	4.132		583,155	1,264,673		01/15/2021
084664-CQ-2 084664-CV-1	BERKSHIRE HATHAWAY FINANCE				1	1.0 FE 1.0 FE	27,700,950 880,295	132.0530 107.0970		25,000,000 881,000	27,669,644 880,277	U	(32,494)		ν	4.200	3.552 2.854	AO		840,000	06/29/202010/05/2020	08/15/2048
084670-BC-1	BERKSHIRE HATHAWAY				1	1.0 FE	10,951,637			10,792,000	10,814,604	0	(36,281)		0	3.750	3.402		152,887	404,700	02/14/2017	08/15/2021
08576P-AA-9	BERRY GLOBAL				1	3.B FE				1,406,000	1,406,000	0	0	0	0	4.500	4.500		23,902	63,270	01/19/2018	02/15/2026
09062X-AE-3	BIOGEN				1	1.G FE	4, 110,680	105.4250		4,000,000	4,029,588	0	(16,701)	0		3.625	3. 174		42,694	145,000	10/22/2015	09/15/2022
09062X-AF-0	BIOGEN				1	1.G FE	20,995,905	114.5950		21,000,000	20,996,610	0	240	0	٥	4.050	4.052	MS	250,425	850,500	11/05/2015	09/15/2025
09062X-AG-8	BIOGEN				1	2.A FE	14,876,100	103.6440		15,000,000	14,877,368	0	1,268		0	3. 150	3. 193	MN	78,750	237,563	04/27/2020	05/01/2050
09062X-AH-6	BIOGEN				1	2.A FE	66,090,480	104.4600		66,000,000	66,088,649	0	(1,831)			2.250	2.233	MN	247,500	746,625	10/22/2020	05/01/2030
092113-AL-3	BLACK HILLS				1	2.A FE	12,046,360	112.6860		12,000,000	12,041,824	0	(8,879)		0	3.950	3.861	JJ	218,567	474,000	06/17/2019	01/15/2026
092114-AB-3	BLACK HILLS POWERBLACKROCK				1	1.F FE 1.D FE	12,255,408	144.7460 104.3380	16,715,268	11,548,000	12, 186, 173		(21, 135)			6. 125	5.624 3.338		117,886 11,250	707,315	10/01/2018	11/01/2039
09247X-AJ-0 09247X-AQ-4	BLACKROCK				1	1.D FE	4,004,770 1,227,018	104.3380		4,000,000 1,228,000	1,227,057	u	(1,386)			2.400	2.409		4,994	135,000 22,350	01/01/2019 01/16/2020	06/01/2022
09261B-AB-6	BLACKSTONE HOLDINGS FINANCE CO				'	1.E FE	4,349,450	102.6300		4,375,000	4,349,482	0	32		٥	2.800	2.829		31,306	22,330	09/23/2020	09/30/2050
09659D-AB-2	STANFORD UNIV				1	1.A FE	5, 177, 113	123.9860		5,780,000	5,203,248	0	11,989		0	3.460	4.081		33,331	199,988	01/01/2019	05/01/2047
097023-AU-9	BOE ING				1	2.0 FE	25,254,230	130.9860		20,000,000	24,208,814	0	(266,637)		0	6. 125	3.926		462,778	1,225,000	10/22/2018	02/15/2033
097023-AX-3	BOEING				1	2.0 FE	5, 247, 006	136.2980		3,930,000	5, 152, 894	0	(43, 211)	0	0	6.875	4.377	MS	79,555	270, 188	01/01/2019	03/15/2039
097023-BA-2	B0E ING				1	2.C FE	18,258,994	127 . 2640		17,338,000	18, 194, 473	٥	(29,810)		٥	5.875	5.429		384,807	1,018,608	01/01/2019	02/15/2040
097023-BK-0	B0E ING				1	2.C FE	1,344,305	99.8870		1,500,000	1,359,795	Ω	7, 126			3.300	4. 181		16,500	49,500	01/01/2019	03/01/2035
097023-CD-5	BOEING				1	2.C FE	2,155,692			2,073,000	2,146,287	0	(8, 197)		0	3.200	2.701		22, 112	66,336	11/05/2019	03/01/2029
097023-CM-5 097023-CN-3	BOE ING BOE ING				1	2.C FE 2.C FE	452,534 9,837,700	104.0150 103.2550		450,000 10,000,000	452,210 9,844,920		(323)			2.700 2.950	2.610 3.147		5,063 122,917	12, 184 147, 500	01/17/2020 07/07/2020	02/01/2027
097023-CU-7	BOEING				1	2.0 FE	326,457	116.9070		300,000	9,844,920	ν	(1,469)		ν	5.040	3.147		2,520		07/29/2020	05/01/2027
097023-CX-1	BOE ING				1	2.0 FE	12,288,300	141.2330		10,000,000	12,277,415	0	(10,885)		0	5.930	4.656		98,833	291,558	06/23/2020	05/01/2060
097023-CY-9	BOEING				1	2.0 FE	219, 190	. 121.0250		200,000	218,503	0	(687)		0	5. 150	3.929		1,717	5,064	07/31/2020	05/01/2030
09857L-AQ-1	BOOKING HOLDINGS				1	1.G FE	568,746	118.9360		570,000	568,822	0	76		0	4.500	4.537	A0	5,558	12,825	04/08/2020	04/13/2027
099724-AJ-5	BORGWARNER	L	LS		1	2.B FE	6,028,454	110.1860		6,212,000	6,087,374	٥	26,606		٥	3.375	3.894	MS	61,732	209,655	01/01/2019	03/15/2025
100743-AL-7	BOSTON GAS				1	1.G FE	12,000,000	110.2830		12,000,000	12,000,000	0	0		٥	3.001	3.001		150,050	362, 121	07/24/2019	08/01/2029
10075E-AY-4	BOSTON GAS COMPANY					1.G FE	1,005,841	117.7180		1,000,000	1,001,293	0	(393)		0	6.950	6.899		17,375	69,500	01/01/2000	12/01/2023
101137-AL-1	BOSTON SCIENTIFIC				1	2.0 FE 2.0 FE	9,581,392	157.9870		9,593,000	9,583,518	U	212		L	7.375	7.384		326,229	707,484	12/10/2009	01/15/2040
101137-AQ-0 101137-BA-4	BOSTON SCIENTIFIC				1	2.0 FE 2.0 FE	4,872,000 4,992,550	104. 1530 107. 1100		5,000,000 5,000,000	4,970,968 4,992,926	Q	20, 124		J	3.375	3.811		21,563 11,042	168,750 71,035	09/01/2015 05/14/2020	05/15/2022
103186-AB-8	BOXER PARENT				1	4.0 FE	1,097,000	107 . 1100		1,097,000	1,097,000	0	0		0	7.125	7 . 128		19,540	26,054	05/14/2020	10/02/2025
10373Q-AC-4	BP CAP MARKETS AMERICA				1	1.F FE	12,714,000	117.3990		12,714,000	12,714,000	0	0		0	3.937	3.937		139,042	500,550	09/18/2018	09/21/2028
10373Q-AG-5	BP CAP MARKETS AMERICA				1	1.F FE	31,808,449	100.8130	31,252,030	31,000,000	31,070,222		(368, 276)			4.742	3.518		449, 173	1,470,020	12/14/2018	03/11/2021
10373Q-AL-4	BP CAP MARKETS AMERICA				1	1.F FE	21, 142,518	105. 4740	23, 126, 199	21,926,000	21,490,598		173,523	0	0	2.750	3.635	MN	85,420	602,965	12/14/2018	05/10/2023
10373Q-AT-7	BP CAP MARKETS AMERICA				1	1.F FE	9,452,660	110.7160		10,000,000	9,588,448	0	67,817		0	3.119	3.981		49,384	311,900	12/14/2018	05/04/2026
10373Q-AV-2	BP CAP MARKETS AMERICA				1	1.F FE				12,500,000	11,832,513	<u></u>	95,785		L	3.017	4.021		172,849	377, 125	12/14/2018	01/16/2027
10373Q-AZ-3	BP CAP MARKETS AMERICA				1	1.F FE	11,536,416			12,000,000	11,635,830	Ω	49,690		0	3.588	4.140		92,092	430,560	12/14/2018	04/14/2027
10373Q-BG-4	BP CAP MARKETS AMERICA				1	1.F FE	14,785,320	102.9190		15,000,000	14,787,579		2,259		Δ	3.000	3.074		158,750	225,000	06/26/2020	02/24/2050
10373Q-BL-3 10373Q-BM-1	BP CAP MARKETS AMERICA BP CAP MARKETS AMERICA					1.F FE 1.F FE	2,322,460 8,286,145	116.5890 100.3460		2,000,000 8,300,000	2,309,381 8,286,521		(13,080)		ار س	3.633	1.811 1.767			36,330	07/23/2020 09/11/2020	04/06/2030
10373Q-BN-9	BP CAP MARKETS AMERICA				1	1.F FE	699,951	99.6570		700,000	699,939	n	(12)		n	2.772	2.772	MN	7,600	n	08/05/2020	11/10/2050
10510K-AC-1	BRAMBLES USA				1	2.A FE	9.235.990	112.4670		9.000.000	9, 153, 374	0	(30.893)		0	4. 125	3.710	AO	70 . 125	371,250	06/17/2019	10/23/2025
10922N-AC-7	BRIGHTHOUSE FINANCIAL					2.B FE	519,488	108.7400	543,698	500,000	518,423	0	(1,065)		0	3.700	3.068	JD	463	9,250	07/30/2020	06/22/2027
10922N-AF-0	BRIGHTHOUSE FINANCIAL				1	2.B FE	18,646,100	105.6300	21, 125, 986	20,000,000	18,657,812	Ω	11,712	0	0	4.700	5. 168		23,500	470,000	07/09/2020	06/22/2047
10922N-AG-8	BRIGHTHOUSE FINANCIAL				1	2.B FE	7, 134, 069	123.5380		6,300,000	7,099,732	٥	(34, 337)		٥	5.625	3.953		45,281	177, 188	07/14/2020	05/15/2030
109696-AB-0	BRINKS				2	3.C FE	10, 190,000	106.8500		10,000,000	10, 173, 489		(16,511)		0	5.500	5.067		288,750	0	06/29/2020	07/15/2025
110122-AA-6	BRISTOL-MYERS SQUIBB				4	1.F FE		116.3110		186,000	184,723	ō	454		ō	7.150	7 . 459		591	13,299	12/31/1995	06/15/2023
110122-CP-1	BRISTOL-MYERS SQUIBB				1	1.F FE 1.F FE	35,260,348			35,519,000	35,297,480	ļ	22,329		ō	3.400 4.125	3.485		519,959 1,833	1,442,466 41,250	05/08/2019	07/26/2029
110122-CQ-9 110122-CW-6	BRISTOL-MYERS SQUIBB				1	1.F FE	1, 172, 460 9, 257, 863	127 . 4160 104 . 7670		1,000,000 9,000,000	1,165,916 9,154,991	J	(6,544)		ļ	3.250	2.930 2.163		1,833	41,250	01/16/2020 11/22/2019	06/15/2039
110122-DE-5	BRISTOL-MYERS SQUIBB				1	1.F FE	3,270,228			3,000,000	3,236,083	n	(30,869)		n	3.200	2. 103		42.575	117,000	11/22/2019	08/13/2022

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			usted Carryin	g Value			l.	nterest		Da	ates
		3		5	7		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			0				Rate					Current	Other-	in							
		С	'		and SVO					Book/	Unrealized	Current Year's	Than-	Book/				Admitted			Stated
		_	e				Used to												A		
OLIOID		0	'		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted	<b>.</b> .	Effective	14/1	Amount	Amount		Contractual
CUSIP	5	d	g	Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
110122-DG-0	BRISTOL-MYERS SQUIBB			- []	1.G FE	12,708,172			10,000,000	12,625,775	U	(74,617)	D	L	5.250	3.551	FA	198,333	525,000	11/22/2019	08/15/2043
110122-DH-8 11041R-AL-2	BRISTOL-MYERS SQUIBB			-	1.F FE 2.B FE	3,928,593 1,507,636	136.1610		3,277,000 1,241,000	3,908,574 1,448,756	U	(18,008)	D		4.625 7.500	3.405		19,366 46,538	151,561 93,075	11/22/2019	05/15/2044 07/01/2027
11041A-AA-2	BRITISH AIRWAYS			1	1.F FE	6,463,139			6,323,457	6,408,460		(23,761)		ν	4.625	4.007		8.936	292,460	01/01/2019	06/20/2024
11043X-AA-1	BRITISH AIR 19-1 AA PTT			li	1.F FE	2,915,750			2,915,750	2,915,750	0	(23,701)	0	n	3.300	3.313		4,276	96,220	07/15/2019	12/15/2032
11133T-AC-7	BROADRIDGE FINANCIAL SERVICES		1	. 1	2.A FE	24,602,488	112.5350		25,077,000	24,715,625	0	57,770	0		3.400	3.690		9,474	852,618	03/13/2019	06/27/2026
11134L-AF-6	BROADCOM			. 1	2.C FE	6,871,620	108.1760		7,000,000	6,929,874	0	21,273	0		3.625	3.978		117,007	253,750	02/22/2018	01/15/2024
11134L-AH-2	BROADCOM			. 1	2.C FE	6,067,602	112.2310	6,916,797	6, 163,000	6,073,804	Ω	12,667	0	0	3.875	4.147	JJ	110, 121	238,816	03/20/2018	01/15/2027
11134L-AP-4	BROADCOM		-	. 1	2.C FE	7,422,320	107.9780		8,000,000	7,625,501	0	82,966	0	0	3. 125	4.402		115,278	250,000	06/19/2018	01/15/2025
11134L-AR-0	BROADCOM			. 1	2.C FE	21,675,910	110.2210		23,500,000	22, 110, 445	Ω	164, 427	0	0	3.500	4.489		379,264	822,500	06/04/2018	01/15/2028
11135F-AL-5	BROADCOM			- []	2.C FE	3,555,062	114.4490		3, 150,000	3,539,614	0	(15,448)	0	0	4.110	2.295		38, 120	39,045	12/17/2020	09/15/2028
11135F-AQ-4 11135F-AZ-4	BROADCOM BROADCOM			-	2.0 FE 2.0 FE	15,249,176 2,243,745	115.7760		15,237,000 2,100,000	15,392,684 2,223,042		143,507	0		4.150 4.250	4.020		252,934 18.842	328,463 89,250	09/28/2020	11/15/2030 04/15/2026
11135F-BC-4	BROADCOM	+		- 1	2.0 FE	2,243,743			2, 100,000	21,611,435	0	(20,703)	u	۷	4.700	2.657	AO	376,000	485,667	05/07/2020	04/15/2025
11135F-BD-2	BROADCOM			-   1	2.0 FE	3,023,627	121. 6630		2,500,000	3,023,208	0	(419)	0	۵	5.000	2.465	AO	26,389	405,007	12/28/2020	04/15/2030
11283#-AB-7	BROOKFIELD POWER NY FINANCE				2.B PL	8,064,932	115.0200		7,600,000	7,937,051	0	(58,763)	0	0	5.910	4.891		18,715	449, 160	10/01/2018	12/16/2025
11283#-AC-5	BROOKFIELD POWER NY FINANCE				2.B PL	5,333,089	122.2370		5,000,000	5,286,582	0	(21, 483)	0	0	5.960	5.214		12,417	298,000	10/01/2018	12/16/2030
114259-AN-4	BROOKLYN UNION GAS			. 1	1.G FE	11,031,292	111.6690		10,850,000	10,992,117	٥	(26, 397)	٥	٥	3.407	3.118		113,978	369,660	07/01/2019	03/10/2026
114259-AP-9	BROOKLYN UNION GAS			. 1	1.G FE	1,859,635	129.6580		1,830,000	1,858,403	0	(629)	0	٥	4.504	4.400		25,414	82,423	01/01/2019	03/10/2046
114259-AT-1	BROOKLYN UNION GAS			. 1	1.G FE	24,000,000			24,000,000	24,000,000	0	0	0		3.865	3.865		301,470	927,600	02/27/2019	03/04/2029
118230-AM-3	BUCKEYE PARTNERS			. []	3.B FE	678,720	98.3940		808,000	679,944	0	1,224	0	0	5.850	7.282		6,040	23,634	05/29/2020	11/15/2043
118230-AP-6	BUCKEYE PARTNERS			. []	3.B FE	579,550	96 . 1250		692,000	580,599	U	1,049	D	Δ	5.600	6.998		8,181	19,376	05/27/2020	10/15/2044
120568-AX-8 120568-AZ-3	BUNGE LTD FINANCE	····		-   1	2.0 FE 2.0 FE	10,840,909	111.1460 114.0280		10,851,000 22,000,000	10,844,664 21,926,413	U	9,259	u	ν	3.250	3.261		133,226 220,000	352,658	08/10/2016	08/15/2026
12189L-AR-2	BURLINGTON NORTHERN SANTA FE	····		1	1.E FE	8,453,267	109.6980		8,481,000	8,470,586	0	2,851	0	0	3.750	3.789		79,509	318,038	03/04/2014	04/01/2024
12189L-AT-8	BURLINGTON NORTHERN SANTA FE			1	1.G FE	8,979,390	109.7230		9,000,000	8,991,396	0	2,094	0	0	3.400	3.427	MS	102,000	306,000	08/11/2014	09/01/2024
12189L-AU-5	BURLINGTON NORTHERN SANTA FE			. 1	1.G FE	26,643,727	135.0750		22,639,000	26,586,320	0	(58,632)	0	ō	4.550	3.408	MS	343,358	742,537	07/02/2020	09/01/2044
12189L-AX-9	BURLINGTON NORTHERN SANTA FE			. 1	1.G FE	5,314,840	140.9970	5,639,871	4,000,000	5,296,054	0	(18,786)	0	٥	4.700	2.838	MS	62,667	94,000	06/25/2020	09/01/2045
12189L-BC-4	BURLINGTON NORTHERN SANTA FE			. 1	1.G FE	580 , 155	131.6520		500,000	578,443	0	(1,712)	0	0	4.050	3.179		900	20,250	01/16/2020	06/15/2048
12189L-BD-2	BURLINGTON NORTHERN SANTA FE			. 1	1.G FE	4,671,792	133.7250		4,707,000	4,672,993	0	630	0	0	4. 150	<u>4</u> . 194		8,682	195,341	07/25/2018	12/15/2048
12189L-BE-0	BURLINGTON NORTHERN SANTA FE		-[	- [1	1.G FE				11,500,000	12,655,648	ļ	(21,979)	ō	Fō	3.550	3.023		154,228	233,856	02/20/2020	02/15/2050
12189L-BF-7	BURLINGTON NORTHERN SANTA FE		-[	-	1.G FE	2,827,268		2,848,955	2,500,000	2,827,109	ļ	(159)	0	}0	3.050	2.434		28,806	0	12/23/2020	02/15/2051
12189T-AK-0 12189T-AN-4	BURLINGTON NORTHERN SANTA FE	·	-	1	1.E FE 1.E FE	5,067,130 7,803,955	141.5570 139.2520		5,000,000 8,000,000	5,034,621 7,832,190		(3,013)	0		7.082 6.750	6.969 7.074		47,213 159,000	354, 100 540, 000	09/30/2002	05/13/2029
12429T-AD-6	BWAY HOLDING		1	' ¦	4.0 FE	2,000,000	139.2520 101.8940		2,000,000		,	13,227			5.500	5.500	40	23,222	110,000	09/26/2018	04/15/2024
124857-AT-0	VIACONCBS		1	i	2.B FE	4,996,585	112.4390	6, 184, 145	5,500,000	5, 109, 444	0	45,460	0	0	3.375	4.553	FA	70.125	185,625	06/04/2018	02/15/2028
124857-AZ-6	VIACOMCBS			. 1	2.B FE	5,054,200	119.6220		5,000,000	5,046,922	0	(4,751)	0	0	4.200	4.064		17,500	210,000	04/10/2019	06/01/2029
1248EP-BT-9	CCO HOLDINGS			. 1	3.B FE	6,025,011	106.1190		6,085,000	6,043,969	0	5,276	0	0	5. 125	5.250	MN	51,976	311,856	10/22/2018	05/01/2027
1248EP-CB-7	CCO HOLDINGS			. 2	3.B FE	4,376,531	109.6830	4,387,311	4,000,000	4,350,659		(25,873)	0	0	5.375	3.384	JD	17,917	107,500	08/11/2020	06/01/2029
1248EP-CD-3	CCO HOLDINGS			. [1	3.B FE	13,323,750	108 . 0250		13,000,000	13,300,052	٥	(23, 301)	0	0	4.750	4.346		205,833	368 , 125	06/29/2020	03/01/2030
1248EP-CJ-0	CCO HOLDINGS			- 2	3.B FE	6,565,025	106 . 7720		6,374,000	6,560,718	ō	(4,307)	0	Jō	4.500	4. 163		47,805	177,675	10/07/2020	05/01/2032
12508E-AJ-0	CDK GLOBAL			-  2	3.A FE	3, 109, 500	110.4780		3,000,000	3, 104, 461	łō	(5,039)	ļ0	}ō	5.250	4.741		46,375	78,750	06/29/2020	05/15/2029
125140-AA-0 12519*-AA-7	CED CALIFORNIA HOLDINGS		-		3.B PL 2.C YE	24,332,217	99.5080		24,332,217 29.068.632	24,332,217 29,068,632	ļ0	0 0	<u>0</u>	<u>0</u>	4.780 4.530	4.780 4.530		3,231 3,658	1,685,736 1.316.809	09/26/2018	06/30/2037
12519*-AA-7 12527G-AE-3	CF INDUSTRIES		1		3.A FE		112. 1350		29,008,032	1,956,402	n	3,367	n	n	5.375	6.031	MS	3, 658	114.488	09/05/2018	03/15/2044
12527G-AH-6	CF INDUSTRIES		1	ˈli	2.C FE	26,078,690	120.3760		25,500,000	25,994,936	0	(58, 293)	0	0	4.500	4. 121	JD	95,625	1,147,500	04/17/2020	12/01/2026
12542R-L#-5	CHS		]		2.A Z	2,200,000	101.5580		2,200,000	2,200,000	0	0	0	0	3.580	3.580		12.908	0	07/23/2020	11/02/2032
12542R-L@-7	CHS				2.A Z		101.7640		2,500,000	2,500,000		0	0		3.480	3.480		14,258	0	07/23/2020	11/02/2030
12542R-M*-8	CHS				2.A	2,300,000	101.6140	2,337,116	2,300,000	2,300,000	Ω	0	0	0	3.730	3.730	MN	14,060	0	07/23/2020	11/02/2035
125523-AH-3	CIGNA			. 1	2.B FE	28,961,430	120 . 8690		29,000,000	28,968,074	0	3, 194	0	0	4.375	4.391		267,847	1,268,750	09/06/2018	10/15/2028
125523-BD-1	CIGNA			-[!	2.B FE	14,662,728	139.7000		12,000,000	14,528,560	ļ	(109, 185)	0	ļ	6.150	4.304		94,300	738,000	10/11/2019	11/15/2036
125523-BR-0	CIGNA		-	- []	2.B FE	18,034,647	103.9080		17,395,000	17,705,268	ō	(269, 763)	ō	Fō	3.900	2.279		256,286	678,405	10/11/2019	02/15/2022
125523-CB-4	CIGNA	4	-1	. [ ]	2.B FE	7, 159, 064	112.9130	7,903,910	7,000,000	7, 133, 912	L0	(20,490)	L0	L0	3.400	3.044	MS	79,333	238,000	10/11/2019	03/01/2027

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Coc	des	6	7		Fair Value	10	11			justed Carryin	ig Value			1	nterest		Da	ates
		3		5			8	9	1	1	12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	li		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		ď	g	Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char		Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
125523-CJ-7	CIGNA	Ť		1	2.B FE	502,261	109.6550		503,000	502,266	0	5	0	0	3.200	3.210	MS	4,739	8,003	03/04/2020	03/15/2040
125523-CL-2	CIGNA			1	2.B FE	26,694,270	106 . 4530		26,714,000	26,695,187	o	916	0	0	2.400	2.408	MS	188,779	318,787	03/09/2020	03/15/2030
125581-GW-2	CIT GROUP			. 1	3.A FE	1, 115,000	114. 1690	1,272,979	1, 115,000	1,115,000	۵	0	0	0	5.250	5.250	MS	18,212	58,538	03/06/2018	03/07/2025
125581-GY-8	CIT GROUP	·		.   1	3.A FE	1,005,000	109.5170		1,000,000	1,002,901	0	(909)	0	0	4.750	4.641		17,813	47,500	08/28/2018	02/16/2024
125581-HA-9	CIT GROUP		-	-[]	3.A FE		105.7500		2,250,000	2,250,000	ļō	0	0	ļ	3.929	3.929		2,947	44,201	06/16/2020	06/19/2024
125896-BN-9 12592B-AJ-3	CMS ENERGY		-	. []	2.B FE 2.C FE	7,985,620 4,985,050	131.7090 109.6930		8,000,000 5,000,000	7,986,219 4,991,032	ļ0			ō	4.875	4.887		130,000	390,000 210,000	10/22/2018 08/09/2018	03/01/2044 01/15/2024
12592B-AJ-3 12610@-AA-3	CED CALIFORNIA HOLDINGS IV			'	2.0 FE	4,985,050	109.6930		14,070,790	4,991,032	n	2,684		υ 0	3.820	3.820	.ID	1,493	537,504	09/27/2018	12/30/2038
126117-AV-2	CNA FINANCIAL			1	2.B FE	18,543,809	104.5460		18,562,000	18,545,497	0	1,568		0	3.900	3.912	MN	120,653	723,918	05/01/2019	05/01/2029
126117-AW-0	CNA FINANCIAL				2.A FE	3,491,180	102.9260		3,500,000	3,491,449		269			2.050	2.078	FA	27,305	0	08/11/2020	08/15/2030
12626P-AM-5	CRH AMERICA			. 1	2.A FE	3,495,695	112.3240		3,500,000	3,497,790	۵	430		0	3.875	3.890	MN	16,200	135,625	05/12/2015	05/18/2025
126307-AU-1	CSC HOLDINGS				3.C FE	1,050,675	104. 1250		1,000,000	1,047,398	٥	(3,277)		0	5.500	4 . 496		7,028	27,500	07/28/2020	05/15/2026
126307-AY-3	CSC HOLDINGS			. 2	4.C FE	5,457,500			5,000,000	5,410,862	0	(46,638)		0	7.500	5. 162		110,417	187,500	06/29/2020	04/01/2028
126307-AZ-0 126307-BA-4	CSC HOLDINGS		-	. []	3.C FE4.C FE	18,508,815	112.9050 109.7500		17,500,000	18,415,807	Δ	(87,774) 0			6.500 5.750	5.234 5.750		473,958 26,514	812,500 58,299	06/29/2020	02/01/2029
12636Y-AA-0	CRH AMERICA FINANCE				2.A FE	4,963,550	109. 7300		5,000,000	4,975,250	۷	3,402			3.400	3.730		24,556	170,000	05/02/2017	05/09/2027
12636Y-AC-6	CRH AMERICA FINANCE			1	2.A FE	14,905,650	116.3740		15,000,000	14,927,159	0	8,397	0	0	3.950	4.027	AO	143, 188	592,500	03/27/2018	04/04/2028
126408-GS-6	CSX			1	2.A FE	2,835,000	152.4420		2,500,000	2,814,811	٥	(9, 307)	0	٥	6.220	5. 180	A0	26,349	155,500	10/22/2018	04/30/2040
126408-GV-9	CSX			. 1	2.A FE	14,924,850	100 . 6430		15,000,000	14,995,254	۵۵	8,380		0	4.250	4.312		53, 125	637,500	05/20/2011	06/01/2021
126408-GW-7	CSX			. 1	2.A FE	1,741,294	131.9550		1,750,000	1,741,765	٥	215		0	4.750	4.785		7, 158	83, 125	10/22/2018	05/30/2042
126408-HM-8	CSX			· [ ]	2.A FE				46,500,000	47,970,932	0	(161,170)	00	0	4.250	3.776		581,896	1,976,250	10/24/2019	03/15/2029
126408-HN-6 126408-HQ-9	CSX		-	. []	2.A FE 2.A FE		137.4230		3,046,000 5,000,000	3,018,404 4,984,078	Q	461 1,508	Q		4.750 2.400	4.809		18,488 45,333	144,685	11/07/2018	11/15/2048
126408-HS-5	CSX			·	2.A FE	9,843,236	123.4950		8,000,000	9,835,238	ν	(7,997)			3.800	2.459		64, 178	61,750	12/23/2020	04/15/2050
126408-HT-3	CSX			1	2.A FE	2,953,410	99.5950		3,000,000	2,953,412	0	2		0	2.500	2.574		4,375	0 , , , 00	12/28/2020	05/15/2051
126410-LM-9	CSX TRANSPORTATION			1	1.E FE	2,673,278	110.3900		2,484,064	2,587,410	0	(39,597)		0	6.251	3.955		71,601	155, 279	01/01/2019	01/15/2023
126650-CL-2	CVS			. 1	2.B FE	1,874,983	113.2510		1,921,000	1,888,789	۵	6,273		0	3.875	4.284		33,291	74,439	10/01/2018	07/20/2025
126650-CM-0	CVS			. 1	2.B FE	3,508,183	129.7640		3,600,000	3,516,530		3,786		0	4.875	5.102		78,488	175,500	01/01/2019	07/20/2035
126650-CS-7 126650-CW-8	CVS			- []	2.B FE 2.B FE	2, 175, 340 10, 844, 100	114.8440 113.4410		2,000,000 10,000,000	2,126,572 10,710,447	۵	(32,058)			5.000 4.100	3.159 2.258		8,333	100,000	06/17/2019	12/01/2024
126650-CX-6	rvs				2.B FE	23,664,468	118.9960		24,000,000	23,741,415	۷		0	۷	4.100	4.475		275,200	1,032,000	09/26/2018	03/25/2025
126650-CY-4	CVS		]	li	2.B FE		126 . 3070		9,381,000	9,210,760	n	6, 126	0	n	4.780	4.937		119,576	448,412	03/06/2018	03/25/2028
126650-CZ-1	CVS			1	2.B FE	7,093,650	135.5280	7,454,040	5,500,000	7,074,178		(19, 472)	0	0	5.050	3.409	MS	74,067	151,500	06/23/2020	03/25/2048
126650-DH-0	CVS				2.B FE	5,690,266	114.0110	5,700,556	5,000,000	5,687,919	0	(2,347)	0	0	3.625	1.324		45,313	0	12/23/2020	04/01/2027
126650-DJ-6	CVS		-	. 1	2.B FE	5,807,565	116 . 5050	5,825,265	5,000,000	5,805,731	0	(1,834)	0	٥	3.750	1.802	A0	46,875	0	12/23/2020	04/01/2030
126650-DK-3	CVS		-	. [1	2.B FE	12,577,507	119.9640		10,682,000	12,558,206	ō	(19,301)		ō	4. 125	2.898	AO	110,158	117,842	12/23/2020	04/01/2040
126650-DL-1 126650-DN-7	CVS			-   '	2.B FE 2.B FE	6,200,491 8,735,650	125.3460 100.5260		5,000,000 8,750,000	6, 199, 903 8, 736, 058		(588) 408		0	4.250 1.750	2.998 1.768		53, 125 55, 295	0	12/23/2020	04/01/2050
126650-DP-2	CVS				2.B FE	5,997,240	100.5260		8,750,000 6,000,000	5,997,169	ļū	(71)		,	2.700	2.703		55,295	U	08/12/2020	08/21/2030
12673P-AH-8	CA		1	1	2.0 FE		101. 3900		6,564,000	6,561,862	0	1, 142		0	3.600	3.619		89,270	236,304	03/12/2020	08/15/2022
12685J-AC-9	CABLE ONE			1	4.B FE	1,415,000	103.8750		1,415,000	1,415,000	0	0	0	0	4.000	4.000		8,176	0	10/26/2020	11/15/2030
127055-AH-4	CABOT			. 1	2.C FE	14,367,466	103.4660	14,881,515	14,383,000	14,380,056		1,717		0	3.700	3.713	JJ	245,390	532, 171	07/09/2012	07/15/2022
127055-AK-7	CABOT		-	.   1	2.C FE	9,984,900	108 . 2350		10,000,000	9,990,415	0	1,443	٥	٥	3.400	3.418		100,111	340,000	09/06/2016	09/15/2026
127097-E*-0	CABOT OIL & GAS		-	. []	2.B	12,000,000	99.7440		12,000,000	12,000,000	ō	0	ο	ō	3.240	3.240		111,240		08/22/2014	09/18/2021
127097-E@-8 12730*-AA-0	CABOT OIL & GAS			. [1	2.B 2.A Z	30,000,000	99.7560 102.5720		30,000,000	30,000,000 19,000,000	ō	0 0	ō	0	3.670 4.650	3.670 4.650		315,008 39,267	1,101,000	08/22/2014	09/18/2024
12/30*-AA-U 12806*-AH-4	CAITHNESS LONG ISLAND		-		2.A Z 2.B PL	4,220,173	123.2570		4,220,173	4,220,173	J	0			5.710	5.708			283, 131 240, 972	08/14/2020	09/15/2045
129466-AM-0	BERKSHIRE HATHAWAY ENERGY		1	i	1.G FE	15,505,650	149. 1720		15,000,000	15,257,265	0	(23, 474)	) 0	0	8.480	8.172		374,533	1,272,000	01/14/2000	09/15/2028
130789-Y*-5	CALIFORNIA WATER SERVICE				1.D	17,000,000			17,000,000	17,000,000	0	0		0	3.400	3.400		32,111	578,000	04/26/2019	06/11/2029
131347-CK-0	CALPINE			. 1	3.A FE	2,480,768	103.4500	2,595,561	2,509,000	2,485,814	0	1,778	0	0	5.250	5.375	JD	10,977	131,723	11/04/2019	06/01/2026
131347-CM-6	CALPINE		.	.  1	3.A FE	11,091,500	104.0000		11,239,000	11,099,992	0	8,492	0	0	4.500	4.706	FA	191,063	330 , 146	06/29/2020	02/15/2028
131347-CR-5	CALPINE		-	. [ ]	3.A FE	823,000	99.0330		823,000	823,000	٥	0	۵	٥	3.750	3.750	MS	1,286	0	12/02/2020	03/01/2031
133434-AC-4	CAMERON LNG			. [1	1.G FE	34,884,000	109.5050		34,884,000	34,884,000	L0	L0	L0	L0	3.402	3.401	JJ	547,225	698,866	12/05/2019	01/15/2038

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	des	6	7		Fair Value	10	11	Chang	e in Book/Adj	usted Carryin	g Value			l	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
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					nation,																
					NAIC									Total							
					Desig-									Foreign							
			l F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С			SVO		Used to	1		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	'	Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
134011-AA-3	CAMP PENDLETON	е	- 11	1 Cilai	2.B	1,689,423	130.8400		1,519,000	1,676,495	(Decrease)	(8,416)	necognized	value	5.937		A0	22,546	90, 183		10/01/2043
134429-BA-6	CAMPBELL SOUP			1	2.0 FE	3,838,588	109.4990	4,586,913	4, 189,000	3,947,869	۷	50,347	0	۷	3.300		MS	39, 167	138,237	01/01/2019	03/19/2025
134429-BE-8	CAMPBELL SOUP			1	2.B FE	4,241,254	106.7750		4,286,000	4,261,063	0	10,542	0	0	3.650	3.926		46,063	156,439	01/30/2019	03/15/2023
134429-BG-3	CAMPBELL SOUP			1	2.0 FE	10,774,470		12,937,430	11,000,000	10,823,938		20,036	0	0	4. 150	4.409		134,414	456,500	06/04/2018	03/15/2028
134429-BJ-7	CAMPBELL SOUP			. 1	2.C FE	4,999,550	105.6310	5,281,550	5,000,000	4,999,496	0	(54)	0	0	2.375	2.376		22, 101	59,375	04/20/2020	04/24/2030
14040H-BD-6	CAPITAL ONE FINANCIAL			-	2.B FE	3,616,052			4,425,000	4, 149, 236	0	100,812	0	٥	3.500	6.277		6,883	154,875	11/01/2014	06/15/2023
14040H-BF-1	CAPITAL ONE FINANCIAL			. 2	2.B FE	8,492,265	109.5040	9,307,840	8,500,000	8,496,765	٥	804	0	0	3.750	3.761		59,323	318,750	04/21/2014	04/24/2024
14040H-BG-9	CAPITAL ONE FINANCIAL			- 2	2.B FE	16,626,736	109.1150		17,000,000	16,796,868	}ō	45,068	ļō	Fō	3.200	3.514		220,622	544,000	01/26/2017	02/05/2025
14042E-3Y-4 14149Y-BE-7	CAPITAL ONE		-	-	2.A FE 2.B FE	2,080,999 7,434,643	101.2130 112.8990	2,141,667 8,399,686	2, 116,000 7,440,000	2,108,698 7,436,805	ļņ	12,605	0	ļū	2.950 3.750	3.574 3.759		27,396 82.150	62,422 279,000	01/01/2019	07/23/2021
14149Y-BE-7 14149Y-BJ-6	CARDINAL HEALTH		1	' ¦	2.B FE	1,494,915	112.8990	1,693,740	1,500,000	1,495,676	n	550	0	, n	3.750	3.759		2,273	51, 150	10/01/2019	06/15/2027
141781-BK-9	CARGILL		-	1	1.F FE	18,905,190	113.0370	21,477,030	19,000,000	18,917,974	0	8,307	0	0	3.250	3.309		65, 181	617,500	05/20/2019	05/23/2029
141781-BM-5	CARGILL			1	1.F FE	23,920,220	105.2070	25, 194, 972	23,948,000	23,921,633		1,412	0		2. 125	2.138		96, 125	254,448	04/20/2020	04/23/2030
14180L-AA-4	CARGO AIRCRAFT MANA			. 1	4.A FE	2,026,360	103. 1250	2,064,563	2,002,000	2,022,204	٥	(4, 156)	٥	٥	4.750	4.476	FA	39,623	48,340	01/22/2020	02/01/2028
14313*-AA-1	CARMAX AUTO SUPERSTORES			. 1	2.B	9,000,000	104.8410	9,435,661	9,000,000	9,000,000	٥	٥		0	3.860	3.860	AO	61,760	347,400	03/23/2016	04/27/2023
14313*-AB-9	CARMAX AUTO SUPERSTORES			. 1	2.B	9,000,000	108. 1910		9,000,000	9,000,000		0			4. 170	4. 170		58,380	375,300	03/23/2016	04/27/2026
144141-CY-2	DUKE ENERGY PROGRESS			. []	1.F FE	1,996,420	153.5290		2,000,000	1,997,039	0	85	0	0	6.300	6.313		31,500	126,000	03/10/2008	04/01/2038
144141-DC-9 144141-DD-7	DUKE ENERGY PROGRESS			. 1	1.F FE	1,895,725	102.7610 124.2520	1,952,459 2,288,722	1,900,000 1,842,000	1,899,304	μ	466 2,220	D	μ	2.800 4.100	2.826 4.429		6,798 22,237	53,200 75,522	05/15/2012	05/15/2022
144141-00-7 144285-AL-7	CARPENTER TECHNOLOGY			-   1	3.0 FE	1,259,000	124.2520	1,389,357	1,259,000	1,756,675 1,259,000		2,220	u	ν	6.375	6.375		35,003	75,522	10/01/2018 07/10/2020	03/15/2043
14448C-AA-2	CARRIER GLOBAL		-	1	2.0 FE	27,887,391	106.9410		27,200,000	27,834,839	0	(52,552)	0	0	2.722	2.428		279,701	345,513	03/06/2020	02/15/2030
14448C-AH-7	CARRIER GLOBAL			1	2.0 FE	15,659,605		17,265,698	16,001,000	15,690,309	0	30,705		0	2.493	2.838		150,697	186 , 156	04/27/2020	02/15/2027
14888@-AA-4	SIDNEY A MURRAY HYDRO				2.C PL	42,361,507	107. 9540	45,730,941	42,361,507	42,361,507	٥	0	0	0	4.000	4.020		4,642	527,989	05/05/2020	11/30/2029
149123-BS-9	CATERPILLAR			. 1	1.G FE	6,237,665	146 . 1030	9, 131, 438	6,250,000	6,238,779	٥	294	0	0	5.200	5.214	MN	30,694	325,000	10/22/2018	05/27/2041
149123-BV-2	CATERPILLAR			. 1	1.G FE	15,073,278	101 . 4830	15,368,586	15, 144,000	15, 139, 673	ο	7,806	0	0	3.900	3.957	MN	55,780	590,616	05/24/2011	05/27/2021
149123-CB-5	CATERPILLAR			. []	1.G FE	1,946,751	127 . 0950	3, 104, 927	2,443,000	2,019,915	0	10,487	0	0	3.803	5. 139	FA	35,098	92,907	08/15/2012	08/15/2042
149123-CC-3 149123-CE-9	CATERPILLARCATERPILLAR			. 1	1.G FE 1.G FE	9, 123, 480 2, 954, 494	109.0210 147.5890	9,811,890 2,951,788	9,000,000 2,000,000	9,050,210 2,950,094	L	(15,032)		μ	3.400	3.211	MN	39, 100	306,000 47,500	10/14/2015 08/18/2020	05/15/2024
149123-CJ-8	CATERPILLAR			1	1.F FE	11, 160,000	147.3690	11,767,731	10,000,000	11,146,379	ν	(13,621)	u	ν	3.250	2.676	ΔΩ	74,028	162,500	06/23/2020	04/09/2050
14912L-5X-5	CATERPILLAR FINANCIAL SERVICES				1.F FE	14,406,490	. 109.7170		14,417,000	14,412,690	0	1,251	0	0	3.750	3.760		55,566	540,638	10/22/2018	11/24/2023
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES				1.F FE	3,995,600	110.6250	4,425,000	4,000,000	3,998,032	o	446	0	o	3.250	3.263		10,833	130,000	11/21/2014	12/01/2024
14913R-2H-9	CATERPILLAR FINANCIAL SERVICES				1.F FE	1,997,460	100 . 7990	2,015,980	2,000,000	1,997,523	0	63	0	0	0.800	0.826		2, 133	0	11/09/2020	11/13/2025
14918A-AD-1	CATHOLIC HEALTH SERVICES			-	1.G FE	30,341,128	105. 4810	32,066,224	30,400,000	30,341,261	0	133		0	3.368	3.378		338,447	0	09/10/2020	07/01/2050
15135B-AM-3	CENTENE		-	. [1	3.A FE	1,060,000	105.8460		1,000,000	1,048,171	ļ	(11,829)		L	5.375	3.900		20,306	53,750	01/23/2020	08/15/2026
15135B-AP-6	CENTENE		-	-	3.A FE	5,671,875	102.8110		5,500,000	5,649,851	}ŏ	(22,024)		}ō	4.750	4.012		120,465	130,625	04/30/2020	01/15/2025
15135B-AR-2 15135B-AT-8	CENTENE			- [¦	3.A FE 3.A FE	4, 123, 290 14, 450, 500	106.3610 111.0210	4,274,634 15,290,922	4,019,000 13,773,000	4, 123, 066 14, 401, 823	ļū	(292)			4.250 4.625	3.253		7,591 28,311	130 , 453 410 , 114	12/11/2020	12/15/2027 12/15/2029
15135B-AV-3	CENTENE		1	'l'	3.A FE	2,413,000	105.2090	2,538,693	2,413,000	2,413,000	n	(48,677)	n	n	3.375	3.825		30,766	410, 114	06/29/2020	02/15/2030
15135B-AW-1	CENTENE		1	-   i	3.A FE	4,629,000	105.2030	4,906,277	4,629,000	4,629,000	n	0	0	0	3.000	3.000		32,403	1, 1/2	09/23/2020	10/15/2030
15137T-AA-8	CENTENE ESCROW I		1	. 1	3.A FE	5,331,250	105.6250	5,281,250	5,000,000	5,266,626		(64,624)	0		5.375	2.128		22,396	134,375	07/31/2020	06/01/2026
15189T-AW-7	CENTERPOINT ENERGY			. 1	2.B FE	11,979,600	106 . 4490	12,773,911	12,000,000	11,984,786	0	3,916	0	0	2.500	2.536		100,000	314, 167	08/12/2019	09/01/2024
15189T-AY-3	CENTERPOINT ENERGY				2.B FE	5,558,850	115.1780	5,758,903	5,000,000	5,552,868	0	(5,982)	0	0	3.700	3.114	MS	61,667	92,500	06/26/2020	09/01/2049
15189W-AL-4	CENTERPOINT ENERGY RESOURCES			. [1	2.A FE	11,993,040	116.5850	13,990,200	12,000,000	11,994,126	ļ	616	0	ļ	4.000	4.007	AO	120,000	480,000	03/26/2018	04/01/2028
15189X-AH-1	CENTERPOINT ENERGY			- []	1.F FE	4,372,743	112.2410	4,551,373	4,055,000	4,230,169	}ō	(65,616)		Fō	5.600	3.773	JJ	113,540	227,080	01/01/2019	07/01/2023
15189X-AN-8 15189X-AT-5	CENTERPOINT ENERGY			- [	1.F FE	3,491,240	<u>.</u> 132.4540 132.6010	4,503,436 16,356,333	3,400,000 12,335,000	3,486,311 12,262,516	ō	(2,210)	0	0	4.500 4.250	4.323 4.286	AU	38,250 218,432	153,000 524,238	01/01/2019	04/01/2044
154051-E0-1	CENTRAL MAINE POWER COMPANY SE		1	· '		12,260,127	132.6010		26,900,000		ļū	(180,367)	,	<sup>^</sup>	5.680	4.286		218,432		01/10/2019	02/01/2049
154051-G*-1	CENTRAL MAINE POWER COMPANY SE		1		1.F	26,954,180	124. 7960	34,942,902	28,000,000	27,006,089	n	23,210	n	n	4.070	4.009		525,482	1,139,600	10/01/2018	01/15/2045
15405E-AH-1	CENTRAL MAINE POWER		1		1.G FE	2, 190, 135		2,611,320	2,000,000	2, 177, 830		(6,322)	0		6.400	5.574		42,667	128,000	01/01/2019	09/15/2037
156700-AZ-9	CENTURYL INK			. 1	4.B FE	967,500	107.8750	1,078,750	1,000,000	975,659	0	4,834	0	0	5.625	6.284	AO	14,063	56,250	03/28/2019	04/01/2025
156700-BB-1	CENTURYL INK			. 1	3.C FE	3,663,350	105.5960	3,845,806	3,642,000	3,659,399	0	(3,743)	0	0	5. 125	4.986	FA	70,513	123,917	12/11/2019	12/15/2026
156700-BC-9	CENTURYL I NK		-	. 1	3.A FE	1, 112,000	103.3300	1,149,025	1,112,000	1,112,000	0	٥	0	٥	4.000	4.000	FA	16,804	24,835	01/16/2020	02/15/2027
15722*-AA-3	NATIONAL OILWELL VARCO HOUSTON TEXAS			. [1	2.A	18,254,854	110.3470	20, 143, 748	18,254,854	18,254,854	L0	L0	L0	L0	4.835	4.883	MON	51,486		09/26/2018	01/10/2041

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			usted Carryin	g Value			l	nterest		Da	ates
1		3	4	5	7		8	9	-		12	13	14	15	16	17	18	19	20	21	22
					NAIC		-				. –										
					Desig-																
					nation,																
					NAIC									Total							
					Desig-																
			_										0	Foreign							
			-		nation								Current	Exchange							
			0		Modifier		<b>.</b> .						Year's	Change							
		_	r		and		Rate					Current	Other-	_ in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
159864-AE-7	CHARLES RIVER LABORATORIES			. 1	3.B FE		104.7500		4,250,000	4,271,455	0	(1,795)	0	0	4.250	4. 143	MN	30, 104	118,056		05/01/2028
161175-BJ-2	CHARTER COMMUNICATIONS			. 1	2.C FE	21,457,240	112. 1230	24,667,060	22,000,000	21,700,956	٥	72,056	0	٥	3.750	3.911	FA	311,667	693,750	07/21/2020	02/15/2028
161175-BM-5	CHARTER COMMUNICATIONS			· []	2.C FE	12,815,384	124.8940	16, 192,507	12,965,000	12,826,016	0	4,710	ō	F0	5.375	5.471		174,217	696,869	04/03/2018	04/01/2038
161175-BT-0	CHARTER COMMUNICATIONS			- [	2.C FE	1,693,785	119.4400	12,959,240	10,850,000	11,681,054	0	(12,730)	0	0	4.800	4.331		173,600	274,793	02/27/2020	03/01/2050
16411Q-AB-7 16411Q-AD-3	CHENIERE ENERGY CHENIERE ENERGY			·[¦	3.B FE 3.B FE	1,675,000 3,125,938	102.6250 104.0000	1,718,969	1,675,000 2,955,000	1,675,000 3,071,322				۷	5.250 5.625	5.250 3.725		21,984 41,555	87,938 166,219	09/12/2017	10/01/2025
16411Q-AG-6	CHENTERE ENERGY		1	' ¦	3.B FE		104.0000	911,806			n	(30,448)		n	4.500	4.273		9,698	40,837	11/14/2019	10/01/2029
16412X-A@-4	CHENIERE			1'	2.C FE	35,000,000	111.5430	39,040,148	35,000,000	35,000,000	0	0	0	0	3.925	3.926		3,816	1,461,250	10/11/2019	12/31/2039
16412X-AD-7	CHENIERE CORPUS CHRISTI HOLDINGS			1	2.0 FE	1,794,972	116.7780	1,810,059	1,550,000	1,771,519		(23,453)	0	0	7.000	2.063		301	54,250	09/28/2020	06/30/2024
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS			. 1	2.C FE	5,982,614	118.2980	6,998,510	5,916,000	5,963,093	٥	(6,645)		۵	5. 125	4.968	JD	842	303, 195	12/13/2017	06/30/2027
166754-AP-6	CHEVRON PHILLIPS CHEMICAL			. 1	2.A FE	25,046,410	112.4050	28, 101, 250	25,000,000	25,041,218	٥	(6,857)	0	0	3.400	3.366		70,833	850,000	06/17/2019	12/01/2026
166754-AS-0	CHEVRON PHILLIPS CHEMICAL			. 1	2.A FE	41,689,146	114. 2620	47,761,516	41,800,000	41,713,609	0	9,820	0	0	3.700	3.732		128,883	1,546,600	02/13/2019	06/01/2028
166756-AH-9	CHEVRON USA				1.C FE	9,000,000	97.3470	8,761,219	9,000,000	9,000,000	0	0	0	0	2.343	2.343		81,419	0	08/10/2020	08/12/2050
166764-AH-3	CHEVRON			.   ]	1.0 FE 1.0 FE	960,237	106.3560	1,035,907	974,000	966,514	Q	2,838	0	٥	3. 191	3.517 2.954		604	31,080	10/01/2018	06/24/2023
166764-BL-3 166764-CA-6	CHEVRON			-   '	1.0 FE	3,000,000	111.4810	3,328,410 27,870,175	3,000,000	3,000,000 26,624,380		0 (17,820)	u		2.954	2.754		11,078		05/09/2016 07/01/2020	05/16/2026 05/11/2050
16829@-AB-9	CHICK-FIL-A				1.A Z	2,000,000	101.6190		2,000,000	2,000,000	0	(17,020)	0	0	1.610	1.610		5,546		10/16/2020	10/29/2025
168290-AC-7	CHICK-FIL-A				1.A Z	3,000,000	101.7680	3,053,026	3,000,000	3,000,000	0	0	0	0	1.720	1.720		8.887	0	10/16/2020	10/29/2026
16829@-AD-5	CHICK-FIL-A				1.A Z	3,000,000	101. 4430	3,043,276	3,000,000	3,000,000	0	0	0	0	1.820	1.820		9,403	0	10/16/2020	10/29/2027
16829@-AE-3	CHICK-FIL-A				1.A Z	17,000,000	100.8830	17, 150, 108	17,000,000	17,000,000	0	0	0	0	1.900	1.900		55,628	0	10/16/2020	10/29/2028
16829@-AF-0	CHICK-FIL-A				1.A Z	18,000,000	100.7830		18,000,000	18,000,000	0	0	0	0	1.970	1.970		61,070	0	10/16/2020	10/29/2029
16829@-AG-8	CHICK-FIL-A				1.A Z	39,000,000	100 . 6420	39,250,294	39,000,000	39,000,000	Ω	0	0		2.090	2.090		140,378	0	10/16/2020	10/29/2030
16876D-AA-6 169905-AG-1	CHILDRENS HOSPITAL - DISTRICT				1.E FE	31,487,393	101.7970	32,066,030	31,500,000	31,487,098	U	(295)		۵	2.928	2.930		317,688	0	08/27/2020	07/15/2050
171239-AG-1	CHUBB INA HOLDINGS				2.0 FE 1.F FE	13,260,841	110.3310		13,230,000 8,530,000	13,260,649 8,511,442		( 192) 464		ν 0	1.375	3.670 1.399	MS	214,841	0	09/21/2020	01/15/2031
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION				1.F FE	3,500,000	98.7010	3,454,540	3,500,000	3,500,000	0	0	0	0	2.910	2.910	AO	18,390		09/22/2020	10/30/2050
171265-00-8	CHUGACH ELECTRIC ASSOCIATION				1.F FE	2,500,000	99.6500	2,491,239	2,500,000	2,500,000	0	0	0	0	2.380	2.380	A0	10.743	0	09/22/2020	10/30/2039
171871-AP-1	CINCINNATI BELL			. 1	4.C FE	1, 122,000	104.0000	1, 166,880	1, 122,000	1, 122,000	0	0	0	0	7.000	7.000	JJ	36,216	78,540	09/16/2016	07/15/2024
172070-CP-7	DUKE ENERGY OHIO			. 1	2.A FE	3,990,560	127 . 6420	5, 105, 680	4,000,000	3,994,144	0	316	0	0	5.400	5.416		9,600	216,000	06/12/2003	06/15/2033
17252M-AN-0	CINTAS	C		. 1	1.G FE	34,968,104	115.2180	40,196,104	34,887,000	34,965,396	0	(12,532)	0	0	3.700	3.655		322,705	1,290,819	06/17/2019	04/01/2027
17275R-AF-9	CISCO SYSTEMS			· [1	1.E FE	9,781,316	149.6700	14,967,000	10,000,000	9,794,449	ļ	5,872	ļ0	Fō	5.500	5.678		253,611	550,000	10/22/2018	01/15/2040
17275R-AN-2	CISCO SYSTEMS			-[]	1.E FE	21,264,408	109.9450	23,358,915	21,246,000	21,254,639	ļ	(2,844)		łō	3.625	3.610 3.160		250,304 8,080	770, 168	10/22/2018	03/04/2024
17275R-BD-3 17275R-BL-5	CISCO SYSTEMS		1	· [¦	1.E FE 1.E FE	1,051,319 9,914,150	100.3110 109.8890		1,075,000	1,073,334 9,947,509	n	10,000 8,375		n	2.200 2.500	2.599			23,650 250,000	01/01/2019	02/28/2021
172967-BL-4	CITIGROUP			'	2.B FE		142.0690	7, 103, 433	5,000,000		n	(70,882)		n	6.625	2.399		14,722	165,625	06/23/2020	06/15/2032
172967-EW-7	CITIGROUP		1		2.A FE		178.9640	8,948,217	5,000,000	8,762,850	0	(71, 133)		0	8. 125		JJ	187,326	203, 125	07/14/2020	07/15/2039
172967-HA-2	CITIGROUP				2.B FE	15,343,800	162.4830	16,248,310	10,000,000	15, 264, 187	0	(79,613)	0	0	6.675	3.346	MS	200,250	333,750	06/23/2020	09/13/2043
172967-KG-5	CITIGROUP			.	2.A FE	33,976,657	113.6360	37,499,880	33,000,000	33,801,226	0	(147,627)	0	0	3.700	3.167		573, 192	1,221,000	10/07/2019	01/12/2026
172967-KK-6	CITIGROUP			.	2.A FE	4,979,200	100 . 5730	5,028,665	5,000,000	4,994,691	٥	15,491	0	٥	2.700	3.112		34, 125	135,000	03/16/2020	03/30/2021
172967-KN-0	CITIGROUP			. [	2.A FE			14,670,634	13,000,000	12,974,803	٩	4,075	0	٩	3.400	3.439		73,667	442,000	03/28/2018	05/01/2026
172967-KY-6	CITIGROUP			. [ ]	2.A FE	27,629,369	111.7670	30,908,046	27,654,000	27,652,834	ō	(172)		Fō	3.200	3.197		172,069	884,928	01/16/2020	10/21/2026
172967-LD-1 172967-LS-8	CITIGROUP			·[¦	2.A FE 1.G FE	26,677,412	114.6080 113.0560	29,399,244 45,124,041	25,652,000 39,913,000	26,567,410 39,126,805	}0	(130,910)	0	} <sup>0</sup>	3.887	3.193 3.804	JJ	473,619 249,767	744,438 1,404,938	02/04/2020	01/10/2028
172967-LS-8 17401Q-AE-1	CITIZENS BANK NA		1	2	2.A FE	1,900,013	100.6180	1.963.057		1,943,467		19.713	U		2.550	3.804	MN	249,767		10/05/2019	05/13/2021
17401Q-AU-5	CITIZENS BANK NA		1	2	2.A FE	18,480,160	113.6280	21,006,408	18,487,000	18,481,255	n		n	n	3.750	3.756	FA		693,263	02/11/2019	02/18/2026
18013R-AA-5	CLAREMONT MCKENNA COLLEGE				1.D FE	1,932,758	108 . 1300	1,805,766	1,670,000	1,931,164		(1,594)	0	0	3.378	2.606		28,206	0	09/21/2020	01/01/2050
184496-AP-2	CLEAN HARBORS			2	3.C FE	3, 117,000	109.3950	3,281,850	3,000,000	3,111,703	٥	(5, 297)		٥	5. 125	4.593		70,896	76,875	06/29/2020	07/15/2029
184692-C#-6	CLEARBRIDGE ENERGY			. 1	1.F FE	1,119,220	111.4790	1,247,696	1, 119, 220	1, 119, 220		٥	0	۵	3.460	3.460		2, 151	38,725	05/29/2015	06/11/2025
184692-D*-9	CLEARBRIDGE ENERGY			. [1	1.F FE	1,119,220	115.3890	1,291,454	1,119,220	1,119,220	٥	0	0	0	3.560	3.560		2,214	39,844	05/29/2015	06/11/2027
18539U-AB-1	CLEARWAY ENERGY OPERATING			- [ ]	3.B FE	1,685,920	105.4100	1,686,560	1,600,000	1,673,321	ō	(12,599)		Fō	5.750	3.431		19,422	46,000	08/18/2020	10/15/2025
18539U-AC-9 18551P-AC-3	CLEARWAY ENERGY OPERATING			·	3.B FE 2.C FE	10,215,000	107.2500	10,725,000	10,000,000	10,203,102	ļ	(11,898)	0	ł	4.750	4.417		139,861	361,528 374,300	06/29/2020	03/15/2028
18600T-AA-0	CLECO CORPORATE HOLDINGS		1	· ¦	1.C FE		110.6700 141.1510		10,000,000	10,000,000 8,969,125		(172)	U		3.743	3.743 4.710		62,383	422,646	01/01/2019	05/01/2026
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# SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			lı	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
186108-CJ-3	CLEVELAND ELECTRIC			. []	2.B FE	4,973,300	115.1650		5,000,000	4,991,082	0	2,081	0	0	5.500	5.553	FA	103,889	275,000	08/13/2009	08/15/2024
186108-CL-8 189054-AU-3	CLEVELAND ELECTRIC			.	2.B FE 1.G FE	14,489,125 909,651	115.2900 110.7170	16,717,050	14,500,000 921,000	14,490,208 913,481		715 1,731	ν		4.550	4.558 3.724	MN	84,301		10/30/2018	11/15/2030
191216-CQ-1	COCA-COLA ENTERPRISES				1.E FE		138.0020	13,800,200	10,000,000	9,936,085	0	285	0	0	4.200	4.238		112,000	210,000	03/20/2020	03/25/2050
191216-CR-9	COCA-COLA ENTERPRISES			1	1.E FE	7,998,480	114.6940	9, 175, 520	8,000,000	7,998,348		(132)	0	0	3.375	3.378		72,000	135,000	03/20/2020	03/25/2027
191216-CY-4	COCA-COLA ENTERPRISES				1.E FE	5,297,150	107.9010	5,395,069	5,000,000	5,295,272	0	(1,878)	0	٥	2.750	2.513		11,458	80,208	07/14/2020	06/01/2060
191216-DC-1	COCA-COLA ENTERPRISES				1.E FE	5,509,960	103.5010	5,738,107	5,544,000	5,510,067	0	107	0	0	2.500	2.529	MS	39,655	0	09/14/2020	03/15/2051
191216-DE-7 19416Q-EJ-5	COCA-COLA ENTERPRISES			1	1.E FE 1.D FE	1,729,671 24,274,738	99.9470 134.1440	1,729,090 32,167,731	1,730,000 23,980,000	1,729,670 24,261,870	0	(2)		0	1.375 4.000	1.377 3.922	MS	6,806 6,806	0 959,200	09/14/2020 01/01/2019	03/15/2031 08/15/2045
195869-AD-4	COLONIAL PIPELINE CO		1	' ¦	1.0 FE	8,960,644	134.1440	10,096,725	6,693,000		n	(1,332)		n	8.375	9224.660	MN	93,423	560,539	01/01/2019	11/01/2030
195869-AL-6	COLONIAL PIPELINE CO			1	1.G FE	6,335,505	134.0090	7,097,117	5,296,000	6,255,118		(37, 261)	0	0	6.375	4.780	FA	140,675	337,620	01/01/2019	08/01/2037
196500-AA-0	COLORADO INT GAS			. 1	2.B FE	10,995,246	113.8540	11,385,421	10,000,000	10,871,833	٥	(123,413)	0	0	4. 150	2.410		156,778	207,500	03/05/2020	08/15/2026
198280-AF-6	COLUMBIA PIPELINE GROUP	C		. 1	1.G FE	10, 146, 586	115.0040	11,500,400	10,000,000	10,074,761	٥	1, 135	0	0	4.500	4.291		37,500	450,000	06/24/2016	06/01/2025
198643-AA-6	COLUMBIA UNIV			. []	1.A FE		125.0430	1,551,784	1,241,000	1,206,810	0	964	0	0	3.827	4.018		11,873	47,493	01/01/2019	10/01/2042
198643-AB-4 199575-AT-8	COLUMBIA UNIVOHIO POWER			·   ¦	1.A FE 1.G FE	9,296,516 4,266,749	116.8620 142.1310	11,873,179 4,974,591	10, 160,000 3,500,000	9,337,208 4,178,939		19, 135 (41, 120)	u	u	3.457	3.973 4.510		87,808 77,000	351,231 231,000	01/01/2019	10/01/2045
20030N-AM-3	COMCAST			1	1.G FE	1,505,248	153.9440	1,976,641	1,284,000	1,487,875	0	(8,023)		0	6.450	5.006	MS	24,385	82,818	01/01/2019	03/15/2037
20030N-AV-3	COMCAST			1	1.G FE	8,706,715	160.2450	9,855,061	6,150,000	8,663,349	٥	(33,774)		٥	6.950	3.572	FA	161,472	149,425	10/07/2020	08/15/2037
20030N-AY-7	COMCAST			. 1	1.G FE		158 . 1190	47,435,700	30,000,000	29,879,137	٥	3,274	0	0	6.550		JJ	982,500	1,965,000	10/22/2018	07/01/2039
20030N-BB-6	COMCAST			. 1	1.G FE		156 . 5070	4,773,461	3,050,000	3,037,655	0	311	0	0	6.400	6.436		65,067	195,200	10/22/2018	03/01/2040
20030N-BH-3 20030N-BK-6	COMCAST	<b>-</b>			1.G FE 1.G FE		125.4780 137.2660	3,764,349	3,000,000	3,757,559 2,048,108		(1,235)	0		4.250 4.750	1.894		58,792 23,750	0	12/23/2020	01/15/2033
20030N-BM-2	COMCAST			1	1.G FE		125.3290	4,511,844	3,600,000	3,424,168	ν	8,978	υ	ν	4.730	4.687		57,120	151,200	01/01/2019	08/15/2034
20030N-BQ-3	COMCAST				1.G FE		132.8350	5,977,567	4,500,000	6,030,424		(894)	0	0	4.600	2.700		78,200	0	12/28/2020	08/15/2045
20030N-BT-7	COMCAST			. 1	1.G FE	15,031,280	113.6070	19,679,005	17,322,000	15,255,215	٥	91,360	0	0	3.200	4.252	JJ	255,596	554,304	01/01/2019	07/15/2036
20030N-BW-0	COMCAST			. 1	1.G FE	4,082,754	107.6010	4,626,843	4,300,000	4, 184, 683	٥	27,476	0	0	2.350	2.799		46,595	77,550	12/28/2020	01/15/2027
20030N-CH-2	COMCAST			.   1	1.G FE	9,624,400	115.2420	11,524,200	10,000,000	9,704,893	0	33,932	0	0	3.550	4.018 3.111		59, 167	355,000	07/19/2018	05/01/2028
20030N-CL-3 20030N-CT-6	COMCAST	C		-	1.G FE 1.G FE	2, 110, 448 21, 000, 495	131.7830	2,306,203 25,292,411	1,750,000 21,011,000	2,096,335 21,001,596		(14, 112)	u		4. 600	4. 156		16,994 184,080	80,500 871,957	01/16/2020	10/15/2038
20030N-DP-3	COMCAST			'	1.G FE	4,464,450	97.1820	4,373,191	4,500,000	4,464,635	0	185	0	0	2.450	2.486		38,588	0,1,337	08/11/2020	08/15/2052
20030N-DQ-1	COMCAST				1.G FE	4,459,410	100 . 4260	4,519,183	4,500,000	4,459,511	0	101	0	0	2.650	2.686	FA	41,738	0	08/11/2020	08/15/2062
200340-AT-4	COMERICA			. 2	2.A FE		119. 1330	21,773,938	18,277,000	18,219,053	0	5,898	0	0	4.000	4.046		304,617	731,080	01/28/2019	02/01/2029
20162R-AB-8	MARINE CORPS COMMUNITY SERVICE			. [ ]	1.D FE		104.4960	2,315,895	2,216,250	2,245,831	ō	(16,628)		ō	6.316	4.806		11,665	139,978	02/14/2017	06/01/2022
20268J-AF-0 202795-HG-8	COMMONSPIRIT HEALTH				2.A FE 1.F FE	17,000,000 4,978,200	105.8740 136.7470		17,000,000 5,000,000	17,000,000 4,986,432	0	0 735		<u>0</u>	2.782 5.875	2.782 5.906		82,765 122,396	0	01/14/2003	02/01/2030
202795-HK-9	COMMONWEALTH EDISON		1	' ¦	1.F FE	3,772,270	136. 7470	5,837,350	3,725,000	4,986,432		(1,910)		ν	5.875	5.906	MS	64,712	293,750	10/22/2018	02/01/2033
202795-JA-9	COMMONWEALTH EDISON	1		1	1.F FE	866,793	120.3330	1,150,383	956,000	871,703	0	2,265	0		3.800	4.436	AO	9,082	36,328	10/01/2018	10/01/2042
202795-JN-1	COMMONWEALTH EDISON			. 1	1.F FE	4,988,000	117.9500	5,897,500	5,000,000	4,990,313	0	1,063	0	0	3.700	3.729		69,889	185,000	08/07/2018	08/15/2028
202795-JS-0	COMMONWEALTH EDISON			.   1	1.F FE		109.1210	2, 182, 420	2,000,000	1,997,247	٥	7	0	o	3.000	3.007		20,000	31,000	02/18/2020	03/01/2050
205887-BJ-0 205887-BR-2	CONAGRA BRANDS			- [ ]	2.C FE 2.C FE	1,988,840	104.5680	2,091,360	2,000,000	1,997,765	ō	1,217	ō	ō	3.250	3.316		19, 139	65,000	09/10/2012	09/15/2022
205887-BR-2 205887-CC-4	CONAGRA BRANDS		1		2.0 FE	3,771,289 9,996,700	105 . 1750 124 . 1870	3,975,615	3,780,000 10,000,000	3,777,771 9,996,770	u	1,001 265	0 n	n	3.200	3.229 4.854		52,416 80,833	120,960 485,000	09/26/2018	01/25/2023
205887-CE-0	CONAGRA BRANDS			li	2.0 FE	9,949,800	142.7120		10,000,000	9,950,741	0	734	0	0	5.400	5.434		90,000	540,000	10/15/2018	11/01/2048
20605P-AH-4	CONCHO RESOURCES			. 1	2.C FE	22,781,988	114. 2910	26, 131, 494	22,864,000	22,803,618	0	7,584	0	0	3.750	3.794	AO	214,350	857, 400	10/22/2018	10/01/2027
207597-DV-4	CONNECTICUT LIGHT AND POWER			.   1	1.E FE	9, 188, 037	. 148 . 2150		7,500,000	9,040,549	0	(68, 104)		0	6.350	4.489	JD	39,688	476,250	01/01/2019	06/01/2036
207597-EA-9	CONNECTICUT LIGHT AND POWER			. []	1.E FE	2,238,217	147.3950	2,715,016	1,842,000	2,207,007	ō	(14,245)	0	o	6.375	4.652	MS	39, 143	117,428	10/01/2018	09/01/2037
207597-EH-4 207597-EL-5	CONNECTICUT LIGHT AND POWER			-   1	1.E FE	2,447,683 6,171,750	129.6580	3,247,933	2,505,000 5,000,000	2,450,455 6,157,531	ļ0	1,244	ļ0	} <sup>0</sup>	4. 150 4. 000	4.295 2.782			103,958	10/01/2018	06/01/2045
207597-EL-5 20825C-AF-1	CONOCOPHILLIPS		1	·   1	1.E FE	4,078,000	129.3790	5,463,000	4,000,000		n	(14,220)	Q	n	5.900	5.746		49,822	236,000	07/26/2020	10/15/2032
20825C-AP-9	CONOCOPHILLIPS	1			1.G FE	5,647,668	144.1430	5,765,700	4,000,000	5,614,745	0	(32,923)			5.900	2.920		30, 156	118,000	07/14/2020	05/15/2038
20825C-AQ-7	CONOCOPHILLIPS				1.G FE	6,058,133	154.7690	6,190,741	4,000,000	6,018,852	0	(39, 281)	0	0	6.500	2.895		108,333	130,000	07/14/2020	02/01/2039
20826F-AQ-9	CONOCOPHILLIPS			.   1	1.F FE	10,972,950		12,006,900	10,000,000	10,581,824	0	(105, 264)	0	٥	4.950	3.656	MS	145,750	495,000	01/31/2017	03/15/2026
20826F-AR-7	CONOCOPHILLIPS			. [1	1.F FE	8,609,670	152.1950	9,265,632	6,088,000	8,561,530	0	(35,681)	0	0	5.950	3.460	MS	106,658	247,699	07/14/2020	03/15/2046

### **SCHEDULE D - PART 1**

							Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7	Fair Value	10	11		e in Book/Adju		g Value			Ir	nterest		Da	tes
		3		5	1 1		3 9	1	1	12	13	14	15	16	17	18	19	20	21	22
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			_		Desig-							_	Foreign							
			F		nation							Current	Exchange							
			0		Modifier							Year's	Change							
			r		and	Ra	ite				Current	Other-	in							
		С	е		SVO	Use	d to		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-	Ob	ain		Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual Fa		Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	e	n n	Char	Symbol		lue Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
20903X-AF-0	CONSOLIDATED COMMUNICATION			1	4.B FE	2, 135,000107.		2.000.000	2,132,971	(Decrease)	(2,029)	n tecognized ∩	Value	6.500	5.436 A	i aiu	32, 139	During real	11/06/2020	10/01/2028
209111-EL-3	CONSOLIDATED EDISON OF NY			1	2.A FE	6,501,777138.		5,606,000	6,421,966	0	(36,690)	0	0	5.850	4.516 N	NS	96,563	327,951	01/01/2019	03/15/2036
209111-ES-8	CONSOLIDATED EDISON OF NY			1	2.A FE	4,750,369145.		3,900,000	4,683,272	0	(30,951)	0	n	6.300	4.562 F		92,820	245,700	01/01/2019	08/15/2037
209111-EY-5	CONSOLIDATED EDISON OF NY			1	2.A FE	2,873,494 137.		2,548,000	2,851,769	0	(9,958)	0	0	5.500	4.553	JD	11,678	140,140	10/01/2018	12/01/2039
209111-FA-6	CONSOLIDATED EDISON OF NY			1	2.A FE	7, 144, 367139.	25708,597,727	6, 174,000	7,082,739	0	(28,567)	0	0	5.700	4.551	JD	15,641	351,918	01/01/2019	06/15/2040
209111-FF-5	CONSOLIDATED EDISON OF NY			1	1.G FE	5,008,624133.		5, 100,000	5,011,013	0	1,037	0	۵۵	4.625	4.728		19,656	235,875	01/01/2019	12/01/2054
209111-FG-3	CONSOLIDATED EDISON OF NY			1	2.A FE	19,980,000129.		20,000,000	19,981,503	0	381	0	٥	4.500	4.506	JD	75,000	900,000	11/12/2015	12/01/2045
209111-FH-1	CONSOLIDATED EDISON OF NY			1	1.G FE		85108,763,825	7,500,000	7,490,233	0	220	0	٩٥	3.850	3.858	JD	12,833	288,750	06/14/2016	06/15/2046
209111-FM-0	CONSOLIDATED EDISON OF NY			1	2.A FE		830015,097,050	13,500,000	13,805,305	ļ0	(41,625)	0	0	3. 125	2.748 N	MN	53,906	421,875	06/20/2019	11/15/2027
209111-FT-5	CONSOLIDATED EDISON OF NY			[]	1.G FE	14,942,250133.		15,000,000	14,943,661	ō	957	ō	ō	4.650	4.674	JD	58, 125	697,500	11/27/2018	12/01/2048
209111-FX-6 209111-FY-4	CONSOLIDATED EDISON OF NY			1	2.A FE 1.G FE	4,292,191114. 633,776121.		4,302,000 638,000	4,292,673 633,802	Ω	482 26	0	0 0	3.350	3.377 A	AU	36,029 6,300	72,459 12,671	03/26/2020	04/01/2030 04/01/2050
21017#-AA-1	GLOBAL CONTAINER TERMINALS			1	2.C PL	633,776121. 10,000,000109.		10,000,000	10,000,000	u	20	u	0 0	4.820	4.820	ID		482,000	03/26/2020	12/12/2023
21036P-AL-2	CONSTELLATION BRANDS			1	2.0 FE	1,353,083109.		1,386,000	1,375,689	۷	4,066	٥	0	4.250	4.549 N	JD	9,818	58,905	04/30/2013	05/01/2023
21036P-AP-3	CONSTELLATION BRANDS			1	2.0 FE	1,250,000118.		1,250,000	1,250,000	0	0	0	0	4.750	4.750	ID	4,948	59,375	11/19/2015	12/01/2025
21036P-AQ-1	CONSTELLATION BRANDS			1	2.C FE	7,922,175 114.		7,500,000	7,853,847	0	(56,769)	0	0	3.700	2.795	JD	19,271	277,500	10/11/2019	12/06/2026
210518-B*-6	CONSUMERS ENERGY				1.E	44,857,442 158.		35,000,000	44,205,861		(296, 685)	0	0	6. 170	4.193 N		719,833	2,159,500	10/01/2018	09/01/2040
210518-00-3	CONSUMERS ENERGY				1.E	25,529,861140.		23,000,000	25,363,400	٥	(75,442)	0	۵	4.970	4.200 A	40	241,321	1, 143, 100	10/01/2018	10/15/2040
210518-CX-2	CONSUMERS ENERGY			1	1.E FE	2,490,803138.		2,666,000	2,493,350	٥	1, 186	0	۵۵	4.350	4.700 F		39,623	115,971	10/01/2018	08/31/2064
210518-CY-0	CONSUMERS ENERGY			2	1.F FE	3,332,515124.		3,500,000	3,340,105	0	3,476	0	٥	4. 100	4.404 N		18,336	143,500	01/01/2019	11/15/2045
210518-D0-2	CONSUMERS ENERGY				1.E	35,526,869131.		35,000,000	35,498,296	0	(13,609)	0	0	4.310	4.210		67,044	1,508,500	10/01/2018	12/15/2042
210518-DD-5	CONSUMERS ENERGY			1	1.E FE	15,742,633135.		15,803,000	15,743,402		1,035	0	۵	4.350	4.373 A		145, 124	687,431	10/29/2018	04/15/2049
212015-AT-8	CONTINENTAL RESOURCES			·	3.A FE	899,560110.		897,000		0	(36)	0	Ω	5.750	5.712		5, 158	0	11/10/2020	01/15/2031
212168-AA-6 21867*-AA-6	. CONTINENTAL WIND			1	2.B FE 2.C	13,512,743116. 6,000,000101.		13,512,743	13,512,743	u	0			6.000 4.010	6.001 F		272,507 60,818		09/26/2018	02/28/2033
21872#-AA-5	KANSAS STATE - CORECIVIC			·	1.G PL	28,745,927121.		28,745,927	28,745,927	ν		 n	 n	4.430	4.453		215,778	1,220,384	04/20/2018	01/31/2040
219350-AW-5	CORNING			1	2.A FE	1,204,320126.		1,000,000	1,201,069	0	(3,251)	0	0	4.750	3.410 N	MS	13,986	23,750	06/25/2020	03/15/2042
219350-AX-3	CORNING			1	2.A FE	5,585,150122		5,000,000	5,556,519	0	(25,618)	0	0	4.700	3.755 N	//S	69,194	235,000	11/14/2019	03/15/2037
219350-BK-0	CORNING			1	2.A FE	9,986,500141.		10,000,000	9,986,423	0	197	0	0	5.350	5.359 N	//N	68,361	535,000	10/30/2018	11/15/2048
219350-BP-9	CORNING			1	2.A FE	21,749,615121.	951023,780,476	19,500,000	21,727,701	0	(21,914)	0	٥	3.900	3.277 N	MN	97 , 175	380,250	08/14/2020	11/15/2049
22160K-AQ-8	COSTCO WHOLESALE			1	1.E FE	15,602,948103.		15,635,000	15,604,487	0	1,539	0	۵۵	1.750	1.769 A	۹٥	53,962	136,806	04/16/2020	04/20/2032
22160N-AA-7	COSTAR GROUP			1	2.C FE	64,972,853103.		63,499,000	64,911,268	0	(61,585)	0	0	2.800	2.527			0	12/14/2020	07/15/2030
224044-BV-8	COX COMMUNICATIONS			[]	2.B FE	24,680,371172.		22,550,000	24,559,724	ō	(56,661)	0	0	8.375	7.446 N	NS	629,521	1,888,563	10/22/2018	03/01/2039
224044-BW-6	COX COMMUNICATIONS				2.B FE	5,491,530105.		5,500,000	5,498,085	ļō	905	<u>0</u>	ō	3.250	3.268	JU	7,944	178,750	11/26/2012	12/15/2022
224044-BY-2 224044-CA-3	COX COMMUNICATIONS			1	2.B FE 2.B FE	20,048,100128. 4,784,297105.		15,000,000	19,974,228	<u>0</u>	(73,872)	D	۵	4.700	2.690 L	Jυ	31,333	352,500 147,500	07/16/2020	12/15/2042
224044-CR-3 224044-CC-9	COX COMMUNICATIONS				2.B FE	4,784,297105.		500,000	4,881,424				را م	2.950 4.500	3.956	וח	410	147,500	01/01/2019	06/30/2023 06/30/2043
224044-CG-0	COX COMMUNICATIONS			1	2.B FE	6,627,100112.		7,000,000	6,717,964	n	42.477	n	n	3.350	4.144 N		69,047	234,500	06/17/2019	09/15/2026
224044-CK-1	COX COMMUNICATIONS				2.B FE	6, 168, 816 130.		4,631,000	6, 152,017	0	(16,799)	n	o	4.600	2.834 F		80,476	106,513	07/21/2020	08/15/2047
224044-CL-9	COX COMMUNICATIONS				2.B FE	7,894,41199.		7,920,000	7,894,992	0	581	0	0	1.800	1.835 A		41,184	0	09/23/2020	10/01/2030
22757#-AB-1	CROSS TEXAS TRANSMISSION			1	2.A	20,000,000108.		20,000,000	20,000,000	0	0	0	0	3.280	3.280 N	MS	165,822	656,000	08/01/2014	09/15/2024
228189-AB-2	CROWN AMERICAS CAPITAL			1	3.C FE	2,538,000105.	51302,677,920	2,538,000	2,538,000	0	0	0	۵	4.500	4.500		52,664	114,210	09/26/2018	01/15/2023
22819K-AB-6	CROWN AMERICAS			2	3.C FE		46706,349,067	5,800,000	5,994,755	0	(15,745)	0	۵	4.250	3.539 N		62,310	123, 250	08/18/2020	09/30/2026
22964*-AC-2	CSOLAR			1	2.B PL	35,058,230106.		35,058,230	35,058,230	0	0	0	۵۵	3.850		MJSD	3,749	1,349,742	08/25/2017	03/31/2041
23311R-AA-4	DCP MIDSTREAM OPERATING			[]	3.A FE	5,210,869108.		5,000,000	5, 198, 426	0	(6,553)	0	٥	6.750	6.359 N	MS	99,375	337,500	12/13/2019	09/15/2037
23311V-AH-0	DCP MIDSTREAM OPERATING			[]	3.A FE		91201,663,680	1,500,000	1,528,901	ō	(1,099)	0	0	5. 125	4.835 N	MN	9,823	38,438	08/06/2020	05/15/2029
233293-AQ-2	DPL LICOTON			II	3.A FE		17701, 121,770	1,000,000	969,594	ļō	(11,989)	ō	0	4.350	4.798 A	AU	9, 183	43,500	07/29/2019	04/15/2029
23331A-BH-1 233331-AV-9	DR HORTON			1	2.B FE 2.B FE	5,023,125112. 7,997,373103.		4,500,000 8,000,000	4,702,326 7,999,241		(80,056)	D	0 0	5.750	3.752 F		97,750 11,733	258,750 264,000	09/27/2016	08/15/2023 06/15/2022
233331-AV-9 233331-AY-3	DTE ENERGY			l:	2.B FE			6,900,000	6,614,755		443		 0	2.850	3.653		49, 163		12/06/2016	10/01/2026
233331-AZ-0	DTE ENERGY			1	2.B FE	4,779,984114.		4,625,000	4,751,353	n	(18,907)	n	n	3.800	3.291 N		51,749	175,750	06/19/2019	03/15/2027
23334B-AA-2	DTE ENERGY CENTER LLC	1.		1	3.A FE	4,592,953109.		4,495,069	4,558,791	0	(16,969)	0	0	7.458	6.620 A	40	56,805	359,546	01/01/2019	04/30/2024
23338V-AA-4	DTE ELECTRIC	I		1	1.F FE	2,651,567123.		2,763,000	2,657,545	0	2,794	0	o	4.000		40	27,630	110,520	10/01/2018	04/01/2043

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carrying	g Value			li	nterest		Da	tes
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		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
23338V-AB-2	DTE ELECTRIC			1	1.F FE	35,347,721	.108.9010	38,634,808	35,477,000	35,425,633	0	14,414	0	0	3.650	3.697	MS	381,279	1,294,911	10/22/2018	03/15/2024
23338V-AD-8	DTE ELECTRIC			1	1.E FE	12,307,093	.129.1170	15,816,833	12,250,000	12,304,850	0	(1,399)	0	٥	4.300	4.269	JJ	263,375	526,750	01/01/2019	07/01/2044
23357*-AP-6	DTE ENERGY			L	1.A Z		. 102 . 1730	26,564,910	26,000,000	26,000,000	0	0	0	0	2.350	2.350		212, 153	0	05/28/2020	09/01/2030
233851-BJ-2	DAIMLER FINANCE NORTH AMERICA			[]	2.A FE		108.4220	45,941,654	42,373,000	42,210,457	}ō	41,793		ō	3.250	3.364		573,801	1,377,123	10/22/2018	08/01/2024
233851-BW-3 233851-CB-8	DAIMLER FINANCE NORTH AMERICA	+		L'	2.A FE 2.A FE	2,993,910 18,396,925	.110.4190 .111.2620	3,312,570	3,000,000 18,000,000	2,997,011	ļ0	608	0	0	3.300 3.500	3.324 I		11,550	99,000	05/11/2015	05/19/2025
233851-08-8 235825-AF-3	DAIMLEN FINANCE NORTH AMERICA			I¦	2.A FE 3.C FE		.111.2620	20,027,160	214,000	18,224,161	Q	(45, 137)	Ω	۷	5.375	5.375	ГА MN	259,000 1,470	630,000 11,343	11/05/2018	08/03/2025
235825-AG-1	DANA			l'i	3.0 FE	478,000	107.6730	514,677	478,000	478,000		0	 n		5.625	5.625	.ID	1,470	13, 145	06/16/2020	06/15/2028
237266-AH-4	DARLING INGREDIENTS				3.0 FE	2,127,260	106.3310	2,126,612	2,000,000	2,126,414	0	(846)	0	0	5.250	4.098	AO	22,167	0	12/14/2020	04/15/2027
244199-AU-9	DEERE	I			1.F FE	9,976	.107.9810	10,798	10,000	9,997	٥	2		٥	8.500	8.523	JJ	406	850	12/31/1995	01/09/2022
244199-BD-6	DEERE				1.F FE	1,889,599	.132.7220	2,243,002	1,690,000	1,855,979	0	(15,468)	0	0	5.375	4.035	A0	18,924	90,838	01/01/2019	10/16/2029
244199-BH-7	DEERE	C		1	1.F FE	1,997,280	108.9910	2, 179, 820	2,000,000	1,997,631	0	351	0	0	2.750	2.779		11,611	29,792	03/25/2020	04/15/2025
244199-BJ-3	DEERE	C_		1	1.F FE	33,839,430		37,830,270	33,043,000	33,784,379	0	(55,052)	0	0	3.100	2.812	AO	216,248	554,847	04/01/2020	04/15/2030
24422E-RH-4	JOHN DEERE CAPITAL				1.F FE		.102.2920	14,320,880	14,000,000	14,027,354	0	(34,539)	0	0	3. 150	2.894	AO	93, 100	441,000	12/31/2019	10/15/2021
24422E-RT-8 24422E-TH-2	JOHN DEERE CAPITAL				1.F FE	997,373 999,830	.105.0590	1,050,590 1,095,930	1,000,000 1,000,000			277 17	0	0 0	2.800 2.650	2.830 2.652	JJ	11,978 1,546	28,000 26,500	06/26/2012 06/07/2016	01/27/2023 06/10/2026
24422E-TW-9	JOHN DEERE CAPITAL				1.F FE	9,379,600	_111.2650	1,095,930	1,000,000	9,528,651	u	61,286	 0	u	2.800	3.599	JD	87,889	280,000	06/28/2018	09/08/2027
24422E-UR-8	JOHN DEERE CAPITAL				1.F FE	5,999,460	.109.0450	6,542,700	6,000,000	5,999,620	0	104	0	ر ۱	3.450	3.452	.I.I	98,325	207,000	01/04/2019	01/10/2024
246688-AF-2	DELHAIZE AMERICA			1	2.A FE	6,756,853	.160.6950	9,370,125	5,831,000	6,419,276	0	(36,810)	0	0	9.000	7.568	AO	110,789	524,790	09/15/2006	04/15/2031
24703D-AZ-4	DELL INTERNATIONAL			1	2.C FE		.118.0890	11,808,891	10,000,000	10,946,447	0	(74, 257)	0	0	4.900	3.041	AO	122,500	245,000	07/07/2020	10/01/2026
247126-AJ-4	DELPHI TECHNOLOGIES			1	2.B FE	19,517,886	110.0370	21,003,863	19,088,000	19,250,410	0	(51,714)	0	0	4. 150	3.839		233,245	792, 152	10/22/2018	03/15/2024
247150-AA-2	DELOITTE & TOUCHE			1	1.F	5,727,273	.108.6210	6,221,007	5,727,273	5,727,273	0	0	0	0	6.730	6.730 I		140,259	385,445	07/18/2008	08/20/2023
24736X-AA-6	DELTA AIR LINES			1	1.F FE	6, 147, 598	102.7010	6,432,779	6,263,626	6, 171, 201	0	10,233	0	0	3.625	3.940		95,238	227 , 056	01/01/2019	07/30/2027
250847-DU-1	DTE ELECTRIC			1	1.F FE	4,370,360	.141.1900	6,212,360	4,400,000	4,381,397	0	1,001	0	0	6.350	6.400		58,984	279,400	12/02/2002	10/15/2032
250847-EH-9 250847-EJ-5	DTE ELECTRIC			]	1.F FE	3,853,600 4,357,192	127.7150	4,885,099 4,482,875	3,825,000	3,851,814 4,362,858		(827) 739	0	0	4.500 2.650	4.446 I	MS	57,375	172, 125 115, 646	01/01/2019 06/19/2012	09/01/2041 06/15/2022
25179M-AL-7	DTE ELECTRIC			1	3.A FE	8, 141, 677	.102.7240 .122.2980	9,149,113	4,364,000 7,481,000		u	(2,853)		۷	5.600	4.891	JU	5, 140 193, 176	247,296	12/11/2020	07/15/2041
25179M-AN-3	DEVON ENERGY			1	3.A FE	3, 132, 489	.112.3980	3,214,575	2,860,000	3, 131, 982	0	(507)	0	0	4.750	4.069	MN	17,359	247,290	12/11/2020	05/15/2042
25245B-AA-5	DIAGEO INVESTMENT			1	1.G FE	4,939,012	128.1610	6,408,050	5,000,000	4,942,329	0	1,609	0	0	4.250	4.333	MN	29,514	212,500	10/22/2018	05/11/2042
25245B-AB-3	DIAGEO INVESTMENT			1	1.G FE		103.4560	20,691,156	20,000,000	19,988,454	0	7,902	0	0	2.875	2.917	MN	79,861	658,972	05/08/2012	05/11/2022
25272K-AK-9	DELL INTERNATIONAL			1	2.C FE	5,914,007	.121.9950	6,709,725	5,500,000	5,816,035	0	(51,392)	0	0	6.020	4.753	<b>J</b> D	14,716		03/12/2020	06/15/2026
25272K-AU-7	DELL INTERNATIONAL			1	3.B FE		100.2730	4,953,499	4,940,000	4,940,000	0	(33, 228)	0	0	5.875	4.259		12,899	290,225	03/22/2018	06/15/2021
25272K-AW-3	DELL INTERNATIONAL			1	3.B FE	5,680,030	.103.7130	5,481,232	5,285,000	5,392,156	0	(73, 485)	0	0		4.915	JD	16,736	376,556	10/22/2018	06/15/2024
25466A-AE-1	DISCOVER BANK				2.B FE	39,019,973	115.0470	44,868,330	39,000,000	39,019,363	}ō	(3,833)	<u>0</u>	0	4.250	4.238	MS	497,250	1,657,500	10/22/2018	03/13/2026
25466A-AP-6 254687-CK-0	DISCOVER BANKWALT DISNEY			2	2.B FE 1.G FE	9,985,000 15,934,806	.119.6280	11,962,800	10,000,000 15,500,000	9,987,220 15,527,848	0	1,283		Ω	4.650	4.669 I		139,500	465,000 697,500	09/10/2018	09/13/2028
254687-CT-1	WALT DISNEY			'	2.A FE		.100.4710	15,573,067 9,618,884				(230,827)	 n	ν	4.500 7.750	3.420				03/20/2019	02/15/2021 01/20/2024
254687-CZ-7	WALT DISNEY			1	2.A FE	8,815,086	_111.0000	9,226,320	8,312,000	8,672,001	0	(99, 092)	0	 0	3.700	2.383		90,555	307,544	03/20/2019	01/20/2024
254687-DD-5	WALT DISNEY			1	2.A FE	7, 168,777	.113.1900	7,923,300	7,000,000	7, 124, 394	0	(25,025)	0	0	3.700	3.275		54,678	259,000	03/20/2019	10/15/2025
254687-DK-9	WALT DISNEY			1	2.A FE	8,545,093	.112.9750	9,602,875	8,500,000		0	(5,547)	0	0	3.375	3.295		36,656	286,875	03/20/2019	11/15/2026
254687-DZ-6	WALT DISNEY				1.G FE	18,526,121	151.5160	21,212,234	14,000,000	18,254,054	0	(177,624)	0	0	6.200	3.415		38,578	744,000	07/14/2020	12/15/2034
254687-EB-8	WALT DISNEY			1	1.G FE	10,849,706	155.1750	13, 189, 875	8,500,000	10,667,788	0	(103, 269)	0	0	6.400	4.101	JD	24, 178	544,000	03/20/2019	12/15/2035
254687-ED-4	WALT DISNEY				1.G FE	4,409,655	.169.9140	5,097,415	3,000,000	4,309,530	o	(56, 892)	0	ο	8. 150	4.310	AO	50,258	244,500	03/20/2019	10/17/2036
254687-EK-8	WALT DISNEY			I,	2.A FE	6,754,880	.148.0730	7,403,671	5,000,000	6,639,169	}ō	(65,734)	0	ō	6.750	4.063	JJ	161,250		03/20/2019	01/09/2038
254687-EP-7 254687-ER-3	WALT DISNEY			I	1.G FE 1.G FE	6,845,425 3,385,073	.145.3400 .154.8710	7,266,999 4,104,076	5,000,000 2,650,000	6,738,555 3,346,779		(60,644)	0	0 0	6.900 6.150	4.191 F		130,333 61,568	345,000 162,975	03/20/2019	08/15/2039 02/15/2041
254687-EZ-5	WALT DISNEY			'	1.G FE	3,036,896	.177.9060	3,558,118	2,000,000		n	(21,691)	n	0	7.750	4.423		12,917	155,000	03/20/2019	12/01/2045
254687-FL-5	WALT DISNEY			1	1.G FE		.104.5160	34,085,803	32,613,000	32, 187, 015	n	44, 155	n	0	2.000	2.166	MS	217,420	719,331	09/03/2019	09/01/2029
254687-FX-9	WALT DISNEY			1	2.A FE	999,320		1,096,310	1,000,000		0	62	0	0	2.650	2.657	JJ	16,783	0	05/11/2020	01/13/2031
25468P-CR-5	WALT DISNEY			1	2.A FE	3,832,414	125.8670	5,034,680	4,000,000	3,842,330	0	4,473	0	0	4. 125	4.414	JD	13,750	165,000	01/01/2019	12/01/2041
25468P-CW-4	WALT DISNEY			1	2.A FE		103.9120	15,586,761	15,000,000	14,975,565	0	12,231	0	0	2.350	2.437		29,375	352,500	11/27/2012	12/01/2022
25468P-CX-2	WALT DISNEY			1	2.A FE	7,948,830		9,580,960	8,000,000	7,956,222	0	1,266	0	۵	3.700	3.737		24,667	296,000	07/19/2017	12/01/2042
25468P-DF-0	TWDC ENTERPRISES 18	LC		[1	2.A FE	17,645,903	_111.0790	19,647,654	17,688,000	17,665,976	L0	4, 165	L0	0	3. 150	3. 178	MS	160,961	557 , 172	09/14/2015	09/17/2025

### **SCHEDULE D - PART 1**

							S	Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Yea	ar								
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			r		and		Rate					Current	Other-	in							
		С	е		SVO	U	sed to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-	C	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative		Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol		Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
25468P-DK-9	TWDC ENTERPRISES 18	C		1	2.A FE		11.0440	33,654,105	30,307,000	30,240,769	(Decirease)	11,680	n iccognized	Value	3.000	3.046 F	FA	348,531	909,210	01/05/2016	02/13/2026
254709-AK-4	DISCOVER FINANCIAL SERVICES			2	2.0 FE	4,496,6701	11.0440	4,996,980	4,500,000	4,498,378	0	339	0	0	3.950	3.959	MN	27, 156	177,750	11/03/2014	11/06/2024
254709-AL-2	DISCOVER FINANCIAL SERVICES	<u>. I</u>		2	2.0 FE		10.0600	11,006,000	10,000,000	9,965,603	0	7,359	0	0	3.750	3.839	MS	121,875	375,000	10/22/2015	03/04/2025
25470D-AD-1	DISCOVERY COMMUNICATIONS			1	2.C FE		43.0300	23,278,133	16,275,000	17,792,485	0	(24,848)	0	0	6.350	5.501		86, 122	906,463	07/14/2020	06/01/2040
25470D-AE-9	DISCOVERY COMMUNICATIONS			1	2.C FE		01.7580	22,098,785	21,717,000	21,745,978	0	(63, 893)	0	0	4.375	4.069		42,228	950,119	10/22/2018	06/15/2021
25470D-AS-8	DISCOVERY COMMUNICATIONS			1	2.C FE		27.3820	12,738,226	10,000,000	12, 164, 852	٥	(44, 280)	0	۵	5.000	3.269		140,278	250,000	07/22/2020	09/20/2037
25470D-BJ-7	DISCOVERY COMMUNICATIONS			[!	2.C FE		14.5510 .	14,940,887	13,043,000	13,043,000		0	0	۵	3.625	3.625	MN	60,414	232,464	05/07/2020	05/15/2030
25470X-AW-5	DISH DBS	+		1	4.C FE		04.8540 .	920,618	878,000	830,491	ō	10,200		·····ō	5.875	7.420 I	MN	6,591	51,583	10/12/2017	11/15/2024
25470X-AY-1	DISH DBS			[	4.0 FE		12.0010	560,005	500,000	504,215	ļ	(598)	0	0	7.750	7.560	JJ	19,375	38,750	07/29/2019	07/01/2026
256677-AD-7 256677-AG-0	DOLLAR GENERAL			ļ¦	2.B FE 2.B FE		14.7710 . 14.7970 .	8,722,596 24,078,671	7,600,000 20,975,000	7,593,369 20,961,036	L	1, 148 89		لا 0	4. 150 3. 500	4.169 N	MIN	52,567 179,453	315,400	10/15/2015	11/01/2025 04/03/2030
256746-AF-5	DOLLAR TREE			1	2.B FE		07.0460	24,078,671	8,000,000	7,869,212	 Ω	51,066	 Λ	0 0	3.700	4.432	MNI			11/08/2018	05/15/2023
256746-AH-1	DOLLAR TREE			1	2.B FE		19.0170	15,472,210	13,000,000	12,864,698	0	15,078	0	0	4.200	4.365		69,767	546,000	03/08/2019	05/15/2028
25746U-CK-3	DOMINION ENERGY			1	2.B FE		10.1890	11,018,900	10,000,000	9,997,748	0	334	0	0	2.850	2.854 F		107,667	285,000	08/04/2016	08/15/2026
25746U-CZ-0	DOMINION ENERGY				2.B FE		33.9190	6,695,956	5,000,000	6,508,373	٥	(16,277)	0	0	4.600	3.006		67,722	115,000	07/06/2020	03/15/2049
25763#-AE-0	DONALDSON			1	1.G		08.1930	10,819,309	10,000,000	10,000,000	0	0	0	0	3.720	3.720		97, 133	372,000	03/13/2014	03/27/2024
25763#-AG-5	DONALDSON				1.G		10.0000	6,600,005	6,000,000	5,611,035	0	33, 196	0	0	3.180	4.010		8,480	190,800	07/24/2018	06/17/2030
260003-AM-0	DOVER			1	2.A FE		10.3860	13,798,250	12,500,000	12,448,814	Ω	9,494	0	0	3. 150	3.241		50,313	393,750	10/22/2018	11/15/2025
260003-AP-3	DOVER			1	2.A FE		09.1900 .	7,001,263	6,412,000	6,387,585	0	2,364	0	0	2.950	2.999		29,949	189, 154	10/28/2019	11/04/2029
260543-BE-2 260543-BY-8	DOW CHEMICAL DOW CHEMICAL			1	2.0 FE 2.0 FE		12.3100 79.5110	2,947,014 30,516,870	2,624,000 17,000,000	2,767,641 17,030,553		(61,696) (701)		b	7.375 9.400	4.684 II		64,507 204,189	193,520 1,598,000	10/01/2018	03/01/2023
260543-CJ-0	DOW CHEMICAL			1	2.0 FE		09.5390	7,238,337	6.608.000		ν 0	(7,826)	 n	 n	3.500	3.365		57,820	231,280	01/30/2015	10/01/2024
260543-CX-9	DOW CHEMICAL			1	2.B FE		12.6790	11,267,900	10,000,000	9,996,335	0	556	0	0	3.625	3.632		46,319	362,500	05/16/2019	05/15/2026
260543-CY-7	DOW CHEMICAL	LS		1	2.0 FE		22.9560	22, 132, 080	18,000,000	18,599,270	0	(64,727)	0	0	4.800	4.286	MN	74,400		01/30/2019	11/30/2028
260543-DC-4	DOW CHEMICAL			1	2.B FE		02.6230	8,209,840	8,000,000	7,924,013	0	1,613	0	0	2.100	2.207	MN	58,333	0	10/01/2020	11/15/2030
26078J-AC-4	DOWDUPONT			1	2.A FE		16.7350	26,849,050	23,000,000	24,265,275	0	(249, 859)	0	0	4.493	3.209	MN	132,044	1,033,390	09/06/2019	11/15/2025
26078J-AD-2	DOWDUPONT			1	2.A FE		23.1930	7,391,580	6,000,000	6,395,359	٥	(44,089)	0	٥	4.725	3.724	MN	36,225	283,500	04/03/2019	11/15/2028
26078J-AE-0	DOWDUPONT			1	2.A FE		35.4410		655,000	790,579	Ω	(4,904)	0	0	5.319	3.694	MN	4,452	34,839	02/26/2020	11/15/2038
26078J-AF-7	DOWDUPONT			[]	2.A FE		45.3160	2,906,320	2,000,000	2,000,000	ō	2 506	ō	0	5.419	5.419	MN	13,849	108,380	11/14/2018	11/15/2048
26138E-AP-4 26138E-AR-0	DR PEPPER SNAPPLE GROUP			I:	2.B FE 2.B FE		01.7420 03.5870	8, 139, 360 7, 251, 099	8,000,000	7,997,553 6,994,423	0	2,506	0	0	3.200 2.700	3.233	MIN	32,711	256,000 189,000	11/07/2011	11/15/2021
26138E-AS-8	DR PEPPER SNAPPLE GROUP				2.B FE	14,953,6141		16,811,250	7,000,000 15,000,000		U	2,801 4,096		 0	3.400	2.743 I		24, 150 65, 167	510,000	02/14/2017	11/15/2022
263901-AA-8	DUKE ENERGY INDIANA			'	1.F FE		54.1440	6, 165, 755	4,000,000	6, 118, 150	n	(2,094)	n	0 0	6.350	2.588 F		95,956		12/23/2020	08/15/2038
263901-AB-6	DUKE ENERGY INDIANA			1	1.F FE		55.3840	37,292,160	24,000,000	25,602,802	0	(56,738)	0	0	6.450	5.817	AO	387,000	1,548,000	01/01/2019	04/01/2039
263901-AF-7	DUKE ENERGY INDIANA	[		1	1.F FE		36.2920	4,496,273	3,299,000	3,285,984	٥	308			4.900	4.929	JJ	74,539	161,651	10/22/2018	07/15/2043
264399-DK-9	DUKE ENERGY CAROLINAS			1	1.G FE	2,801,08813	30.9770 .	4,715,172	3,600,000	3, 188, 012	0	36 , 124	0	0	6.000	7.976	JD	18,000	216,000	01/20/2000	12/01/2028
264399-ED-4	DUKE ENERGY CAROLINAS			1	1.G FE		44.9340	1, 159, 472	800,000	797,066	0	156	0	0	6.450	6.493		10,893	51,600	12/02/2002	10/15/2032
	DUKE ENERGY FIEL			1	3.A FE		27.7500	4,471,250	3,500,000	4,005,346	0	(37,629)	0	0	8.125	6.116 F		106,641	284,375	01/01/2019	08/16/2030
26441C-AF-2	DUKE ENERGY			[]	2.A FE		01.4310	1, 115, 739	1, 100,000	1,099,943	o	22	0	ο	3.550	3.552		11,498	39,050	10/22/2018	09/15/2021
26441C-AX-3 26441C-BH-7	DUKE ENERGY			1	2.A FE	13,951,6501		16,739,400	15,000,000	14,214,673	ļ	101,401	0	0	3. 150	4.059 F		178,500 4.594	472,500	04/24/2018	08/15/2027
26441C-BH-7 26442C-AE-4	DUKE ENERGY			1	2.A FE 1.F FE		06.4990 50.3280	2,396,224 2,579,628	2,250,000 1,716,000	2,382,388 2,034,997	Q	(3,917)	0	0	6.050	1.769 k		4,594 21,917	30,013 103,818	09/09/2020	06/01/2030
26442C-AH-7	DUKE ENERGY CAROLINAS			l'	1.F FE		42.4520	43,056,117	30,225,000	31,846,483	n	(12,001)	n	 n	5.300	4.492 /	πο FΔ		1,601,925	01/01/2019	02/15/2040
26442C-AK-0	DUKE ENERGY CAROLINAS	:: <b>!</b> :		1	1.F FE		00.6960	8.055.680	8.000.000	7.999.325	n	800	n	n	3.900	3.912	JD	13,867		05/16/2011	06/15/2021
26442E-AD-2	DUKE ENERGY OHIO	1		1	1.F FE		08.0990	5,404,948	5,000,000	4,999,291	0	179	0	0	3.800	3.804	MS	63,333	190,000	10/22/2018	09/01/2023
26442E-AE-0	DUKE ENERGY OHIO			1	1.F FE	3,002,9341	18.5210	3,808,080	3,213,000	3,018,297	0	4,287	0	0	3.700	4.085	JD	5,284	118,881	03/22/2017	06/15/2046
26442T-AC-1	DUKE UNIVERSITY			1	1.B FE		27.0470	3,557,316	2,800,000	2,710,247	٥	1,676	0	۵	4.077	4.276	AO	28,539	114, 156	01/01/2019	10/01/2048
26442T-AD-9	DUKE UNIVERSITY			1	1.B FE		07.8350	2, 156, 700	2,000,000	1,773,381	٥	8,858	0	0	3. 199	4.123		15,995	63,980	01/01/2019	10/01/2038
26442T-AE-7	DUKE UNIVERSITY			[1	1.B FE	4,986,4651		6,702,538	5,800,000	5,023,520	٥	17, 104	0	0	3.299	4.160		47,836	191,342	01/01/2019	10/01/2046
26442U-AB-0 26444G-AD-5	DUKE ENERGY PROGRESS			1	1.F FE		26.9770 07.1210	3,742,012 28,279,944	2,947,000 26,400,000	2,825,876		2,654	0	0	4.200	4.477 F	FA	46,759	123,774 754,512	10/01/2018	08/15/2045
26444H-AE-1	DUKE ENERGY FL			1	1.A FE 1.F FE	23,539,81410		14,606,945		23,937,382 12,427,060		182,281		V	2.858 3.800	3.936 N	NO	251,504 218,064		01/01/2019	03/01/2033
	DUQUESNE LIGHT				1.F			55,096,528	40,000,000	40,351,638	νn	(9,061)	n	 n	4.970	4.904		259,544	1,988,000	09/26/2018	11/14/2043

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			usted Carrying	g Value			li	nterest		Dat	tes
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to	1		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	' -	Donal	-	Actual	Fair	Fair	Par						Doto		When		Received		
	D:	_	9	Bond	strative					Carrying	Increase/	tization)	Impairment	Carrying	Rate			Due and			Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
266233-AB-1	DUQUESNE LIGHT HOLDINGS			l]	2.C FE	7,470,82			7,500,000	7,478,761	U	839		0	6.250	6.279 I	FA	177,083	468,750	08/11/2005	08/15/2035
266233-AD-7	DUQUESNE LIGHT HOLDINGS			]	2.C FE	8,740,694			8,759,000			2, 147	0	۵	5.900	5.927	JD	43,065	516,781	05/25/2011	12/01/2021
266233-AG-0 26746*-AA-2	DUQUESNE LIGHT HOLDINGS DYAL CAPITAL PARTNERS III ISSUER B				2.C FE 1.G PL	10,009,140 11,166,91			10,000,000 11,166,911	10,007,568 11,166,911	L	(1,043)	0	۷	3.616	3.603 H	ID	150,667 21,838	361,600 236,118	06/17/2019	08/01/2027
267460-AA-2 267460-AA-0	DYAL CAPITAL PARTNERS III ISSUER B				1.G PL	11, 166,91			11, 166, 911	11, 166, 911					4.400	4.398	JD	21,838	236, 118 410, 902	06/11/2020	06/15/2040 06/15/2040
26860#-AA-8	PIO PICO			1	2.B PL	10,644,19			19, 433, 089	10,644,195	,	0		,	4.400	4. 170		1,233	410,902	01/23/2015	12/31/2041
26867L-AL-4	EMD FINANCE			1	2.B FL	20,329,868			20,600,000	20,431,345	n	35,979	n	ν	3.250	3.458		189,692		01/23/2019	03/19/2025
26875P-AG-6	EOG RESOURCES			1	1.G FE	22,784,096			20,000,000	22,845,689	n	10,426	n	n	4.100	4. 151		390,320	936,768	10/22/2018	02/01/2021
26875P-AN-1	EOG RESOURCES			1	1.G FE	6,276,83	117.3380	7,626,970	6,500,000	6,297,937	n	10,080	0	0	3.900	4. 190	AO	63,375	253,500	01/01/2019	04/01/2035
26875P-AQ-4	EOG RESOURCES			1	1.G FE	6,464,036		7,433,007	5,969,999	6,420,200	0	(20,721)	0	0	5. 100	4.391	JJ	140.394	295,800	08/18/2020	01/15/2036
26884L-AF-6	EQT			1	3.C FE	2,005,000		1,986,900	2,000,000	2,004,877	0	(123)	0	Ω	3.900	3.857	AO	19,500	0	11/06/2020	10/01/2027
26884L-AG-4	EQT			1	3.B FE	450,000		735,000	600,000	457,292	0	7,292	0	0	7.000	7.000	FA	17,500	22, 167	03/02/2020	02/01/2030
26884T-AL-6	ERAC USA FINANCE			1	2.A FE	5, 180, 550	111.1900	5,559,500	5,000,000	5,075,750	0	(19,321)	0	0	3.850	3.402	MN	24,597	192,500	02/10/2015	11/15/2024
26884T-AN-2	ERAC USA FINANCE			1	2.A FE	6,371,710		8, 142, 230	6,397,000	6,374,062	۵	507	0	۵	4.500	4.524 I		108,749	287,865	02/10/2015	02/15/2045
26884T-AR-3	ERAC USA FINANCE			1	2.A FE	4,775,250		5,567,850	5,000,000	4,854,855	0	21,438	0	0	3.300	3.853		13,750	165,000	01/25/2017	12/01/2026
26885B-AB-6	EQT MIDSTREAM PARTNERS			1	3.C FE	507,000		604,500	600,000	516,262	0	9,262	0	0	4. 125	7.050	JD	2,063	24,750	02/27/2020	12/01/2026
26885B-AE-0	EQT MIDSTREAM PARTNERS			1	3.C FE	820,000			1,000,000	821,236	0	1,236	0	0	6.500	8 . 136	JJ	29,972	32,500	05/05/2020	07/15/2048
26885B-AH-3	EQT_MIDSTREAM_PARTNERS			1	3.C FE	364,000		409,879	364,000	364,000	Ω	0	0	0	6.500	6.500	JJ	12,684	0	06/16/2020	07/01/2027
269246-BQ-6	E-TRADE FINANCIAL			1	2.A FE	6,371,430			6,500,000	6,393,230	0	13,688	0	0	3.800	4.084		87,136	247,000	05/20/2019	08/24/2027
269246-BS-2	E-TRADE FINANCIAL			1	2.A FE	8,492,520			8,500,000	8,493,988	0	650	0	0	4.500	4.511		11,688	585,000	06/11/2018	06/20/2028
27409L-AE-3	THE EAST OHIO GAS COMPANY				1.F FE	5,218,950			5,000,000	5,216,761		(2, 189)	0	0	3.000	2.783		6,667	74,583	07/09/2020	06/15/2050
277432-AR-1 278058-AP-7	EASTMAN CHEMICAL			1	2.C FE	17,514,79			17,350,000	17,420,488	U	(17,070)			3.800	3.684 I		194, 127	659,300	01/23/2015	03/15/2025
278058-AP-7 278058-E#-5	EATON			4	2.A FE 2.A	198,000		239,636	200,000	199,479	u	127		لا	7.625	3.168		3,813 15,422	15,250 347,000	12/31/1995	04/01/2024 06/28/2021
278058-F*-8	EATON			1	2.A	40, 152, 45			40,000,000	40,082,988		(31, 441)	 0	ر ۱	3.680	3.592		65,422	1,472,000	02/14/2017	06/28/2023
278865-AV-2	ECOLAB			1	2.A FE	5,982,79		6,659,520	6,000,000	5,988,297	0	1,807	0	0	2.700	2.736	MN	27,000	162,000	10/22/2018	11/01/2026
278865-BA-7	ECOLAB				1.G FE	27,726,160		28,252,602	22,000,000	27,654,531	0	(71,629)	0	0	3.950	2.614	.ID	72,417	434,500	07/01/2020	12/01/2047
278865-BD-1	ECOLAB			1	1.G FE	2,854,268		3,249,018	2,863,000	2,882,529	0	(2,498)	0	0	3.250	3.139	JD	7,754	93.048	11/16/2017	12/01/2027
278865-BE-9	ECOLAB	С		1	2.A FE	34,836,458		43,569,955	34, 146,000	34,789,886	0	(46,572)	0	0	4.800	4.535	MS	441,622	819,504	03/27/2020	03/24/2030
28176E-AD-0	EDWARDS LIFESCIENCES			1	2.B FE	40,115,240		45,268,875	38,250,000	39,937,880	0	(184,346)	0	0	4.300	3.574	JD	73,100	1,644,750	02/24/2020	06/15/2028
283677-AW-2	EL PASO ELECTRIC			1	2.B FE	6,690,220		8,236,660	5,960,000	6,625,719	Ω	(31,329)	0	Ω	6.000	4.907		45,693	357,600	01/01/2019	05/15/2035
283677-AX-0	EL PASO ELECTRIC			1	2.B FE	16,893,984		23,880,266	16,575,000	16,868,500	0	(11, 151)	0	0	7.500	7.300	MS	366,031	1,243,125	10/22/2018	03/15/2038
283677-AZ-5	EL PASO ELECTRIC			1	2.B FE	9,431,61	118.5900	11,289,768	9,520,000	9,435,732	0	1,726	0	0	5.000	5.063		39,667	476,000	01/01/2019	12/01/2044
283677-F*-8	EL PASO ELECTRIC				2.B	11,000,000		12,434,318	11,000,000	11,000,000	0	0	0	0	4.220	4.220 I	FA	175,364	464,200	06/12/2018	08/15/2028
28368E-AD-8	KINDER MORGAN			1	2.B FE	5,936,060		7,661,605	5,372,000	5,730,437	٥	(22,416)	0	۵	7.800	6.900 I	FA	174,590	419,016	05/21/2007	08/01/2031
283695-BK-9	EL PASO NATURAL GAS				2.B FE	202,899		205,475	145,000	201,341	0	(1,558)	0	٥	8.375	4.092	<b>J</b> D	540	6,072	08/04/2020	06/15/2032
28370T-AD-1	KINDER MORGAN ENERGY PARTNERS			L	2.B FE	10, 108, 889			7,100,000	10,063,576	0	(45,313)	0	٩٥	7.500	4.342		68,042	266,250	07/29/2020	11/15/2040
28370T-AG-4	KINDER MORGAN ENERGY PARTNERS			L <sup>1</sup>	2.B FE	6,497,920			6,500,000	6,498,873	ļ	218	0	<u>0</u>	4.300	4.304		46,583	279,500	04/29/2014	05/01/2024
28501*-AT-2	ELECTRIC TRANSMISSION TEXAS			[]	2.B	15,000,000			15,000,000	15,000,000	ļ	٥	0	Ω	3.600	3.600		63,000	540,000	05/24/2013	11/19/2025
28501*-AU-9	ELECTRIC TRANSMISSION TEXAS			L	2.B	6,000,000		7,457,091	6,000,000	6,000,000	ļō	0	0	ō	4.710	4.710		14,130	282,600	09/26/2018	06/13/2043
28501*-AW-5 286857-D@-3	ELECTRIC TRANSMISSION TEXAS			l'	2.B	27,991,898		31,072,398	28,000,000	27,995,012	Q	849	0		3.270	3.274	MVI	264,507	915,600	02/14/2017	03/17/2026
28932M-AA-3	ELIZABETHTOWN GAS			1	1.G 1.F FE	2,000,000 5,724,73			2,000,000 5,581,482	2,000,000 5,691,051		0			3.280	3.280   I	MIN	9,293 113,065	290,739	10/21/2020	11/10/2050
28932M-AA-3 28932M-AG-0	ELM ROAD GENERATING STATION SUPERCRITICALELM ROAD GENERATING STATION SUPERCRITICAL				1.F FE	3, 281, 17	1109.5770				L	(11,499)		لا	4.673	4.673	ΓM		290,739	03/28/2018	02/11/2030
28932M-AG-U 28932M-AJ-4	ELM ROAD GENERATING STATION SUPERCRITICAL			l'	1.F FE			5,238,338	4,212,000	4,415,218	ν η	(8, 209)		ν	5.848	5.385	.LI	110,843		01/12/2011	01/19/2031
291011-BB-9	EMERSON ELECTRIC			li	1.F FE	3,302,21		3,953,742	2,763,000	3,264,597	n	(17, 123)	n	Q0	6. 125	4.641	AO	35,727	169,234	10/01/2018	04/15/2039
291011-BD-5	EMERSON ELECTRIC			1	1.F FE	4, 179, 91		5, 193, 004	3,800,000	4, 154, 546	n	(11, 738)	n	0	5.250	4.510	MN	25,492	199,500	01/01/2019	11/15/2039
29226R-AA-5	EMPLOYERS MUTUAL	1		2	2.A FE	16,883,220		17,085,000	17,000,000	16,884,836	n	1,617	n	0	5.750	5.809	FA	355,701	488,750	07/29/2020	08/20/2039
292505-AD-6	ENCANA	t.		1	3.A FE	5,369,909		5,558,592	4,800,000	5,315,726	n	(25, 182)		0	6.500	5.376		117,867	312,000	01/01/2019	08/15/2034
292505-AG-9	ENCANA				3.A FE	1,596,87		1,954,155	1,750,000	1,598,029	0	1, 154	0	0	6.500	7.403		47,396	0	10/01/2020	02/01/2038
29250R-AD-8	ENBRIDGE ENERGY PARTNERS			1	2.A FE	6,461,55			6,000,000	6,415,943	0	(23, 387)	0	0	5.950	5. 185		29,750	357,000	01/01/2019	06/01/2033
29250R-AG-1	ENBRIDGE ENERGY PARTNERS			1	2.A FE		124.9800		9,647,000	9,853,491	٥	(9,446)		Ω	6.300	6.068		27,012	607,761	01/01/2019	12/15/2034
29250R-AT-3	ENBRIDGE ENERGY PARTNERS			1	2.A FE		123.4710		15,275,000	16.826.638	0	(21,980)	0	0	5.500	4.657		247.370		08/03/2020	09/15/2040

### **SCHEDULE D - PART 1**

							Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7	Fair Value	10	11			usted Carryin	g Value			lr	nterest		Da	ites
		3		5	1	8	9	1		12	13	14	15	16	17	18	19	20	21	22
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		0	ĭ		Admini-	Obtair			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	'	Dond		Actual Fair	Fair	Par						Data		When		Received		
	B		g	Bond	strative				Carrying	Increase/	tization)	Impairment	Carrying	Rate			Due and			Maturity
Identification	Description	е	n	Char	Symbol	Cost Value		Value	Value	(Decrease)	Accretion	Recognized	Value	of		Paid	Accrued	During Year	Acquired	Date
29250R-AU-0	ENBRIDGE ENERGY PARTNERS	+		[]	2.A FE	8,993,631101.725		9,000,000	8,997,975		2, 115	0	0	4.200	4.225 MS	S	111,300	378,000	10/22/2018	09/15/2021
29250R-AW-6	ENBRIDGE ENERGY PARTNERS	+		[	2.A FE	8,948,390122.2470		8,000,000		0	(107,899)	D	0	5.875	4.195 A	ا	99,222	470,000	01/27/2017	10/15/2025
29260F-AE-0 29260F-AF-7	ENDEAVOR ENERGY RESOURCE			L'	3.C FE 3.C FE	1,931,940107.870 91,000107.000		2,230,000 91,000	1,951,917 91,000		19,977		0	5.750 6.625	8.097 J. 6.625 J.	اا	53,783 . 3,450	64,113	04/16/2020	01/30/2028
29261A-AB-6	ENDEAVOR ENERGY RESOURCE	+		2	4.A FE	2,892,000 _ 107.000		3,000,000	2,896,406	u	4,406			4.750	5.232 F			71,250	06/02/2020	07/15/2025
29265A-AP-1	ENERGEN	†			4.A FE	1,477,315107.268		1,500,000	1,489,632	۷	5,950	n	U	7.320	7.793 A	`	27,450	109,800	10/22/2018	07/28/2022
29272W-AB-5	ENERGIZER HOLDINGS			1	4.B FE	3,214,500111.343		3,000,000	3, 183, 406	۸	(31,094)	n	ν	7.750	5.298 J		107,208	116,250	06/29/2020	01/15/2027
29272W-AC-3	ENERGIZER HOLDINGS			1	4.B FE	2,500,000105.250		2,500,000	2,500,000	n	(31,034)	n	 Ω	4.750	4.750 JI	)	5,278	54,097	06/17/2020	06/15/2028
29273R-BB-4	ENERGY TRANSFER PARTNERS			1	2.0 FE	7,920,588 115.543		6,900,000	7,574,853	n	(220,913)	0	0	7.600	3.920 F/	À	218,500	524,400	06/04/2019	02/01/2024
29273R-BC-2	ENERGY TRANSFER PARTNERS	LS		1	2.0 FE	21,419,479136.040		20,026,000	21,100,726	0	(96,802)	0	0	8.250	7.351 M	١	211, 107	1,652,145	10/22/2018	11/15/2029
29273R-BK-4	ENERGY TRANSFER PARTNERS			1	2.C FE	22,475,403110.216		22,500,000	22,485,215	0	1,806	0	0	4.200	4.211 A	)	199,500	945,000	06/21/2017	04/15/2027
29278N-AD-5	ENERGY TRANSFER PARTNERS			1	2.C FE	10,383,586114.880		9,800,000	10,346,120	0	(19,434)	0	0	5.800	5.296 JI	)l	25,262	568,400	01/16/2020	06/15/2038
29278N-AN-3	ENERGY TRANSFER PARTNERS			1	2.C FE	11,327,813117.700		10,750,000	11,218,260	0	(64,097)	0	0	5.500	4.679 JI	)	49,271	591,250	03/22/2019	06/01/2027
29278N-AQ-6	ENERGY TRANSFER PARTNERS			1	2.C FE	12,734,782107.865		12,500,000	12,734,235	٥	(547)	0	٥	3.750	3.504 MM	١	59,896	159,375	12/23/2020	05/15/2030
29278N-AR-4	ENERGY TRANSFER PARTNERS			1	2.C FE	568,981108.289		550,000	568,633	0	(347)	0	0	5.000	4.782 M	١		22,382	01/16/2020	05/15/2050
29279F-AA-7	ENERGY TRANSFER OPERATING				2.C FE	3,602,199122.789		3,000,000	3,601,969	0	(230)	0	0	6.250	4.927 A	)	39,583	0	12/23/2020	04/15/2049
29336T-AA-8	ENLINK MIDSTREAM			1	3.A FE	10,057,81398.221		10,250,000	10,058,376	٥	563	0	0	5.375	5.656 JI	)	45,911	0	12/14/2020	06/01/2029
29336U-AE-7	ENLINK MIDSTREAM PARTNERS			1	3.A FE	1,855,00097.500		2,000,000	1,883,012	0	22,699	0	0	4. 150	5.664 JI		6,917	83,000	10/07/2019	06/01/2025
29360A-AA-8	ENSTAR FINANCE			1	3.A FE	32,000,000104.650		32,000,000	32,000,000	0	0	0	0	5.750	5.750 MS	3	638,889	0	08/19/2020	09/01/2040
29362U-AC-8	ENTEGRIS			2	3.B FE	3,068,250105.550		3,000,000	3,064,409	0	(3,841)	0	0	4.375	4.031 A		27,708	60 , 156	06/29/2020	04/15/2028
29364D-AQ-3	ENTERGY ARKANSAS			]	1.F FE	8,997,390100.239		9,000,000	8,999,386		(38)	0	0	3.750	3.753 F/		127,500	337,500	11/09/2010	02/15/2021
29364D-AU-4	ENTERGY ARKANSAS			1	1.F FE	3,889,162112.938		3,902,000	3,894,607		1,235			3.500	3.539 A		34,143	136,570	01/05/2016	04/01/2026
29364G-AJ-2 29364G-AL-7	ENTERGYENTERGY			1	2.B FE 2.B FE	12,509,967110.221 4,863,330108.189		12,534,000 4,500,000	12,516,807 4,848,167		2,698			2.950	2.976 MS			369,753	10/22/2018 07/15/2020	09/01/2026 06/15/2030
29364G-AM-5	ENTERGY			1	2.B FE	1,238,103 99.966		1,243,000	1,238,428		326	 0		0.900	0.980 MS		3,884	72, 100	08/24/2020	09/15/2025
29364N-AT-5	ENTERGY MISSISSIPPI			1	1.F FE	8,954,037 _110.416		9,000,000	8,967,797	0	3,760	0	۷	2.850	2.903 JI	)	21,375	256,500	10/22/2018	06/01/2028
29364W-AK-4	ENTERGY LOUISIANA			1	1.F FE	25,412,790117.711		25,500,000	25,468,816	0	6,666	0	0	5.400	5.433 M	۷	229,500	1,377,000	11/10/2009	11/01/2024
29364W-AR-9	ENTERGY LOUISIANA			1	1.F FE	9,986,628104.848		10,000,000	9,995,203	0	2,291	0	0	3.300	3.325 J	)	27,500	330,000	10/22/2018	12/01/2022
29364W-AT-5	ENTERGY LOUISIANA				1.F FE	1,431,093106.000		1,350,000	1,430,630	0	(462)	0	0	5.000	4.583 J	J	31,125	0	09/22/2020	07/15/2044
29364W-AW-8	ENTERGY LOUISIANA			1	1.F FE	11,998,855 112.206		12,000,000	11,998,869	0	89	0	0	3.250	3.251 A		97,500	390,000	10/22/2018	04/01/2028
29364W-AX-6	ENTERGY LOUISIANA	[		1	1.F FE	9,085,407113.182		10,000,000	9,215,748	0	59,678	٥	0	3.050	3.976 JI	)	25,417	305,000	01/01/2019	06/01/2031
29364W-AY-4	ENTERGY LOUISIANA			1	1.F FE	1,942,560108.119	2,162,380	2,000,000	1,953,684	0	7,310	0	0	2.400	2.839 A		12,000	48,000	06/17/2019	10/01/2026
29364W-BC-1	ENTERGY LOUISIANA			1	1.F FE	14,893,950128.988	19,348,200	15,000,000	14,896,600	0	1,747	0	0	4.200	4.241 A	)	157,500	630,000	03/06/2019	04/01/2050
29364W-BD-9	ENTERGY LOUISIANA			1	1.F FE	9,352,031106.768		9,375,000	9,352,223	0	191	0	0	2.900	2.912 MS	3	80,052	142,734	03/03/2020	03/15/2051
29365@-AB-2	ENTERGY NEW ORLEANS				2.B	18,500,000103.347		18,500,000	18,500,000	٥	0	۵	۵	3.000	3.000 MS	3	163,417	260,542	03/12/2020	03/15/2025
29365P-AP-7	ENTERGY LOUISIANA			1	1.F FE	16,986,400117.955		17,000,000	16,993,856	0	1,052	0	0	5.590	5.598 A		237,575	950,300	09/29/2009	10/01/2024
29365T-AG-9	ENTERGY TEXAS			1	2.A FE	14,901,008116.784		15,000,000	14,915,603	o	8,376	0	ō	4.000	4.080 MS		151,667	600,000	01/29/2019	03/30/2029
29366M-AB-4	ENTERGY ARKANSAS LLC			L	1.F FE	6,952,909102.464		6,976,000	6,952,858	ļ	(51)	0	0	2.650	2.666 JI		8,216	48,270	09/10/2020	06/15/2051
293791-AF-6	ENTERPRISE PRODUCTS OPERATING			[]	2.A FE	2,672,146140.033		2,215,000	2,619,826	łō	(23, 918)	<u>0</u>	ر	6.875	4.866 MS		50,760	152,281	10/01/2018	03/01/2033
293791-AT-6	ENTERPRISE PRODUCTS OPERATING			1	2.A FE	4,691,900126.097		5,000,000	4,771,292	ō	9,798	ō	0	5.750	6.240 MS		95,833	287,500	03/09/2010	03/01/2035
29379V-AM-5	ENTERPRISE PRODUCTS OPERATING			I	2.A FE	2,208,587152.243	2,367,384	1,555,000	2,199,201	ō	(9, 386)	0	0	7.550	4.164 A		24,785	58,701	08/18/2020	04/15/2038
29379V-AQ-6	ENTERPRISE PRODUCTS OPERATING			I	2.A FE	4,645,997 142.976		4,600,000	4,643,367	ļ	(1,097)	ļ	0	6.450	6.364 MS		98,900	296,700	09/26/2018	09/01/2040
29379V-AT-0 29379V-AU-7	ENTERPRISE PRODUCTS OPERATING			ļ¦	2.A FE 2.A FE	12,733,785137.481		10,776,000	12,696,699	ν	(17,883)	L	Δ	5.950 4.050	4.551 F/	`	267, 155 122, 400	421,022	12/23/2020	02/01/2041
29379V-AU-7 29379V-AV-5	ENTERPRISE PRODUCTS OPERATING			I	2.A FE 2.A FE					u	(6,604)			5.700	4.0/5 F/	1			10/01/2011	02/15/2022
29379V-AV-3	ENTERPRISE PRODUCTS OPERATING			l'	2.A FE	11, 102, 104			11, 102, 906	u	(449)		0 0	4.850	4.997 F/	`		482,575	09/22/2020	08/15/2042
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING			l'	2.A FE	2,026,085124.055		2,000,000	2,024,907	۷	(603)	n	0	4.850	4.759 MS		201,060	97,000	01/01/2019	03/15/2044
29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING			'	2.A FE	5,803,217117.265		5,000,000	5,802,830	n	(387)	n	0	4.850	3.345 F/		80,278		12/23/2020	02/15/2048
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING			1	2.A FE	6,229,091 118.968		6,320,000	6,245,591	n	7,838	n	0	4.150	4.329 A		54,642		10/24/2018	10/16/2028
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING				2.A FE	2,672,359126.346		2,275,000	2,670,220	0	(2, 139)	0	0	4.800	3.789 F/		45,500	0	09/22/2020	02/01/2049
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING			1	2.A FE	12,246,401 110.850		12,220,000	12,242,539	0	(2, 275)	0	0	3. 125	3.100 J	J	160,175	406,273	06/28/2019	07/31/2029
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING			1	2.A FE			5,054,000	5,081,349	0	(473)	0	0	4.200	4.166 J		89,035	225,830	01/16/2020	01/31/2050
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING	- T		1	2.A FE	3,537,963 108.532		3,300,000	3,528,478	0	(9, 485)	0	0	2.800	1.942 J		38,757	0	07/30/2020	01/31/2030

### **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																				
1	2		Cod	les	6	7	Fair Value	10	11		g Value		Interest Dates							
*	_	3		5	_	8	9		* *	12	13	14	15	16	17	18	19	20	21	22
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			F		nation							Current	Exchange							
			0		Modifier							Year's	Change							
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		l c	е		SVO	Used	0		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-	Obtai			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
	B:		g																	
Identification	Description	е	n	Char	Symbol	Cost Value		Value	Value	(Decrease)		Recognized	Value	of		Paid	Accrued	During Year	Acquired	Date
294429-AJ-4	EQUIFAX			1	2.B FE	13,421,937104.686		13,506,000	13,486,911	0	9, 205	0	0	3.300	3.375 J	D	19,809	445,698	02/11/2013	12/15/2022
294429-AQ-8	EQUIFAX			[1	2.B FE	9,970,915107.106		9,993,000	9,975,495	۵	4,254	0	0	2.600	2.647 J	D	21,652	268,479	11/15/2019	12/01/2024
294429-AR-6	EQUIFAX			1	2.B FE	280,685107.939		281,000	280,726	٥	41	0	٥	2.600	2.621 J		325	4,627	04/22/2020	12/15/2025
294429-AS-4	EQUIFAX			1	2.B FE	20,000,588111.240		19,375,000	19,970,714	0	(29, 874)	0	0	3.100	2.712 N		76,747	330,344	06/23/2020	05/15/2030
29449W-AB-3	EQUITABLE FINANCIAL LIFE				1.F FE	984,710100.617		987,000	984,811	0	101	0	0	1.400	1.435 F		4,721	0	08/25/2020	08/27/2027
294549-AE-0	EQT				3.C FE	1,589,255115.625		1,381,000	1,537,699	0	(23,728)	۵	۵۵	7.750	5.355 J		49,352	107,028	10/01/2018	07/15/2026
29670G-AD-4	ESSENTIAL UTILITIES			1	2.B FE	778,000108.409		778,000	778,000	0	0	0	٥	2.704	2.704 A	0	4,441	10,519	04/13/2020	04/15/2030
29736R-AH-3	ESTEE LAUDER CO			1	1.E FE	2,409,753100.375		2,500,000	2,487,004	0	35, 178	0	0	1.700	3.160 N	N	6,021	42,500	01/01/2019	05/10/2021
29736R-AM-2	ESTEE LAUDER CO			1	1.E FE	39,423,800116.514		35,000,000	39,373,200	0	(50,600)	0	٥	3. 125	2.506 J	D	91,146	546,875	07/16/2020	12/01/2049
29736R-AP-5	ESTEE LAUDER CO			1	1.E FE	22,770,675108.098		22,990,000	22,792,245	0	19,717	۵	۵۵	2.375	2.483 J	D	45,501	561, 180	11/19/2019	12/01/2029
29736R-AQ-3	ESTEE LAUDER CO			1	1.E FE	17,760,740109.833	018,671,610	17,000,000	17,710,449	٥	(50, 291)	0	٥٥	2.600	2.090 A	0	93,311	223,456	04/15/2020	04/15/2030
29977A-B@-3	EVERCORE				2.B	7,000,000111.437	07,800,566	7,000,000	7,000,000	0	0	0	0	4.340	4.338 A	.0	51,477	379,750	07/17/2019	08/01/2029
299808-AF-2	EVEREST REINSURANCE HOLDINGS			1	1.G FE	131.319	025,972,272	19,778,000	19,778,000	0	0	0	0	4.868	4.868	D	80,233	962,793	06/02/2014	06/01/2044
30040W-AH-1	EVERSOURCE ENERGY				2.A FE	44,057,500114.81	043,628,324	38,000,000	44,001,926	٥	(55, 574)	0	۵	3.450	2.664	IJ	604,517		08/11/2020	01/15/2050
30040W-AK-4	EVERSOURCE ENERGY				2.A FE	6,998,04099.56	06,969,250	7,000,000	6,998,066	0	26	0	ΩΩ	1.650	1.653 F	Α	43,954	0	08/11/2020	08/15/2030
30161M-AG-8	EXELON GENERATION			1	2.B FE	24,659,449120.613		24,420,000	24,642,508	0	(6,585)	0	٥	6.250	6.165 A	0	381,563	1,526,250	10/01/2018	10/01/2039
30161N-AS-0	EXELON			1	2.B FE	8,757,692134.946	011,857,693	8,787,000	8,760,179	0	536	0	0	5. 100	5.283 J	D	19,917	448 , 137	12/02/2015	06/15/2045
30161N-AX-9	EXELON			1	2.B FE	30,495,126118.328		27,836,000	30,491,017	٥	(4, 109)	0	۵	4.050	2.808 A		237,998	280, 146	12/24/2020	04/15/2030
30161N-AY-7	EXELON			1	2.B FE	13, 139, 625133. 149		10,000,000	13, 138, 092	0	(1,533)	0	٥	4.700	3.054 A	0	99,222	0	12/23/2020	04/15/2050
30212P-AZ-8	EXPEDIA GROUP				2.C FE	17,985,960106.66		18,000,000	17,987,192	0	1,232	0	0	3.600	3.625		28,800	271,800	07/07/2020	12/15/2023
30212P-BB-0	EXPEDIA GROUP	. I			2.C FE	22,499,325111.838		22,500,000	22,498,916	0	(409)	0	0	4.625	4.625 F		482,734	0	07/07/2020	08/01/2027
30215*-AR-9	EXPLORER PIPELINE	T		1	2.B	32,000,000111.393		32,000,000	32,000,000	0	0	0	0	3.760	3.760 A	.0	203,876	1,203,200	05/25/2017	10/29/2027
30231G-AN-2	EXXON MOBILORA			1	1.C FE	36,590,619115.153		40,145,000	36,761,602	0	79,595	0	0	3.567	4.118 N	IS	457,436	1,431,972	01/01/2019	03/06/2045
30231G-AW-2	EXXON MOBILORA			1	1.C FE	3,124,358123.34		3,000,000	3, 118,777	0	(2,844)	0	0	4. 114	3.863 N		41,140	123,420	01/01/2019	03/01/2046
30231G-AZ-5	EXXON MOBILORA				1.C FE	10,543,600 107.499		10,000,000	10,537,517	0	(6,083)	0	0	3.095	2.820 F		116,063	154,750	06/29/2020	08/16/2049
30231G-BG-6	EXXON MOBILORA				1.C FE	14,738,709 130.424		11,730,000	14,708,952	0	(29,757)	0	0	4.327	3.013 N		143,808	253,779	09/14/2020	03/19/2050
30231G-BM-3	EXXON MOBILORA				1.0 FE	11,099,900114.092		10,000,000	11,088,672	0	(11,228)	0	0	3.452	2.909 A	0	72,876	172,600	06/26/2020	04/15/2051
302491-AT-2	FMC			1	2.C FE			4,000,000	3,996,530	0	552	0	0	3.200	3.216 A	.0	32,000	131,911	09/17/2019	10/01/2026
302508-AQ-9	FMR			1	1.E FE	3,004,382 147.378		3,000,000	3,002,248	0	(198)	0	0	7.570	7.557 J	D	10,093	227, 100	12/27/2001	06/15/2029
30251B-AB-4	FMR			1	1.E FE	9,979,971 152.306		10,000,000	9,980,604	0	489	0	0	6.450	6.467 N	N	82,417	645,000	10/22/2018	11/15/2039
302635-AG-2	FSK		1	1	2.0 FE	1,368,79699.380		1,385,000	1,368,942	0	147	0	0	3.400	3.653	IJ	2,747	0	12/03/2020	01/15/2026
30288*-AA-8	FLNG LIQUEFACTION			1	2.B FE	18,952,000117.522		18,952,000	18,952,000	0	0	0	0	4.540	4.540 N	IS	217,495	860,421	11/16/2016	03/31/2038
30288*-AE-0	FLNG LIQUEFACTION				2.B FE			40,000,000	40,000,000	0	0	0	0	4.390	4.389	D	4,878	1,756,000	05/08/2019	12/31/2038
303250-AF-1	FAIR ISAAC CORP				3.B FE	1,031,825 104.485		1,000,000	1,030,862	n	(963)	0	n	4.000	3.525	D	1,778	20,000	09/22/2020	06/15/2028
313309-AP-1	FEDERAL EXPRESS				2.B FE	6,366,769166.73		5,000,000	6,365,505	0	(884)	0	n	7.600	5.955	IJ	190,000		01/01/2019	07/01/2097
31428X-AS-5	FEDEX	1		1	2.B FE	3,989,840103.460		4,000,000	3,998,163	n	1,092	n	n	2.625	2.654 F	A	43,750	105,000	07/24/2012	08/01/2022
31428X-AV-8	FEDEX	1		1	2.B FE	4,565,204 104.94		4,700,000	4,655,167	n	18.558	n	n	2.700	3.134 A	.0	26,790	126,900	10/26/2015	04/15/2023
31428X-BM-7	FEDEX	1		1	2.B FE	10,246,000 _ 112.040		10,000,000	10,201,895	n	(30,598)	0	0	3.300	2.928 N		97, 167	330,000	07/17/2019	03/15/2027
31428X-BN-5	FEDEX	<b>†</b>		1	2.B FE	16,243,461126.352		16,135,000	16,240,211	0	(2,218)	n	n	4.400	4.357		327,361	709,940	07/22/2019	01/15/2047
31428X-BQ-8	FEDEX			'	2.B FE	22,266,690120.904		20,000,000	22,244,201	0	(22, 489)	n	n	4.050	3.411 F		306,000	405,000	07/29/2020	02/15/2048
31428X-BS-4	FEDEX			1	2.B FE	20,459,310136.854		17,000,000	20,424,371	0	(34,939)	n	n	4.950	3.761 A		172,975	420,750	07/15/2020	10/17/2048
31428X-BY-1	FEDEX			li	2.B FE	4,986,200 112.885		5,000,000	4,988,046	n	1,846	n	n	3.800	3.761 A		24,278	115,056	04/03/2020	05/15/2025
314353-AA-1	FEDEX			ļ,	1.D FE	8,200,000102.039		8,200,000	8,200,000	۸	1,040	۸ ا	n	1.875	1.875 F		58,938	n	07/30/2020	02/20/2034
31620M-AK-2	FIDELITY NATIONAL INFORMATION SERVICES	-†		li ·····	2.B FE	9.369.889 . 106.12		9,447,000	9,423,747	ν	9. 103	n	۷	3.500	3.608 A		69.803	330 . 645	04/29/2014	04/15/2023
31620M-AM-8	FIDELITY NATIONAL INFORMATION SERVICES			l'	2.B FE	2,084,092110.05		2,092,000	2,088,892	ν			ν	3.300	3.921	n	5.855	81,065	05/27/2014	06/05/2024
31620M-AT-3	FIDELITY NATIONAL INFORMATION SERVICES			l'	2.B FE	7,728,960111.27			7,914,978	ν	88,089	n	0 0	3.000	4.367 F	Δ	96, 197		10/31/2018	08/15/2026
31620M-AY-2	FIDELITY NATIONAL			Ľ	2.B FE	10,294,977119.028		10,351,000			4.919	,	0 0	4.250	4.307 F	n	56.212	234,640	05/15/2018	
31620R-AH-8	FIDELITY NATIONAL			l¦	2.B FE				24,849,036	ļū	4,919	L	0	4.250	4.317 N	IN		1, 125, 000	08/08/2018	05/15/2028 08/15/2028
31620R-AH-8	FIDELITY NATIONAL TITLE			I	2.B FE			25,000,000 5,000,000	4,982,449	J		L	0				425,000	1, 120,000		
31620R-AK-1 320844-PD-9	FIRST MERIT BANK				2.B FE	4,982,100101.712 4,907,479114.70		5,000,000			349	<u>0</u>		2.450	2.489 N			040 500	09/10/2020	03/15/2031
									4,929,670 6,059,546	ļ	(12,554)		L	4.270			21,350	213,500 115,625		11/25/2026
33616C-AC-4	FIRST REPUBLIC BANK				2.A FE	6,072,100131.195		5,000,000		ļ		ا ب	۷	4.625	3.395 F	n	88,646		06/29/2020	02/13/2047
337738-AP-3	FISERV			[	2.B FE	19,989,234112.72		20,000,000	19,993,044	J	1,315		μ	3.850	3.858 J	υ	64, 167		10/22/2018	06/01/2025
337738-AR-9	FISERV	L	1	[ ]	2.B FE	16,026,687119.230	019,145,953	16,058,000	16,031,887	L	2,700	L0	L0	4.200	4.224 A	· · · · · · · · · · · · · · · · · · ·	168,609	674,436	09/20/2018	10/01/2028

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	<u>mber 31</u> of	Current Ye	ear								
1	2		Cod	des	6	7		Fair Value	10	11	Change in Book/Adjusted Carrying Value Interest							Dates			
1		3	4	5			8	9		1	12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
337738-AT-5	FISERV			. 1	2.B FE	19,998,600	112.0180	22,403,600	20,000,000	19,998,958		171	0	0	3.200	3.201	JJ	320,000	652,444	06/10/2019	07/01/2026
337738-AU-2	FISERV			. 1	2.B FE	23,908,766	114.1860		23,949,000	23,914,127	٥	3,464		٥	3.500		JJ	419, 108	854,514	06/10/2019	07/01/2029
337738-AV-0	FISERY			. 2	2.B FE	32,298,250	133.5110		25,000,000	32,221,849	o	(76,401)		0	4.400	2.887		550,000	0	07/16/2020	07/01/2049
337932-AC-1 337932-AH-0	FIRSTENERGY FIRSTENERGY	·		- [ ]	3.B FE 3.B FE	772,354 2,204,760	142.5960		736,000 2,000,000		}ō	(1,350)		}ō	7.375	6.969		6,936 	54,280	01/03/2005	11/15/2031
337932-AH-U 337932-AJ-6	FIRSTENERGY		-	· ¦	3.B FE	2,204,760	124.4500		2,000,000	3,052,000	ļū	(2, 313)		ļū	3.900	3.544		55,967	U	12/01/2020	07/15/2027 07/15/2047
337932-AN-7	FIRSTENERGY			. lí	3.A FE	141,787	97.7370		142,000	141,808	0	21		0	1.600	1.628		1,281	0	06/03/2020	01/15/2026
337932-AP-2	FIRSTENERGY			. 1	3.A FE	351,472	96.7300	340,490	352,000	351,500		28	0		2.250	2.266	MS	4,466	0	06/03/2020	09/01/2030
33834D-AA-2	FIVE CORNERS FND TR II			. 1	1.G FE	25,460,775	110.6210	27,856,580	25, 182, 000	25,448,756	0	(12,019)	0	0	2.850	2.715		91,704	344,888	07/15/2020	05/15/2030
33972P-AA-7	FLNG LIQUEFACTION 2			-[]	2.B FE	19,073,298	98.2770		19,088,000	19,076,336	ō	587	Δ	ō	4. 125	4.133		199,032	787,380	02/14/2017	03/31/2038
341081-FB-8 341081-FC-6	FLORIDA POWER & LIGHTFLORIDA POWER & LIGHT	+		- [ ]	1.E FE 1.E FE	23,289,294	151.7480		20,510,000 23,420,000	23,101,921 23,986,260	}ō	(92,970)		0	5.960	4.876 5.474		305,599 444,199	1,222,396 1,332,598	01/01/2019	04/01/2039 03/01/2040
341081-FF-9	FLORIDA POWER & LIGHT			-	1.E FE	1,802,547	148.3830		1,842,000	1,804,917		1,066		u	4, 125	4.271		31,659		10/22/2018	02/01/2040
341081-FR-3	FLORIDA POWER & LIGHT			1	1.D FE	3,996,440	132.0700		4,000,000	3,996,605	0	64		0	4. 125	4. 130		13.750	165,000	05/03/2018	06/01/2048
341099-CH-0	DUKE ENERGY FLORIDA			. 1	1.F FE	2,408,136	151.5420		1,925,000	2,369,987	0	(17,828)		0	6.350	4.381		35,992	122,238	10/22/2018	09/15/2037
341099-CL-1	DUKE ENERGY FLORIDA				1.F FE	6,212,680	154.4780		4,000,000	6,210,398	٥	(2,282)		0	6.400	2.480		11,378	0	12/23/2020	06/15/2038
341099-CP-2	DUKE ENERGY FLORIDA	·		. 1	1.F FE	874,416	101.0290		875,000	874,853		200			3. 100	3. 124		10,247	27 , 125	10/22/2018	08/15/2021
34320#-AA-6 34489*-AA-7	FLORIDA TIMBER FINANCE I LLC				1.D1.F	13,809,129	109.0840		12,635,000	13,209,979	0	(272,209)	)0	0	6.044	3.663	MN	127,277 170,280	763,659 704,340	10/01/2018	01/01/2023
34489@-AA-5	NATIONAL FOOTBALL LEAGUE IX				1.F FE	18,000,000	105.5490		20,000,000	18,000,000 20,000,000		0		ν	3.870	3.050		170,280	615,083	06/06/2018	10/05/2025 10/05/2026
34489@-AB-3	NATIONAL FOOTBALL LEAGUE TRUST X				1.F FE	2,000,000	101.4180		2,000,000	2,000,000	0	0	0	0	3.230	3.230		15,791	65, 138	06/26/2019	10/05/2029
34490@-AA-2	NATIONAL FOOTBALL LEAGUE				1.F FE	10,000,000	100 . 4050		10,000,000	10,000,000	٥	٥	0		2.470	2.456		59,551	31,561	07/17/2020	10/05/2023
34490@-AB-0	FOOTBALL CLUB TERM NOTES				1.F FE	36,040,000	99.6560		36,040,000	36,040,000	٥	0	0	٥	2.680	2.680		351,470	123,417	07/17/2020	10/05/2025
34490@-AC-8	NATIONAL FOOTBALL LEAGUE				1.F FE	8,750,000	99.6770			8,750,000	0	0	0	0	2.970	2.970		62,081	33,337	07/17/2020	10/05/2027
34490@-AD-6 34490@-AE-4	FOOTBALL CLUB TERM NOTES				1.F FE 1.F FE	3,000,000 1,400,000	99.3370 98.3220		3,000,000 1,400,000	3,000,000	L	0	0	L	3.330	3.330 3.530	001	23,865 11,806	12,765 6,315	07/17/2020 07/17/2020	10/05/2032
344900-AE-4	FOOTBALL CLUB TERM NOTES				1.F FE	1, 200, 000	97.8830	1,174,596	1,200,000	1,200,000	0	0	0	٥	3.850	3.850	0CT	11,000	5,903	07/17/2020	10/05/2030
34490@-AG-9	NATIONAL FOOTBALL LEAGUE				1.F FE	260,000	100.8690		260,000	260,000	0	0	0	0	2.680		0CT	1,665	0	07/17/2020	10/05/2025
34490@-AH-7	NATIONAL FOOTBALL LEAGUE				1.F FE	350,000	100 . 6240		350,000	350,000	٥	0	0	0	2.970	2.970		2,570	0	07/17/2020	10/05/2027
34490@-AK-0	NATIONAL FOOTBALL LEAGUE				1.F FE	700,000	97.8820		700,000	700,000		0	0		3.850	3.850		6,663	0	07/17/2020	10/05/2040
34502*-AB-8	NATIONAL FOOTBALL LEAGUE VIII			- 1	1.F FE	9,200,000	102.6830		9,200,000	9,200,000	0	0	0	0	3.310	3.310		74,438	307,904	07/27/2017	10/05/2027
34502*-AC-6 345277-AE-7	NATIONAL FOOTBALL LEAGUE VIIIFORD HOLDINGS			- [ '	1.F FE 3.B FE	5, 100,000 2,260,000	102.2910		5, 100,000 1,600,000	5,100,000 2,019,515	0		١	0	3.380	3.380		42, 137 49, 600	174, 295 148, 800	07/27/2017	10/05/2027 03/01/2030
345370-CW-8	FORD MOTOR COMPANY			1	3.A FE	4,312,500	122.6010		4,500,000	4,331,383	0	18,883		0	9.000	9.000		49,600	202,500	05/05/2020	04/22/2025
34537E-CM-0	FORD MOTOR COMPANY				3.A FE	182,897	92.6790		1,300,000	182,897		0	0		0.000	0.000		0	0	10/22/2018	01/15/2022
345397-A6-0	FORD MOTOR CREDIT			. 1	3.A FE	1, 181,000	108.7300	1,284,101	1, 181,000	1, 181,000	0	0	0	0	5. 125	5. 125	JD	2,522	29,759	06/16/2020	06/16/2025
345397-A8-6	FORD MOTOR CREDIT	·		. 1	3.A FE	2,500,000	104.7500		2,500,000	2,500,000	o	0	0	0	4. 125			38,385	0	08/12/2020	08/17/2027
345397-XU-2 345397-ZJ-5	FORD MOTOR CREDIT			-	3.A FE 3.A FE	487,000	104.9680		487,000	487,000	}ŏ	0	ļ0	}ō	4.389	4.389		10,272	21,374	01/05/2016	01/08/2026
345397-ZJ-5 34628T-AB-3	FORD MOTOR CREDITGLOBAL ATLANTIC FINANCE		-1	-	2.C FE	2,229,500 275,000	106.6250		2,450,000 275,000	2,253,119 275,000	,n	23,619	ν	ν	4.687	6.814		7,017 5.007	114,832	05/11/2020	06/09/2025 04/15/2021
34959J-AG-3	FORTIVE			. li	2.B FE	7,473,300	111.1690			7,484,284		2,585	0		3. 150	3. 192		10,500	236,250	06/06/2016	06/15/2026
34960P-AB-7	FORTRESS TRANSPORTATION			. 1	3.C FE	551,250	104.5110		538,000	551, 196	0	(54)	0	0	6.500	5.897		8,743	0	12/10/2020	10/01/2025
34964C-AA-4	FORTUNE BRANDS HOME & SECURITY			. 1	2.B FE	18,932,478	113. 1440		19,000,000	18,966,692	0	6,283		٥	4.000	4.041	JD	33,778	760,000	10/22/2018	06/15/2025
34964C-AE-6	FORTUNE BRANDS HOME			-[!	2.B FE	10,981,300	110.8120		11,000,000	10,983,064	Fō	1,636	0	ō	3.250	3.270	MS	105,264	359,486	09/09/2019	09/15/2029
35137L-AG-0 35137L-AH-8	FOY			· [¦	2.B FE 2.B FE	11,364,000	110.1340		11,364,000 14,889,000	11,364,000 14,889,000	l0	0 0	0	0	4.030 4.709	4.030		198,453 303,820	457,969 701,123	01/15/2019	01/25/2024 01/25/2029
35137L-AJ-4	FOX	·		¦	2.B FE	13,426,000	120.9940		10,000,000	13,351,388	n	(74,612)	1	n	5.476	3.006		237.293	273.800	06/23/2020	01/25/2029
35137L-AK-1	FOX				2.B FE	55,983,025	146 . 5480		39,000,000	55,818,813	0	(164,212)		0	5.576	3.228		942,344	780,640	08/03/2020	01/25/2049
35137L-AL-9	FOX				2.B FE	3,280,582	114.0350	3,307,026	2,900,000	3,268,840	0	(11,741)	0	0	3.500	1.990	AO	23,401	51,032	09/09/2020	04/08/2030
354613-AK-7	FRANKLIN RESOURCES			. 1	1.F FE	5, 182, 551	109.0610		5,500,000	5,283,156	٥	46,060		0	2.850	3.864		39,623	156,750	01/01/2019	03/30/2025
35671D-BC-8	FREEPORT MOMORAN			- 2	3.B FE	3,090,450	124.5000		3,000,000	3,088,341	}ō	(2, 109)		Fō	5.450	5.221	MS	48,142	163,500	01/27/2020	03/15/2043
35671D-BL-8 35671D-CC-7	FREEPORT-MCMORAN			- [	3.B FE 3.A FE	328,265	109.2500		581,000 2,650,000	434,415 2,655,119	ļū	27,569		J	4.550	4.550 4.952	MS	3,451 44,167	26,436 138,389	02/25/2016	11/14/2024 09/01/2027
10001 10 00 1											h		, ,								

## **SCHEDULE D - PART 1**

						5	snowing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of (	Current Ye	ar							
1	2	С	odes	s 6	7	F	air Value	10	11	Change	in Book/Adi	usted Carrying	y Value			Interest		Da	ates
•	=		4	5	•	8	9	.0	• •	12	13	14	15	16	17 18	19	20	21	22
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				NAIC															
				Desig-															
				nation,															
				NAIC									Total						
				Desig-									Foreign						
		l l F	_																
				nation								Current	Exchange						
			2	Modifier								Year's	Change						
		1	r	and		Rate					Current	Other-	in						
		C	ج ا	SVO		Used to			Book/	Unrealized	Year's	Than-	Book/			Admitted			Stated
				Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	Amount	Amount		Contractual
OLICID		-			A -41		F-1-	D						D-4-					
CUSIP		d g		Bond strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate When		Received		Maturity
Identification	Description	e r	า	Char Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Paid		During Year	Acquired	Date
35671D-CE-3	FREEPORT-MCMORAN		1	3.B FE	825,000	104.8750	1,048,750	1,000,000	838,233	0	13,233	0	0	4. 125	7.036 MS	13,750	20,281	03/17/2020	03/01/2028
35802X-AJ-2	FRESENIUS MEDICAL CARE US FINANCE II	l	1	2.C FE	2, 143,000	111.9630 .	2,399,367	2,143,000	2, 143,000	۵	0	0	0	4.750	4.750 AO	21,490	101,793	10/22/2018	10/15/2024
35804G-AJ-7	FRESENIUS US FINANCE II		1	2.C FE	3,209,000	100 . 2550	3,217,183	3,209,000	3,209,000	٥	0	0	0	4.250	4.250 FA	56,826	136,383	10/22/2018	02/01/2021
35805B-AB-4	FRESENIUS MED CARE III	l	1	2.C FE	11,963,880	101.6350	12,196,200	12,000,000	11,964,570	٥	690	0	0	2.375	2.408 FA	83, 125	0	09/09/2020	02/16/2031
35906A-BF-4	FRONTIER COMMUNICATIONS	L	1	4.C FE	876,888	104.2500	911,145	874,000	876,823	0	(64)	0	0	5.000	4.947 MN	4,370	0	11/20/2020	05/01/2028
361448-AN-3	GATX	l	1	2.B FE	5,447,750	105.7370	5,815,535	5,500,000	5,490,634	۵	5,983	۵	٥	4.750	4.871 JD	11,611	261,250	06/05/2012	06/15/2022
361448-AW-3	GATX	L	[1	2.B FE	4,946,850	109.7420	5,487,100	5,000,000	4,975,498	ō	5,243		0	3.250	3.374 MS	41,076	162,500	02/03/2015	03/30/2025
361448-AY-9	GATX	L	[1	2.B FE	16,889,133	111.2440	18,911,480	17,000,000	16,928,389		11, 132		0	3.250	3.331 MS	162,681	552,500	10/22/2018	09/15/2026
361448-BF-9	GATX		1	2.B FE	29,936,100	118.1800	35,454,000	30,000,000	29,941,241	0	5, 141	0	0	4.000	4.025 JD	3,333	760,000	05/08/2020	_06/30/2030
361582-AD-1	GEICO	L		1.D FE	16,568,955	117.2470	19,345,740	16,500,000	16,512,158	0	(4,497)	0	0	7.350	7.316 JJ	559,213	1,212,750	12/31/1995	07/15/2023
36186C-BY-8	ALLY FINANCIAL			3.A FE	1,381,055	147.0950	1,470,950	1,000,000	1,370,882		(10, 173)	0	0	8.000	3.792 MN		40,000	08/18/2020	11/01/2031
362320-AT-0	GTE			2.A FE	21,996,083	105.8890	20,621,883	19,475,000	20, 191, 687	0	(830, 201)	0	0	8.750	4.198 MN	284,010	1,704,063	01/01/2019	11/01/2021
	GSW ARENA HOLDINGS			2.B PL	39,000,000	103.0650	40, 195, 264	39,000,000	39,000,000	0		0	0	4. 150	4.170 MJSD	4,496	499,038	08/13/2020	06/30/2030
366651-AC-1	GARTNER		1	3.0 FE	3,038,250	106.0000	3, 180,000	3,000,000	3,036,290	0	(1,960)	0	0	4.500	4.310 JJ	70,875	0	06/29/2020	07/01/2028
369550-AT-5	GENERAL DYNAMICS		1	1.F FE	1,833,262	122.7700	2,455,400	2,000,000	1,842,736	0	4,334	0	0	3.600	4.150 MN	9,200	72,000	01/01/2019	11/15/2042
369550-AU-2	GENERAL DYNAMICS		1	1.F FE	2,396,284	103. 1510	2,578,775	2,500,000	2,450,999	0	24,921	0	0	2.250	3.337 MN	7,188	56,250	01/01/2019	11/15/2022
369550-BL-1	GENERAL DYNAMICS	С	1	1.F FE	21,813,440	115.0400	25,308,800	22,000,000	21,830,843	0	17,403	0	0	3.500	3.638 AO	192,500	397,833	03/23/2020	04/01/2027
369550-BM-9	GENERAL DYNAMICS	0	1	1.F FE	21,768,340	118.6260	26,097,720	22,000,000	21,782,376	n	14.036	0	۷	3.625	3.752 A0	199,375	412,042	03/23/2020	04/01/2030
369604-BH-5	GENERAL ELECTRIC		1	2.B FE	12,490,050	122.2280	17,417,490	14,250,000	12,564,961	۵	35,794	٥	۷	4.500	5.399 MS		641,250	01/01/2019	03/11/2044
369604-BQ-5	GENERAL ELECTRIC PERPETUAL			3.A FE	674,794	93.0250	706,990	760,000	674,794	۵		٥	۷	5.000	5.631 JD	1,689	32,000	10/26/2020	01/01/9999
369604-BV-4	GENERAL ELECTRIC		4	2.A FE	3,844,033	113.1050	4,354,543	3,850,000	3,844,458	۵	426		۷	3.450	3.475 MN		69,733	04/13/2020	05/01/2027
369604-BX-0	GENERAL ELECTRIC			2.A FE	598.308	118.2210	709.326		598.323		15		۷	4.250	4.271 MN	4.250	13.388	04/13/2020	05/01/2027
36962G-4B-7	GENERAL ELECTRIC			2.8 FE									ν						
	GENERAL ELECTRIC				3,553,565	147.2080 .	4,771,011	3,241,000	3,535,675		(9, 283)			6.875 6.750	6.028 JJ 6.616 MS		222,819	10/01/2018	01/10/2039
36962G-XZ-2 370334-BJ-2	GENERAL MILLS		1	2.B FE 2.B FE	5,821,065 6,540,020	140.2060 . 143.1610 .	7,993,144 9,162,304	5,701,000 6,400,000	5,752,726 6,531,740		(4,059)			5.400	5.227 JD		384,818 345,600	01/01/2019	03/15/2032 06/15/2040
370334-BJ-2																			
	GENERAL MILLS			2.B FE	13,670,983	119.8980	16,785,720	14,000,000	13,743,654		28,985			4.200	4.496 A0	120,867	588,000	05/18/2018	04/17/2028
370334-CH-5	GENERAL MILLS			2.B FE	6,989,080	128.6020 .	9,002,140	7,000,000	6,989,613		371			4.550	4.562 A0	65,469	318,500	04/03/2018	04/17/2038
370334-CJ-1	GENERAL MILLS		[]	2.B FE	26,773,800	140.9960 .	28, 199, 268	20,000,000	26,691,499	ō	(82,301)	0	0	4.700	2.896 A0	193,222	470,000	06/29/2020	04/17/2048
370334-CL-6	GENERAL MILLS		[]	2.B FE	11,976,000	111.1120 .	13,333,420	12,000,000	11,977,332		1,332	ō	ō	2.875	2.898 A0	72,833	184,000	03/31/2020	04/15/2030
37045V-AF-7	GENERAL MOTORS		[1	2.0 FE	9,802,116	134.7220	12,700,236	9,427,000	9,776,588	<u>0</u>	(7, 385)	<u>0</u>	0	6.250	5.947 A0	145,660	589, 188	10/22/2018	10/02/2043
37045V-AH-3	GENERAL MOTORS		[1	2.0 FE	5, 128, 394	120 . 5030	6,466,202	5,366,000	5, 170, 122	ا ۵	8,944	ا م	۵	5.000	5.369 AO	67,075	268,300	09/23/2015	04/01/2035
37045V-AK-6	GENERAL MOTORS		[1	2.C FE	12,490,000	135.3890 .	16,923,625	12,500,000	12,491,133	ا و	267	0	ō	6.600	6.606 AO		825,000	02/18/2016	04/01/2036
37045V-AP-5	GENERAL MOTORS		[1	2.C FE	10,696,000	121.2410 .	12, 124, 138	10,000,000	10,671,808	ا و	(24, 192)	0	ō	5. 150	4.571 A0	128,750	515,000	01/29/2020	04/01/2038
37045V-AU-4	GENERAL MOTORS		[1	2.C FE	5, 105, 487	128.5110	6,575,908	5, 117,000	5, 105, 069	ا ب	(418)		0	6.800	6.841 AO		134,350	05/07/2020	10/01/2027
37045V-AV-2	GENERAL MOTORS	·····	1	2.C FE	5,659,550	121.2970	6,064,850	5,000,000	5,603,828	ا ۵	(55,722)	0	0	6. 125	3.310 AO		118,247	07/09/2020	10/01/2025
37045X-BG-0	GENERAL MOTORS FINANCIAL		2	2.C FE	15,786,270	117.6120	16,465,680	14,000,000	15,704,158		(82, 112)		0	5.250	2.597 MS	245,000	0	09/28/2020	03/01/2026
37045X-BQ-8	GENERAL MOTORS FINANCIAL		1	2.C FE	973,700	112.5870 .	1, 125,870	1,000,000	982,823	0	2,563	0	0	4.000	4.339 AO	9,444	40,000	03/14/2017	10/06/2026
37045X-BT-2	GENERAL MOTORS FINANCIAL		1	2.C FE	1,466,940	113.8390	1,707,585	1,500,000	1,475,487	0	3,433	0	0	4.350	4.663 JJ	29,725	65,250	06/04/2018	01/17/2027
	GENERAL MOTORS FINANCIAL	ļ	1	2.C FE	4,988,500	111.2460 .	5,562,300	5,000,000	4,991,467	۵	1,038	۵	٥	3.850	3.878 JJ	94, 111	192,500		01/05/2028
37045X-DA-1	GENERAL MOTORS FINANCIAL		1	2.C FE	2,112,220	106.0560 .	2, 121, 120	2,000,000	2,110,966	۵	(1,254)	٥	0	2.700	1.787 FA	19,650	0	12/01/2020	08/20/2027
373298-CF-3	GEORGIA-PACIFIC		1	1.G FE	517,500	122.0150	610,075	500,000	504,569	0	(1,297)	0	0	8.000	7.655 JJ		40,000	01/05/2004	01/15/2024
37331N-AD-3	GEORGIA-PACIFIC	ļ <b>.</b>	1	1.G FE	5,827,488	107.2830	6,204,176	5,783,000	5,801,325		(7, 489)	0	0	3.734	3.590 JJ	99,571	215,937	01/01/2019	07/15/2023
37331N-AH-4	GEORGIA-PACIFIC		1	1.G FE	49,316,205	111.1290	54,408,758	48,960,000	49, 175, 359		(51,838)	٥	٥	3.600	3.476 MS		1,762,560	06/17/2019	03/01/2025
37331N-AK-7	GEORGIA-PACIFIC		1	1.G FE	39,950,400	106.8800	42,751,952	40,000,000	39,952,784	٥	2,384	٥	0	2.300	2.314 AO	155,889	460,000	04/27/2020	04/30/2030
373334-KA-8	GEORGIA POWER		1	2.A FE	6,958,887	126.6370	8,864,590	7,000,000	6,960,938	ا ٥	1,019	0	0	4.300	4.339 MS	88,628	301,000	10/22/2018	03/15/2043
373334-KE-0	GEORGIA POWER		1	1.G FE	19,570,565	111.8610	22,931,505	20,500,000	19,789,539	0	119, 143	0	0	3.250	3.987 AO	166,563	666,250	02/22/2019	04/01/2026
373334-KN-0	GEORGIA POWER		1	1.G FE	10, 190, 670	.119.6710	12,235,163	10,224,000	10, 191, 243	ا ۵	573	ا مــــــا	0	3.700	3.718 JJ	158,671	210, 160	01/08/2020	01/30/2050
375558-AU-7	GILEAD SCIENCES	L		2.A FE	48,033,699	102.7400	47,876,840	46,600,000		م آ	(174,514)		0	4.400	4.005 JD	170,867	2,050,400	09/10/2013	12/01/2021
375558-AW-3	GILEAD SCIENCES		1	2.A FE	22,973,952	108.9930	25,080,379	23,011,000	22,996,740	0	3,776	0	0	3.700	3.719 A0	212,852	851,407	03/04/2014	04/01/2024
375558-AX-1	GILEAD SCIENCES		1	2.A FE	2,878,866	132.1250	3,810,471	2,884,000	2,878,980	0	111	0	0	4.800	4.812 A0	34,608	138,432	10/22/2018	04/01/2044
375558-AZ-6	GILEAD SCIENCES	[	1	2.A FE	5,000,500	110.4670	5,523,350	5,000,000	5,000,263	ñ	(83)	n	n	3.500	3.498 FA		175,000	03/23/2017	02/01/2025
375558-BD-4	GILEAD SCIENCES		1	2.A FE	6,800,700		6,630,051	5,000,000	6,775,804	n	(24,896)	n	n	4.750	2.756 MS		118,750	06/30/2020	03/01/2046
	GILEAD SCIENCES		1	2.A FE	10,537,652		11,991,454	10,570,000	10,546,261	n	4.030	0	0	3.650	3.697 MS	128,602	385,805	10/22/2018	03/01/2026

## **SCHEDULE D - PART 1**

							Showing All Lo	ng-Term BONDS	S Owned Dece	mber 31 of	Current Yea	ar								
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CUSIP		d	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/		Impairment	Carrying	Rate		hen	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost Value	Value	Value	Value	(Decrease)		Recognized	Value	of		aid	Accrued	During Year	Acquired	Date
375558-BM-4	GILEAD SCIENCES	Ť	T ''	1	2.A FE	5,819,153109.8690		6,080,000	5,910,242	0	24,275	0	0	2.950	3.456 MS	aia	59,787	179,360	02/14/2017	03/01/2027
377372-AE-7	GLAXOSMITHKLINE CAPITAL			1	1.F FE	3,628,211 . 157.8900		3,050,000	3,575,351	0	(19,876)	0	0	6.375	4.864 MN		24,845	194,438	10/22/2018	05/15/2038
377372-AH-0	GLAXOSMITHKLINE CAPITAL	1		1	1.F FE			54,000,000	53,598,929		170,539	0	0	2.800	3.148 MS	[	432,600	1,512,000	09/26/2018	03/18/2023
377372-AN-7	GLAXOSMITHKLINE CAPITAL	C		1	1.F FE	24,998,000119.0680		25,000,000	24,997,571	0	178	0	0	3.875	3.876 MN		123,785	968,750	05/10/2018	05/15/2028
378272-AF-5	GLENCORE FUNDING			1	2.A FE	3,682,440108.1450		3,938,000	3,862,381	٥	28,529	0	0	4. 125	<u>4</u> .974 MN		13,988	162,443	07/17/2013	05/30/2023
378272-AH-1	GLENCORE FUNDING	-‡		1	2.A FE	5,021,500111.6780		5,000,000	5,013,311	۵	(3,707)	0	۵	4.625	4.536 AO		39,826	231,250	10/10/2018	04/29/2024
378272-AL-2	GLENCORE FUNDING			[!	2.A FE	5,963,220111.8980		6,000,000	5,979,125	٥	4,303	0	Ω	4.000	4.088 AO		50,000	240,000 .	01/27/2017	04/16/2025
378272-AN-8	GLENCORE FUNDING	-+		[]	2.A FE	6,943,020113.1180		7,000,000	6,959,950	}ō	5,476	ō	ō	4.000	4.104 MS		73,111	280,000 _	06/17/2019	03/27/2027
378272-AV-0	GLENCORE FUNDING	-+		L!	2.A FE	24,930,970119.2660		25,000,000	24,939,338	łō	5,681	<u>0</u>	<u>0</u>	4.875	4.910 MS 2.549 MS		369,010	1,218,750	04/04/2019	03/12/2029
378272-AY-4 37940X-AC-6	GLENCORE FUNDINGGLOBAL PAYMENTS	+		1	2.A FE 2.C FE	9,830,546101.9850 5,778,590123.3780		9,873,000 5,000,000	9,831,621 5,770,529	ļ	1,075	0	Q0 0	2.500 4.150	2.549 MS 3.312 FA		82,275 78,389		08/24/2020	09/01/2030 08/15/2049
38121@-AC-6	GOLDEN STATE WATER	+			1.F	25,000,000103.0880				,	(8,001) . n	 n	لا 0	4. 150	3.312 FA 2.170 JJ		260,701		06/29/2020	07/08/2030
38141E-C2-3	GOLDMAN SACHS GROUP	-+		1	2.A FE	7,803,680 110.5670		8,000,000	7,871,213	0	33. 159	0	0	3.850	4.348 JJ		148,011	308,000	11/29/2018	07/08/2024
38141E-C3-1	GOLDMAN SACHS GROUP	1		1	2.A FE	13,091,000138.6330		10,000,000	13,043,653	0	(47,347)	0	0	4.800	2.966 JJ		230,667	240,000	06/23/2020	07/08/2044
38141G-GM-0	GOLDMAN SACHS GROUP	1			2.A FE	5,281,339156.6170		5,300,000	5,282,837	0	409	0	0	6.250	6.278 FA		138,021	331,250	10/22/2018	02/01/2041
38141G-GS-7	GOLDMAN SACHS GROUP				2.A FE	13,384,906105.7000		13,403,000	13,399,938	0	2, 171	0	0	5.750	5.768 JJ		336,099	770,673	01/19/2012	01/24/2022
38141G-VM-3	GOLDMAN SACHS GROUP				2.A FE	20, 109, 071110.4970		20,142,000	20, 129, 192	٥	3,450	0	0	4.000	4.020 MS		264,084	805,680	02/26/2014	03/03/2024
38141G-WB-6	GOLDMAN SACHS GROUP			1	2.A FE	9, 191,820114.1200		9,500,000	9,272,015	٥	32, 194	0	۵	3.850	4.303 JJ		157,476	365,750	06/04/2018	01/26/2027
38141G-WL-4	GOLDMAN SACHS GROUP			1	2.A FE			3,030,000	3, 155, 192	٥	(17,433)	0	٥	3.691	2.980 JD		8,077	111,837	08/08/2019	06/05/2028
38141G-WQ-3	GOLDMAN SACHS GROUP	-+		1	2.A FE	2,298,804109.5430	2,434,045	2,222,000	2,282,730	0	(15,299)	0	0	3.272	2.502 MS		18,580 .	72,704	12/13/2019	09/29/2025
38141G-XH-2 38141G-XM-1	GOLDMAN SACHS GROUP	-+		1	1.G FE	1,488,060117.6660 1,359.000101.0990		1,500,000	1,488,767	L	707	0	۷	3.800	3.897 MS 1.093 JD		16,783 L	27,867	03/17/2020	03/15/2030
38141G=XM=1 38143U=8H=7	GOLDMAN SACHS GROUP	-+		1	2.A FE	1,025,780113.5950		1,359,000 1,000,000	1,015,901		(2,934)			3.750	3.395 FA		13, 125	37,500	06/22/2017	12/09/2026 02/25/2026
383909-AG-3	WR GRACE			2	3.0 FE	3,034,500106.1180		3,000,000	3,032,281	0	(2,219)	 0	 0	4.875	4.680 JD		6,500	68,656	06/29/2020	06/15/2027
384802-AB-0	WW GRAINGER				1.G FE	15,545,160 133.1950		11,600,000	15,495,271	0	(49,889)	0	0	4.600	2.712 JD		23,716	266,800	07/16/2020	06/15/2045
386088-AF-5	DIAGEO INVESTMENT				1.G FE	4,721,445112.8980		4,500,000	4,529,704	0	(16, 173)	0	0	8.000	7.569 MS		106,000	360,000	12/31/1995	09/15/2022
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONA			2	3.B FE	3, 169, 500110.6880		3,000,000	3, 158, 444	٥	(11,056)	0	٥	4.750	3.798 JJ		65,708	71,250	06/29/2020	07/15/2027
391164-AE-0	GREAT PLAINS ENERGY			1	2.B FE	15,587,258100.6830		15,600,000	15,597,985	0	1,142	0	0	4.850	4.862 JD		63,050	756,600	10/22/2018	06/01/2021
391164-AF-7	GREAT PLAINS ENERGY			1	2.B FE	4,550,781105.6150		4,510,000	4,525,487	٥	(11,969)	0	0	5.292	4.999 JD		10,608	238,669	10/22/2018	06/15/2022
39121J-AE-0	GREAT RIVER			1	1.G FE			8,043,327	8,768,965	}ō	(32,739)	0	0	6.254	4.634 JJ		251,515	503,030	01/01/2019	07/01/2038
39234#-AB-8	GREATER SANDHILL I LLC SER B				2.B	16,841,985123.4100		15,340,921	16,588,702	ļō	(113, 113)	0	۵	7.028	5.380 MJSD		2,995	1,078,160	10/01/2018	12/30/2030
39234#-AC-6 397624-AH-0	GREIF				2.B 3.C FE			14,826,113 7,000,000		l0	(154,738)(2,652)		0 0	7.028 6.500	4.745 MJSD 5.345 MS	· }	2,894 151,667	1,037,000	10/01/2018	09/30/2030 03/01/2027
401378-AC-8	GUARDIAN LIFE INSUR				1.D FE	8,615,296140.3130		6,400,000	8,609,319	n	(5,977)	o	0 0	4.850	3.453 JJ		135,369	155,200	12/ 14/2020	03/01/2027
401378-AD-6	GUARDIAN LIFE INSUR	1		1	1.D FE	605,466112.1040			605,418	n	(48)	n l	n	3.700	3.660 JJ		9,805	11, 100	01/16/2020	01/22/2070
402479-CB-3	GULF POWER	1			1.F FE	10, 199, 600124.3510		9,785,000	10, 173, 757		(11,651)	0	0	5.100	4.786 AO	[	124,759	499,035	01/01/2019	10/01/2040
402479-CD-9	GULF POWER			1	1.F FE	1,918,230128.6150	2,369,088	1,842,000	1,914,413		(1,786)	0	0	5.000	4.714 JD		4,093	92, 100	10/01/2018	06/15/2043
402479-CE-7	GULF POWER			1	1.F FE	5,955,698122.0010	7,320,060	6,000,000	5,957,464	٥	949	0	0	4.550	4.599 AO		68,250	273,000	01/01/2019	10/01/2044
402524-AE-2	GULF SOUTH PIPE			1	2.C FE	3,988,948102.9560		4,000,000	3,995,476	۵	2,914	0	۵	4.000	4.080 JD		7,111	160,000	01/01/2019	06/15/2022
402740-AB-0	GULFSTREAM NATURAL GAS			1	2.B FE	2,129,920120.4640		1,934,000	2,074,162	٥	(25,447)	0	٩	6. 190	4.503 MN		19,952	119,715	10/01/2018	11/01/2025
404119-BN-8	HCA			1	2.C FE	10,510,725112.4970		10,481,000	10,499,815	ō	(5,395)	0	ō	5.000	4.938 MS		154,304	524,050	12/03/2018	03/15/2024
404119-BT-5	HCA			[	2.C FE	4,916,560118.3500		4,727,000	4,875,612	}ō	(26,940)	0	0	5.250	4.522 JD		11,030	248, 168	06/17/2019	06/15/2026
404119-BW-8 404119-BX-6	HCA	+			3.B FE 2.C FE	11,200,625120.5980 4,477,365116.0080		9,718,000 4.500.000	11, 128, 648 4, 480, 228	ļ	(71,977) .	0	۵	5.875 4.125	3.635 FA 4.187 JD		237,8898.250	335,933 . 185,625	07/31/2020	02/01/2029
404119-BX-6 404119-BY-4	HCA	+		I'	2.0 FE 2.0 FE				4,480,228	,	(14,630)	 n	لا	4. 125	4. 187 JD 4.788 JD		23, 188		11/04/2019	06/15/2029
404119-CA-5	HCA			1	3.B FE	11,570,750106.2580		11,709,000	11,580,590	n	9,840	 n	Q0	3.123	3.619 MS		136,605	156,641	11/04/2019	09/01/2039
404121-AF-2	HCA	1		li	2.C FE	3,284,569109.0570		3,273,000	3,276,975	n	(1,656)	n l	0	4.750	4.692 MN		25,911	155,468	10/22/2018	05/01/2023
404121-AH-8	HCA	1		1	3.B FE	2,010,000115.0030		2,000,000	2,007,147		(1,200)	0	0	5.375	5.293 MS		35,833	107,500	08/21/2018	09/01/2026
404121-AJ-4	HCA			1	3.B FE	4, 114, 156 118.2640	4,790,886	4,051,000	4, 102, 934		(6,016)	0	0	5.625	5.401 MS		75,956	227,869	02/06/2019	09/01/2028
404530-AC-1	HACKENSACK MERIDIAN HEALTH				1.D FE	8,000,000100.6720	8,053,725	8,000,000	8,000,000	0	0	0	0	2.675	2.675 MS		74,306	0	08/20/2020	09/01/2041
404530-AD-9	HACKENSACK MERIDIAN HEALTH	4			1.D FE	19,977,560103.4220		20,000,000	19,977,581	0	21	0	0	2.875	2.881 MS		199,653	0	09/10/2020	09/01/2050
406216-AW-1	HALLIBURTON			1	2.A FE	4,782,816133.0230		4,000,000	4,728,900	٥	(24,835)	0	۵	6.700	5.121 MS		78,911	268,000	01/01/2019	09/15/2038
406216-BG-5	HALL I BURTON			I1	2.A FE	5,584,674112.1520	5,607,600	5,000,000	5,581,946	L0	(2,727)	0	0	3.800	1.204 MN	L	24,278	0	12/23/2020	11/15/2025

## **SCHEDULE D - PART 1**

								Snowing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	les	6	7		air Value	10	11	Change	in Book/Ad	justed Carryin	g Value			l	nterest		Da	ates
		3	4	5			8	9	_		12	13	14	15	16	17	18	19	20	21	22
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			F										Current	0							
			1 -		nation								Current	Exchange							
			0		Modifie	er							Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admin	_	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		ď	g	Bond	strativ		Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
	D. a. animatic m	-												Value			Paid			A!I	
Identification	Description	е	n	Char	Symbo		Value	Value	Value	Value	(Decrease)	Accretion		value	of	of		Accrued	During Year	Acquired	Date
406216-BJ-9	HALL IBURTON	+		[]	2.A FE		116.7030	5, 180, 446	4,439,000	4,545,182		(5, 120)		0	4.850	4.620		27,509	215,292	06/12/2019	11/15/2035
40624@-AC-4	HALLMARK CARDS	·		Ľ	2.C	11,250,000		11,067,497	10,000,000	10,210,912	ļō	(123, 154)		ō	9.160	7.694		402,022	916,000	04/29/2008	07/23/2022
410345-AL-6	HANESBRANDS	+		Ľ	3.C FE		108 . 6250	1,629,375	1,500,000	1,503,248	ļ0	(542)		iō	4.875	4.827		9,344	73, 125	05/03/2016	05/15/2026
410345-AN-2	HANESBRANDS	+		[	3.C FE		105.8020	1,320,409	1,248,000	1,248,000	}ō	0		ō	5.375	5.375		8,571	35,590	04/30/2020	05/15/2025
410867-AF-2	HANOVER INSURANCE GROUP	-}		Ľ	2.B FE	17,960,530		21,014,640	18,000,000	17,974,535	ļū	3,992		<u>0</u>	4.500	4.529		171,000	810,000	10/22/2018	04/15/2026
410867-AG-0	HANOVER INSURANCE GROUP	·	-		2.B FE	4,494,060	104.3730	4,696,785	4,500,000	4,494,171	ļū	111		ō	2.500	2.515		39,688	0	08/19/2020	09/01/2030
41242*-AP-7	NATL BASKETBALL ASSOCIATION				1.G FE			1,575,252	1,520,148	1,517,819	łō	1,523		ō	3.980	4.089		4,033	60, 166	10/01/2018	06/07/2022
41242*-AW-2	NATL BASKETBALL ASSOCIATION	·		<b>_</b>	1.G FE	25,369,983		26,538,151	26,000,000	25,744,914	łō	170 , 167		ō	2.880	3.587		49,920	744,640	10/01/2018	06/07/2022
41242*-BG-6	NATL BASKETBALL ASSOCIATION HARDWOOD FUNDING	·}	-		1.G FE			7,233,335	7,000,000	7,000,000	ļū	0		ļ	3.530	3.530	JD	16,473	245,727	01/18/2017	06/07/2029
41242*-BL-5	NATL BASKETBALL ASSOCIATION	·}			1.G FE	16,000,000		17,020,190	16,000,000	16,000,000	ļū	0		ō	3.960	3.960	JD	42,240	630,080	08/08/2018	06/07/2030
413875-AN-5	HARRIS	·		1	2.B FE			6,380,073	4,315,000	4,295,198		489		Ω	6.150	6.190		11,794	265,373	10/22/2018	12/15/2040
413875-AT-2	HARRIS	·			2.B FE	13,220,414		13,919,694	10,000,000	13, 177, 080		(43,334)			5.054	3.170		89,849	252,700	06/29/2020	04/27/2045
416515-BB-9	HARTFORD FINANCIAL SERVICES	+		<u> </u>	2.A FE	3,323,200		4,224,250	3,350,000	3,326,999		597		u	4.300	4.348		30,411	144,050	04/15/2013	04/15/2043
416515-BE-3	HARTFORD FINANCIAL SERVICES	+		]	2.A FE			26,616,065	24,500,000	25,075,866	L	(41,307)			2.800	2.485		251,533	406,000	04/24/2020	08/19/2029
42251#-AM-6	HEB GROCERY	+		]	1.G		117.7260	5,886,308	5,000,000	5,000,000		۵		Ω	4.050	4.050		9,000	202,500	11/18/2011	12/15/2027
42251#-AN-4	HEB GROCERY	+		]	1.G	5,000,000		6, 137, 176	5,000,000	5,000,000		0		Ω	4.250	4.250		9,444	212,500	11/18/2011	12/17/2029
42251#-AP-9	HEB GROCERY	+		<u> </u>	1.G			12,506,312	10,000,000	10,000,000		0		u	4.350	4.350		19,333	435,000	11/18/2011	12/16/2030
427866-AW-8	HERSHEY COMPANY			[]	1.F FE		115.9480	13,565,916	11,700,000	10,063,196		34,584			3.375	4.279		149, 175	394,875	01/01/2019	08/15/2046
42809H-AC-1	HESS			]	3.A FE			7,782,768	6,300,000	6,236,882		1,717		Ω	6.000	6.089		174,300	378,000	01/01/2019	01/15/2040
42809H-AD-9	HESS			]	3.A FE	4,361,592		5,516,027	4,520,000	4,369,825		3,817		Ω	5.600	5.883		95,623	253, 120	01/01/2019	02/15/2041
42824C-AW-9	HEWLETT PACKARD ENTERPRISE	+		<u> </u>	2.B FE	34,676,691		40,678,339	34,769,000	34,715,128		9,290		u	4.900	4.935		359,666	1,703,681	10/22/2018	10/15/2025
42824C-AX-7	HEWLETT PACKARD ENTERPRISE	+		[]	2.B FE			19,491,725	15, 106,000	15,097,072		290			6.200	6.205		197,721	936,572	09/30/2015	10/15/2035
431475-AD-4	HILL-ROM HOLDINGS			L	3.C FE	4,027,000		4,227,520	4,000,000	4,024,637		(2,363)			4.375	4.228		51,528	109,010	06/29/2020	09/15/2027
431571-AB-4 431571-AD-0	HILLENBRANDHILLENBRAND	+		1	3.A FE	6, 114,630	108.0000	6,883,886 573,480	6, 124,000	6,115,558		1,001		D	5.000 5.750	5.027		90 , 159 1 , 357	267,925	09/16/2019	09/15/2026
432833-AF-8		+		1					531,000	531,000	u	0				5.750			15, 181		06/15/2025
432891-AK-5	HILTON DOMESTICHILTON WORLDWIDE FINANCE			4	3.B FE	3,004,500		3,290,750	3,000,000	3,004,309		(191)			4.875	4.855 4.875	JJ	67,438 9.409	73, 125	06/29/2020	01/15/2030
432891-AN-5	HOLLYFRONTIER	+			3.B FE		105.8430	19,207,240	772,000	772,000 18,060,835					5.875	4.873	AU	252.625	37,635	03/07/2017 04/10/2019	04/01/2027
		+		1										b							
436440-AM-3 437076-AS-1	HOLOGIC			ļ ·····	3.0 FE	3,143,250 20,710,466		3, 196, 125 28, 806, 850	3,000,000	3, 129, 450 20, 788, 953	ļ	(13,800)			4.625 5.875	3.536 4.892		57,813 46,510	69,375 881,250	06/29/2020 12/23/2020	02/01/2028
437076-AS-1	HOME DEPOT	b		'	1.F FE			28,806,850		20,788,953	ļ	7,275			5.950	4.892		46,510		12/23/2020	12/16/2036
437076-BH-4	HOME DEPOT	†		1	1.F FE		132.6620	5,984,037		5,810,740	ļ	1, 167			4.250	4.430		57,269	86,700	01/01/2020	04/01/2041
437076-BH-4	HOME DEPOT	†	-	1	1.F FE					7, 104, 552		1, 107			3.350	3.367		70,132	238, 185	10/22/2018	09/15/2025
437076-BM-3	HOME DEPOT	†	-	l;	1.F FE	4,967,800		5,589,750	5,000,000	4,982,049	,	3,080			3.000	3.367		70, 132	238, 185	02/03/2016	09/15/2025
437076-BN-1	HOME DEPOT	†		I,	1.F FE			4,311,080	4,000,000	3,803,871	,			۷	2. 125	3.068		25,028	85,000	01/31/2017	09/15/2026
437076-BN-1	HOME DEPOT	†		I	1.F FE		120 . 3200	8,782,157		7,257,508	u	4,352		۷	3.900	3.068	In	25,028	284,661	11/27/2018	12/06/2028
437076-BX-9	HOME DEPOT	C		l'i	1.F FE	7,179,978		10,253,282		7, 183, 953	n	2,078			4.500	4.605	.ID	22,825	328,680	11/27/2018	12/06/2048
437076-BY-7	HOME DEPOT	C		1	1.F FE			37,510,770	33,000,000	33,447,426	n	(47, 328)		n	2.950	2.760		43,267	973,500	01/06/2020	06/15/2029
437076-CA-8	HOME DEPOT	C		1	1.F FE	9,951,300		10,973,800	10,000,000	9,955,966	n	4,666		n	2.500	2.576		52.778	135,417	03/26/2020	04/15/2027
437076-CB-6	HOME DEPOT		1	1	1.F FE			27,902,750	25,000,000	24,869,072	n	8,822		n	2.700	2.764		142.500	365,625	03/26/2020	04/15/2030
437076-CC-4	HOME DEPOT	1		li	1.F FE		117.8600	648,230	550,000	545,245	n	118		n	3.300	3.361		3,832	9,831	03/26/2020	04/15/2040
437076-CD-2	HOME DEPOT	T	1	1	1.F FE	12,004,300		11,933,482	10,000,000	11,982,655	n	(21,645)		0	3.350	2.393		70,722	181,458	07/15/2020	04/15/2050
438516-BS-4	HONEYWELL INTERNATIONAL	T	1	1	1.F FE	1,436,179		1,400,546	1,100,000	1,417,549	n	(8,616)		n	3.812	2.340		4,659	41,932	10/22/2018	11/21/2047
438516-BU-9	HONEYWELL INTERNATIONAL	T	1	1	1.F FE		111.8710	25,884,712	23,138,000	23,065,291	0	7,381		0	2.700	2.741	FA	236,008	636,873	07/30/2019	08/15/2029
44106M-BB-7	HOSPITALITY PROPERTIES TRUST	I	1		3.C FE	4,011,975		4,021,662	4,000,000	4,011,908	0	(67)		0	4.950	4.907	AO	49.500	0.000,070	12/14/2020	10/01/2029
443201-AA-6	HOWMET AEROSPACE	I	1	1	3.A FE	11,808,000		12,728,347	10,793,000	11,711,102	0	(96,898)		0	6.875	4.640	MN	123,670	385,438	06/29/2020	05/01/2025
444454-AF-9	HUGHES SATELLITE SYSTEMS	T	1	1	4.B FE		113.1470	1.912.184	1,690,000	1,690,000	n	0		0	6.625	6.625		46.651	111,963	10/22/2018	08/01/2026
444859-BA-9	HUMANA			1	2.C FE		104.4440	5,900,042	5,649,000	5,644,104	0	2,390		0	3. 150	3.196		14,829	177,944	10/22/2018	12/01/2022
444859-BB-7	HUMANA			1	2.0 FE	1,124,302		1,440,843	1,125,000	1, 124, 346	0	16		0	4.625	4.629		4,336	52,031	10/22/2018	12/01/2042
444859-BD-3	HUMANA			1	2.0 FE	10,524,300		11,067,400	10,000,000	10,213,313	0	(56,743)			3.850	3.201	AO	96,250	385,000	02/02/2015	10/01/2024
444859-BE-1	HUMANA				2.0 FE	6,751,676		6,779,189	5,000,000	6,728,368	0	(23,307		0	4.950	2.921	A0	61,875	123,750	07/14/2020	10/01/2044
444859-BL-5	HUMANA				2.C FE			9,395,824	7,663,000	9, 115, 122	0	(9,939)		0	3.950	2.963		114,349	98,750	12/23/2020	08/15/2049
445658-CF-2	JB HUNT TRANSPORTATION	1	1	11	2.A FE		114.8290	8.038.030	7,000,000	6,999,390	0	55		0	3.875	3.876		90.417	271, 250	02/26/2019	03/01/2026

## **SCHEDULE D - PART 1**

							Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7	Fair Value	10	11			usted Carrying	g Value			Interest			Dat	tes
		3		5	1	. 8		1		12	13	14	15	16	17 1		19	20	21	22
		-		_	NAIC															
					Desig-															
					nation,															
					NAIC								Total							
					Desig-								Foreign							
			F									0								
					nation							Current	Exchange							
			0		Modifier							Year's	Change							
		_	r		and	Ra			5		Current	Other-	in							o
		С	е		SVO	Use			Book/	Unrealized	Year's	_ Than-	Book/				mitted			Stated
		0	i		Admini-	Obt		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	_	Effective		nount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual Fa		Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate Wh		e and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost Va		Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Pa	id Ac		During Year	Acquired	Date
	HUNTINGTON BANCSHARES			2	2.A FE			8,541,000	8,539,747	0	3,298	0	0	3. 150	3.193 MS		79,965	269,042	03/09/2016	03/14/2021
446150-AK-0	HUNTINGTON BANCSHARES			2	2.A FE	2,279,553101.8		2,283,000	2,282,295	0	655	0	0	2.300	2.330 JJ		24,358	52,509	08/04/2016	01/14/2022
446150-AQ-7 446150-AS-3	HUNTINGTON BANCSHARES			1	2.A FE 2.A FE	16,962,770106.8 9,959,700107.		17,000,000	16,972,489 9,962,823	Jō	7, 132 3, 123	0	ō	2.625 2.550	2.672 FA 2.596 FA		179,740	446,250 127,500	07/30/2019	08/06/2024 02/04/2030
446150-AS-3 446413-AS-5	HUNTINGTON BANCSHARES			1	2.0 FE	9,959,700107 19,499,22099.		10,000,000 19,500,000	9,962,823		3, 123	0	٥	3.844	2.596 FA 3.251 MN		104,125		01/28/2020	02/04/2030
448579-AG-7	HYATT HOTELS			1	2.0 FE 2.0 FE	14,979,900109.5		15,000,000	14,983,537	n	1,668	n	۷	4.375	4.391 MS		124,930	656,250	08/07/2018	09/15/2028
44891A-BM-8	HYUNDAI CAPITAL				2.A FE	3,446,757101.		3,450,000	3,447,044	n	287	o	n	1.250	1.282 MS		12,339	030,230	09/15/2020	09/18/2023
44891A-BP-1	HYUNDAI CAPITAL			1	2.A FE	9,149,529 104.		9,152,000	9,149,386	0	(143)	0	0	2.375	2.379 AO		45,887	0	09/15/2020	10/15/2027
449253-AB-9	IAA SPO			2	4.B FE	3, 109, 500106.	40003, 192,000	3,000,000	3,102,788	0	(6,712)	0	0	5.500	4.874 JD		7,333	82,500	06/29/2020	06/15/2027
450319-C*-7	ITC MIDWEST			1	1.F	50,000,000128.0		50,000,000	50,000,000	0	0	0	۵	4. 160	4.160 A0		421,778	2,080,000	09/26/2018	04/18/2047
45031U-CF-6	ISTAR				3.C FE	3,003,417101.4		3,000,000	3,003,067	0	(350)	0	٥	4.750	4.718 AO		35,625	71,250	08/06/2020	10/01/2024
451102-BT-3	ICAHN ENTERPRISES			1	3.C FE	1,686,422105.5		1,666,000	1,680,623	0	(3,869)	0	0	6.250	5.955 MN		13,305	104, 125	06/24/2019	05/15/2026
451102-BZ-9	ICAHN ENTERPRISES			1	3.C FE	1,250,000107.3		1,250,000	1,250,000	0	0	0	0	5.250	5.250 MN		8,385	60,703	12/09/2019	05/15/2027
45138L-AS-2 45138L-AT-0	IDAHO POWER COIDAHO POWER CO			1	1.E FE	3,525,456144. 1,679,149142.		2,901,000 1,387,000	3,475,321 1,656,159	u	(22,989)		0 0	6.300	4.574 JD 4.580 AO		8,123 18,301	182,763	10/01/2018	06/15/2037 10/15/2037
45138L-AY-9	IDAHO POWER CO			1	1.E FE	1,910,867129.0		1,842,000	1,906,334	u	(2,073)	 n	0	4.850	4.574 FA		33,750		10/01/2018	08/15/2040
45167R-AG-9	IDEX			1	2.B FE	19,861,185110.0		19,897,000	19,862,796	0	1,611	0	0	3.000	3.021 MN		99,485	301,771	04/27/2020	05/01/2030
45174H-BE-6	I HEARTCOMMUNICATIONS			1	4.A FE	1,000,000105.0		1,000,000	1,000,000	0	0	0	0	5.250	5.250 FA		19,833	53,667	08/05/2019	08/15/2027
45174H-BG-1	IHEARTCOMMUNICATIONS			1	4.A FE	478,000102.		478,000	478,000	0	0	0	0	4.750	4.750 JJ		10,470	14,695	11/18/2019	01/15/2028
454889-AM-8	INDIANA MICHIGAN POWER			1	1.G FE	4,026,391142.		3,450,000	3,979,705	0	(21, 450)	0	٥	6.050	4.686 MS		61,458	208,725	01/01/2019	03/15/2037
454889-AQ-9	INDIANA MICHIGAN POWER			1	1.G FE	4,079,274130.8		4,000,000	4,075,940	0	(1,685)	0	0	4.550	4.422 MS		53,589	182,000	01/01/2019	03/15/2046
455434-BQ-2	INDIANAPOLIS P&L			1	1.G FE	4,022,844128.		4,000,000	4,021,807		(648)	۵	٥	4.650	4.608 JD		15,500	186,000	01/01/2019	06/01/2043
455434-BR-0	INDIANAPOLIS P&L			1	1.G FE	9,010,524125.		9, 180,000	9,018,701	0	3,688	0	Ω	4.500	4.623 JD		34,425	413, 100	01/01/2019	06/01/2044
455434-BT-6 45687A-AJ-1	INDIANAPOLIS P&LINGERSOLL-RAND GLOBAL HOLDING			1	1.F FE 2.B FE			8,500,000 7,000,000	7,790,792 7,189,059	u	14,489	U		4.050 4.250	4.611 MN 3.099 JD		57,375	344,250 297,500	01/01/2019	05/01/2046 06/15/2023
45688C-AA-5	INGEVITY			2	3.0 FE	2,993,250 101.		3,000,000	2,993,779		529			4.250	4.545 FA		56,250	67,500	06/29/2020	02/01/2026
45688C-AB-3	INGEVITY			1	3.0 FE	951,000100.		951,000	951,000	0	0_0	0	0	3.875	3.875 MN		6,449	0 000	10/20/2020	11/01/2028
457187-AB-8	INGREDION			1	2.B FE	9,995,700111.		10,000,000	9,997,090	0	404	0	0	3.200	3.205 AO		80,000	320,000	09/15/2016	10/01/2026
45774*-AA-7	INOVA HEALTH SYSTEM FOUNDATION				1.C FE	67,500,000101.	520068,526,074	67,500,000	67,500,000	0	0	0	0	2.670	2.670 MN		230,288	300,375	09/02/2020	05/15/2048
458140-AJ-9	INTEL			1	1.E FE	8,392,381 102.		8,400,000	8,397,986	0	2,238	0	0	3.300	3.328 AO		69,300	277,200	10/22/2018	10/01/2021
458140-AT-7	INTEL			1	1.E FE	3,985,795139.5		2,790,000	3,971,955	0	(13,840)	0	۵	4.900	2.538 JJ		57,722	0	08/11/2020	07/29/2045
458140-AY-6	INTEL				1.E FE	2,034,602126.		1,590,000	2,030,599	0	(4,003)	0	0	4. 100	2.635 MN		9,054	32,595	08/26/2020	05/11/2047
458140-BH-2	INTEL			1	1.E FE	10,212,500108.4		10,000,000	10, 194, 583	Jō	(17,917)	0	0	2.450	2.201 MN		31,306	240,917	02/10/2020	11/15/2029
458140-BK-5 458140-BM-1	INTEL	†		1	1.E FE	5,948,163 _ 108. 31,783,200 _ 139.		5,000,000 25,000,000	5,941,904 31,717,252	ļ	(6,259)			3.100 4.750	2.360 FA 3.239 MS	}	58,556 316,667	78,361 593,750	07/24/2020	02/15/2060
458140-BR-0	INTEL	С		1	1.E FE	23,950,800120.		25,000,000		ν	(65,948)	ν	لا	3.900	3.239 MS		249,600		03/20/2020	03/25/2030
45866F-AA-2	INTERCONTINENTAL EXCHANGE			1	2.A FE	1,746,360109.		1,760,000	1,755,549	0	1,448	o	n	4.000	4.095 A0		14,862	70,400	10/01/2013	10/15/2023
45866F-AD-6	INTERCONTINENTAL EXCHANGE			1	2.A FE	12,561,598113.		12,451,000	12,514,901	0	(12,506)	0	0	3.750	3.628 JD		38,909	466,913	10/22/2018	12/01/2025
45866F-AJ-3	INTERCONTINENTAL EXCHANGE			1	2.A FE	12,096,242116.		12,189,000	12, 114, 918		8,039		0	3.750	3.841 MS		126,969	457,088	08/06/2018	09/21/2028
45866F-AK-0	INTERCONTINENTAL EXCHANGE			1	2.A FE	695,030104.8	3710	700,000	695,297	0	267	0	۵	2.100	2.179 JD		653	8, 126	05/18/2020	06/15/2030
459200-AM-3	IBM			1	1.F FE	6,782,991129.		5,778,000	6,496,543	0	(131,999)	0	٥	7.000	4.131 AO		68,534	404,460	01/01/2019	10/30/2025
459200-AR-2	IBM			1	1.F FE	2,748,087131.0		2,700,000	2,720,808	0	(2,524)	0	٥	6.220	6.075 FA		69,975	167,940	07/01/2004	08/01/2027
459200-JZ-5	IBM	<del>č</del> -		1	1.F FE		996016,949,400	15,000,000	15,087,260	}ō	(14,764)	ō	ō	3.300	3.181 MN	}	63,250	495,000	05/31/2019	05/15/2026
459200-KA-8 459506-AC-5	IBMINTL FLAVOR & FRAGRANCES	C		1	1.F FE 2.0 FE	25,749,385115. 13,514,959104.	708029,505,540 428014,114,488	25,500,000 13,516,000	25,717,785 13,515,587	0	(22,939)	0	0	3.500	3.379 MN 3.200 MN		114,042		08/02/2019	05/15/2029 05/01/2023
459506-AC-5 459506-AK-7	INTL FLAVOR & FRAGRANCES				2.B FE			12,000,000	13,515,587	u	908		0 0	4.450	4.461 MS		140,917	534,000	09/24/2018	05/01/2023
460146-CF-8	INTERNATIONAL PAPER	†		1	2.B FE			675,000	833,727	n	(4,801)	n	و	7.300	5.311 MN		6.296	49,275	10/22/2018	11/15/2039
460146-CK-7	INTERNATIONAL PAPER	I		1	2.B FE	4,229,244133.		4,250,000	4,230,340	0	442	0	0	4.800	4.833 JD		9,067	204,000	10/22/2018	06/15/2044
460146-CP-6	INTERNATIONAL PAPER	1		1	2.B FE	2,988,720110.		3,000,000	2,992,941	0	1,025	0		3.000	3.042 FA		34,000	90,000	08/02/2016	02/15/2027
460146-CQ-4	INTERNATIONAL PAPER			1	2.B FE	45,612,610130.	831055,603,175	42,500,000	45,607,200	0	(37,008)	0	0	4.400	3.913 FA		706,444	1,430,000	07/07/2020	08/15/2047
460146-CS-0	INTERNATIONAL PAPER				2.B FE	33,367,615131.		28,000,000	33,314,627	0	(52,988)	0	0	4.350	3.297 FA		460 , 133	435,000	08/27/2020	08/15/2048
460690-BK-5	INTERPUBLIC GROUP			1	2.B FE	12,681,781106.		12,714,000	12,704,861	0	3,877	0	٥	3.750	3.784 FA		180 , 115	476,775	10/22/2018	02/15/2023
460690-BL-3	INTERPUBLIC GROUP			1	2.B FE	4,990,600111.:	26605,563,300	5,000,000	4,996,237	0	971	0	0	4.200	4.223 AO	L	44,333	210,000	03/31/2014	04/15/2024

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	des	6	7		Fair Value	10	11			justed Carryir	ig Value			lı	nterest		Da	ates
		3		5	7		8	9		1	12	13	14	15	16	17	18	19	20	21	22
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			0		Modifier								Year's	Change							
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		С	ė		SVO		Used to	,		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	1 -		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		ď		Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
460690-BP-4	INTERPUBLIC GROUP	е	- "	1 Ollai	2.B FE	3,528,176	120.7800		3,540,000	3,530,207	(Decrease)	1,001	necognized	value	4,650		A0	41, 153	164,610		10/01/2028
460690-BQ-2	INTERPUBLIC GROUP				2.B FE	7,059,277	135.4080		6,225,000	7,052,446	۷	(6,831)	١	۷	5.400	4.550		84,038	168,075	08/27/2020	10/01/2028
460690-BR-0	INTERPUBLIC GROUP			1	2.B FE	109,391,641	124.0210		95,215,000	109,214,241	0	(177,400)		0	4.750	2.834	MS	1,143,241	1,192,606	12/28/2020	03/30/2030
461070-AG-9	INTERSTATE POWER			. 1	2.A FE	6,439,623	145.6380		5,290,000	6,361,951	0	(35,967)		0	6.250	4.612		152,455	330,625	01/01/2019	07/15/2039
461070-AK-0	INTERSTATE POWER			. 1	2.A FE	3,062,018	127.1610	3,814,830	3,000,000	3,058,995	0	(1,516)	0	0	4.700	4.558	AO	29,767	141,000	01/01/2019	10/15/2043
461070-AP-9	INTERSTATE POWER			. 1	2.A FE	5,826,074	119.0900		5,370,000	5,758,210	٥	(45, 574)		0	4. 100	3.014		58 , 100	220, 170	06/27/2019	09/26/2028
46266T-AA-6	IQVIA			. [1	3.C FE	5,786,750	106.3030		5,806,000	5,785,830	0	(920)		0	5.000	4.888		37,094	215,300	06/29/2020	05/15/2027
465685-AG-0	ITC HOLDINGS			-[!	2.B FE	20,940,150	107.7430		21,000,000	20,982,677	ō	6,454		0	4.050	4.085	JJ	425,250	850,500	06/26/2013	07/01/2023
465685-AK-1	ITC HOLDINGS			- [ ]	2.B FE	3, 153, 737	111.2650		3, 158, 000	3, 155, 475	ļō	413		łō	3.250	3.266	JD	285	102,635	06/29/2016	06/30/2026
465740-AA-6 46590X-AA-4	JBS USA			-   2	4.C FE 3.B FE	2,997,000	102.3920 116.4100		3,000,000 2,481,000	2,997,233 2,481,000	0	233		0	5.000 6.500	5.020 6.500	JJ	69, 167 34, 045	75,000 161,265	06/29/2020	01/15/202604/15/2029
46625H-HF-0	JPMORGAN CHASE			-   1	1.F FE	11,518,945	154.8490			2,481,000		(58,848)			6.400	3.725				07/14/2020	05/15/2038
46625H-HZ-6	JPMORGAN CHASE				1.F FE	23,210,744	101.5360		23,225,000	23,222,720	0	(1,776)		0	4.625	4.623		152, 172	1,074,156	10/22/2018	05/10/2021
46625H-JD-3	JPMORGAN CHASE				1.F FE	14,947,901	104.4540		15,028,000	15,017,239	0	9,272		0	4.500	4.567		294,925	676,260	01/13/2012	01/24/2022
46625H-JM-3	JPMORGAN CHASE				1.G FE	7,434,656			5,000,000	7,432,944		(1,712)		0	5.625	2.728		105,469	0	12/23/2020	08/16/2043
46625H-JX-9	JPMORGAN CHASE				1.F FE	1,094,610	110.5670		1, 100,000	1,097,926	۵	559	0	0	3.625	3.684	MN	5,317	39,875	05/06/2014	05/13/2024
46625H-KC-3	JPMORGAN CHASE			. 2	1.F FE	983,770	109.5260		1,000,000	992,746	0	1,639		0	3. 125	3.317		13,715	31,250	01/16/2015	01/23/2025
466313-AJ-2	JABIL CIRCUIT			. 1	2.C FE	5,989,980	111.2820		6,000,000	5,990,725	Ω	745		0	3.600	3.620		99,600	108,000	01/08/2020	01/15/2030
46647P-AL-0	JPMORGAN CHASE			. []	1.F FE	862,838	125.8530		750,000	860,401	0	(2,436)		0	3.964	3.148		3,799	29,730	01/16/2020	11/15/2048
46647P-AM-8 46647P-AV-8	JPMORGAN CHASE  JPMORGAN CHASE			-	1.F FE	6,804,153	114.1300 119.5590		6,862,000 32,051,000	6,812,790 31,755,584		5, 161 27,878		u	3.509	3.612 4.333		105,679 591,229	240,788 1,347,104	04/30/2019	01/23/202907/23/2029
46647P-AY-2	JPMORGAN CHASE			-	1.F FE	1.516.319			1,420,000	1,493,572	۷	(22,747)		۷	4.203	2. 186		4, 126	57 , 127	01/16/2020	12/05/2024
46647P-BD-7	JPMORGAN CHASE			1	1.F FE	9,629,000	116.0040		9,629,000	9,629,000	0	0		0	3.702	3.702		54,460	356,466	04/29/2019	05/06/2030
46647P-BE-5	JPMORGAN CHASE			. 1	1.F FE	16,261,050	108.7330		16,250,000	16,260,112	0	(938)		0	2.739	2.731		93,963	485,887	01/16/2020	10/15/2030
46647P-BV-7	JPMORGAN CHASE			. 1	1.F FE	15,000,000	102.6310		15,000,000	15,000,000	٥	0		0	2.525	2.525		44, 188	0	11/12/2020	11/19/2041
46661#-AA-7	JFK FUEL INFRASTRUCTURE			. 1	2.A YE	10,037,668	104.9540		10,037,668	10,037,668	0	0	0	0	3.440	3.465		17,265	345, 296	03/03/2017	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE				2.A Z	10,963,713	101.5530	11, 133, 940	10,963,713	10,963,713	۵	0	0	٥	2.710	2.724		14,856	208,807	01/10/2020	04/13/2027
46671*-AA-9	ORLANDO HEALTH				1.F FE	20,509,422	103.7110		20,000,000	20,508,585	0	(836)		0	3.290		MON	18,278	0	11/04/2020	04/15/2043
47233J-AG-3	JEFFERIES GROUP				2.B FE 2.B FE	12,830,982			11,000,000	12,825,479 12,372,805	۵	(5,503) 1,805			4.850	1.926 2.852	JJ	246,003 80,208	0	12/24/2020	01/15/2027
47233J-DX-3 475795-AE-0	JELD-WEN			-   1	2.B FE	12,371,000	104.9490	13,118,625	12,500,000	3, 133, 200		(13,800)		u	2.750 6.250	5.081				09/30/2020	05/15/2032
476556-DB-8	JERSEY CENTRAL POWER AND LIGHT	†	-1	1	2.B FE	26,660,026			26,273,000	26,412,242	n	(13,800)		n	4.700	4.500		308,708	1,234,831	10/22/2018	04/01/2024
476556-DC-6	JERSEY CENTRAL POWER AND LIGHT			. 1	2.B FE	10, 147, 100	111.8240		10,000,000	10, 109, 408	0	(20, 269)		0	4.300	4.047		198,278	430,000	02/05/2019	01/15/2026
47715*-AA-5	JETBLUE AIRWAYS PASS THROUGH T				1.E FE	3, 133, 609			3,200,384	3,165,812		14,370		0	4.420	5. 153	MS	45,581	141,457	10/01/2018	03/05/2023
47770V-BQ-2	JOBSOHIO BEVERAGE			. 1	1.D FE	15,334,745	107.8660	16,368,666	15, 175, 000	15,327,577	0	(7, 168)	0		2.833	2.753	JJ	214,954	174,351	01/24/2020	01/01/2038
478045-AA-5	JOHN SEVIER COMBINED CYCLE			. 1	1.C FE	13, 181,787	126.5950	16,046,890	12,675,769	13, 140, 350	0	(17,904)		0	4.626	4.246		270,387	586,381	10/01/2018	01/15/2042
478115-AB-4	JOHNS HOPKINS			. [1	1.C FE	4,281,571	131.9930		4,500,000	4,288,940	٥	3,260		0	4.083	4.362		91,868	183,735	01/01/2019	07/01/2053
478115-AF-5	JOHNS HOPKINS			-[]	1.0 FE		105.4540		377,000	377,000	ļ0	0		0	2.813	2.813		5,303	3,093	03/09/2020	01/01/2060
478160-AV-6	JOHNSON & JOHNSON			-[]	1.A FE	2,740,752			2,800,000	2,752,815	ļō	1,441		ļō	4.500	4.631		42,000	126,000	08/12/2010	09/01/2040
478160-BK-9 478165-AG-8	JOHNSON & JOHNSON			· [¦	1.A FE 1.G FE	5, 185, 798 4, 835, 268	139.5030 131.5780		5,000,000 4,560,000	5, 175, 939 4, 818, 789	<u>0</u>	(4,640)			4.500	4.254		16,250 72,960	225,000 218,880	01/01/2019	12/05/2043
481210-AG-6	JRD HOLDINGS			1'	2.B PL	22,000,000	131.5780		22,000,000	4,818,789	n	(8,209)		n	2.300	2.300			∠10,080 ∩	10/28/2020	11/18/2027
48126B-AA-1	JPMORGAN CHASE		1		1.F FE	2,296,463	148 . 8530		2,300,000	2,296,824	n	79		0	5.400	5.411	JJ	60,375	124,200	10/22/2018	01/06/2042
482480-AJ-9	KLA				2.A FE	37,514,590	113.4140		35,000,000	37,493,589	0	(21,001)		0	3.300	2.934	MS		391,629	09/09/2020	03/01/2050
48250N-AB-1	KFC/PIZZA HUT/TACO BELL			. 1	3.C FE	1, 142,000	103.7500		1,142,000	1,142,000		0	0	0	5.250	5.250		4,996	59,955	10/22/2018	06/01/2026
48250N-AC-9	KFC/PIZZA HUT/TACO BELL			. 1	3.C FE	1,399,581	105.6010		1,420,000	1,404,157	٥	2,018		٥	4.750	4.953		5,621	67,450	08/27/2018	06/01/2027
48252M-AA-3	KKR GROUP			.	1.F FE	45,083,133	111.2060		45,000,000	45,081,362	0	(1,771)	٥ا (	0	3.500	3.490		551,250	0	09/08/2020	08/25/2050
48259*-AA-5	KDP LICENSING			- [	2.B FE	9,000,000	100 . 3560		9,000,000	9,000,000	ō	0	0	ō	3. 120	3.120		0	0	11/09/2020	12/31/2035
483007-AJ-9 483007-AK-6	KAISER ALUMINUMKAISER ALUMINUM			- []	3.B FE	1,967,500	104.5000 107.5000		2,000,000	1,968,745	ō	1,245		0	4.625	4.885		30,833	46,250	08/18/2020	03/01/2028
483007-AK-6 485134-BR-0	KANSAS CITY POWER & LIGHT	·		-	3.B FE 1.F FE	3, 139, 500 6, 358, 463	107.5000 129.6010		3,000,000 6,364,000	3, 126, 649 6, 358, 513	<u>0</u>	(12,851) 100		0	6.500 4.200	5.392 4.205		32,500 78,701	99, 125 267, 288	06/29/2020	05/01/2025 03/15/2048
485170-BD-5	KANSAS CITY POWER & LIGHT		-	'l'	2.B FE	9,991,400	129.6010			9,992,035	h	733		n	2.875	2.885	MN	36,736	285, 104	11/14/2019	11/15/2029
485170-BE-3	KANSAS CITY SOUTHERN				2.B FE	1,274,075			1, 100,000	1,272,394	n	(1,681)		n	3.500	2.721	MN	6.417	205, 104	07/20/2020	05/01/2050

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	<u>S Owne</u> d Dece	mber 31 of	Current Ye	ar								
1	2		Cod		6	7		Fair Value	10	11			usted Carryin					nterest			ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
485260-B#-9	KANSAS GAS & ELECTRIC				1.F	31,332,035	158.2870		24,000,000	30,768,067	0	(257, 333)	0	0	6.640	4.316		203,627	1,593,600	10/01/2018	05/15/2038
485260-BM-4	KANSAS GAS & ELECTRIC			. 1	1.F FE	12,682,934	124. 1270	15,910,599	12,818,000	12,691,467	0	2,965	0	0	4.300	4.367	JJ	254, 152	551, 174	10/01/2018	07/15/2044
486606-H@-8	KAYNE ANDERSON MLP INVESTMENT			. 1	1.A FE	340,299	103.3520	351,704	340,299	340,299	٥	0	0	0	3.950	3.950	JD	448	13,697	04/17/2012	05/03/2022
486606-J@-6	KAYNE ANDERSON MLP INVESTMENT			- [ 1	1.A FE				1,083,658	1,083,658	ο	0	0	<u>0</u>	3.570	3.570		1,290	39,499	09/26/2018	04/16/2023
48666K-AX-7	KB HOME			. 2	3.C FE	3,293,250			3,000,000	3,273,766	}ō	(19, 484)	ļō	}ō	6.875	5.079		9,167	103, 125	06/29/2020	06/15/2027
48730P-AB-6 487836-AT-5	KEENAN DEV ASSOC OF TENN			1	1.D FE 2.B FE	7, 108, 241 13, 762, 853	123.8640		6, 171,964 11,000,000	6,895,155 13,379,412	Q	(90,458)		μ	8.000	4.831		227,677 204,875	493,757 819,500	01/01/2019	07/15/202804/01/2031
488401-AC-4	KEMPER CORP			'l'	2.B FE	16,976,030	150.4500		17,000,000	16,976,267	n	(176,610)		n	2.400	2.416		204,875	019, 500 N	09/22/2020	09/30/2030
491386-C#-3	KENTUCKY POWER CO SERIES C				2. A	53,472,271	155.9700		42,000,000	52,784,917	0	(318, 517)	0	0	8.130	5.839		123,305	3,414,600	10/01/2018	06/18/2039
491674-BG-1	KENTUCKY UTILITIES			. 1	1.F FE	10,917,014	138.1180		9,751,000	10,839,468		(35,683)	0		5. 125	4.270		83,290	499,739	01/01/2019	11/01/2040
49271V-AC-4	KEURIG DR PEPPER			. 1	2.B FE	12,479,100	133.8960		11,762,000	12,437,864	٥	(26, 474)	0	0	4.985	4.494		58,634	586,336	06/03/2019	05/25/2038
49271V-AF-7	KEURIG DR PEPPER			. 1	2.B FE	58,891,900	121.7100		56,523,000	58,608,946	0	(235, 304)	0		4.597	3.982		259,836	2,598,362	02/20/2020	05/25/2028
49271V-AK-6	KEURIG DR PEPPER				2.B FE	35,704,650	120.0100		30,000,000	35,650,587	0	(54,063)	0	0	3.800	2.848		190,000	627,000	08/25/2020	05/01/2050
49306C-AB-7 49306S-AA-4	KEY BANKKEY BANK NA				2.A FE 1.G FE	1,618,137 2,428,374	130 . 3140		1,340,000 2,468,000	1,565,523 2,452,143	U	(26,851)		L	6.950	4.180		38,804	93, 130 78, 482	01/01/2019	02/01/2028
49326E-ED-1	KEYCORP				2.A FE	2,502,600	103.0040		2,500,000	2,499,861	0	(1,269)	0	0	5. 100	5.055		34,354	127,500	09/26/2018	03/24/2021
49326E-EG-4	KEYCORP				2.A FE	12,977,770	118.6450		13,000,000	12,982,239	0	1,967	0	0	4. 100	4. 121		90,314	533,000	04/23/2018	04/30/2028
49326E-EH-2	KEYCORP				2.A FE	6,995,380	116.0680		7,000,000	6,996,337	٥	610	0		4. 150	4.161		50,031	290,500	10/22/2018	10/29/2025
49338C-AA-1	KEYSPAN GAS EAST				1.G FE	2,521,116	142.3980	2,563,173	1,800,000	2,513,780	0	(7,336)	0	٥	5.819	3. 154		26, 186	52,371	09/15/2020	04/01/2041
49338C-AB-9	KEYSPAN GAS EAST			. 1	1.G FE		109.8250		2,000,000	1,961,549	0	6, 159	0		2.742	3.117		20,717	54,840	02/14/2017	08/15/2026
494368-BF-9	KIMBERLY-CLARK			- []	1.F FE	18,838,120	100 . 5340		19,000,000	18,995,139	0	18,072	0	0	3.875	3.978		245,417	736,250	01/27/2011	03/01/2021
494368-BL-6 494368-CA-9	KIMBERLY-CLARK			. 1	1.F FE	1,790,551	124.8590 112.7180		2,000,000 15,000,000	1,801,696 14,952,672	U	5, 101 672	U	ν	3.700	4.400		6, 167 172,500	74,000 215,625	01/01/2019	06/01/2043
494368-CB-7	KIMBERLY-CLARK	C		-	1.F FE	26,378,939	115. 1580		25,487,000	26,316,372		(62,567)	0	ν	3.100	2.683			395,049	03/31/2020	03/26/2030
494550-AV-8	KINDER MORGAN ENERGY PARTNERS				2.B FE	6,416,150	133.0870		5,000,000	6,385,040	0	(31, 110)	0		6.500	4. 126		135,417	162,500	06/23/2020	02/01/2037
494550-BD-7	KINDER MORGAN ENERGY PARTNERS			. 1	2.B FE	18,595,812	130.4540	24,460,125	18,750,000	18,613,008	0	3,603	0	0	6.500	6.567	MS	406,250	1,218,750	10/22/2018	09/01/2039
494550-BH-8	KINDER MORGAN ENERGY PARTNERS			. 1	2.B FE	6,412,726	132.2170		5,711,001	6,389,371	0	(12,241)	0	٥	6.375	5.389		121,359	288,533	09/22/2020	03/01/2041
494550-BL-9	KINDER MORGAN ENERGY PARTNERS			. [1	2.B FE	741,100	104.9270		700,000	731,758	0	(9,342)	0	0	3.950	0.725		9,217	13,825	07/30/2020	09/01/2022
494550-BM-7 49456B-AS-0	KINDER MORGAN ENERGY PARTNERS	<del>-</del>		.	2.B FE 2.B FE	11,481,909 1,774,170	105.2440		11,578,000 1,800,000	11,538,901 1,774,339		17, 191 169			3.450	3.615		150,900 23,725	399,441	10/01/2018 07/27/2020	02/15/202308/01/2050
49725V-AB-8	KIOWA POWER				2.A FE	133,217	99.8470		1,800,000	132,663	0	(283)	0	۷	5.737	5.393		23,723	7,604	10/01/2018	03/30/2021
497266-AC-0	KIRBY			. 1	2.0 FE	18,096,613			17,950,000	18,084,497	0	(15,274)	0	0	4.200	4.071		251,300	735,000	09/09/2020	03/01/2028
497266-B*-6	KIRBY	I		. 1	2.C	28,000,000	101.4280	28,399,753	28,000,000	28,000,000	0	0	0		3.290	3.290	FA	317,302	921, 200	11/14/2012	02/27/2023
49727@-AB-3	KIRBY			. 1	2.B	15,230,360	101.0000	15,382,664	15,230,360	15,230,360	0	0	0	0	4.410	4.451	MON	29,852	671,659	08/21/2017	03/15/2042
50067P-AA-7	KORN FERRY			. 2	3.C FE	4,870,000	104.4250		5,000,000	4,877,282		7,282	۵	o	4.625			10,278	115,625	06/29/2020	12/15/2027
50076Q-AE-6	KRAFT HEINZ FOODS			-	3.A FE 3.A FE	9,965,619	117 . 3270		9,715,000	9,964,566	ō	(1,846)		}ō	5.000	4.800		36,431	410,750	09/01/2020	06/04/2042
50077L-AB-2 50077L-AL-0	KRAFT HEINZ FOOD			- 1	3.A FE	5, 188,608 1,314,002			5,000,000 1,381,000	5, 186, 972 1, 319, 950	J	(1,636)	0	0	4.375 5.000	4.136		18,229 31,840	109,375 69,050	07/31/2020	06/01/204607/15/2035
50077L-AL-0	KRAFT HEINZ FOODS	t		¦	3.A FE	1,314,002			1,381,000	1,229,567	n	87	n	n	5.200	5.226		29,589	64, 168	06/23/2015	07/15/2045
50077L-AT-3	KRAFT HEINZ FOOD			. 1	3.A FE	1,970,000			2,000,000	1,972,150	0	2, 150	0	0	4.625	4.835		38,799	46,250	03/25/2020	01/30/2029
50077L-AW-6	KRAFT HEINZ FOOD	I		. 1	3.A FE	2,040,000	111.6560	2,233,120	2,000,000	2,038,825	0	(1, 175)	0	0	4.625	4.468	AO	23, 125	94,042	03/05/2020	10/01/2039
50077L-AY-2	KRAFT HEINZ FOOD			. 1	3.A FE	1,863,682	116.0000	1,972,000	1,700,000	1,862,440	0	(1,242)	0	0	4.875	4.288		20,719	41,438	07/31/2020	10/01/2049
501044-CY-5	KROGER			. 1	2.A FE	16,971,839	109.8670		17,000,000	16,987,338		3,643	Ω	o	4.000	4.025	FA	283,333	680,000	10/22/2018	02/01/2024
501044-DK-4	KROGER			-	2.A FE	6,442,450	131.2200		5,000,000	6,426,254	ō	(16, 196)	ō	łō	4.650	3.087	JJ	107,208	116,250	07/06/2020	01/15/2048
501044-DM-0 501044-DN-8	KROGER KROGER			1	2.B FE 2.B FE	5,551,885 18,138,580	145.2040		4,000,000 16,000,000	5,544,205 18,116,606	J	(7,680)	0	0	5.400	3.283		99,600 91,422		10/07/2020 07/14/2020	01/15/204901/15/2050
501044-DP-3	KROGER			' ¦	2.B FE	31,473,502	121.0750		31,541,000	31,477,204	n		n	n	2.200	2.224		115,650	352,734	04/21/2020	05/01/2030
501797-AL-8	L BRANDS			. 1	4.B FE	825,040	112.2500		750,000	824,772	0	(268)	0	0	6.875	5.859		8,594	02,734	12/03/2020	11/01/2035
501797-AR-5	L BRANDS	I		. 1	4.B FE	2,690,572	111.2500	2,855,788	2,567,000	2,687,150	0	(3,893)	0	0	7.500	5.863	JD	8,557	136,275	11/06/2020	06/15/2029
50188F-AE-5	LG&E & KU ENERGY			. 1	2.A FE	12,821,815			12,842,000	12,839,359	0	2,410	0	0	4.375	4.395		140,459	561,838	06/15/2012	10/01/2021
50197#-AA-2	LGAFUEL			-1	2. A	15,636,364	104.4070		15,636,364	15,636,364	ļ	0	0	ļ	3.320	3.343		37,493	347,359	10/31/2019	12/30/2050
50212Y-AC-8	LPL HOLDINGS			- [ ]	4.A FE	1,080,040	103.5000		1,072,000	1,078,320	ō	(1,470)	·····ō	łō	4.625	4.456		6,335	49,993	11/07/2019	11/15/2027
502431-AK-5	L3HARRIS TECH	<del>-</del>		. [ ]	2.B FE	4, 159, 119	110. 1630	4,408,723	4,002,000	4, 110, 870	L	(32, 346)	0	0	3.950	3.041	MIN	14,491	158,079	07/02/2019	05/28/2024

## **SCHEDULE D - PART 1**

								Showing All Lor	ig-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	es	6	7		Fair Value	10	11	Change	in Book/Adi	iusted Carryin	g Value			l	nterest		Da	ates
•	_	3	4	5	1	-	8	9	. •	• •	12	13	14	15	16	17	18	19	20	21	22
		"	•		NAIC									10		.,	.0	10			
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F										Current	0							
			-		nation									Exchange							
			0		Modifie								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
	Description	-	g														Paid			A!I	
Identification	Description	е	n	Char	Symbo		Value	Value	Value	Value	(Decrease)	Accretion		Value	of	of		Accrued	During Year	Acquired	Date
502431-AM-1	L3HARRIS TECH	+		1	2.B FE .	9,804,447	119.9080	10,791,720	9,000,000	9,681,278		(82,751)		0	4.400	3.215		17,600	396,000	07/02/2019	06/15/2028
	LV STADIUM EVENTS				2.A PL .	27,000,000		26,700,519	27,000,000	27,000,000		0		۵	3.360	3.359		2,520	594,720	01/17/2020	06/30/2045
	LYB INT FINANCE	+		Ľ	2.B FE .	3,592,842		4,264,220	3,648,000	3,593,810	0	963		<u>0</u>	4.200	4.290		32,346	155,344	09/26/2019	10/15/2049
50249A-AG-8	LYB INT FINANCE	+		Ľ	2.B FE .	4,238,944		4,396,020	4,273,000	4,239,576	J0	632		lō	2.250	2.340		22, 166	0	10/06/2020	10/01/2030
50540R-AL-6	LAB CORP OF AMERICA HOLDINGS			L	2.B FE .	16,018,913		16,544,072	15,815,000	15,867,202	ļ0	(36,249)		0	3.750	3.503		210,867	593,063	10/22/2018	08/23/2022
50540R-AN-2	LAB CORP OF AMERICA HOLDINGS	-		[]	2.B FE .	10,958,586		12,087,789	11, 100,000	11,053,361	ا م	15,040		٥٥	4.000	4.157		74,000	444,000	10/29/2013	11/01/2023
50540R-AQ-5	LAB CORP OF AMERICA HOLDINGS			[]	2.B FE .	2,995,500		3,314,880	3,000,000	2,997,900	0	454		<u>0</u>	3.600	3.618		45,000	108,000	01/21/2015	02/01/2025
50540R-AS-1	LAB CORP OF AMERICA HOLDINGS			[]	2.B FE .	24, 488, 461		26,312,258	20,000,000	24,426,929	0	(61,533)		<u>0</u>	4.700	3.337		391,667	470,000	06/29/2020	02/01/2045
50540R-AW-2	LAB CORP OF AMERICA HOLDINGS			[1	2.B FE .	14,961,150		16,588,808	15,000,000	14,964,699	ļ0	3,478		٥	2.950	2.980		36,875	449,875	11/18/2019	12/01/2029
50587K-A*-2	LAFARGEHOLCIM FINANCE	+l		L	2.B	40,000,000		46,406,716	40,000,000	40,000,000	J0	0		ō	4.790	4.790		244,822	1,916,000	09/26/2018	11/15/2025
50587K-AA-9	LAFARGEHOLCIM FINANCE	+		1	2.B FE .	1,914,391		2, 106, 144	1,916,000	1,914,939	0	153		0	3.500	3.510		18,442	67,060	09/15/2016	09/22/2026
50587K-AB-7	LAFARGEHOLCIM FINANCE	+		1	2.B FE .	1,375,744		1,948,081	1,565,000	1,382,417	0	3, 116		0	4.750	5.612		20,443	74,338	10/01/2018	09/22/2046
512807-AW-8	LAM RESEARCH			2	1.G FE .	5,270,734		5,383,009	5,000,000	5,267,943	0	(2,791)		0	2.875	2.610		6,389	87,847	07/07/2020	06/15/2050
512807-AX-6	LAM RESEARCH				1.G FE .	5,798,000		5,628,847	5,000,000	5,793,002	0	(4,998)		0	3. 125	2.491		6,944	95,486	07/20/2020	06/15/2060
513075-BR-1	LAMAR MEDIA			1	4.A FE .		102.7700	990,703	964,000	964,000	0	0		0	3.750	3.199		7,632	15,966	01/27/2020	02/15/2028
513075-BT-7	LAMAR MEDIA	·		1	3.C FE .	2,910,750		3, 120,000	3,000,000	2,947,023	0	36,273		0	4.000	4.236		5,333	60,000	06/29/2020	02/15/2030
513075-BW-0	LAMAR MEDIA			1	3.C FE .	1,252,138		1,328,125	1,250,000	1,267,404	0	15, 266		0	4.875	4 . 436		12,865	20,651	05/11/2020	01/15/2029
51808B-AE-2	ENI USA			1	2.B FE .	4,996,600		6,710,550	5,000,000	4,998,037	0	146		Ω	7.300	7.305		46,639	365,000	04/17/1998	11/15/2027
521615-AA-2	LEA POWER PARTNERS LLC	·		1	3.A FE .	6,610,394		6, 108, 124	6,531,495	6,603,015	0	(3, 164)		٥٥	6.595	6.454		19, 145	427,868	10/01/2018	06/15/2033
521865-AY-1	LEAR			1	2.C FE .	8,853,260		10,657,385	9,500,000	8,987,352	0	62,762		0	3.800	4.741		106,294	361,000	10/25/2018	09/15/2027
526057-BZ-6	LENNAR			1	2.C FE .	2,928,750		3,318,926	3,000,000	2,956,306	0	11,732		0	4.500	4.978		22,875	135,000	07/25/2018	04/30/2024
526057-CD-4	LENNAR			2	2.C FE .	10,890,000		11,821,919	10,000,000	10,832,126		(57,874)	0	٥٥	4.750	3.299		42,222	237,500	06/29/2020	11/29/2027
526057-CV-4	LENNAR			1	2.C FE .	1,930,000		2,364,156	2,000,000	1,945,636	0	6,837	0	0	5.000	5.506		4,444	100,000	08/21/2018	06/15/2027
527298-BM-4	LEVEL 3 FINANCING			1	3.B FE .	4,457,241		4,506,221	4,361,000	4,405,970	0	(14,984)		0	5.250	4.845		48,334	228,953	10/22/2018	03/15/2026
527298-BN-2	LEVEL 3 FINANCING			1	3.B FE .	1,755,620		1,827,770	1,750,000	1,754,377	0	(1,079)		0	4.625	4.550		23,832	78,689	11/04/2019	09/15/2027
527298-BP-7	LEVEL 3 FINANCING			1	2.C FE _	9,978,000		10,886,200	10,000,000	9,980,333	0	2,301		0	3.400	3.435	MS	113,333	256,889	11/14/2019	03/01/2027
527298-BQ-5	LEVEL 3 FINANCING			1	2.C FE .	9,998,500	111.0520	11, 105, 200	10,000,000	9,998,165	0	(76)		0	3.875	3.877	MN	49,514	372,431	11/14/2019	11/15/2029
527298-BR-3	LEVEL 3 FINANCING			2	3.B FE .	10,015,000		10,310,740	10,000,000	10,014,572	0	(428)		0	4.250	4.227	JJ	231,389	0	06/29/2020	07/01/2028
530715-AD-3	LIBERTY MEDIA				4.B FE .	547,685		560,625	500,000	547, 171	0	(514)		0	8.500	7.012		19,597	0	11/06/2020	07/15/2029
53079E-BE-3	LIBERTY MUTUAL GROUP	-		Ľ	2.B FE .	7,540,521		8,158,271	7,498,067	7,505,131	} <u>0</u>	(2,931)		J0	4.250	4.207		14, 163	318,668	10/22/2018	06/15/2023
53079E-BG-8	LIBERTY MUTUAL GROUP			[]	2.B FE .	48,609,105		58,494,086	47,604,933	48,445,954	ļ	(85,794)		ō	4.569	4.307		906,279	2, 175, 069	01/28/2019	02/01/2029
53079E-BH-6	LIBERTY MUTUAL GROUP			[	2.B FE .	12,560,165		15,640,753	12,509,000	12,558,605	0	(896)		0	4.500	4.475		25,018	562,905	06/04/2019	06/15/2049
53079E-BJ-2	LIBERTY MUTUAL GROUP			l'	2.B FE .		119.7500	718,500	600,000	640,952	ō	(730)		ō	3.951	3.573		5,005	24,891	01/16/2020	10/15/2050
53079Q-AC-1	LIBERTY MUTUAL INSURANCE	+			2.B FE .	6,636,161		7,095,528	5,497,000	6,360,506	} <u>0</u>	(126,957)		ļ	7.875	4.738		91,388	432,889	01/01/2019	10/15/2026
531546-AB-5	LIBERTY UTILITIES FINANCE GP1	·			2.B FE .	7,625,316		7,688,470	7,650,000		ū	500		0	2.050	2.086		42,691	40.500	09/24/2020	09/15/2030
53219L-AS-8	LIFEPOINT HOSPITALS	+		Ľ	4.B FE .		100 . 1250	750,938	750,000	750,000	0	0		0	4.375	4.375		12,396	16,589	02/11/2020	02/15/2027
532457-BH-0	ELI LILLY			l'	1.F FE . 1.F FE	2,352,451		2,565,406	2,357,000	2,354,823	<u>0</u>	451		0	2.750	2.772		5,401	64,818	02/24/2015	06/01/2025
532457-BZ-0	ELI LILLY					12,750,660		13,090,665	13,000,000	12,751,694	}ū	1,034		ŋ	2.500	2.577		113,750	704 050	08/20/2020	09/15/2060
534187-BF-5	LINCOLN NATIONAL	+		[	2.A FE .	21,055,448		24,240,300	21,000,000	21,046,562		(7,518)			3.625	3.580		230,490	761,250	06/17/2019	12/12/2026
534187-BH-1	LINCOLN NATIONAL	+		Ľ	2.A FE .	5,484,015		6,236,632	5,391,000	5,469,072	0	(9,927)		0	3.800	3.560		17,072	204,858	06/17/2019	03/01/2028
534187-BK-4	LINCOLN NATIONAL	+		l	2.A FE .	19,956,200		22,918,600	20,000,000	19,957,549	J0	1,349			3.400	3.425		313,556	113,333	05/08/2020	01/15/2031
534187-BL-2	LINCOLN NATIONAL	+			2.A FE .	10,427,407		11, 189, 364	8,666,000	10,414,204	}	(13, 203)		ū	4.375	3.299	JD	16,851	221, 164	09/08/2020	06/15/2050
536797-AE-3	LITHIA MOTORS	+			3.B FE .	5,958,325		6,371,813	6,000,000	5,963,622	ļ	5,297			4.625	4.582	JU	12,333	138,750	12/11/2020	12/15/2027
537008-C*-3	LITTELFUSE	+			2.C	7,000,000	108.7310	7,611,137	7,000,000	7,000,000	J0	0		ΩΩ	3.480	3.480	FA	92,027	243,600	10/20/2017	02/15/2025
537008-C0-1	LITTELFUSE	+			2.C	14,000,000		16,043,021	14,000,000	14,000,000	ū	0		0	3.780	3.780	FA	199,920	529,200	10/20/2017	02/15/2030
53767#-AC-2	LITTELFUSE	+		['	2.C	21,160,000		24, 193, 068	21, 160,000	21, 160,000	<u>0</u>	0	ļ	۹	3.740	3.740		298,967	791,384	09/26/2018	02/15/2027
538034-AX-7	LIVE NATION ENTERTAINMENT	-		L	4.A FE .		101.0400	506,210	501,000	501,000	ļ	0	ļ	0	3.750	3.750	JJ	404 505	440.000	12/17/2020	01/15/2028
539830-AY-5	LOCKHEED MARTIN			[¦	1.G FE .	13,297,670		13,612,105	13,332,000	13,328,739	0	3,868		0	3.350	3.380	M2	131,505	446,622	09/08/2011	09/15/2021
539830-BB-4	LOCKHEED MARTIN	U		[	1.G FE .	7,506,051		11,705,626	9,008,000	7,635,776	0	29,622		0	4.070	5.207		16,294	366,626	10/22/2018	12/15/2042
539830-BD-0	LOCKHEED MARTIN			[¦	1.G FE .	4,946,000		6,265,400	5,000,000	4,952,153	} <u>0</u>	1, 176		0	3.800	3.861		63,333	190,000	02/12/2015	03/01/2045
539830-BH-1	LOCKHEED MARTIN	+		Ľ	1.G FE .	9,968,445		11,411,251	10,046,000	10,004,141	}ū	7,419		J	3.550	3.641		164,447	356,633	11/16/2015	01/15/2026
539830-BL-2	LOCKHEED MARTIN			Ľ	1.G FE .	3,316,150		4,740,607	3,366,000	3,320,151	}0	908		ō	4.700	4.793		20,215	158, 202	11/16/2015	05/15/2046
539830-BQ-1	LOCKHEED MARTIN		1	II	1.G FE .	5.790.692	108.1180	5,781,069	5,347,000	5,785,975	. 0	(4.716)		. 0	2.800	2.404	i all	6.654	85,255	07/13/2020	06/15/2050

## **SCHEDULE D - PART 1**

							Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Yea	ar							
1	2		Cod	les	6		air Value	10	11			usted Carryin	g Value			Interest		Da	ites
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			0		Modifier							Year's	Change						
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		0	i		Admini-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	Amount	Amount		Contractual
CUSIP		d	\ \ \ \	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate Wh		Received		Maturity
	Description	e	g	Char										of				المعينانية م	
Identification	Description	е	п	Unar	Symbol	Cost Value	Value	Value	Value	(Decrease)		Recognized	Value		of Pa		During Year	Acquired	Date
540424-AR-9	LOEWS	+		ļ	1.G FE	7,916,894118.7270	9,498,151	8,000,000	7,921,217	L	2,084			4. 125	4.193 MN	42,		10/22/2018	05/15/2043
541056-AA-5 546268-AG-8	LOGAN MERGER SUB	+		1	4.0 FE 1.G FE	2,585,000104.7500 1,466,806119.8240	2,707,788	2,585,000 1,472,000	2,585,000	U	375		٥	5.500 7.650	5.500 MS 7.684 JD	47,		08/14/2020	09/01/2027
546676-AU-1	LOUISTANA LAND & EXPLORATION			1	1.F FE	6,396,559133.5450	1,763,809 7,812,383	5,850,000	1,470,537 6,361,026		(16,366)			5. 125	4.447 MN	38,		01/01/2019	12/01/2023
546676-AV-9	LOUISVILLE GAS & ELECTRIC				1.F FE	5,097,794129.2820	6,464,100	5,000,000	5,092,710	n	(2,377)	n l	n	4.650	4.447 MN	29,		01/01/2019	11/15/2040
548661-AK-3	LOWES			l'	2.A FE	5,242,793135.1350	6,921,615	5, 122,000	5,092,710	n	(9, 260)	n	n	6.500	6.188 MS	98,		10/22/2018	03/15/2029
548661-CV-7	LOWES	†		1	2.A FE	3,488,294102.1190	3,563,953	3,490,000	3,489,621	n	288	n	n	3.800	3.809 MN	16,		10/22/2018	11/15/2021
548661-CW-5	LOWES	1		1	2.A FE	1,462,386 102.9200	1,505,723	1,463,000	1,462,865	0	69	0	0	3.120	3. 125 A0	9,		04/16/2012	04/15/2022
548661-CZ-8	LOWES			1	2.A FE	8,946,090 108.5440	9,768,960	9,000,000	8,982,892	0	5,737	0	0	3.875	3.948 MS	102,0		09/04/2013	09/15/2023
548661-DD-6	LOWES	. I		1	2.A FE	12,938,904108.6500	14, 124, 500	13,000,000	12,977,812		5, 104	۵		3. 125	3.171 MS	119,0		02/14/2017	09/15/2024
548661-DH-7	LOWES	1		1	2.A FE	4,971,050111.6140	5,580,700	5,000,000	4,984,965		2,862	0	ő	3.375	3.444 MS	49,0		09/09/2015	09/15/2025
548661-DJ-3	LOWES			1	2.A FE	1,774,744125.5850	2,313,276	1,842,000	1,777,672	0	1,373	0	0	4.375	4.613 MS	23,	72980,588	10/01/2018	09/15/2045
548661-DM-6	LOWES			1	2.A FE	7,561,043108.4620	8, 174, 777	7,537,000	7,556,523	0	(3,604)	0	0	2.500	2.445 AO	39,	779188,425	10/09/2019	04/15/2026
548661-DN-4	LOWES			1	2.A FE	18,711,616118.5750	19,641,949	16,565,000	18,689,748	۵	(26,618)	0	۵	3.700	2.953 AO	129,		07/08/2020	04/15/2046
548661-DT-1	LOWES			1	2.A FE	19,954,200113.6210	22,724,200	20,000,000	19,959,961	٥	5,761	0	۵۵	4.000	4.050 AO	168,		03/24/2020	04/15/2025
548661-DU-8	LOWES			1	2.A FE	26,948,416124.4770	32,296,802	25,946,000	26,883,163	0	(65,253)	0	٥	4.500	4.009 AO	246,		03/27/2020	04/15/2030
548661-DW-4	LOWES	+		1	2.A FE	30,041,472147.6770	35,442,526	24,000,000	29,988,040		(53, 431)	0	0	5. 125	3.653 AO	259,0		10/07/2020	04/15/2050
548661-DZ-7	LOWES	+		1	2.A FE	758,256106.9620	811,842	759,000		Ω	(17)	0	Ω	3.000	3.005 AO	4,		10/07/2020	10/15/2050
552676-AT-5	MDC HOLDINGS INC			1	3.A FE	750,000111.1480	833,610	750,000	750,000	0	0	0	Ω	3.850	3.850 JJ	13,		01/06/2020	01/15/2030
55279H-AK-6	MANUFACTURERS & TRADERS TRUST			2	1.F FE	15,252,735108.7750	16,316,250	15,000,000	15,258,553		(89)	0	Ω	2.900 7.750	2.433 FA	175,:		12/23/2020	02/06/2025
552953-BX-8 552953-CF-6	MGM RESORTS INTERNATIONAL			1	3.C FE	2,001,000106.5000	2,131,065 1,273,874	2,001,000 1,143,000	2,001,000		(9, 166)			5.500	7.750 MS 4.421 A0	45,		03/15/2012	03/15/2022
55336V-AA-8	MPLX			1	3.0 FE 2.B FE	1,220,153111.4500 3,836,868111.7550	4,285,804		1,207,721 3,838,080		(9, 166)		U	4.000	4.421 AU	13,		08/15/2019	04/15/2027
55336V-AG-5	MPLX			1	2.B FE	9,678,000114.7590	11, 106, 376	9,678,000	9,678,000	ν	(603)		υ Λ	4.875	4.875 JD	39,		12/23/2015	02/15/2025 12/01/2024
55336V-AJ-9	MPLX			1	2.B FE	8,316,683115.5070	9,240,560	8,000,000		0	(40, 256)	0		4.875	4.256 JD	32,		10/22/2018	06/01/2025
55336V-AM-2	MPLX			1	2.B FE	16,071,749114.3820	18, 129, 547	15,850,000	16,078,535	0	(917)	0	0	4.500	4.373 AO	150,		09/14/2020	04/15/2038
55336V-AR-1	MPLX			1	2.B FE		32,880,704	28,578,000	28,748,412	0	(4, 182)	0	0	4.000	3.894 MS	336		07/30/2020	03/15/2028
55336V-AT-7	MPLX			1	2.B FE	8,672,803131.6810	11,649,818			0	2,435	0	0	5.500	5.637 FA	183,		11/07/2018	02/15/2049
55336V-BM-1	MPLX			1	2.B FE	5,634,283102.6250	5,527,383	5,386,000	5,530,461	0	(81,785)	0	0	5.250	3.597 JJ	130,		09/23/2019	01/15/2025
55336V-BQ-2	MPLX			1	2.B FE	4,977,666 104.8010	5,221,186	4,982,000	4,977,722	0	57	0	0	2.650	2.660 FA	48,		08/11/2020	08/15/2030
55336V-BR-0	MPLX			1	2.B FE	899,063103.4910	932,454	901,000		0	116	٥	0	1.750	1.791 MS	5,		08/11/2020	03/01/2026
55354G-AF-7	MSCI			1	3.B FE	861,000107.1580	857,267	800,000	853,897	0	(7, 103)	0	٥	5.375	2.754 MN	5,	19421,500	08/18/2020	05/15/2027
55354G-AH-3	MSC1			1	3.B FE	6,566,500107.1050	6,917,928	6,459,000	6,560,073	0	(6,427)	0	٥	4.000	3.739 MN	33,		06/29/2020	11/15/2029
553794-AC-2	MUFG AMERICAS HOLDINGS			1	1.G FE	5,968,140109.2050	6,552,300	6,000,000	5,985,615	0	3,212	0	0	3.000	3.062 FA	70,		02/05/2015	02/10/2025
55396#-AA-0	MANKATO ENERGY CENTER				2.B PL	15,212,320103.3900	15,727,989	15,212,320	15,212,320	0	0	0	۵	2.900	2.910 MJSD .	1,1		07/01/2020	05/31/2039
55616P-AA-2	MACY'S			1	3.A FE	1,552,500111.0500	1,665,750	1,500,000	1,550,468	0	(2,032)	0	٥	8.375	7.472 JD	5,		10/02/2020	06/15/2025
559080-AF-3	MAGELLAN MIDSTREAM PARTNERS			]	2.A FE	1,568,708110.1400	2,028,779	1,842,000	1,582,192	}ō	6, 170	0	ō	4.200	5.295 JD	6,		10/01/2018	12/01/2042
559080-AG-1	MAGELLAN MIDSTREAM PARTNERS			Ľ	2.A FE	4,037,015128.4450	5, 137, 800	4,000,000	4,035,036	łō	(851)	ļ0	ļ	5. 150	5.083 A0	43,		01/01/2019	10/15/2043
559080-AH-9 559080-AK-2	MAGELLAN MIDSTREAM PARTNERS			1	2.A FE	4,743,110107.8310 8,774,080119,1760	5,391,550	5,000,000 8,000,000	4,824,556	ļō			0	3.200	4.116 MS	47,		01/01/2019	03/15/2025
559080-AK-2 559080-AL-0	MAGELLAN MIDSTREAM PARTNERS			1	2.A FE 2.A FE	8,774,080119.1760 1,684,509115.1830	9,534,080 2,164,289		8,462,042 1,692,183		(84, 186)			4.250	3.704 MS 4.936 MS	133,		01/26/2017	03/01/2026 09/15/2046
559080-AL-0 559080-AN-6	MAGELLAN MIDSTREAM PARTNERS			1	2.A FE	11,608,520 125.8840	14,705,769	1,879,000	11,610,520	u	1, 161		 n	4.250	4.930 MS 4.890 FA	236,		01/11/2019	09/15/2046
56081#-AL-4	MAJOR LEAGUE BASEBALL TRUST			1	1.F FE	5,032,492102.2280	5, 144, 633	5,032,492	5,032,492	,	1, 101	,	۷	3.800	3.800 JD	11,		08/26/2011	12/10/2021
56081#-AS-9	MAJOR LEAGUE BASEBALL TRUST			1	11.F FE	18,395,950109.7660	20.142.002		18.377.129	ν Λ	(8.592)	n	ν	4.040	3.986 JD	43		10/01/2018	12/10/2021
56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST			1	1.F FE	11,400,000114.9740	13, 107, 078	11,400,000	11,400,000	n	(0,3 <del>3</del> 2)	n		4.190	4.190 JD			09/26/2018	12/10/2025
56081#-BA-7	MAJOR LEAGUE BASEBALL TRUST				1.F FE	29,585,155103.2620	30,978,564	30,000,000	29,800,397	n	97,486	n	0	3. 130	3.487 JD	54,		10/01/2018	12/10/2022
56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST			1	1.F FE	7,000,000	7,684,570	7,000,000	7,000,000	n	0 , 100	n	0	2.920	2.920 JD	11.		11/04/2016	12/10/2026
56081#-BL-3	MAJOR LEAGUE BASEBALL TRUST			1	1.F FE	10,000,000102.7760	10,277,648	10,000,000	10,000,000	0	0	0	0	3.280	3.280 JD	19,		10/03/2017	12/10/2027
56081#-BZ-2	MAJOR LEAGUE BASEBALL TRUST				1.A Z		28,810,256	26,300,000	26,300,000	0	0	0	0	3.350	3.350 JD	51,		03/26/2020	12/10/2029
565849-AK-2	MARATHON OIL			1	2.0 FE	3,951,855 102.7870	4, 143, 344	4,031,000	4,004,202	0	13,838	0	o	2.800	3.174 MN	18,8		01/01/2019	11/01/2022
56585A-AF-9	MARATHON PETROLEUM			1	2.B FE	2,112,348 134.2600	2,473,069	1,842,000	2,096,645		(7, 179)	0	0	6.500	5.354 MS	39,		10/01/2018	03/01/2041
56585A-AH-5	MARATHON PETROLEUM				2.B FE	1,894,713114.6890	1,984,121	1,730,000	1,893,428	0	(1,286)	٥	٥	4.750	4.121 MS	24,	1960	09/14/2020	09/15/2044
56585A-BA-9	MARATHON PETROLEUM			1	2.B FE	5, 154, 985 110.7010	5,535,050	5,000,000	5,089,915	٥	(29,805)	0	٥	4.750	4.063 JD	10,	556237,500	10/02/2018	12/15/2023

## **SCHEDULE D - PART 1**

							Snowing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar							
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		0	i	Admini	-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	Amount	Amount		Contractual
CUSIP		d	g	Bond strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate Whe	n Due and	Received		Maturity
Identification	Description	е	n	Char Symbo	l Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Paid	l Accrued	During Year	Acquired	Date
56585A-BC-5	MARATHON PETROLEUM			1 2.B FE		_119.1980	16,389,725	13.750.000	14,200,360	Ó	(67,789)	0	0	5. 125	4.469 JD	31,319		10/02/2018	12/15/2026
56585A-BD-3	MARATHON PETROLEUM		·	12.B FE			14,626,656	13,153,000	13,986,094	0	(31,351)	0	0	3.800	2.766 AO	124,954	318,744	09/15/2020	04/01/2028
56585A-BG-6	MARATHON PETROLEUM	[]		12.B FE	1,877,960		1,878,261	1,730,000	1,861,199	0	(16,761)	0	0	4.500	1.076 MN	12,975		09/15/2020	05/01/2023
	MARKEL			12.B FE	11,245,632		15, 138, 359	11,244,000	11,244,141	0	(45)	0	0	5.000	4.999 A0	134,303	562,200	10/22/2018	04/05/2046
	MARKEL			12.B FE	1,477,602		2,039,736	1,480,000	1,477,580	0	36	0	0	5.000	5.010 MN	8,428	74,000	05/15/2019	05/20/2049
570535-AU-8	MARKEL	<u> </u>	l·	12.B FE	14,973,450		16,865,250	15,000,000	14,975,882		2,296	0	0	3.350	3.371 MS	145, 167	502,500	09/12/2019	09/17/2029
570535-AV-6	MARKEL		2	22.B FE		126 . 1730	6,308,640	5,000,000	5,611,023	0	(5,977)	0	0	4. 150	3.480 MS	59,944	103,750	06/30/2020	09/17/2050
57164P-AG-1	MARRIOTT OWNERSHIP	ļ	2	23.B FE		106.4060	5,320,313	5,000,000	5, 138, 509	0	(12,741)	0	0	6. 125	5.449 MN	39, 132		06/29/2020	09/15/2025
57165P-AB-1	MARRIOTT OWNERSHIP	ļ		14.B FE	7,986,328	104.9000	7,998,625	7,625,000	7,971,179	0	(15, 149)	0	0	6.500	4.043 MS	145,934	65,000	12/14/2020	09/15/2026
571676-AN-5	MARS	ļl		11.F FE	23,832,371	102.4170	24,416,213	23,840,000	23,832,381	0	10	۵	۵	2.375	2.377 JJ	259,508	0	07/13/2020	07/16/2040
571676-AQ-8	MARS	ļ		1.F FE	12,926,030	99.5550	12,942,167	13,000,000	12,926,723	0	693	0	٥	2.450	2.477 JJ	145,979	0	07/13/2020	07/16/2050
	MARS			11.F	18,822,070	104.6100	19,823,595	18,950,000	18,930,431	0	10,026	0	0	3.340	3.399 AO	140,651	632,930	02/14/2017	10/11/2022
	MARS			11.F	20,932,400		21,865,196	20,000,000	20,440,425	0	(109,014)	0	0	3.490	2.870 AO	155, 111	698,000	03/18/2016	10/11/2024
57169*-AU-1	MARS			11.F		115.5160	20,446,256	17,700,000	17,964,638	۵	(35,804)	0	۵۵	3.740	3.482 AO	147 , 107	661,980	09/26/2018	10/11/2027
57169*-AX-5	MARS			11.F			60,043,990	55,000,000	55,000,000	0	۵	0	0	2.720	2.720 MS	390,622	1,496,000	09/26/2018	09/27/2026
57169*-AY-3	MARS			11.F		111.2620	68,982,471	62,000,000	62,000,000	0	0	0	0	2.820	2.820 MS	456,527	1,748,400	09/26/2018	09/27/2028
571748-BG-6	MARSH & MCLENNAN	<b></b>		12.A FE	15,642,900	121.7530	18,262,950	15,000,000	15,544,487	0	(57, 485)	0	0	4.375	3.841 MS	193,229		03/20/2019	03/15/2029
571903-AP-8	MARRIOTT INTERNATIONAL			12.C FE	9,322,786	108 . 5450	10,854,479	10,000,000	9,403,707	۵	84,083	610,458	٥٥	3.750	4.677 AO	93,750	375,000	10/22/2018	10/01/2025
571903-AV-5	MARRIOTT INTERNATIONAL			12.C FE	25,244,642	103.2620	30,425,116	29,464,000	26,246,536	0	1,005,694	4, 172, 418	Ω	3. 125	3.182 FA	347,839	920,750	09/26/2018	02/15/2023
573284-AN-6	MARTIN MARIETTA MATERIAL			12.B FE	7,721,578	111.5100	8,659,867	7,766,000	7,748,231	0	4,601	0	0	4.250	4.321 JJ	164,111	330,055	06/23/2014	07/02/2024
	MASCO			12.C FE		106.4760	7,601,322		7, 139,000	D	0	0	0	5.950	5.950 MS	125,071	424,771	03/28/2018	03/15/2022
	MASCO	<del> </del>		12.0 FE	6,917,913	117.1100	8, 140, 316	6,951,000	6,931,555		3, 153	U		4.375	4.434 A0		304, 106		04/01/2026
575634-AS-9	MASCOMASS ELECTRIC CO			12.C FE 11.G FE		113.2360 148.4410	21, 107, 190 17, 735, 731	18,640,000 11,948,000	18,328,836 13,857,427		38,012 (62,346)		لا ۱	3.500	3.773 MN 4.621 MN	83,362 90,075	704,932	03/20/2018	11/15/2027
	MASS INSTITUTE OF TECH			11.A FE	2,036,034	175.3800	2,711,375	1,546,000	2,035,124	٥ ــــــــــــــــــــــــــــــــــــ	(464)	0	ر ۱	5.600	4.231 JJ	43,288	86,576	01/01/2019	07/01/2111
	MASS INSTIT TECH			11.A FE	6,838,751	194.6730	8,879,036	4,561,000	6,832,162	0	(2,979)	0	0	7.250	4.794 MN	55,112	330,673	01/01/2019	11/02/2096
57629W-BV-1	MASSMUTUAL GLOBAL FUNDING II			1.B FE	1,983,359	109.7310	2,139,755	1,950,000	1,971,340	0	(6, 106)	0	0	3.600	3.244 A0	15,990	70,200	01/01/2019	04/09/2024
57636Q-AB-0	MASTERCARD INC			11.E FE	1,315,394	109.5770	1,448,608	1,322,000	1,317,955	0	1. 135	0	0	3.375	3.474 A0	11, 154	44,618	01/01/2019	04/01/2024
57636Q-AG-9	MASTERCARD INC			1.E FE	9,881,183		10,855,297	9,712,000	9,847,416	0	(21,937)	0	0	2.950	2.682 MN	31,834	286,504	06/12/2019	11/21/2026
57636Q-AH-7	MASTERCARD INC			11.E FE	9,018,689	126 . 1290	12,221,900	9,690,000	9,048,089	0	13,400	0	0	3.800	4.222 MN	40,913	368,220	01/01/2019	11/21/2046
57636Q-AQ-7	MASTERCARD INC			11.E FE	4,564,564		5,916,660	4,584,000	4,564,620	0	56	0	0	3.850	3.874 MS	46,572	88,242	03/24/2020	03/26/2050
57636Q-AR-5	MASTERCARD INC			11.E FE	19, 111,530		21,864,965	19, 165,000	19, 116, 126	0	4,596	0	0	3.300	3.345 MS	166,895	316,223	03/24/2020	03/26/2027
577081-BB-7	MATTEL	ļ		14.A FE		105.5470		800,000	818,628	0	(4,372)	0	0	6.750	5.891 JD	150	54,000	03/10/2020	12/31/2025
577081-BD-3	MATTEL	ļ		14.A FE	744,023	111. 1250		750,000	744,706	0	676	0	0	5.875	6.000 JD	1,958	47, 122	11/18/2019	12/15/2027
	MAXIM INTEGRATED PRODUCT	<b></b>		12.A FE		105.2750	7,681,917	7,297,000	7,276,160	0	8,824	۵	۵	3.375	3.509 MS	72,514	246,274	03/11/2013	03/15/2023
	MCCORMICK & CO			2.B FE	24,663,600	127 . 7050	25,541,094	20,000,000	24,606,837	0	(56,763)	0	٥	4.200	2.945 FA	317,333	420,000	06/29/2020	08/15/2047
	MCDONALD'S	ļ		2.A FE	6,025,403		6,050,541	4,000,000	6,023,252	0	(2, 151)	0	0	6.300	2.571 AO	53,200	0	12/23/2020	10/15/2037
	MCDONALD'S	ļ		12.A FE	2,022,782		2,662,372	1,842,000	2,010,451	0	(5,672)	0	0	5.700	4.930 FA	43,748		10/01/2018	02/01/2039
	MCDONALD'S	<b> </b>		12.A FE	1,072,051		1,420,904	1,072,000	1,072,097	0	(4)	0	0	4.875	4.874 JJ	24,098	52,260	10/01/2018	07/15/2040
	MCDONALD'S	ļ		2.A FE	1,010,776		1,045,489	800,000	1,009,235	0	(1,541)		٥	4.600	3.069 MN	3,578	18,400	09/22/2020	05/26/2045
	MCDONALD'S			2.A FE	25, 373, 600		25,989,242	20,000,000	25,311,907	0	(61,693)	0	ō	4.450	2.981 MS		445,000	07/13/2020	03/01/2047
58013M-FJ-8	MCDONALD'S	·		12.A FE	27,510,434		29,703,084	27, 138, 000	27,482,992	0	(30,367)		0	2.625	2.454 MS	237,458		02/26/2020	09/01/2029
58013M-FK-5	MCDONALD'S	·		12.A FE		117.5140	23,502,864	20,000,000	22,735,535	ا و	(30,065)	ļ	Ω	3.625	2.910 MS	241,667	362,500	07/06/2020	09/01/2049
58013M-FM-1	MCDONALD'S	····	[	12.A FE	16,979,216	105.4330	17,932,045	17,008,000	16,981,126	0	1,911	ļ0	ō	2. 125	2.144 MS	120,473	176,694	03/03/2020	03/01/2030
58013M-FP-4	MCDONALD'S		[	12.A FE	9,951,500	114.7130	11,471,300	10,000,000	9,955,670	0	4, 170	ļ	ō	3.500	3.577 JJ	175,000	91,389	03/25/2020	07/01/2027
581557-BJ-3	MCKESSON	<del> </del>		12.B FE	2,057,860	116.5630	2,331,260	2,000,000	2,048,555		(6, 132)	ļ		3.950	3.549 FA	29,625	79,000	06/17/2019	02/16/2028
58155Q-AG-8	MCKESSON	<del> </del>		12.B FE	2,006,000	104.6170	2,092,340	2,000,000	2,003,435	<u>0</u>	(1,686)	ļ	Ω	2.850	2.759 MS	16,783		06/17/2019	03/15/2023
	MCKINSEY MEAD JOHNSON NUTRITION	<del> </del>		1.E PL 11.G FE	47,000,000		48,033,746	47,000,000	47,000,000			ļ		2.400	2.400 JD	62,667	564,000	05/22/2020	06/11/2023
	MEDNAX	<del> </del>		1	4, 187, 125 605, 770		5,594,746 643,476	4,208,000 600,000	4, 188, 139 604, 675		459			4.600 6.250	4.633 JD 6.029 JJ	16,131	193,568 37,500	10/22/2018	06/01/2044
585055-BS-4	MEDTRONIC			14.A FE				16,036,000	15,980,326		11,918	,	 ^	3.500	3.589 MS	165,260	561,260	10/22/2018	01/15/2027 03/15/2025
	MEDTRONIC	·	.	11.G FE	21,351,784		29,008,457	21,542,000	21,391,950	^		,	۷	4.375	4.441 MS			12/01/2014	03/15/2035
	MEGGITT HOLDINGS			2.A Z		101.4430		5,000,000	5,000,000	ν		, L	لا م	2.780	4.441 MS			10/29/2020	11/19/2023
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## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
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		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
	Description	e		Char											of		Paid			A a au sira al	
Identification	Description	е	п	Unar	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value			Palu	Accrued	During Year	Acquired	Date
58517#-AE-0	MEGGITT HOLDINGS			4	2.A Z	20,450,000	102.2680	20,913,726	20,450,000	20,450,000		1 200	U		3.000	3.000 M	N	71,575	100 000	10/29/2020	11/19/2025
586054-AC-2 588056-AW-1	MERCER INTL			1	1.D FE 4.A FE	2,887,689 938,986	133.6200	4,008,600 1,003,876	3,000,000 986,000	2,890,753 944,028	U	1,323 5,042	D	۵	4.200 5.500	4.406 J	J	63,000	126,000	01/01/2019	07/01/2055 01/15/2026
589331-AT-4	MERCK			l¦	1.E FE	938,986		1,003,876	986,000	13,998,839		5,042			2.400	6.482 J		25,006 98.933	336,000	09/10/2012	01/15/2026
58933Y-AA-3	MERCK			l'	1.E FE	35,963,331		35,889,030	35,865,000	35,863,647	n	(32,685)			3.875	2.404 M		640,838	1,389,769	09/10/2012	01/15/2021
58933Y-AF-2	MERCK	-†		ľ	1.E FE	25,977,595	106.0480	27,572,480	26,000,000	25,993,558	n		n	n	2.800	2.810 MI		86,956		10/22/2018	05/18/2023
58933Y-AJ-4	MERCK			1	1.E FE	3,300,815	130 . 7560	4,328,026	3,310,000	3,301,264	n	2,390	n	n	4. 150	4. 168 M		16,407	137,365	10/22/2018	05/18/2043
59022C-AJ-2	MERRILL LYNCH				2.A FE	7, 181, 789	146.2690	7,313,446	5,000,000	7, 133, 214	0	(48,575)	0	0	6.110	2.797 J	J	128,989	152,750	07/14/2020	01/29/2037
59023V-AA-8	BANK OF AMERICA			1	2.A FE	8,383,933	170.3660	8,518,319	5,000,000	8,315,993	0	(67,940)	0	0	7.750	2.873 MI	N	50,590	193,750	07/14/2020	05/14/2038
59156R-AM-0	METLIFE	. I		1	1.G FE	3,506,198	147 . 1270	5,370,136	3,650,000	3,525,209	Δ	5,273	0	Ω	5.700	6.058 Ji	D	9,247	208,050	10/22/2018	06/15/2035
59156R-AY-4	METLIFE			1	1.G FE	10,220,925	152.3250	15,308,663	10,050,000	10,198,527	٥	(3,877)	0	Ω	5.875	5.749 F	Α	237,815	590,438	10/22/2018	02/06/2041
59156R-BB-3	METLIFE			1	1.G FE	7,507,350	110.0090	8,217,653	7,470,000	7,481,662	0	(4,001)	0	0	4.368	4.329 M		14,502	326,290	09/03/2013	09/15/2023
59156R-BZ-0	METLIFE			1	1.G FE	14,939,250	124.9440	18,741,600	15,000,000	14,942,058	0	2,808	0	0	4.550	4.601 M	S	185,792	341,250	03/19/2020	03/23/2030
591894-BY-5	METROPOLITAN EDISON			1	3.A FE	13,010,800		13,561,470	13,000,000	13,011,193	0	(5,992)	0	۵	3.500	3.450 M		133,972	455,000	06/17/2019	03/15/2023
59217G-AX-7	METLIFE GLOBAL FUNDING I				1.D FE	6,517,001		6,917,857	6,562,000	6,539,833	0	10,373	0	٥	3.000	3. 173 J		93,509	196,860	01/01/2019	01/10/2023
59217G-BY-4	METLIFE GLOBAL FUNDING I				1.D FE	13,405,013		15,304,033	13,414,000	13,408,133	0	852	0	0	3.450	3.458 J		16,712	462,783	12/12/2016	12/18/2026
59217G-CT-4	METLIFE GLOBAL FUNDING I				1.D FE	11,748,358	109. 1620	12,835,214	11,758,000	11,751,857	0	1,856	0	0	3.600	3.618 J		199,886	423,288	01/08/2019	01/11/2024
59217G-EG-0	METLIFE GLOBAL FUNDING I				1.D FE	25,910,514	112.5990	29,235,204	25,964,000	25,913,196	0	2,682	0	Ω	2.950	2.974 A		174,464	382,969	04/03/2020	04/09/2030
594087-AU-2	MICHAELS STORES			1	5.A FE	692,883	107.5000	718,100	668,000	692,673	0	(209)	0	0	8.000	7.279 J		24,642	0	11/25/2020	07/15/2027
594457-E0-8 59447#-AD-5	DTE GAS				1.F	4,929,449		6,088,445	5,000,000	4,933,676		1,854	0	0	3.920 5.640	4.011 Ji		8,711	196,000	10/01/2018	12/15/2042
59447#-AD-5 59447#-AE-3	MICHIGAN ELECTRIC TRANSMISSION	<del>-</del> -			1.F	10,638,752		13, 125, 274	8,750,000 11,000,000	10,510,892 10,685,420		(58,558)			3.980	4.121 Ji		1,371	493,500 437,800	10/01/2018	05/06/2040
59447#-AE-3 59447#-AG-8	MICHIGAN ELECTRIC TRANSMISSION			1		24,000,000	125.5780	13,813,553 29,642,381	24,000,000	24,000,000	и	8,687		U	3.980	4. 181 M		110,666 169,000	936,000	09/26/2018	12/26/2042
594918-AJ-3	MICROSOFT			1	1.A FE	3,770,956	140.2860	5,050,296	3,600,000	3,759,664	ν	(5, 150)	υ	۷	4.500	4.167 A		40,500	162,000	01/01/2019	04/26/2046 10/01/2040
594918-BJ-2	MICROSOFT			1	1.A FE	7,997,920	111. 7940	8,943,520	8,000,000	7,998,701	0	205	0		3.125	3. 128 MI		40,278	250,000	10/29/2015	11/03/2025
594918-BK-9	MICROSOFT			1	1.A FE	4,598,124	131.2960	5,908,320	4,500,000	4,588,399	0	(4,514)	0	0	4.200	4.018 MI		30,450	189,000	01/01/2019	11/03/2035
594918-BR-4	MICROSOFT			1	1.A FE	1,996,280	109.0990	2,181,980	2,000,000	1,997,783	0	361	0	0	2.400	2.421 F	Α	19,067	48,000	08/01/2016	08/08/2026
594918-BT-0	MICROSOFT			1	1.A FE	3,752,401	126.7990	4,729,603	3,730,000	3,755,380	0	(1,276)	0	0	3.700	3.634 F	Α	54,821	138,010	01/16/2020	08/08/2046
594918-BY-9	MICROSOFT			1	1.A FE	36,888,777	114.1060	42,219,220	37,000,000	36,926,961	0	10,464	0	0	3.300	3.336 F	Α	491,792	1,221,000	02/14/2017	02/06/2027
594918-CC-6	MICROSOFT			1	1.A FE	1,008,529	105.4540		700,000	1,003,133	0	(5,397)	0	0	2.525	0.836 Ji	D	1,473	8,838	06/01/2020	06/01/2050
595017-AS-3	MICROCHIP TECHNOLOGY			1	3.B FE	4,355,250	105.7940	4,567,127	4,317,000	4,351,681	٥	(3,569)	0	۵	4.250	4.058 M	S	61 , 158	46,887	06/29/2020	09/01/2025
59524Q-AA-3	MID-ATLANTIC INTERSTATE			1	2.B FE	12, 123, 380	111.8170	13,418,040	12,000,000	12, 103, 775	٥	(13,032)	0	٥	4.100	3.956 M	N	62,867	492,000	06/17/2019	05/15/2028
595620-AN-5	MIDAMERICAN ENER			1	1.E FE	1,050,181	129.6990	1,296,990	1,000,000	1,047,803	0	(1,213)	0	0	4.400	4.080 A	0	9,289	44,000	01/01/2019	10/15/2044
595620-AP-0	MIDAMERICAN ENER			1	1.E FE	4,317,447	130 . 0940	5,750,155	4,420,000	4,321,901	0	2,049	0	0	4.250	4.395 M	N	31,308	187,850	01/01/2019	05/01/2046
59562V-AM-9	BERKSHIRE HATHAWAY ENERGY			L	1.G FE	6,000,085	148 . 1810	5,927,253	4,000,000	5,950,792	Ω	(49,293)	0	Ω	6. 125	2.312 A	0	61,250	122,500	07/14/2020	04/01/2036
59562V-BD-8	BERKSHIRE HATHAWAY ENERGY			1	1.G FE	4,972,659	137 . 5970	6,879,850	5,000,000	4,973,767	ō	581	0	ō	5. 150	5. 189 M	N	32,903	257,500	10/22/2018	11/15/2043
598326-B@-4	MIDWEST INDEPENDENT TRANS SYST			1	1.E	11,222,301	114.9410	13,792,916	12,000,000	11,331,507	ļ	60,942	0		3.960	4.652 M		125,400	475,200	10/01/2018	03/26/2033
59833C-AA-0	MIDWEST CONNECTOR			1	2.B FE	28,941,420	102.5000	29,725,000	29,000,000	28,960,092	ļ	10,904		۷	3.900	3.944 A		282,750	1,131,000	03/07/2019	04/01/2024
599191-AA-1 60040#-AA-0	MILEAGE PLUS HOLDINGS			1	2.C PL 1.G PL	129,766,839 17,304,118	108.0630	140,726,866 18,936,167	130,227,291 16,738,315	129,789,381	L	22,542	D	۷	6.500 5.330	6.616 M		258,646 2,478	3,973,741 892,152	07/09/2020	06/20/2027
608190-AL-8	MOHAWK INDUSTRIES			I	2.A FE	20, 177, 365						(50,625)		لا	3.625	4.617 M		93,570		05/08/2019	05/30/2027
60855R-AK-6	MOLINA HEALTHCARE			l'	3.0 FE	575,230	107.2500	615,615	574,000	575,208	n	(22)	 n	ν Λ	3.875	3.639 MI		2,719	368, 177	11/03/2020	11/15/2030
609207-AM-7	MONDELEZ INTERNATIONAL			· · · · · · · · · · · · · · · · · · ·	2.B FE	1,980,440	118.2560	2,365,120	2,000,000	1,984,761	n	1,723	n	ν 1	4. 125	4.246 M	N	12,375	82,500	05/03/2018	05/07/2028
609207-AT-2	MONDELEZ INTERNATIONAL		1	1	2.B FE	7. 117.738	109.8370	7,750,099	7.056.000	7.114.598	n	(3, 140)	n	n	2.750	2.640 A	0	42.042	97,020	05/29/2020	04/13/2030
609207-AV-5	MONDELEZ INTERNATIONAL			1	2.B FE	317,965	103.6370	335,310	330,000	318,018	n	53	n	n	2.625	2.806 M	S	2,815	n	09/30/2020	09/04/2050
615369-AP-0	MOODYS			1	2.A FE	16,872,330	120 . 1710	20,429,070	17,000,000	16,892,652	n	10,817	0	0	4.250	4.343 F	Α	301,042	722,500	12/03/2018	02/01/2029
615394-AM-5	MOOG			1	3.0 FE	2,929,500	103.7330	3, 112,000	3,000,000	2,933,510	0	4,010	0	Ω	4.250	4.626 Ji	D	5,667	63,750	06/29/2020	12/15/2027
617446-8C-6	MORGAN STANLEY			1	2.A FE	5, 128,550	114 . 4370	5,721,850	5,000,000	5,065,478	٥	(12,975)	0	٥	4.000	3.685 J	J	87,778	200,000	09/24/2015	07/23/2025
617446-8L-6	MORGAN STANLEY			1	1.F FE	30,105,029	108.8750	32,389,224	29,749,000	30,089,396	0	(15,633)	0	0	2.699	2.553 J	J	354,625	347,483	07/22/2020	01/22/2031
617446-8R-3	MORGAN STANLEY			1	1.F FE	2,940,000	100.8220	2,964,167	2,940,000	2,940,000	0	0	0	0	0.864	0.864 A	0	4,939	0	10/16/2020	10/21/2025
617446-8U-6	MORGAN STANLEY			1	1.F FE	2,930,000		2,950,950	2,930,000	2,930,000	0	0	0	0	1.794	1.794 F	Α		0	11/09/2020	02/13/2032
617446-HD-4	MORGAN STANLEY			1	2.A FE	19,985,649		30,865,000	20,000,000	19,985,115	۵	652	0	۵	7.250	7.258 A	0	362,500	1,450,000	10/22/2018	04/01/2032
61744Y-AK-4	MORGAN STANLEY			1	2.A FE	345,948	114.1700	349,360	306,000	344, 130	0	(1,818)	0	0	3.591	1.583 J	J	4,853	0	08/31/2020	07/22/2028

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carryin	g Value			- li	nterest		Dat	tes
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
	D																				
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
61746B-DJ-2	MORGAN STANLEY			1	2.A FE	4,015,360	107.2170		4,000,000	4,004,283		(1,943)	0	0	3.750	3.696 F	Α	52,500	150,000	09/30/2014	02/25/2023
61746B-DQ-6	MORGAN STANLEY			1	2.A FE	14,477,060		16, 179, 711	14,605,000	14,556,105	٥	13,309	0	۵	3.875	3.982 A		97,468	565,944	04/23/2014	04/29/2024
61746B-DZ-6	MORGAN STANLEY			1	2.A FE	5,222,750		5,726,999	5,000,000	5, 125, 415	٥	(22,357)	0	٥	3.875	3.333 J		82,882	193,750	05/12/2016	01/27/2026
61746B-ED-4	MORGAN STANLEY				2.A FE	2,740,809		2,803,330	2,748,000	2,746,167	0	1,987	0	0	2.625	2.701 N		8,817	72, 135	03/28/2018	11/17/2021
617482-V9-2	MORGAN STANLEY				2.A FE	8, 102, 764		8, 159, 840	5,000,000	8, 100, 409	0	(2,355)	0	0	6.375	2.600 J		139,010	0	12/23/2020	07/24/2042
61761J-VL-0	MORGAN STANLEY			1	2.A FE	1,749,467		1,749,717	1,570,000	1,737,687	٥	(11,779)	0	۵۵	3.700	0.846 A	.0	10,973	29,045	09/21/2020	10/23/2024
617700-A*-0	MORNINGSTAR				2.B	16,000,000		15,823,803	16,000,000	16,000,000	0	0	0	۵	2.320	2.320 A	0	67,022	0	09/23/2020	10/26/2030
61980A-AD-5	MOTIVA ENTERPRISES			1	2.B FE	3,552,861	124. 1480	4, 158, 958	3,350,000	3,542,192	0	(5, 109)	0	٥	6.850	6.327 J	IJ	105,813	229,475	01/01/2019	01/15/2040
623115-AF-9	MOUNT SINAI HOSPITAL				1.G FE	4,300,000	109.2240	4,696,624	4,300,000	4,300,000	٥	0	0	0	3.391	3.391 J	IJ	40,099	0	09/16/2020	07/01/2050
62544@-AA-9	MULTICARE HEALTH SYSTEM				1.A Z	63,985,188	105.4700		63,985,188	63,985,188	٥	٥	0	٥	3.270	3.292 N	ION	122,052	842, 148	06/19/2020	04/10/2041
626717-AG-7	MURPHY OIL			1	3.C FE	528,750	88.1250	528,750	600,000	528,750	0	722	32,972	ΩΩ	6.375	6.945 J	D	3, 188	36,750	01/07/2020	12/01/2042
626717-AJ-1	MURPHY OIL			1	3.C FE	1,767,764	99.0000	1,687,950	1,705,000	1,746,528	0	(14,577)	0	0	5.750	4.749 F	Α	37,036	98,038	07/23/2019	08/15/2025
626738-AE-8	MURPHY OIL USA			1	3.B FE		106.3750	531,875	500,000	522,924	0	(2,933)	0	0	4.750	3.964 N	IS	6,993	23,882	11/07/2019	09/15/2029
628312-AA-8	MUTUAL OF OMAHA				1.G FE	6,345,070	135.4050	6,770,273	5,000,000	6,313,633	٥	(31, 437)	0	۵	6.800	4.433 J	D	15, 111	170,000	06/19/2020	06/15/2036
628530-AV-9	MYLAN	1		1	2.C FE	1,342,545		1,574,475	1,500,000	1,459,714	٥	18,449	0	0	3. 125	4.518 J	IJ	21,615	46,875	09/18/2013	01/15/2023
628530-BC-0	MYLAN	1		1	2.C FE	4,971,123		6,657,414	5,000,000	4,972,408	0	590	0	0	5.400	5.442 N	N	24,000	270,000	10/22/2018	11/29/2043
628530-BJ-5	MYLAN	.1		1	2.C FE	10,606,780	130.1860	13,018,600	10,000,000	10,592,464	0	(10,718)	0	0	5.200	4.804 A	.0	109,778	520,000	09/10/2019	04/15/2048
628530-BK-2	MYLAN	I		1	2.0 FE	4,874,400	118.8800	5,944,000	5,000,000	4,901,563	0	10,969	0	0	4.550	4.873 A	0	48,028	227,500	06/04/2018	04/15/2028
62886E-AU-2	NCR	T		1	4.C FE	1,289,063		1,328,125	1,250,000	1,280,474	0	(7,403)	0	0	5.750	5.011 N		23,958	73,872	10/29/2019	09/01/2027
628931-AB-3	NBD BANK NA MICH	T			1.G FE	1,576,014		1,648,959	1,300,000	1,482,538	0	(43,016)	0	0	8.250	4.240 N		17,875	107,250	01/01/2019	11/01/2024
62912X-AF-1	NGPL PIPECO	1		1	2.0 FE	10,494,964		11, 193, 645	9,880,000	10,416,831	0	(68,066)	0	0	4.875	3.864 F		181,957	371,963	03/04/2020	08/15/2027
62927#-AA-4	NATIONAL FOOTBALL LEAGUE G4			1	1.E FE	20,506,055		21,724,656	20,506,055	20,506,055	0	0	0	0	3.860	3.824		167 . 102	791,534	09/26/2018	10/15/2028
62927#-AS-5	NATIONAL FOOTBALL LEAGUE G-4				1.E FE	46,500,000		46,821,747	46,500,000	46,500,000	0	0	0	0	3.020	3.020 A		464, 199	0	08/18/2020	04/15/2035
62927#-AT-3	NATIONAL FOOTBALL LEAGUE G-4				1.E FE	7,500,000		7,460,000	7,500,000	7,500,000	0	0	0	0	3.420	3.420 A		84,788	0	08/18/2020	04/15/2045
62927@-AG-3	NHL US FUNDING				2.B PL	7,300,000		7,182,263	7,300,000	7,300,000	0	0	0	0	3.290	3.304 N		12,009	93,044	07/31/2020	08/13/2030
629270-AH-1	NHL US FUNDING				2.B PL	5,000,000		4,859,681	5,000,000	5,000,000	0	0	0	0	3.390	3.390 F		22,600	102,418	07/31/2020	08/13/2032
62944T-AE-5	NVR	<u> </u>		1	2.A FE	28,416,946	105. 1860	29,539,384	28.083.000	28, 159, 975	0	(51,577)	0	0	3.950	3.751 N	IS	326,621	1,109,279	10/26/2015	09/15/2022
62954R-AA-4	NYU HOSPITALS CENTER			1	1.G FE	643,000	104.6380	672,822	643,000	643,000	0	(31,377)	0	0	3.380	3.380	II	10.867		01/28/2020	07/01/2055
62974*-AA-0	NORTHWEST PARKWAY			1	2.B PL	28,000,000	114.3220	32,010,104	28,000,000	28,000,000	ν	٥	0	0	4.560	4.585 N	i ign	3,547	1,276,800	12/01/2016	03/31/2027
631005-BC-8	NARRAGANSETT ELECTRIC			1	1.G FE	8,825,015		10,580,955	7,700,000	8,751,525	n	(33,673)	n	0	5.638	4.562 N	IS	127,826	434, 126	01/01/2019	03/31/2027
631005-BF-1	NARRAGANSETT ELECTRIC	-t		1	11.0 FE	7,477,000		8.998.943	7 , 700 , 000	7,477,000	,	(33,673)	,	0	4. 170	4.170 J	n	18, 188		09/26/2018	12/10/2042
631005-BJ-3	NARRAGANSETT ELECTRIC	·†		1	11.G FE	7,750,000		8,789,508	7,477,000	7,750,000	ν			0	3.395	3.395 A	Λ	59,931	131,791	04/07/2020	04/09/2030
631103-AG-3	NASDAQ	-†		1	2.B FE	5,744,595		6,599,735	5,750,000	5,746,875		500		0 0	3.395	3.395 A		615		06/02/2016	06/30/2026
63486*-AA-9	NATIONAL BASKETBALL ASSOC				1.G FE	6,000,000		6,015,658	6,000,000	6,000,000	u		u	b	2.410	2.410		6,025	221,3/3	06/02/2016	12/16/2023
												ļ	ļ		2.410		יי ח		0		
63486*-AB-7	NATIONAL BASKETBALL ASSOC			4	1.G FE			33,021,509	33,000,000			ļū	D	D		2.510 J	υ Λ	34,513	000.005	11/24/2020	12/16/2024
63615#-AD-3 63615#-AG-6	NATIONAL FOOTBALL LEAGUE G3			1	1.E FE	5, 147, 948 8, 888, 424		5,460,384 9,100,640	5, 147,948 8,579,913	5,147,948		0 (42, 133)		D	5.600 5.600	5.599 A	0	60,860 101.434	288,285 480,475	02/25/2008	03/31/2024
				1						8,728,572	J									02/14/2017	
636180-BK-6	NATIONAL FUEL GAS			[	2.C FE	40,752,968		41,567,262	40,452,000	40,513,492	ļū	(92,476)	ļ	ū	4.900	4.658 J	υ n	165, 179	1,982,148	01/01/2019	12/01/2021
637071-AK-7	NATIONAL OILWELL VARCO				2.A FE	3,298,799		4,069,160	4,000,000	3,333,344	ļō	15,952	ļ	ō	3.950	5.237 J	U	13, 167	158,000	01/01/2019	12/01/2042
637432-MQ-5	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE			L	1.E FE	11,636,882		11,923,220	11,658,000	11,652,641	ō	4,405	0	ō	3.050	3.090 F		134,326	355,569	03/28/2018	02/15/2022
637432-MS-1	NATIONAL RURAL UTILITIES	-+		[ ·····	1.E FE	3,078,222		3,694,170	3,000,000	3,068,732	ō	(4,882)	ō	ō	4.023	3.769 N		20,115	120,690	01/01/2019	11/01/2032
637432-NG-6	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE			Ľ	1.E FE	2,072,040		2,227,600	2,000,000	2,055,036	ļ0	(11, 162)	0	0	3.250	2.609 N	IN	10,833	65,000	06/17/2019	11/01/2025
637432-NN-1	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE			<u> </u> !	1.E FE	4,036,940	111.2280	4,449,120	4,000,000	4,030,641	ļū	(4,611)	ļ	۵	3.050	2.910 A	U	22,367	122,000	06/17/2019	04/25/2027
637432-NQ-4	NATIONAL RURAL UTILITIES			[]	1.E FE	5,996,040	117 . 4340	7,046,040	6,000,000	5,996,527	ļ0	345	ļ0	<u>0</u>	3.900	3.908 N	IN	39,000	234,000	10/24/2018	11/01/2028
637432-NR-2	NATIONAL RURAL UTILITIES			[]	1.E FE	9,950,500	133 . 1150	13,311,500	10,000,000	9,951,790	0	857	0	<u>0</u>	4.400	4.430 N	IN	73,333	440,000	10/24/2018	11/01/2048
637432-NS-0	NATIONAL RURAL UTILITIES			1	1.E FE	6,984,390		8, 185, 310	7,000,000	6,986,937	0	1,309		0	3.700	3.726 N	15	76,261	259,000	01/28/2019	03/15/2029
637432-NV-3	NATIONAL RURAL UTILITIES			1	1.E FE	28 , 154 , 142		30,670,319	28,278,000	28, 164, 044	۵	9,902	0	Ω	2.400	2.449 N		199,831	414,744	01/22/2020	03/15/2030
637432-NW-1	NATIONAL RURAL UTILITIES			1	1.E FE	1, 149, 097		1, 136, 817	1, 152,000	1, 149, 150	٥	53	0	Ω	1.350	1.376 N		3,586	0	09/29/2020	03/15/2031
638612-AK-7	NATIONWIDE FINANCIAL SERVICES			1	2.A FE	30,745,842		29,428,156	29,112,000	29, 175, 163	0	(282,711)	0	٥	5.375	4.373 N		417,272	1,564,770	10/22/2018	03/25/2021
638612-AL-5	NATIONWIDE FINANCIAL SERVICES			1	2.A FE	4,982,982		6,034,431	5,000,000	4,983,580	0	329	0	0	5.300	5.324 N		31,653	265,000	10/22/2018	11/18/2044
638671-AN-7	NATIONWIDE MUTUAL INSURANCE			1	1.G FE	46,231,800		53,221,410	45,000,000	46,219,961	0	(11,839)	0	0	4.350	4.184 A		331,688	978,750	07/15/2020	04/30/2050
63906#-AF-6	NatWest Market Securities				1.G FE		106.8080	48,063,411	45,000,000	45,000,000	٥	٥	0	۵۵	2.980	2.980 N		134, 100	1,341,000	11/13/2019	11/25/2024
63938C-AF-5	NAV I ENT			1	3.C FE	1,578,337	105.8240	1,670,961	1,579,000	1,578,934	L0	L0	0	٥	6.500	6.500 J	D	4,562	102,635	03/02/2017	06/15/2022

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carryin	g Value			lr	nterest		Dat	tes
		3		5	7 i	<u> </u>	8	9	-		12	13	14	15	16	17	18	19	20	21	22
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			r		and		Rate					Current	Other-	in							
		С	е		SVO	Į	Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	l i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
63938C-AH-1	NAV I ENT	Ť	T	1	3.0 FE		108.7500	5, 165, 625	4,750,000	4,908,499	0	(15,772)	0	0	6.750	5.891	JD	5,344	219,375	08/13/2020	06/25/2025
63946B-AF-7	NBC UNIVERSAL MEDIA			1	1.G FE		157.6650	7,203,714	4,569,000	4,567,462	0	26	0	0	6.400	6.402	AO	49,548	292,416	04/27/2010	04/30/2040
63946B-AG-5	NBC UNIVERSAL MEDIA	C_		1	1.G FE		152.7310	25,964,270	17,000,000	17,249,538	0	(6,450)	0	0	5.950	5.824	AO	252,875	1,011,500	10/22/2018	04/01/2041
641062-AN-4	NESTLE			2	1.D FE	6,576,350	133.4070	6,670,336	5,000,000	6,556,814	0	(19,536)	0	0	4.000	2.430	MS	53,889	100,000	07/01/2020	09/24/2048
64110L-AL-0	NETFLIX		]	1	3.C FE		115.0540	2,876,354	2,500,000	2,539,117	0	(8,258)	0	0	5.875	5.445		31,007	146,875	11/14/2018	02/15/2025
64110L-AS-5	NETFLIX			1	3.C FE		112.8750	1,557,675	1,380,000	1,380,000	0	0		0	4.875	4.875		14,203	67,275	10/23/2017	04/15/2028
64110L-AT-3	NETFLIX			1	3.B FE	5,605,000	119.8750	6,736,975	5,620,000	5,606,042	ō	1,042	0	ō	5.875	5.914		42,189	330 , 175	03/20/2020	11/15/2028
64110L-AU-0	NETFLIX			I	3.C FE	871,000	117.8750	1,026,691	871,000	871,000	}ō	0	ō	ō	5.375	5.374		2,081	46,816	04/24/2019	11/15/2029
641423-BZ-0 641423-CA-4	NEVADA POWER			1	1.F FE		132.5810	3,663,213	2,763,000 2,302,000	3,026,756	ļ	(8,394)	<u>0</u>	0	5.375 5.450	4.706		43,728 16,031	148,511 125,459	10/01/2018	09/15/2040 05/15/2041
641423-CC-0	NEVADA POWER			1	1.F FE		. 134 . 8640	3, 104, 569		2,521,510 12,657,074	J	4, 166		لا 0	3.700	3.746		78,311	469,863	01/28/2019	05/15/2041
641423-CD-8	NEVADA POWER			1	1.F FE		107.6170	1,967,239	1,828,000	1,823,567	0	320	0	0	2.400	2.429		7,312	33,026	01/28/2020	05/01/2030
645869-E#-1	NEW JERSEY NATURAL GAS COMPANY				1.E	22,259,359		29,522,998	25,000,000	22,382,268	0	55.655	0	0	3.630	4.311		25,208	907,500	10/01/2018	06/21/2046
64952G-AE-8	NEW YORK LIFE			1	1.C FE	10,537,004		12,262,283		10,351,701	0	(85,412)	0	0	5.875	4.222		67,112		01/01/2019	05/15/2033
64952G-AF-5	NEW YORK LIFE			1	1.C FE		155.0410	6,400,092	4, 128,000	5,273,041	0	(37,706)	0	0	6.750	4.544		35,604	278,640	01/01/2019	11/15/2039
649840-CQ-6	NEW YORK STATE ELECTRIC & GAS	LS		1	1.G FE		111.9560	16,793,400	15,000,000	14,982,599	0	2, 173	0	0	3.250	3.269	JD	40,625	487,500	06/17/2019	12/01/2026
651229-AW-6	NEWELL BRANDS			1	3.B FE		110.1500	11,384,003	10,335,000	10,757,420	0	(32,946)	0	0	4.700	3.780	AO	121,436	354,908	08/04/2020	04/01/2026
651229-BB-1	NEWELL BRANDS			1	3.A FE		110.0300	938,556	853,000	849, 160		425	0	٥	4.875	4.989	JD	3,465	21,369	05/20/2020	06/01/2025
651639-AY-2	NEWMONT MINING			1	2.A FE		105.4690	17, 161,855	16,272,000	16,383,934	0	(1,755)	0	0	2.250	2. 164		91,530	196,281	07/23/2020	10/01/2030
65339K-BG-4 65339K-BM-1	NEXTERA ENERGY CAPITAL			1	2.A FE 2.A FE		. 108 . 0990 . 108 . 9470	14,593,365 43,270,480	13,500,000 39,717,000		u	(16,095)		u	3.150 2.750	3.016 2.796		106,313 182,036	425,250 1,177,168	05/13/2019	04/01/2024 11/01/2029
65342Q-AB-8	NEXTERA ENERGY			1	2.A FE		.111.6000	3,348,000	3,000,000	3, 183, 345		(12, 405)		۷	4.500	3.448		39,750	67.500	06/29/2020	09/15/2027
65343H-AA-9	NEXSTAR ESCROW			1	4.C FE		.107.1250	2,514,224	2,347,000	2,402,867	0	(10,825)	0	۵	5.625	5.028		60,875	136,419	11/12/2019	07/15/2027
65364U-AB-2	NIAGARA MOHAWK POWER			1	1.G FE		104.1910	8,335,280	8,000,000	8,000,000	0	0	0	0	2.721	2.721		19,954	217,680	11/20/2012	11/28/2022
65364U-AE-6	NIAGARA MOHAWK POWER			1	1.G FE		122.5460	12,254,600	10,000,000	10,000,000		0	0		4.119	4.119		37,758	411,900	10/22/2018	11/28/2042
65364U-AH-9	NIAGARA MOHAWK POWER			1	1.G FE		125.3550	12,535,460	10,000,000	9,999,416	0	1	0	0	4.278	4.278	AO	106,950	427,800	10/22/2018	10/01/2034
65364U-AL-0	NIAGARA MOHAWK POWER			1	1.G FE	18,999,810	. 119 . 1490	22,638,310	19,000,000	18,999,722	0	(7)	0	0	4.278	4.278	JD	36 , 125	812,820	11/29/2018	12/15/2028
65364U-AP-1	NIAGARA MOHAWK POWER			1	1.G FE		.106 . 1260	10,082,000	9,500,000	9,653,310	0	(1,690)	0	0	3.025	2.941		3, 193	145,284	06/26/2020	06/27/2050
65409Q-BF-8	NIELSEN FINANCE			1	4.B FE		113.1250	1,188,944	1,051,000	1,051,000	Jō	0	ō	0	5.875	5.875	AU	16,637	0	09/10/2020	10/01/2030
654106-AK-9 65463P-AH-0	NIKENISOURCE CAPITAL MARKETS	C.		l¹	1.E FE 2.B FE		113.2870	20,378,066	17,988,000 5,000,000	17,962,861	ļ0	1,303	ļ0	0	2.850	2.867 6.938	MO	133,861	256,329 399,500	03/25/2020	03/27/2030
65473P-AL-9	NISOURCE CAPITAL MARKETS				2.B FE		99.4750	5,381,099	17,500,000	5,061,368 17,487,007	J	(45,872)		Q 0	7.990 1.700	1.708	MO	117,631		10/22/2018	04/01/2022 02/15/2031
65473Q-AX-1	NISOURCE FINANCE			1	2.B FE		.142.9690	6,409,300	4,483,000	4,471,267		284	n	0	5.950	5.972		11,855	266,739	10/22/2018	06/15/2041
65473Q-BF-9	NISOURCE FINANCE	1		1	2.B FE		127.2930	12,729,269	10,000,000	12,204,400	0	(28,500)	0	0	4.375	3.126		55,903	218,750	06/23/2020	05/15/2047
65473Q-BG-7	NISOURCE FINANCE				2.B FE		123.0930	6, 154, 667	5,000,000	5,806,870	0	(9,430)	۵	0	3.950	3.071		49,924	98,750	06/29/2020	03/30/2048
654740-G*-4	NISSAN MOTOR ACCEPTANCE				2.C	35,000,000	.100.4740	35, 165, 865	35,000,000	35,000,000	0	0	0	0	2.670	2.670	MS	272,563	934,500	08/28/2019	09/16/2022
655044-AE-5	NOBLE ENERGY			1	2.C FE		151.6390	3,656,011	2,411,000	2,282,282	0	3,032	0	0	6.000	6.477		48,220	144,660	10/22/2018	03/01/2041
655044-AG-0	NOBLE ENERGY			1	2.C FE		143.6450	15,441,838	10,750,000	10,488,019	0	5,480	0	0	5.250	5.435		72, 115	564,375	01/01/2019	11/15/2043
655044-AH-8	NOBLE ENERGY			[]	2.C FE		111.5930	19,249,793	17,250,000	17,002,585	ļ	57,378	0	Ω	3.900	4.305		85,963	672,750	10/10/2018	11/15/2024
655044-AJ-4 655044-AP-0	NOBLE ENERGY			I	2.C FE		140.7250	5,741,580	4,080,000	3,789,024	}ō	5,708	ō	ō	5.050	5.594		26,327	206,040	01/01/2019	11/15/2044
65535H-AS-8	NOMURA			1	2.C FE 2.A FE		.116.3800	32,969,290 42,363,620	28,329,000 40,000,000	27,719,526 40,000,000	u	69,236 0		ν	3.850 2.679	4.194 2.679		502,918 500,080	1,090,667	07/18/2019 07/06/2020	01/15/2028 04/16/2030
655663-C#-7	NORDSON			1	2.A FE 2.C		.103.9090		31,250,000	31,301,534	n	(9, 481)	n		3.070	3.002	.l.I	413,064	959,375	06/28/2019	04/16/2030
655663-D*-0	NORDSON			1	2.0		103.1000	4, 109, 107	4,000,000	4,000,000	n	(3,401) N	n	لا ۱	3.130	3.002	.l.l	53.906	125,200	07/12/2019	07/26/2024
655663-D@-8	NORDSON			1	2.C		100.4950	2,411,873	2,400,000	2,400,000	0	0	0	0	2.620	2.620	JJ	27,073	62,880	07/12/2012	07/26/2021
655844-AV-0	NORFOLK SOUTHERN RAILWAY			1	2.A FE		148.8810	11,291,135	7,584,000	8,109,088		(278)	0	0	6.000	5.607	MS	133,984	455,040	01/01/2019	03/15/2105
655844-BD-9	NORFOLK SOUTHERN RAILWAY			1	2.A FE		149.2800	8,598,528	5,760,000	6,255,484	0	(195)	۵	0	6.000	5.521	MN	36,480	345,600	01/01/2019	05/23/2111
655844-BG-2	NORFOLK SOUTHERN RAILWAY			1	2.A FE	18,413,769	.101.8440	18,841,140	18,500,000	18,488,385	0	11,916	0	0	3.250	3.318		50, 104	601,250	10/22/2018	12/01/2021
655844-BJ-6	NORFOLK SOUTHERN RAILWAY			1	2.A FE	5,466,497		5,559,310	5,415,000	5,421,092	0	(5,920)	0	0	3.000	2.885		40,613	162,450	06/14/2012	04/01/2022
655844-BR-8	NORFOLK SOUTHERN RAILWAY			[]	2.A FE	20,714,379		22,685,541	17,120,000	20,667,354	o	(47,749)	0	0	4.650	3.361		367,081	540,330	07/07/2020	01/15/2046
655844-BV-9	NORFOLK SOUTHERN RAILWAY			ļ!	2.A FE		127.3030	33,656,367	26,438,000	30,908,526	}ō	(41,659)	ļō	0	4.050	3.174		404,501	665,739	07/08/2020	08/15/2052
655844-BX-5	NORFOLK SOUTHERN RAILWAY			1	2.A FE 2.A FE	603,381 9,451,945		736,142	599,000 9,486,000	603, 168 9, 455, 275	}0	(90)	Ω	0	3.942	3.899		3,935	23,613	10/22/2018	11/01/2047 11/01/2029
655844-CE-6	NORFOLK SOUTHERN RAILWAY	4			.L∠.A FE	945 [9,45]	. 100.00/0	10,326,211	9,480,000	9,400,2/5	L	L	L	LU	L	L∠.391	IMIN	40,316	239,877	10/ 24/ 20 19	11/01/2029

## **SCHEDULE D - PART 1**

							Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7	Fair Value	10	11			usted Carrying	a Value			ıl	nterest		Dat	tes
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		С	е		SVO	Use	d to		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	li		Admini-		tain		Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative		air Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
	B																			
Identification	Description	е	n	Char	Symbol		lue Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
664397-AM-8	EVERSOURCE ENERGY			1	2.A FE		00003,935,990	3,611,000	3,609,340	0	372	0	0	3. 150	3.162	JJ	52,450	113,747	10/22/2018	01/15/2025
665228-D*-0	NORTHERN ILLINOIS GAS				1.D		433041,970,132	37,000,000	33, 134, 716	0	174,501	0	0	3.270	4 . 195		36,969	1,209,900	10/01/2018	06/20/2036
665228-D@-8	NORTHERN ILLINOIS GAS			1	1.D		552016,582,755	15,000,000	15,000,000	0	0	0	0	3.030	3.030 I		178,013	454,500	07/21/2017	08/10/2027
665228-E*-9	NORTHERN ILLINOIS GAS			1	1.D		538018,080,745	15,000,000	15,000,000	0	0	0	0	3.850	3.850 I		226, 188	577,500	07/21/2017	08/10/2047
665228-H#-2	NORTHERN ILLINOIS GAS				1.E FE		67307,475,455	7,500,000	7,500,000	0	0	0	0	2.770	2.770 I		69,827	0	08/11/2020	08/31/2050
665228-J*-4	NORTHERN ILLINOIS GAS				1.E FE		57006,094,172	6,000,000	6,000,000	٥	۵	0	۵۵	2.870	2.870		26,308	0	08/11/2020	11/06/2060
665501-AK-8	NORTHERN NAT GAS			1	1.F FE		40001,431,976	1,274,000	1, 165, 218	0	2,822	0	۵	4.100	4.733	MS	15,380	52,234	10/01/2018	09/15/2042
665772-CB-3	NORTHERN STATES POWER MINNESOTA			1	1.F FE		38502,819,719	1,875,000	2,236,202		(15,946)	0	0	6.250	4.503	JD	9,766	117, 188	10/22/2018	06/01/2036
665772-CE-7	NORTHERN STATES POWER MINNESOTA			1	1.F FE		824018,524,531	12,880,000	13,344,001	٥	(15,684)	0	0	5.350	5.042	MN	114,847	689,080	01/01/2019	11/01/2039
665772-CG-2	NORTHERN STATES POWER MINNESOTA			1	1.F FE	6,928,407131.	99309,030,961	6,842,000	6,924,292	0	(2,726)	0	۵	4.850	4.751 I	FA	125,361	331,837	10/01/2018	08/15/2040
665772-CJ-6	NORTHERN STATES POWER			1	1.F FE	2,011,137116.	24102,675,868	2,302,000	2,027,836	0	7,616	0	0	3.400	4.247 I	FA	29,568	78,268	10/01/2018	08/15/2042
665772-CK-3	NORTHERN STATES POWER MINNESOTA			1	1.F FE	1,497,255104.	16601,562,490	1,500,000	1,499,370	0	244	0	0	2.600	2.618	MN	4,983	91,000	05/13/2013	05/15/2023
665772-CN-7	NORTHERN STATES POWER			1	1.E FE	2,094,968129.	56402,840,043	2, 192, 000	2,099,542	0	2,086	0	0	4.000	4.279 I	FA	33, 124	87,680	10/01/2018	08/15/2045
665772-CP-2	NORTHERN STATES POWER			1	1.E FE	4,860,940121.	38806,603,507	5,440,000	4,886,900	٥	11,908		٥	3.600	4.259	MN	25,024	195,840	01/01/2019	05/15/2046
665859-AM-6	NORTHERN TRUST				1.F FE		96909,508,609	9,325,000	9,322,595	0	3,216	0	0	3.375	3.411		111,900	314,719	10/22/2018	08/23/2021
665859-AN-4	NORTHERN TRUST				1.F FE		33501,821,796	1,763,000	1,736,030	0	16,265	0	0	2.375	3.373		17,330	41,871	01/01/2019	08/02/2022
666807-BE-1	NORTHROP GRUMMAN			1	2.B FE		619049,303,310	49,000,000	49,004,239	0	(39, 116)	0	0	3.500	3.422		504,972	1,715,000	02/14/2017	03/15/2021
666807-BH-4	NORTHROP GRUMMAN	T		1	2.B FE		36103,327,357	2,495,000	2,501,111	0	(153)	0	0	4.750	4.732	JD	9,876	118,513	10/01/2018	06/01/2043
666807-BM-3	NORTHROP GRUMMAN			1	2.B FE		76601,726,116	1,587,000	1,632,895	0	(8,841)	0	0	2.930	2.148	.1.1	21,441	23,250	03/16/2020	01/15/2025
666807-BN-1	NORTHROP GRUMMAN			1	2.B FE			35,000,000	33,011,264	0	205,586	0	0	3.250	4. 190	.l.I	524,514	812,500	03/19/2020	01/15/2028
666807-BP-6	NORTHROP GRUMMAN			2	2.B FE		678018,851,709	15,000,000	18,392,099	0	(42,051)	0	0	4.030	2.807		127,617	302,250	07/13/2020	10/15/2047
666807-BS-0	NORTHROP GRUMMAN			1	2.B FE			26.916.000	27,059,998	0	(9.738)	0	0	4.400	4.327		197.384	717.162	03/20/2020	05/01/2030
666807-BU-5	NORTHROP GRUMMAN			1	2.B FE		918018,346,726	12,320,000	18,310,263	0	(42,315)	Ω	ر ۱	5.250	2.806		107,800	264,507	12/23/2020	05/01/2050
667655-B*-4	NORTHWEST NATURAL GAS COMPANY				1.F		611015,073,313	12,000,000	11,641,486	0	9,869	0	0	4.000	4.211		200,000	480,000	10/01/2018	10/31/2042
66765R-CD-6	NORTHWEST NATURA			1	1.F FE		4640	3,400,000	3, 176, 584	٥	4,418	o	ر ۱	4. 136	4.571	ID	10,156	140,624	01/01/2019	12/05/2046
668074-AU-1	NORTHWESTERN CRP			1	1.G FE		603013,501,506	11, 195,000	10,871,192	0	7,560	n	0	4. 176	4.372	MNI	59,737	467,503	01/01/2019	11/15/2044
668074-C#-2	NORTHWESTERN CRP			'	1.G		72806,862,483	5,780,000	5,652,355	۷	1,824	٥	٥	4.170	4.430	MIN	97,345	248,540	10/01/2018	08/10/2052
668074-C*-6	NORTHWESTERN CRP				1.G		7280	11,220,000	10,972,219	ν	3.540		0	4.300	4.430	FA	188,964	482,460	10/01/2018	08/10/2052
668074-E#-0	NORTHWESTERN CRP				1.G					ν	8,230		Q0		4.354	ΓA				
668074-E#-U	NORTHWESTERN CRP	+			1.G		771011,577,086	10,000,000	9,634,374 19,935,121		2,021		0 0	4.110 4.260	4.284	NG	205,500	411,000 852,000	10/01/2018	07/10/2045
668131-AA-3	NORTHWESTERN MUT					19,931,770118. 10.597.177145.		20,000,000									217,733	532,000	10/01/2018	09/29/2040
		+		[	1.0 FE				10,478,385	J	(54,521)		۵	6.063	4.539		134,485		01/01/2019	03/30/2040
668444-AA-0	NORTHWESTERN UNI	+		I!	1.B FE	8,403,918125.		8,312,000	8,399,287	0	(2,257)	0	٥	4. 198	4. 127		29,078	348,938	01/01/2019	12/01/2047
668444-AC-6	NORTHWESTERN UNI	+		L:	1.B FE	4,334,694132.		4,000,000	4,312,743	ō	(10, 164)		٥	4.643	4.063		15,477	185,720	01/01/2019	12/01/2044
668444-AS-1	NORTHWESTERN UNI			Ľ	1.B FE		5710434,810	408,000	408,000	ļ0	0	0	0	2.640	2.640	JU	898	5,475	05/20/2020	12/01/2050
66989H-AH-1	NOVARTIS CAPITAL	+		[]	1.D FE		68405,507,360	4,000,000	4,082,499	ļ	(2,048)		۵	4.400	4.259	MN	26,889	176,000	01/01/2019	05/06/2044
66989H-AK-4	NOVARTIS CAPITAL	C		[]	1.D FE		99805,344,718	4,080,000	3,956,715	0	2,755	0	0	4.000	4. 196	MN	18,587	163,200	01/01/2019	11/20/2045
66989H-AR-9	NOVARTIS CAPITAL	<u></u> C		1	1.D FE		360021,472,000	20,000,000	19,975,552	٥ـــــــ	1,752	0	0	2.200	2.214		167,444	220,000	02/11/2020	08/14/2030
670001-AC-0	NOVELIS CORP			2	4.B FE		84903,145,479	3,000,000	2,986,715	ļ0	965	0	0	5.875	5.966		22,521	88 , 125	06/29/2020	09/30/2026
67021C-AF-4	NSTAR ELECTRIC			[1	1.E FE		66708,897,297	6, 193,000	6,984,400	0	(25,531)	0	۵	5.500	4 . 499		100,292	340,615	01/01/2019	03/15/2040
67021C-AJ-6	NSTAR ELECTRIC			1	1.F FE		73907,778,971	5,950,000	5,963,322	٥	(360)	0	٥	4.400	4.384		87,267	261,800	01/01/2019	03/01/2044
67021C-AP-2	NSTAR ELECTRIC			1	1.F FE		281014,301,456	11,792,000	11,730,936	0	3,556	0	0	3.950	4.017		116,446	239,361	03/23/2020	04/01/2030
670346-AH-8	NUCOR			1	2.A FE		69002,356,887	2,230,000	2,255,899	0	(1,047)	0	0	6.400	6.278	JD	11,893	142,720	09/26/2018	12/01/2037
670346-AL-9	NUCOR			1	2.A FE		36707,604,336	7,217,000	7,262,644	0	(30,779)	0	۵	4. 125	3.667	MS	87,656	297,701	02/14/2017	09/15/2022
670346-AM-7	NUCOR			1	2.A FE		04102,917,107	2,700,000	2,794,457	٥	(38,840)	0	٥٥	4.000	2.449 I	FA	45,000	108,000	07/30/2019	08/01/2023
670346-AP-0	NUCOR			1	2.A FE		637020,788,811	17,672,000	17,651,184	0	2,314	0	٥	3.950	3.968	MN	116,341	698,044	04/23/2018	05/01/2028
670346-AS-4	NUCOR				2.A FE	13,272,900110.	211013,666,127	12,400,000	13,237,072	0	(35,828)	0	0	2.700	1.912	JD	27,900	175,770	07/28/2020	06/01/2030
67059T-AF-2	NUSTAR LOGISTICS			2	3.C FE		15109,679,515	8,950,000	8,821,008	٥	11,508	٥	٥		6.308	JD	44,750	268,500	10/27/2020	06/01/2026
67066G-AF-1	NVIDIA CORP	C_		1	1.F FE	24,907,250112.		25,000,000	24,912,715	٥	5, 465	0	0	2.850	2.893	A0	178, 125	358,229	03/26/2020	04/01/2030
67079B-AD-2	NUTRITION & BIOSCIENCES			1	2.B FE	13,320,893103.		13,312,000	13,320,436	0	(458)	0	0	2.300	2.292		89,301	0	09/16/2020	11/01/2030
67079B-AE-0	NUTRITION & BIOSCIENCES				2.B FE		70302,477,171	2,300,000	2,313,853	0	(210)	0	0	3.268	3.226		21,923	0	09/21/2020	11/15/2040
67097@-AA-9	OCHSNER	_[			1.G FE		302020,299,940	20,442,685	20,442,685	0	0	0	0	4.410	4.451		52,589	54,500	10/09/2020	09/30/2045
67103H-AC-1	O'REILLY AUTOMOTIVE	_[		11	2.A FE	3,483,673104.		3,300,000	3,338,724	0	(26, 375)	0	0	3.800	2.948		41,800	125,400	02/04/2015	09/01/2022
67103H-AF-4	O'REILLY AUTOMOTIVE		1	1	2.B FE	5,960,760113.		6,000,000	5,967,784	0	4. 161	0	0	3.600	3.691		72,000	216,000	04/09/2019	09/01/2027

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		air Value	10	11			usted Carrying	g Value			Ir	nterest		Dat	tes
		3		5	1		8	9	-		12	13	14	15	16	17	18	19	20	21	22
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO	ι	Jsed to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	\ \ \ \	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
	Description	l e	g	Char													Paid			الممانات م	
Identification	Description	е	п	Unar	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Palu	Accrued	During Year	Acquired	Date
67103H-AK-3	O'REILLY AUTOMOTIVE				2.B FE		100.2070	10,033,762	10,013,000	9,965,722		954	U	u	1.750	1.801	MS	47,701	0	10/14/2020	03/15/2031
674003-B#-4 674599-CE-3	OKTREE CAPITALOCCIDENTAL PETROLEUM			4	1.G FE 3.C FE		109.4060 99.9050	36, 104, 125	33,000,000 3,917,000	33,000,000	D	1,016	D	0	3.640	3.640 2.728	JJ	530,530 39,953	105,759	05/01/2020	07/22/2030
674599-CF-0	OCCIDENTAL PETROLEUM			1	3.0 FE		.99.9050	4,148,959				(2,285)			4.625	4.483		9,953		06/ 19/2012	06/15/2045
674599-CJ-2	OCCIDENTAL PETROLEUM			1	3.0 FE		.87.1630	6,971,760	8,000,000	7,809,488		3,895		 ^	4.400	4.559		9,784	352,000	01/01/2019	04/15/2045
674599-CL-7	OCCIDENTAL PETROLEOM			1	3.0 FE		.81.7450	2,047,712	2,505,000	2,330,501	n	3,422	n	۷	4.100	4.559		38,800	102,705	10/01/2018	02/15/2047
674599-DF-9	OCCIDENTAL PETROLEOM			1	3.0 FE		104.7000	2,879,250	2,505,000	2,025,467	n	11,092	n		6.450	9.761	MS	52,227		06/03/2020	09/15/2036
674599-DL-6	OCCIDENTAL PETROLEUM			1	3.0 FE		104.7680	1,826,424	1,800,000	1,300,728	n	2,728	n	ر ۱	6.600	9.518	MS	34,980	59,400	06/04/2020	03/15/2046
674599-DN-2	OCCIDENTAL PETROLEUM				3.B FE		101.7450	65,117	64,000	73,990	n	(1,485)	0	n	7.500	4.413		1,013	5, 107	09/19/2019	10/15/2026
674599-DR-3	OCCIDENTAL PETROLEUM			1	3.0 FE		102.4250	5. 121. 250	5.000.000	5,942,660	n	(107, 286)	0	n	7 . 150	4. 154		45,681	357,500	09/18/2019	05/15/2028
674599-DY-8	OCCIDENTAL PETROLEUM			1	3.B FE		113.9000	2,278,000	2,000,000	1,997,593	0	93	0	0	8.000	8.031	JJ	74,667	0	06/29/2020	07/15/2025
674599-EE-1	OCCIDENTAL PETROLEUM			1	3.B FE		104.2610	1,042,610	1,000,000	1,000,000	0	0	0	0	5.500	5.500	JD	1,375	0	12/08/2020	12/01/2025
674599-EF-8	OCCIDENTAL PETROLEUM			1	3.B FE		107.0200	2,140,400	2,000,000	2,000,000	0	0	0	0	6. 125	6.125	JJ	3,063	0	12/08/2020	01/01/2031
677050-AC-0	OGLETHORPE POWER			1	1.F FE		124.0560	23,062,010	18,590,000	20,479,569	0	(251,612)	0	٥0	6. 191	4.351	JJ	575,453	1, 150, 907	01/01/2019	01/01/2031
677050-AG-1	OGLETHORPE POWER			1	2.A FE		132.1410	31, 195, 847	23,608,000	24, 104, 156	0	(15,964)	0	۵۵	5.950	5.759		234, 113	1,404,676	02/14/2017	11/01/2039
677050-AH-9	OGLETHORPE POWER			1	2.A FE		126.1600	1,545,461	1,225,000	1,222,713	0	30	0	٥	5.250	5.262	MS	21,438	64,313	10/22/2018	09/01/2050
677050-AK-2	OGLETHORPE POWER			1	2.A FE		112.6950	1,467,286	1,302,000	1,294,715	0	170	0	0	4.550	4.589	JD	4,937	59,241	10/22/2018	06/01/2044
677347-CF-1	OHIO EDISON			1	2.B FE		152.0730	37,257,885	24,500,000	25,740,523	0	(47,403)	0	۵۵	8.250	7.661	AO	426,708	2,021,250	01/01/2019	10/15/2038
67740Q-AG-1	OHIO NATL FINANCIAL SERVICES				2.C FE		104.3910	4,697,574	4,500,000	4,366,620	0	4,005	0	٥	6.625	7.032	MN	49,688	149,063	07/15/2020	05/01/2031
677415-CP-4	OHIO POWER			1	1.G FE		103.6270	4, 145, 080	4,000,000	3,998,275	0	1,737	0	٥	5.375	5.422	AO	53,750	215,000	09/21/2009	10/01/2021
67773#-AE-0	OHIO VALLEY ELECTRIC			1	3.A		106.1790	3,882,439	3,656,507	3,656,507	0	0	0	0	5.900	5.900	JD	9,588	215,734	06/01/2007	02/15/2026
67773#-AF-7	OHIO VALLEY ELECTRIC			]	3.A FE		106.1790	977,738	920,840	920,840	0	J	0	0	5.900	5.899		2,415	54,330	09/14/2007	02/15/2026
67773#-AG-5	OHIO VALLEY ELECTRIC			1	3.A		106.1790	985,540	928,188	928,188		0 0	0	D	5.900	5.900		2,434	54,763	05/15/2007	02/15/2026
67773#-AJ-9 67773#-AK-6	OHIO VALLEY ELECTRIC			1	3.A 3.A		108.8450 108.9910	4,476,660 4,720,953	4,112,862 4,331,494	4,112,862 4,331,494	u	u		u	6.710 6.710	6.708 6.708	AO	58,261 61,358	275,973 290,600	06/16/2008	02/15/2026
678858-AZ-4	OKLAHOMA GAS & ELECTRIC			1	1.G FE		131.5220	1,211,318	921,000	1,039,964	۷	(15,418)		۷۰	6.650	4.358	MU	28,241	61,247	10/01/2018	02/15/2020
678858-BH-3	OKLAHOMA GAS & ELECTRIC			1	1.G FE		145.8550	7,504,240	5, 145,000	6, 182, 435	۷	(38,835)	٥	۷	6.450	4.717	DΛ	138,272	331,853	01/01/2019	02/01/2038
678858-BL-4	OKLAHOMA GAS & ELECTRIC			1	1.G FE		141.7210	3,262,417	2,302,000	2,633,409	۷	(10, 263)		0	5.850	4.710	ID	11,222	134,667	10/01/2018	06/01/2040
678858-BM-2	OKLAHOMA GAS & ELECTRIC			1	1.G FE		133.5110	1,527,366	1,144,000	1,210,702	0	(1,976)	0	0	5.250	4.791	MN	7,674	60,060	10/01/2018	05/15/2041
678858-BP-5	OKLAHOMA GAS & ELECTRIC			1	1.G FE		124.5880	2,730,969	2,192,000	2, 166, 246	0	(1,970)	0	0	4.550	4.633		29,367	99,736	10/01/2018	03/15/2044
678858-BQ-3	OKLAHOMA GAS & ELECTRIC	1		1	1.G FE		115.8760	5.515.698	4,760,000	4,284,525	0	10.546	0	0	4.000	4.699	JD	8,462	190,400	01/01/2019	12/15/2044
678858-BU-4	OKLAHOMA GAS & ELECTRIC				1.G FE		114.2700	2,900,178	2,538,000	2,864,309	0	(10,406)	0	0	3.300	1.779	MS	24,661	34,650	10/05/2020	03/15/2030
679574-A*-4	OLD DOMINION ELECTRIC COOPERATIVE			1	1.F		124.1430	18,793,233	15, 138, 428	15,284,882	0	(5,406)	0	0	4.830	4.701		60,932	735,687	03/28/2018	12/01/2040
679574-B#-9	OLD DOMINION ELECTRIC COOPERATIVE	[		1	1.F		128.0460	25,609,116	20,000,000	20,000,000	0	0	0	0	4.460	4.460	JD	74,333		09/26/2018	12/01/2044
679574-C@-0	OLD DOMINION ELECTRIC COOPERATIVE			1	1.F		110.7190	12,234,430	11,050,000	11,050,000			0	0	3.330	3.330	JD	30,664	367,965	04/26/2017	12/01/2037
680665-AL-0	OLIN			1	3.C FE	1,910,000	108.6250	2, 172, 500	2,000,000	1,913,204	0	3,204	0	٥	5.625	6.286	FA	46,875	56,250	07/22/2020	08/01/2029
681919-BA-3	OMNICOM GROUP			1	2.A FE	5,202,150	110.3860	5,519,300	5,000,000	5,083,570	0	(21,693)	0	٥	3.650	3.153	MN	30,417	182,500	02/04/2015	11/01/2024
681919-BB-1	ONNICOM GROUP			1	2.A FE		106.2520	36,178,898	34,050,000	34,494,656	0	(17,014)	0	0	2.450	2.287	AO	141,355	577,006	08/12/2020	04/30/2030
681919-BC-9	ONNICOM GROUP				2.A FE		120.4290	14,933,163	12,400,000	14,790,174		(34,387)	0	۵۵	4.200	1.949		43,400	84,000	12/23/2020	06/01/2030
68217F-AA-0	ONNICOM GROUP			1	2.A FE		114.1100	7,987,700	7,000,000	6,996,035	0	623	0	0	3.600	3.611		53,200	252,000	03/28/2016	04/15/2026
68233J-AR-5	ONCOR ELECTRIC DELIVERY			1	1.F FE		104.2140	18,004,011	17,276,000	17,318,024	0	(36, 132)	0	ō	4.100	3.878		59,026	708,316	10/22/2018	06/01/2022
68233J-AS-3	ONCOR ELECTRIC DELIVERY			1	1.F FE		143.4730	322,813	225,000	227, 197	0	(57)	0	0	5.300	5.222	JD	994	11,925	10/22/2018	06/01/2042
68233J-BK-9	ONCOR ELECTRIC DELIVERY			[]	1.F FE		131.8770	18,330,903	13,900,000	15,433,280	ا ۵	(160,032)	0	ļ0	5.750	4.110	MS	235,335	799,250	01/01/2019	03/15/2029
68235P-AF-5	ONE GAS INC			1	1.F FE		131.0000	15,720,000	12,000,000	12,446,176	0	(11,398)	0	0	4.658	4.396	ra	232,900	558,960	01/01/2019	02/01/2044
682680-AR-4 682680-BB-8	ONEOK	+		1	2.C FE		115.7500	5,992,378 5,326,450	5, 177,000	5, 145, 363		10,037	0	0 0	7.500 3.100	7.751	MO	129,425	388,275	08/18/2015	09/01/2023
682680-BB-8 68268N-AC-7	ONEOK PARTNERS			1	2.B FE 2.B FE		106.5290	5,326,450	5,000,000	4,995,080		(10, 192)	0		6.650	3.112 5.332	MO	45,639 30,623	79,653	03/05/2020	03/15/2030
68268N-AC-7 68268N-AM-5	ONEOK PARTNERS			1	2.B FE	2, 120, 782 1, 342, 092	126.3510	2,327,385	1,842,000 1,252,000	2,098,381 1,337,864	ا ۵	(10, 192)		0	6.650	5.332	MU	22,856	122,493	10/01/2018	10/01/2036
68389X-AH-8	ORACLE	†		1	12.B FE			1,520,466	31,500,000	33,864	ν	(51,386)		 0	6.200	5.653	mo		1,684,375	07/14/2020	07/15/2043
68389X-AM-7	ORACLE	c		1	1.G FE		143.5260	15,823,742	11,025,000	12,698,607		(51,386)	 n	0 0	5.375	4.143		273,252	385,656	12/23/2020	07/08/2039
68389X-AS-4	ORACLE			1	1.6 FE		108.3970	17,947,291	16,557,000	16,513,489	n	15,973	n	۷	3.625	3.734		276,755	600, 191	07/09/2013	07/15/2023
68389X-AU-9	ORACLE			1	1.G FE	35,918,280		39,403,800	36,000,000	35,967,832	n	8,409	n	n	3.400	3.427			1,224,000	06/30/2014	07/08/2024
68389X-BC-8	ORACLE	- C		1	1.G FE	14,931,450		16,473,900	15,000,000	14,967,313	0	6,830	0	 N	2.950	3.003		56,542	442,500	04/28/2015	05/15/2025

## **SCHEDULE D - PART 1**

	<u> </u>							Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Coc	des	6	7		Fair Value	10	11	Change	e in Book/Adj	justed Carryin	g Value			l	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			0				Rate					Current	Other-	in							
		С	'		and SVO					Book/	Unrealized		Than-	Book/				Admitted			Stated
		_	e				Used to									-u			A		
OLIOID		0	'	I .	Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted	<b>.</b> .	Effective	14/1	Amount	Amount		Contractual
CUSIP	B	d	g	Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
68389X-BH-7	ORACLE			- []	1.G FE	3,558,687	120.7560		3,820,000	3,581,665	0	10,478		0	3.850	4.408		67,816	147,070		07/15/2036
68389X-BM-6 68389X-BQ-7	ORACLE ORACLE			-	1.G FE 1.G FE	6, 157, 146 12, 419, 700	109.8940	7,143,110	6,500,000 10,000,000	6,285,715 12,391,602	U				2.650 4.000	3.306	JJ	79,426 51,111	172,250	02/14/2017 07/15/2020	07/15/2026
68389X-BW-4	ORACLE			- [ '	1.G FE	3,495,777	123.3170	3,522,108	3,000,000	3,495,331		(446)		n	3.600	2.513		27,000		12/23/2020	04/01/2040
68389X-BX-2	ORACLE ORACLE CORP		1	1	1.G FE	1, 173, 890	116.5080	1,223,334	1,050,000	1,173,003	0	(886)		0	3.600	2.990		9,450	12,600	09/30/2020	04/01/2050
68389X-BY-0	ORACLE		1	.   `	1.G FE	12,173,379	122.8690	12,286,884	10,000,000	12,172,716		(663)			3.850	2.917		96,250	0	12/23/2020	04/01/2060
684065-A@-4	ORNG & RKLND UTL				1.G	49,408,538	131.4580	65,728,865	50,000,000	49,435,039	0	11,595			4.690	4.768		195,417	2,345,000	10/01/2018	12/01/2045
684065-BH-7	ORNG & RKLND UTL			. 1	1.G FE	5,563,848	128 . 4720		5,086,000	5,534,573	0	(13,537)		0	5.500	4.801		105,676	279,730	01/01/2019	08/15/2040
68651*-AA-7	ORLANDO FUEL FACILITIES		-	. 1	2.B	7,301,477	116.9110	8,536,202	7,301,477	7,301,477	0	0		0	4.570	4.614		27,806	333,769	09/26/2018	07/01/2037
686514-AH-3	ORLANDO HEALTH OBLIGATED GROUP		-[	-	1.F FE	1,020,698	110.7540	1, 107, 537	1,000,000	1,020,591	δ	(108)		ļ	3.327	3.219		7,763	0	10/19/2020	10/01/2050
686514-AN-0	ORLANDO HEALTH OBLIGATED GROUP				1.F FE	1,605,408	108.8010	1,740,819	1,600,000	1,605,330	0	(78)		0	3.477	3.455 3.144		12,981	0	10/19/2020	10/01/2042
688225-AH-4 688239-AF-9	OSHKOSH	·		-	2.0 FE	4,958,286 19,954,400	109.0650 118.0350	5,428,165 23,607,000	4,977,000 20,000,000	4,959,535 19,963,490		1,249 3,955			3.100 4.600	4.629		51,429 117,556	79,286 920,000	02/11/2020 06/04/2018	03/01/2030 05/15/2028
68902V-AK-3	OTIS WORLDWIDE			- 1	2.6 FE	1,094,455		1,106,045	1,030,000	1,094,204	0	(251)		۷	2.565	1.802		8,586	920,000	12/16/2020	02/15/2030
69073T-AT-0	OWENS-BROCKWAY			1	4.0 FE	883,000	107 . 3630	955,848	883,000	883,000	0	0		۵	6.625	6.624		7,475	29,574	05/06/2020	05/13/2027
690742-AF-8	OWENS CORNING			1	2.0 FE	16,876,702	110.4260	18,772,420	17,000,000	16,913,565	0	13,578		0	3.400	3.500		218,356	578,000	06/17/2019	08/15/2026
690742-AJ-0	OWENS CORNING			. 1	2.0 FE	19,957,400	115.3280	23,065,600	20,000,000	19,961,685	0	3,622		0	3.950	3.976		298,444	796,583	07/29/2019	08/15/2029
690742-AK-7	OWENS CORNING			. 1	2.C FE	14,983,650	115.3460	17,301,900	15,000,000	14,984,424	٥	774	0	٥	3.875		JD	48,438	321,302	05/07/2020	06/01/2030
69121K-AE-4	OWL ROCK			. 1	2.C FE	4,441,106	101 . 4320	4,557,340	4,493,000	4,441,562	0	456		٥	3.400	3.629		9,760	0	12/01/2020	07/15/2026
69327R-AG-6	PDC ENERGY			. 1	3.C FE	995,200	102.7610	1,027,610	1,000,000	996, 168	0	867			6. 125	6.239		18,035	61,250	11/07/2019	09/15/2024
693304-AH-0	PECO ENERGY	<del>-</del>		. []	1.F FE	3,073,237	148.4070	3,812,576	2,569,000	3,029,260	0	(19,979)		0	5.950	4.364		38,214	152,856	10/01/2018	10/01/2036
693304-AJ-6	PECO ENERGYPECO ENERGY			. 1	1.F FE	4,303,076	137 . 4310	5, 189, 395	3,776,000	4,259,568	U	(19,794)		Δ	5.700	4.572		63,374	215,232	10/01/2018	03/15/2037
693304-AR-8 69331C-AH-1	PACIFIC GAS & ELECTRIC			-	1.E FE 3.0 FE	4,573,734 6,793,250	133.4300	5,848,237 7,268,282	4,383,000 6,800,000	4,563,392 6,793,675	U	(4,633)		ν	4.800 5.000	4.505 5.015		44,414 177,556	210,384	10/01/2018	10/15/2043
69331C-AJ-7	PACIFIC GAS & ELECTRIC			1	3.0 FE	16,365,000	110.2500	17,970,750	16,300,000	16,362,759	0	(2,241)		0	5.250	5.198		446,892		06/29/2020	07/01/2020
69346V-AA-7	PERFORMANCE FOOD GROUP	·		1	4.B FE	745,000	105.5000	785,975	745,000	745,000	0	0		0	5.500	5.500	A0	8,650	43,024	09/16/2019	10/15/2027
693475-AZ-8	PNC FINANCIAL SERVICES GROUP			2	1.G FE	10,543,396	109.5560	11,583,356	10,573,000	10,545,782	0	2,386		ō	2.550	2.582	JJ	119,078	134,806	01/16/2020	01/22/2030
69351U-AN-3	PPL ELECTRIC UTILITIES			. 1	1.F FE	4,003,231	134.8110	4,988,007	3,700,000	3,965,849	0	(7,906)	0	٥	5.200	4.645		88,718	192,400	10/22/2018	07/15/2041
69351U-AP-8	PPL ELECTRIC UTILITIES			. 1	1.F FE	4,737,592	101.2410	4,808,942	4,750,000	4,746,775	0	4,270		0	3.000	3.094		41,958	142,500	10/22/2018	09/15/2021
69351U-AR-4	PPL ELECTRIC UTILITIES			. 1	1.F FE	1,926,831	134. 1310		1,842,000	1,922,282	0	(2, 115)		0	4.750	4 . 438		40,345	87,495	10/01/2018	07/15/2043
69351U-AS-2	PPL ELECTRIC UTILITIES			- [1	1.F FE	7,523,966	125.1220		7,820,000	7,538,996	δ	6,731		ō	4. 125	4.371		14,337	322,575	01/01/2019	06/15/2044
69353R-EF-1	PNC BANK NA		-[	- 2	1.F FE	9,995,800	110.1710	11,017,100	10,000,000	9,997,924	ļ	427		}0	3.300	3.305		55,917	330,000	10/27/2014	10/30/2024
69353R-EK-0 69362B-BB-7	PNC BANK NA		-	-	1.F FE 2.B FE	983,810 9,984,286	109.4810 100.9480	1,094,810 10,094,800	1,000,000	992,222 9,998,054		1,725 3,693			2.950 3.000	3.151		10,489	29,500 300,000	10/14/2015	02/23/2025 06/15/2021
69379@-AA-4	PT EDISON DC		1	· [ '	2.B FE	31,053,397	123.9180	35,332,189	28,512,459	30,502,977	n	(245,013)		n	6.731	5.004		85,297	1,919,174	10/01/2018	12/15/2028
69394#-AA-3	PGA TOUR		]	. 1	1.F PL	25,492,343	114.8490	29,310,499	25,521,012	25,496,528	0	1,002		n	3.430	3.440		75,379		11/13/2017	05/30/2041
69394#-AB-1	PGA TOUR			. 1	1.F PL	11,430,649	114.0290	13,034,239	11,430,649	11,430,649	0	0	0	0	3.350	3.350		32,974	382,927	06/22/2017	05/30/2041
694150-AA-0	PH ONSHORE IM				2.B PL	13, 140, 400	108.0030	14, 192, 051	13,140,400	13,140,400	0	0	0	0	5.000	5.001	JJ	302,959	505,540	09/27/2019	07/15/2039
69416*-AA-1	PH OFFSHORE IM			.	2.B PL	9,718,800	108.0030	10,496,614	9,718,800	9,718,800		۵	0	0	5.000	5.001	JJ	224,072	373,904	09/27/2019	07/15/2039
69416@-AA-9	PH ONSHORE GP			-	2.B PL	7,680,400	108.0030	8,295,077	7,680,400	7,680,400	٥	0	0	0	5.000	5.001		177,076	295, 482	09/27/2019	07/15/2039
69417#-AA-6	PH OFFSHORE GP			· L	2.B PL	5,860,400	108.0030	6,329,419	5,860,400	5,860,400	ō	0	0	Jō	5.000	5.001		135, 115	225,463	09/27/2019	07/15/2039
694308-HW-0	PACIFIC GAS & ELECTRIC			-[]	2.0 FE	499,356	106.8640	518,290	485,000	498,987	łō	(369)		}ō	3.300	2.822	JD	1,334	8,003	10/21/2020	12/01/2027
694308-JE-8 694308-JG-3	PACIFIC GAS & ELECTRICPACIFIC GAS & ELECTRIC		1	-[	2.0 FE 2.0 FE	3,307,538 4,682,665	100.2760 100.3920	3,309,093	3,300,000 4,700,000	3,306,332	ļ	(1, 206)		l0	1.750 2.500	1.616 2.538	JU	2,406 62,667	28,394	09/18/2020	06/16/2022
694308-JH-1	PACIFIC GAS & ELECTRIC	·	1	· [¦	2.0 FE	11,665,735	99.8060	4,718,404	4,700,000	4,683,534	ν 0	4,372		n	3.300	2.538			n	08/18/2020	08/01/2040
694308-JJ-7	PACIFIC GAS & ELECTRIC		1	·   '	2.0 FE	4,851,000	99.7300	4,986,484	5,000,000	4,852,481	n	1,481		n	3.500	3.664		93,333	n	06/26/2020	08/01/2050
694476-AA-0	PACIFIC LIFE		]	1	1.G FE	3.997.239	143.9690	5,758,756	4,000,000	3.997.095	0	117	0	0	6.600	6.607		77.733	264,000	09/26/2018	09/15/2033
694476-AE-2	PACIFIC LIFE				1.G FE	8,930,880	111.7050	10,053,413	9,000,000	8,930,968		88	0		3.350	3.391		88,775	0	09/10/2020	09/15/2050
69448F-AA-9	PACIFIC LIFE INSURANCE				1.F FE	5,443,781	114.7500	5,737,523	5,000,000	5,442,489	Ω	(1,291)	0	0	4.300	4.300	AO	40,014	107,500	08/11/2020	10/24/2067
695114-CB-2	PACIFICORP			. 1	1.E FE	1,986,775	144.2560	2,384,552	1,653,000	1,957,659	0	(13,318)		0	6.100	4 . 447		42,014	100,833	10/01/2018	08/01/2036
695114-CG-1	PACIFICORP		-	- [ ]	1.E FE	4,562,243	149.3450	5,534,726	3,706,000	4,494,560	0	(31,095)		ļ	6.250	4 . 438		48,899	231,625	01/01/2019	10/15/2037
695114-CL-0	PACIFICORP		-[	- [1	1.E FE	13,218,223	148 . 7200	19,846,684	13,345,000	13,244,416	ļ	2,996		Fō	6.000	6.069		369,212	800,700	01/05/2009	01/15/2039
695114-CX-4	PACIFICORP			.	1.E FE	5,720,641	115.3480	5,767,402	5,000,000	5,720,294	μ0	(346)	0	L0	3.300	2.608	MS	48,583	L0	12/23/2020	03/15/2051

## **SCHEDULE D - PART 1**

							Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7	Fair Value	10	11			usted Carrying	g Value			lr	nterest		Da	tes
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		С	е		SVO	Use	ed to		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-	Oh	tain		Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative		air Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol		lue Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of		Paid	Accrued	During Year	Acquired	Date
69512E-FR-1	PACIFICORP	-		Onai	1.E FE		6110 2,865,275	2,500,000	2,500,000	(Decrease)	Accietion	n tecognized	Value	7.260	7.259 A	n alu	45,375	181,500	07/15/1993	07/21/2023
695156-AQ-2	PACKAGING CORP OF AMERICA			1	2.B FE	12,112,160110	.278013,233,360	12,000,000	12,079,549	0	(29,934)	0	0	4.500	4.218 M	IN	90,000	540,000	06/17/2019	11/01/2023
695156-AU-3	PACKAGING CORP OF AMERICA			li	2.B FE		.095013,331,383	12,000,000	11,985,864	0	1,670	0	0	3.000	3.015 J		16,000	384,000	11/18/2019	12/15/2029
698900-AG-2	ENCANA			1	3.A FE		.35106,290,356	5,315,000	6, 136, 149	0	(54,909)	0	0	7.200	5.305 M		63,780	382,680	01/01/2019	11/01/2031
70109H-AN-5	PARKER-HANNIFIN			1	2.A FE	4,997,430 128	.03306,401,650	5,000,000	4,997,600	0	32	0	0	4.450	4.453 M	N	24,722	222,500	01/01/2019	11/21/2044
701885-AF-2	PARSLEY ENERGY			1	3.C FE		. 1500	1,093,000	1,095,551	0	(899)	0	۵	5.250	5.152 F	A	21,678	57,383	10/22/2018	08/15/2025
701885-AH-8	PARSLEY ENERGY			1	3.C FE		.4500	2,000,000	2,050,074	0	(9,067)	0	٥	5.625	5.028 A	0	23,750	112,500	05/01/2019	10/15/2027
70213H-AA-6	PARTNERS HEALTH			1	1.D FE		.98707,578,311	5,300,000	6,329,503	0	(41,088)	0	0	6.259	4.570 J	J	165,864	331,727	01/01/2019	07/01/2037
703420-AE-8	PATTERSON DENTAL HOLDINGS			[]	2.C		.36608,029,251	8,000,000	8,020,153	ļ0	(20,971)	0	<u>0</u>	3.590	3.313 J		18,349	289,200	03/28/2018	12/08/2021
703420-AF-5	PATTERSON DENTAL HOLDINGS			[]	2.C		.37707,096,397	7,000,000	7,000,000	ō	0	0	ō	3.740	3.740 J		16,726	263,550	12/08/2011	12/08/2023
703481-AC-5 70432*-AA-9	PATTERSON UTI-ENERGYPAYCHEX			1	3.A FE 2.A		.5730	22,000,000	21,955,332	Ω	3,760	0	0 0	5. 150 4. 070	5.178 M		144,772 244,200	1,133,000 814,000	11/07/2019	11/15/2029
70432*-AB-7	PAYCHEX				2.A	20,000,000114 20,000,000119		20,000,000	20,000,000 20,000,000	u	u	u	0 0	4.070	4.070 M		255,000		12/13/2018	03/13/2026
70450Y-AC-7	PAYPAL			1	2.A FE		.86301,816,671	1,700,000	1,715,494	۷	(3,801)	٥	0	2.400	2.140 A		10,200	41,367	01/16/2020	10/01/2024
70450Y-AE-3	PAYPAL			1	2.A FE		.0800	400,000	437,358	0	(638)	0	0	2.850	1.666 A		2,850	1,007	11/03/2020	10/01/2029
70556@-AA-7	DUKE ENERGY FLORIDA			1	1.G		.5430	1,819,992	1,819,992	0	0	0	0	5.990	6.065 M		7,268	109,018	08/01/2006	01/07/2025
70556@-AB-5	DUKE ENERGY FLORIDA			1	1.G		.55602,102,871	1,955,141	1,955,141		0	0	0	5.990	6.065 M		1,627	117,015	09/26/2006	12/26/2024
708696-BV-0	PENNSYLVANIA ELECTRIC			1	3.A FE		.46204,859,935	3,843,000	4,397,058	٥	(19,201)	0	٥	6. 150	4.922 A		59,086	236,345	01/01/2019	10/01/2038
708696-BZ-1	PENNSYLVANIA ELECTRIC			1	2.B FE		.295010,383,025	9,500,000	9,484,078	٥	1,570	0	٥	3.600	3.623 J	D	28,500	342,000	05/28/2019	06/01/2029
709599-AN-4	PENSKE TRUCK LEASING			1	2.B FE		.43909,745,792	9,071,000	9, 141,519	0	(32,865)	0	0	4.250	3.849 J		175,625	385,518	01/23/2015	01/17/2023
709599-AV-6	PENSKE TRUCK LEASING			1	2.B FE		.460010,046,000	10,000,000	9,996,974	0	8,737	0	0	3.300	3.394 A		82,500	330,000	11/04/2015	04/01/2021
709599-AX-2	PENSKE TRUCK LEASING			1	2.B FE		.04905,752,450	5,000,000	4,995,108		633	0	0	4.200	4.217 A		52,500	210,000	03/13/2017	04/01/2027
709599-BF-0	PENSKE TRUCK LEASING			1	2.B FE		.970016,345,500	15,000,000	14,976,016	0	6,334	0	0	3.450	3.499 J		258,750	603,750	04/24/2019	07/01/2024
711123-C0-6 713448-BW-7	PEOPLES GAS LIGHT & COKEPEPSICO				1.E 1.E FE		.4040	30,000,000	30,000,000 1,499,284	u	0 1,021		U	4.210	4.210 M		210,500 15,750	1,263,000 45,000	09/26/2018	11/01/2044 08/25/2021
713448-BY-3	PEPSICO PEPSICO			1	1.E FE		.93709,779,015	9,500,000	9,497,603	ν	1,806	 0	۷	2.750	2.770 M		84, 181	261,250	02/29/2012	03/05/2022
713448-CM-8	PEPSICO			1	1.E FE		. 1230	5,000,000	4,996,705	۷	912	0	٥	3.600	3.621 M	IS	60,000	180,000	02/25/2014	03/01/2024
713448-CQ-9	PEPSICO			1	1.E FE		.3940	14,286,000	14,268,222	0	407	0	0	4.250	4.258 A	.0	116,371	607 , 155	10/22/2018	10/22/2044
713448-EP-9	PEPSICO PEPSICO			1	1.E FE		186011,218,634	10,000,000	9,830,095		3,732	0	0	2.875	2.963 A	.0	60,694	292,292	10/07/2019	10/15/2049
713448-ES-3	PEPSICO			1	1.E FE	9,946,300 1111	.727011,172,651	10,000,000	9,949,751	0	3,451	0	0	2.750	2.812 M		77,917	137,500	03/17/2020	03/19/2030
713448-ET-1	PEPSICO			1	1.E FE	1,442,833119	.95101,744,088	1,454,000	1,443,084	0	250	0	۵	3.500	3.554 M		14,419	25,445	03/17/2020	03/19/2040
714046-AG-4	PERKINELMER			1	2.B FE		.751015,785,140	14,000,000	13,958,548	0	4,022	0	٥	3.300	3.339 M		136,033	465,850	09/10/2019	09/15/2029
717081-CY-7	PFIZER			[!	1.F FE			4,850,000	5,878,115	0	(32,721)	0	٥	7.200	5.361 M		102,820	349,200	10/22/2018	03/15/2039
717081-DE-0	PFIZER			[]	1.F FE		.26406,563,200	5,000,000	4,990,632	ļ0	241	0	<u>0</u>	4.300	4.313 J	D	9,556	215,000	10/22/2018	06/15/2043
717081-DH-3	PFIZER			[]	1.F FE		.569025,576,560	24,000,000	23,978,904	ō	8,069	0	ō	3.000	3.037 J	D	32,000	720,000	05/28/2013	06/15/2023
717081-EA-7 717081-EC-3	PF I ZER			L'	1.F FE		.93202,258,640 .61706,852,512	2,000,000 5,412,000	1,925,846 5,240,455	0	10,929	0	Ω	3.000	3.699 J	υ n	2,667 9,621	60,000 216,480	01/01/2019	12/15/2026
717081-EC-3 717081-ET-6	PFIZER			l'	1.F FE		.839011,683,897	10,000,000	5,240,455	n	(89,038)	 n	ν Λ	3.450	4.276 J		9,621		09/06/2019	12/15/2036
717081-EW-9	PFIZER			1	1.F FE		.615019,239,078	17,237,000	17, 180, 374	n	3,703	n	و ۱	2.625	2.665 A		113,118	231,263	03/25/2020	04/01/2030
717081-EZ-2	PFIZER	C		lí	1.F FE		.808018,115,705	16,961,000	16,857,865		2, 193	n	0	2.550	2.590 M		39,646	216,253	05/18/2020	05/28/2040
718172-AK-5	PHILIP MORRIS INTERNATIONAL				1.F FE		.35506,993,495	6,900,000	6,928,287	0	(74, 451)	0	0	4. 125	3.012 M		34,788	284,625	10/22/2018	05/17/2021
718172-AL-3	PHILIP MORRIS INTERNATIONAL				1.F FE	47,007,099102	.309048,494,466	47,400,000	47,372,356	0	29,522	0	0	2.900	2.966 M		175,643	1,374,600	10/22/2018	11/15/2021
718172-AV-1	PHILIP MORRIS INTERNATIONAL	Lc.			1.F FE	9,819,900104	.978010,497,800	10,000,000	9,956,110	0	19, 151	0	۵	2.625	2.833 M	IS	83,854	262,500	02/26/2013	03/06/2023
718172-BD-0	PHILIP MORRIS INTERNATIONAL				1.F FE		10806,705,400	5,000,000	4,974,476	0	588	0	۵	4.875	4.912 M	N	31,146	243,750	11/04/2013	11/15/2043
718172-BL-2	PHILIP MORRIS INTERNATIONAL				1.F FE		.94802,518,960	2,000,000	2,092,709	0	(2,308)	0	٥	4.250	3.948 M	N	12,042	85,000	07/19/2017	11/10/2044
718172-CB-3	PHILIP MORRIS INTERNATIONAL			[!	1.F FE		.01406,197,735	5,533,000	5,677,122	0	(20,455)	0	0	3. 125	2.678 F		64,360	172,906	10/10/2019	08/17/2027
718172-CJ-6	PHILIP MORRIS INTERNATIONAL	C.	[	[]	1.F FE		.593037,777,874	32,967,000	33,545,743	ļō	(62, 458)	0	Ω	3.375	3.127 F		420,329	1,112,636	08/16/2019	08/15/2029
718172-CN-7 718546-AH-7	PHILIP MORRIS INTERNATIONAL			I:	1.F FE		.57901,263,664	1,220,000	1,214,805	ļō	759	0	٥	1.500	1.602 M		3,050	9, 150	04/29/2020	05/01/2025
718546-AH-7 718546-AK-0	PHILLIPS 66PHILLIPS 66			l¦	2.A FE 2.A FE		.03603,200,609 .154018,173,100	2,302,000 15,000,000	2,519,801 14,851,098		(5,525)	0	0 0	5.875 4.650	5.139 M		22,540 89,125	135,243 697,500	10/01/2018	05/01/2042 11/15/2034
718546-AL-8	PHILLIPS 66			l'	2.A FE 2.A FE		. 126060,099,039	47,650,000	55,640,313	n	(119,213)	n	 n	4.875	4.748 M		296,820	1,591,688	06/30/2020	11/15/2044
718546-AR-5	PHILLIPS 66			1	2.A FE	14,485,500115		14,500,000	14,488,546	n	1,273	n	n	3.900	3.912 M		166,508	565,500	02/26/2018	03/15/2028
718549-AC-2	PHILLIPS 66 PARTNERS			1	2.0 FE	478, 122 108		440,000	477,723	0	(399)	0	0	4.680	4.109 F		7,779	10,296	08/04/2020	02/15/2045

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			justed Carryin	g Value			l.	nterest		Da	ates
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		С	е		SVO		Used to			Book/	Unrealized		_ Than-	Book/				Admitted			Stated
		0	ı	l	Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	l	Amount	Amount		Contractual
CUSIP		d	g	Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
720186-AG-0	PIEDMONT NATURAL GAS			. 1	1.G FE	1,621,139	128 . 9280		1,597,000	1,619,875	0	(593)	0	0	4.650	4.546		30,942	74,261	10/01/2018	08/01/2043
720186-AH-8 720186-AM-7	PIEDMONT NATURAL GASPIEDMONT NATURAL GAS			- []	1.G FE 1.G FE	3,675,878 12,479,304	119.8490		3,900,000	3,698,312 12,467,880	łō	10,329	ļō	}ō	4.100 3.350	4.612		53,300 31,928	159,900 202,213	01/01/2019	09/18/2034
720186-AM-7 720186-E#-8	PIEDMONT NATURAL GAS			· [¦	1.G FE	12,479,304	111.6300 110.9250		11,437,000	12,467,880		(11,424)	ļ	l0	3.350	2.886		31,928	202,213	06/29/2020	06/01/2050 07/16/2027
72147K-AE-8	PILGRIM'S PRIDE			ˈ i	3.A FE	1,080,000	108.4610		1,000,000	1,060,683	n	(17,029)	n	n	5.875	3.886		14,851	58,750	11/07/2019	09/30/2027
723787-AQ-0	PIONEER NATURAL RESOURCE			. 11	2.B FE	1,247,999	99.1170		1,258,000	1,248,341	n	342			1.900	1.988		9,295	0	08/06/2020	08/15/2030
73020*-AK-9	PNG COMPANIES	I		. 1	1.F FE	28,000,000	108 . 1340		28,000,000	28,000,000	٥	0	0		3.380	3.380	JD	34, 176	946,400	10/13/2017	12/18/2027
731572-AB-9	RALPH LAUREN			. 1	1.G FE	57,345,171	108 . 2750	60,499,739	55,876,000	57,281,146	0	(64,025)	0	0	2.950	2.638	JD	73,260	879, 116	07/29/2020	06/15/2030
73179P-AM-8	POLYONE			. 1	3.C FE	1,842,000	106 . 2500		1,842,000	1,842,000	0	0	0	0	5.750	5.750	MN	13,534	53,546	04/29/2020	05/15/2025
73557*-AA-2	WISCONSIN ELECTRIC POWER PORT WASHINGTON			. 1	1.F	4,775,587	118.5300		4,775,587	4,775,587	٥	0	0	٥	4.910	4.960		10,421	234,607	07/21/2005	07/15/2030
736508-G@-5	PORTLAND GENERAL ELECTRIC CO				1. <u>F</u>	2,292,139	150 . 9660		1,836,000	2,250,851	0	(18,814)	0	0	6.310	4.284		19,309	115,852	10/01/2018	05/01/2036
736508-K*-2 736508-L#-7	PORTLAND GENERAL ELECTRIC CO				1.F1.F	36,791,873 5,268,540	143.8100 135.2170		32,000,000 5,000,000	36,473,230 5,253,601		(145, 131)	0	L	5.430 4.740	4.353 4.377		279,947 30,283	1,737,600 237,000	10/01/2018	05/03/2040 11/15/2042
736508-L*-1	PORTLAND GENERAL ELECTRIC CO				1.F	27,874,029	133.2170			27,881,273		2,796	0	۷	4.470	4.377		55,627	1,251,600	10/01/2018	06/15/2044
736508-L@-9	PORTLAND GENERAL ELECTRIC CO				1.F	7,940,978	131. 2100			7,944,031	0	1,390	0	۵	4.470	4.519		135,093	357,600	10/01/2018	08/14/2043
736508-M*-0	PORTLAND GENERAL ELECTRIC CO				1.F	21,015,927	140 . 8750		20,000,000	20,979,202	0	(17, 180)	0	0	4.840	4.529		43,022	968,000	10/01/2018	12/15/2048
737446-AK-0	POST HOLDINGS			. 1	4.B FE	1,002,000	103.2500		1,002,000	1,002,000	0	0	0	0	5.000	5.000		18,927	50 , 100	10/06/2017	08/15/2026
737446-AN-4	POST HOLDINGS			. 1	4.B FE	1,590,000	106.5000		1,500,000	1,571,216	۵	(16,073)	۵	۵	5.625	4.315		38,906	84,375	11/07/2019	01/15/2028
737446-AQ-7	POST HOLDINGS			. 1	4.B FE	556,000	105. 1960		556,000	556,000	٥	0	0	٥	4.625	4.625		5,429	16,358	02/11/2020	04/15/2030
737662-A@-5	THE POTOMAC EDISON COMPANY				2.A	30,994,063	120 . 7200		30,000,000	30,947,044	0	(21, 465)	0	0	4.470	4.261		506,600	1,341,000	10/01/2018	08/15/2045
737679-B#-6	POTOMAC ELECTRIC POWER				1.F	25,000,000	105.7840		25,000,000	25,000,000		0	0	L	2.530	2.530		221,375	316,250	02/12/2020	02/25/2030
737679-DB-3 737679-DC-1	POTOMAC ELECTRIC POWERPOTOMAC ELECTRIC POWER			-	1.F FE	9,724,872 21,128,606	151.9460 166.1160		8,433,000 18,748,000	9,624,381 20,962,451	и	(45,937)		ν	6.500	5.201 6.688		70,041 65,826	548, 145 1, 481, 092	10/01/2018	11/15/2037
74005P-BD-5	PRAXAIR			1	1.F FE	17,339,544	121.0500		15,843,000	17,329,707	0	(19, 892)		0	3.550	2.931		84,364	340,552	08/26/2020	11/07/2042
74005P-BQ-6	PRAXAIR			1	1.F FE	9,958,400	111.9990		10,000,000	9,977,531	0	3,974		0	3.200	3.248		134,222	320,000	09/21/2015	01/30/2026
740816-AG-8	HARVARD PRES&FEL			1	1.A FE	6,406,633	161.8720		4,830,000	6,290,125	0	(53,776)		0	6.500	4.110	JJ	144,766	313,950	01/01/2019	01/15/2039
740816-AH-6	HARVARD PRES&FEL			. 1	1.A FE	3,623,824	141.8790		3, 191,000	3,594,870	٥	(13,278)	0	٥	4.875	3.947	AO	32,841	155,561	01/01/2019	10/15/2040
740816-AL-7	HARVARD PRES&FEL			. 1	1.A FE	1,702,933	120.1170		1,782,000	1,709,431	٥	2,999	0	0	3.619	3.953		16, 123	64,491	01/01/2019	10/01/2037
740816-AN-3	HARVARD PRES&FEL			-[]	1.A FE	6,246,342	123.9450		7,500,000	6,278,638	ō	14,719		Fō	3.300	4. 184		114, 125	247,500	01/01/2019	07/15/2056
740816-AP-8	HARVARD PRES&FEL			- [1	1.A FE	528,000	106 . 5740		528,000	528,000	łō	0	0	}ō	2.517	2.517		2,806	6,423	04/14/2020	10/15/2050
74153W-CH-0 74166M-AC-0	PRICOA GLOBAL FUNDINGPRIME SECSRVC BRW		1	- 1	1.D FE 3.C FE	6, 176, 281 1, 020, 000	100.7430		6,355,000 1,000,000	6,325,382 1,016,577	Q		ļ		2.200 5.750	3.314 5.384		10,874 16,931	139,810 57,500	01/01/2019	06/03/2021
74166M-AF-3	PRIME SECSRVC BRW			'l'	3.0 FE	877,000	99.2500		877,000	877,000		(2,649)	U	n	3.750	3.376		1,316	9,455	08/06/2020	08/31/2027
74251V-AK-8	PRINCIPAL FINANCIAL GROUP			li	1.G FE	6,182,893	110.6920		6, 100,000	6, 159, 544	0	(13,455)		0	3.400	3.144		26,501	207,400	06/17/2019	05/15/2025
74251V-AR-3	PRINCIPAL FINANCIAL GROUP			. 1	1.G FE	2,197,220	116.9930		2,206,000	2, 198, 383		754	0		3.700	3.748		10,429	81,622	05/07/2019	05/15/2029
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II				1.E FE	11,088,405	111.2030	12,232,330	11,000,000	11,055,119	0	(9,572)		0	3.000	2.897	AO	66,917	330,000	06/17/2019	04/18/2026
7425A0-BC-3	PRINCIPAL LIFE GLOBAL FUNDING I				1.E FE	1,986,704	145.9190		2,000,000	1,987,781	٥	600		0	6.125	6. 194		25,861	122,500	10/22/2018	10/15/2033
742718-FH-7	PROCTER & GAMBLE			. 1	1.D FE	23,443,600	115.3160		23,500,000	23,446,691	0	3,091	0	0	3.000	3.028		188,000	352,500	03/23/2020	03/25/2030
743263-AE-5	PROGRESS ENERGY			-[	2.A FE	1,486,951	148.9120		1,000,000	1,486,013	δ	(938)	Δ	ō	7.750	2.348		25,833	0	12/23/2020	03/01/2031
743315-AN-3	PROGRESSIVE	· <del> </del>		- []	1.F FE 1.F FE	8,370,950	102.1770			8,379,009	ō	1,038	ļ0	}ō	3.750	3.763		111,733	314,250	08/17/2011	08/23/2021
743315-AW-3 74348D-AA-5	PROGRESSIVE PROMIGAS SA ESP GASES			- [	1.F FE 2.C FE	1,986,000 2,099,345	115.1640 106.5130		1,986,000 2,070,000	1,986,000 2,098,764	D	0 (581)	ļ	0	3.200	3.200		16,771 16,172	31,776	03/17/2020 10/30/2020	03/26/2030
743674-BD-4	PROTECTIVE LIFE			1	2.0 FE	2,099,345	116.8930		2,070,000	20,062,989		(7,606)	,	n	4.300	4.247	MS	217,389	860,000	06/17/2019	09/30/2028
74368C-AP-9	PROTECTIVE LIFE GLOBAL		1		1.E FE	30,554,600	107.8110		30,500,000		0	(10,944)		0	3. 104	3.064	AO	199.863	946.720	06/17/2019	04/15/2024
743820-AA-0	PROV ST JOSEPH HLTH OBL			. 1	1.D FE	14,345,000	1070020		14,345,000	14,345,000	0	0	0		2.532	2.531	AO	90,804	363,215	09/24/2019	10/01/2029
744320-AY-8	PRUDENTIAL FINANCIAL			. 1	1.G FE	17,918,560	121. 1430	19,794,722	16,340,000	17,906,720	0	(16, 169)	0	0	3.905	3.338		42,538	442,827	07/15/2020	12/07/2047
744320-BA-9	PRUDENTIAL FINANCIAL			. 1	1.G FE	8,305,433	121.8500	10 , 126 , 939	8,311,000			93	٥	0	3.935	3.939		21,803	327,038	10/22/2018	12/07/2049
744320-BH-4	PRUDENTIAL FINANCIAL			-	2.B FE	13,000,000	105.3790		13,000,000	13,000,000	٥	0	0	0	3.700	3.700		173,694	0	08/18/2020	10/01/2050
74432Q-BN-4	PRUDENTIAL FINANCIAL			-[]	1.G FE				6,500,000	6,869,352	ο	(9,674)		<u>0</u>	6.625	6. 121		11,962	430,625	10/22/2018	06/21/2040
74432Q-BT-1	PRUDENTIAL FINANCIAL			-[]	1.G FE	11,059,300	103.7200		10,000,000	10,147,468	ō	(164,555)	ļō	}ō	4.500	2.779		56,250	450,000	01/23/2015	11/16/2021
74432Q-BZ-7 74432Q-CA-1	PRUDENTIAL FINANCIALPRUDENTIAL FINANCIAL			-[:	1.G FE	5,956,740 10,013,485	110.0690 131.2030		6,000,000 10,000,000	5,981,339	ļ	5,058	ļ <sup>2</sup>	<sub>0</sub>	3.500 4.600	3.598 4.591		26,833 58,778	210,000 460,000	08/26/2015	05/15/2024
74432Q-CE-3	PRODENTIAL FINANCIAL			· [¦	1.G FE	27,521,050	131.2030		25,000,000			(24,722)	J	ν	4.600	3.753		58,778		07/15/2020	05/15/2044
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# SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	С	odes	3	6 7		F	air Value	10	11	Change	in Book/Adi	usted Carryin	g Value			- li	nterest		Da	ites
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		F	F	na	ation								Current	Exchange							
		c	o	Mo	odifier								Year's	Change							
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		C   6			SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
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		d g			rative Actu		Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate			Due and	Received		Maturity
Identification		e r	1 (		mbol Cos		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of		Paid	Accrued	During Year	Acquired	Date
74432Q-CF-0	PRUDENTIAL FINANCIAL		1 .			,496,100	120.2670	6,013,353	5,000,000	5,490,994	0	(5, 106)	0	0	3.700	3.186 M	IS	55,500	92,500	06/23/2020	03/13/2051
744331-AF-6	PRUDENTIAL FUNDING				. <u>E</u>	.470,041	112.2520	561,262	500,000	481,946	0	5,707	0	0	6.750	8.260 M	IS	9,938	33,750	10/22/2018	09/15/2023
	PUBLIC SERVICE COLORADO		[] -			,646,243		2,205,175	1,835,000	1,656,904	ō	4,890	ō	łō	3.600	4.291 M	15	19,451	66,060	10/01/2018	09/15/2042
744448-CJ-8	PUBLIC SERVICE COLORADO		[] -			,278,856	122.7140	1,694,680	1,381,000	1,284,305	ō	2,511	ō	łō	3.950	4.449 M	10	16,062	54,550	10/01/2018	03/15/2043
744448-CK-5 744533-C*-9	PUBLIC SERVICE COLORADO		-			, 154, 887	131.0990	2,873,690	2,192,000	2,156,682	ļ	857	ļ	ļū	4.300	4.411 M	10	27,753	94,256	10/01/2018	03/15/2044
744533-C*-9 744533-D0-6	PUBLIC SERVICE OKLAHOMA		-			,000,000	108.4510	10,845,103	10,000,000 25,000,000	10,000,000			D	Ω	3.170	3.170 M	io	80 , 131 287 , 819	317,000 977,500	01/30/2015	03/31/2025
744533-D0-6 744542-AC-5	PUBLIC SERVICE OF NEW MEXICO					.961.080	116.8910 108.2610	29,222,715	25,000,000	25,000,000		3.878		,	3.910	3.910 M	ιο :Δ	287,819		02/22/2019	03/15/2029
74456Q-AR-7	PUBLIC SERVICE ELECTRIC & GAS					,312,405	108.2610	5, 136, 340	3,675,000	4,260,214	n	3,878	n l	n	5.800	4.420 M	N	224,583	213, 150	01/01/2019	05/01/2025
74456Q-AU-0	PUBLIC SERVICE ELECTRIC & GAS	[				, 144, 073	138 . 6450	24,013,314	17,320,000	18,092,655	n	(24,036)	n	۸	5.375	4.998 M	IN	155, 158	930,950	01/01/2019	11/01/2039
	PUBLIC SERVICE ELECTRIC & GAS		1			,473,840	144.2500	3,092,720	2,144,000	2,451,706	0	(10,080)	0	0	5.500	4.385 M	IS	39,307	117,920	10/01/2018	03/01/2040
	PUBLIC SERVICE ELECTRIC & GAS		1			,676,091	117.1680	2,158,235	1,842,000	1,685,549	0	4,328	0	0	3.650	4.254 M	IS	22,411	67,233	10/01/2018	09/01/2042
	PUBLIC SERVICE ELECTRIC & GAS		1		.E FE	847,083		1,111,933	921,000	851,219	0	1.866	0	0	3.800	4.338 J	 LI	17.499	34.998	10/01/2018	01/01/2043
74456Q-BD-7	PUBLIC SERVICE ELECTRIC & GAS		1			,389,598	108 . 7340	17,822,590	16,391,000	16,389,812	0	143	0	0	3.750	3.751 M	IS	180,984	614,663	10/22/2018	03/15/2024
744573-AQ-9	PUBLIC SERVICE ENTERPRISE					,493,560	98.6440	3,452,533	3,500,000	3,493,766	0	206	0	0	1.600	1.620 F	Α	21,311	0	08/12/2020	08/15/2030
745310-AD-4	PUGET ENERGY		1			,565,000	103.4900	16,108,219	15,565,000	15,565,000	0	0	0	0	6.000	6.000 M	IS	311,300	933,900	05/31/2011	09/01/2021
745310-AF-9	PUGET ENERGY		1			,954,495	105.8590	5,245,313	4,955,000	4,954,877	0	(10)	0	0	5.625	5.625 J	JJ	128,520	278,719	11/30/2012	07/15/2022
745332-BX-3	PUGET SOUND ENERGY		1 .	1.	.F FE10	,090,325	144.3650	23, 170, 583	16,050,000	16,081,146	0	(1, 158)	0	٥	6.274	6.254 M	IS	296,499	1,006,977	10/22/2018	03/15/2037
745332-CA-2	PUGET SOUND ENERGY		1 .	1.		, 109, 298	142.0380	37,833,242	26,636,000	28,910,974	0	(77, 405)	0	٥	5.757	5.027 A		383,359	1,533,435	01/01/2019	10/01/2039
745332-CB-0	PUGET SOUND ENERGY		1 .	1.	.F FE2	,594,718	142.1930	29,291,758	20,600,000	21,529,478	0	(30,005)	0	0	5.795	5.401 M	IS	351,499	1, 193, 770	01/01/2019	03/15/2040
	PUGET SOUND ENERGY		1 .	1.	.F FE6	,803,651	141.3170	8,250,086	5,838,000	6,742,563	0	(28,057)	0	0	5.638	4.451 A		69,486	329, 146	01/01/2019	04/15/2041
	PULTEGROUP		1 .			,386,475		5, 435, 187	3,967,000	4,379,192	0	(10,969)	0	۵	6.375	5.189 M	N	32,315	157,271	06/29/2020	05/15/2033
	PULTEGROUP		1 .			,759,500		5,310,000	4,500,000	4,737,371	0	(19,969)	0	٥	5.000	3.966 J	IJ	103,750	150,000	06/29/2020	01/15/2027
747262-AU-7	QVC		1 .			,495,743		3,737,300	3,500,000	3,497,652	0	473	0	0	4.450	4.467 F	Α	58,839	161,563	10/22/2018	02/15/2025
74736K-AH-4	QORVO	· <b>-</b>	2 .			,064,500	110.2720	3,308,160	3,000,000	3,075,750	0	11,250	0	0	4.375	4.030 A		27,708	65,625	06/29/2020	10/15/2029
747525-AU-7	QUALCOMM		1 -			,939,740	113.5070	26, 106, 610	23,000,000	22,958,636	0	5,660	0		3.250	3.281 M	(N	85, 132	747,500	05/19/2017	05/20/2027
747525-BL-6	QUALCOMM		1 .		.G FE	.698,733	101 . 1650	708, 155	700,000	698,767	0	34	0	0	1.300	1.325 M	N	1,036	2,427	10/02/2020	05/20/2028
747525-BM-4	QUALCOMM		] .			,595,441	100.1160	5,673,574	5,667,000	5,596,869	0	1,428	0	0	1.650	1.770 M	N	10,649	24,935	09/25/2020	05/20/2032
74762E-AF-9	QUANTA SERVICES INC		[] -			,939,340	107.2160	19,298,880	18,000,000	17,940,304	0	964	0	Δ	2.900	2.939 A	10	143,550	0	09/17/2020	10/01/2030
74834L-AQ-3	QUEST DIAGNOSTICS		-		.B FE	644,622	132.6420	879,416	663,000	648,106	ļ	411	ļ	J	5.750	5.948 J	IO	15,990	38,123	11/12/2009	01/30/2040
74834L-AY-6 74834L-BA-7	QUEST DIAGNOSTICS					,799,780	128.0830 119.0450	5,763,727 28.570.800	4,500,000 24,000,000	5,789,235 23,938,803	L	(10,545) 5,869	D	μ	4.700	3.024 M	ທ ກ	53,463	105,750	09/15/2020	03/30/2045
74834L-BA-7 74834L-BC-3	QUEST DIAGNOSTICS		-			,235,717	119.0450	28,570,800	24,000,000	14,235,483		5,869		,	2.800	4.236 J	in	2,800 1,104	1,008,000	03/07/2019	06/30/2029
74836H-AD-9	QUESTAR PIPELINE STR		····· ¦ -			,746,214		4,443,479	3,805,000	3,749,525	n	1,452	n	n	4.875	4.987 J	n	15,458	185,494	01/01/2019	12/01/2041
74837H-AA-4	QUESTAR GAS CO					,374,762	150.0150	3,936,394	2,624,000	3,749,323	n	(25, 185)	n	n	7.200	4.904 A	.0	47,232	188,928	10/01/2018	04/01/2038
74949L-AC-6	RELX CAPITAL		1			,261,995	118.7100	24,335,550	20,500,000	20,296,645	n	20,297	n	n	4.000	4.143 M	IS	234,611		03/11/2019	03/18/2029
74955D-AA-9	RGS AEGCO FUNDING				.A FE	41.834	107.6410	44.214	41.075	41.944	0	(153)	0	0	9.810	7.412 J	JD	269	4,030	10/22/2018	12/07/2021
74955E-AA-7	RGS 1&M FUNDING				.A FE	60,659	107.6410	64,110	59,559	60,819	0	(221)	0	0	9.810	7.412 J	ID	390	5,843	10/22/2018	12/07/2021
749685-AV-5	RPM INTERNATIONAL		1 .	2.	.C FE	,402,238		36,891,873	33,250,000	33,351,722	0	(15, 390)	0	0	3.750	3.691 M	IS	367 , 135	1,246,875	10/22/2018	03/15/2027
74979U-AA-3	SMBC RAIL					, 187, 500		41,518,810	37, 187, 500	37, 187, 500	0	۵	0	0	4.040		IJSD	45,906	1,502,375	04/27/2018	06/20/2026
75026J-AC-4	RADIATE HOLDCO		1 .	4.	.B FE	, 131,000	103. 1250	1, 166, 344	1, 131,000	1, 131,000	0	0	0	0	4.500	4.500 M	IS	13,572	0	09/11/2020	09/15/2026
751277-AR-5	NESTLE PURINA PETCARE				.E FE	196,000		227 , 185	200,000	199,287	0	292	0	0	8.125	8.309 F	Α	6,771	16,250	12/31/1995	02/01/2023
754730-AG-4	RAYMOND JAMES FINANCIAL		1 .			,983,400	122.6650	6, 133, 250	5,000,000	4,984,069	۵	669	٥	۵	4.650	4.692 A	٠ 0	58 , 125	116,896	03/26/2020	04/01/2030
75513E-AX-9	RAYTHEON		1 .			,553,475	130.2590	3,754,064	2,882,000	3,540,361	0	(13, 114)	0	٥	4.875	3.294 A		29,661	70,249	06/10/2020	10/15/2040
	RAYTHEON		1 .			,839,335	129.9050	5,845,712	4,500,000	5,819,001	0	(20,334)	0	٥	4.800	2.894 J	ID	9,600	108,000	07/13/2020	12/15/2043
75886F-AF-4	REGENERON PHARMACEUTICAL		1 .			,843,016	96.9890	3,737,956	3,854,000	3,843,039	0	22	0	ļ	2.800	2.814 M	IS	41,666	0	08/07/2020	09/15/2050
75913M-AA-7	REGIONS BK ALAB					,091,466	141.4180	8,661,853	6, 125,000	7,018,917	Ω	(33,862)	Ω	Fō	6.450	5.127 J	D	5,487	395,063	01/01/2019	06/26/2037
759351-AJ-8	REINSURANCE GROUP OF AMERICA		[] -			,867,280	101.8530	24,444,720	24,000,000	23,990,974	0	15,039	0	łō	5.000	5.071 J	IU	100,000	1,200,000	05/24/2011	06/01/2021
759351-AL-3	REINSURANCE GROUP OF AMERICA		[] .			,540,500	110.4740	5,523,700	5,000,000	5, 185, 972	ō	(64,813)	ō	łō	4.700	3.251 M	15	69, 194	235,000	01/29/2015	09/15/2023
759509-AG-7	RELIANCE STEEL AND ALUMINUM		-			,476,370	102.7430 109. 1690	8,733,155	8,500,000	8,477,166	<u>0</u>	796	<u>0</u>	ļū	2. 150 4. 750	2.181 F	A	75, 131	200 055	07/28/2020	08/15/2030
760759-AM-2	REPUBLIC SERVICES		[:					6,657,126	6,098,000	6,140,048	ا ۷	(19, 312)	ا ۷	۲		4.397 M	MIN	37,011	289,655	02/14/2017	05/15/2023
760759-AT-7 760759-AV-2	REPUBLIC SERVICES		-				117.2660 105.6610	18,778,977	16,014,000 19,500,000	15,839,854 19.535.437	 0	19,770 (3,415)		Ω	3.950	4.122 M	IIV	80,826 149.500	632,553	05/03/2018	05/15/2028
100108-NV-2	INLICUDLIC SENVICES	1		L2.	.u r =	, JUO, 80 I	L_ 100.00 IU	∠∪.ರ∪ა.४95	19,500,000	L19.000.43/	LU	L(3.415)	LU	LU	L	L	IU	L149.300			

## **SCHEDULE D - PART 1**

							Sho	wing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7		Value	10	11			usted Carrying	g Value			li	nterest		Da	tes
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			F		nation								Current	Exchange		1					
			0		Modifier								Year's	Change		1					
			r		and	l F	Rate					Current	Other-	in		1					
		С	е		SVO		sed to			Book/	Unrealized	Year's	Than-	Book/		1		Admitted			Stated
		0	i		Admini-		btain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	'	Bond	strative		Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
	Description	e	g	Char	Symbol		alue	Value	Value						of	of	Paid			اممينيهم	
Identification 760759-AW-0	Description REPUBLIC SERVICES	е	11	Ullai	2.B FE		9.0950	13,091,444	12.000.000	Value 10.417.450	(Decrease)	Accretion (4,704)	Recognized	Value	3.050		raiu	Accrued 122,000	During Year 187.067	Acquired 06/25/2020	Date 03/01/2050
760759-AX-8	REPUBLIC SERVICES				2.B FE		7.8900	3,426,145		12,417,456 3,483,620	,	525		0	1.450	2.871 I	EV	18,467		08/11/2020	02/15/2031
761152-A*-8	RESMED				2.A		9.1620	16,374,278	15,000,000			523		لا	3.240	3.240	ΓA	230,850	486 , 137	06/11/2020	07/10/2026
761713-BG-0	REYNOLDS AMERICA			1	2.B FE	23,951,12911		26,766,265	15,000,000	23,752,171	n	(54.861)	n		4.450	4. 165		230,850	1,045,750	10/22/2018	06/12/2025
761713-BV-7	REYNOLDS AMERICA			1	2.B FE		7.2610	5,793,263	3,934,000	3,957,787	n	(516)	n		8.125	8.061		53,273	319,638	07/15/2015	05/01/2040
761735-AT-6	REYNOLDS GROUP	Ι		1	4.A FE		1.2300	141,722	140,000	140,000	n	0	n	0	5. 125	5. 125		3,308	7, 175	10/22/2018	07/15/2023
771196-AU-6	ROCHE HOLDINGS	1		1	1.0 FE		4.9480	5,773,180	3,500,000	4,650,283	0	(40,851)	0	0	7.000	4.361		81,667	245,000	01/01/2019	03/01/2039
771367-CA-5	ROCHESTER GAS & ELECTRIC	I		1	1.F FE		1.6550	12,015,816	7,433,000	10,027,177	0	(145,610)	0	0	8.000	4.430	JD	26,428	594,640	01/01/2019	12/15/2033
771367-CD-9	ROCHESTER GAS & ELECTRIC			1	1.F FE		0.5540	7,043,395	6,371,000	6,586,382	0	(31,910)	0	0	3.100	2.505	JD	16,458	197,501	08/20/2019	06/01/2027
772739-AQ-1	WESTROCK RKT			1	2.B FE		6.2250	17,527,125	16,500,000	16,495,543	٥	(1,252)	0	٥	4.000	3.994	MS	220,000	660,000	06/10/2014	03/01/2023
773903-AG-4	ROCKWELL AUTOMATION			1	1.G FE		8.4210	13,281,573	12,250,000	12,249,216	۵	112	0	0	2.875	2.876		117,396	352, 188	10/22/2018	03/01/2025
773903-AJ-8	ROCKWELL AUTOMATION				1.G FE	25,301,45513		26,870,508	20,000,000	25,240,934	0	(60,521)	0	0	4.200	2.842		280,000	420,000	06/29/2020	03/01/2049
776696-AE-6	ROPER TECHNOLOGIES			1	2.A FE	9,823,49210		10,429,062	9,975,000	9,937,662	0	18,841	0	0	3. 125	3.331		39,831	311,719	05/07/2014	11/15/2022
776743-AF-3	ROPER TECHNOLOGIES			1	2.A FE	10,285,65011		11,927,300	10,000,000	10,243,133	٥	(28,215)	٥	٥	4.200	3.817		123,667	420,000	06/19/2019	09/15/2028
776743-AM-8	ROPER TECHNOLOGIES ROPER TECHNOLOGIES			1	2.B FE		1.2070	513, 119	507,000	506,372	0	42	0	0	1.000	1.027		1,690	0	08/18/2020	09/15/2025
778296-AC-7	ROSS STORES	LS.		1	2.A FE		8.0140	29,503,500	25,000,000	24,892,154	0	9, 154	0	0	4.700	4.779		248,056	616,875	04/02/2020	04/15/2027
778296-AD-5	ROSS STORES	+		1	2.A FE		1.6830	32,671,886	26,850,000	27,335,594		(17,321)	D	0	4.800	4.529		272,080	676,620	09/18/2020	04/15/2030
778296-AE-3 778296-AG-8	ROSS STORES	+		1	2.A FE 2.A FE		6.7410 0.3970	31,450,377	23,000,000 518.000	30 , 106 , 509 516 , 115	и	(54,776)			5.450 1.875	3.711 1.914		264,628 1.889	543,638	12/23/2020	04/15/2050
78355H-KB-4	RYDER SYSTEM			1	2.B FE		2.3730	13,308,490	13,000,000	12,998,075		1,731			3.450	3.464		57,308	448,500	02/17/2016	11/15/2021
78355H-KK-4	RYDER SYSTEM			1	2.B FE		9.1580	3,274,740	3,000,000	2,998,860	0	338	0	 0	3.875	3.888		9,688	116,250	10/30/2018	12/01/2023
78408L-AA-5	SC JOHNSON & SON			1	1.G FE		0.1140	27,626,220	23,000,000	22,244,177	0	19,634	0	0	4.000	4.227		117.556	920.000	01/01/2019	05/15/2043
784305-A0-3	SJW GROUP				1.G		9.5660	54,783,040	50,000,000	50,000,000	0	0	0	0	3.050	3.050		254, 167	1,622,431	09/20/2019	11/01/2029
78442F-AZ-1	NAV I ENT				3.C FE		6.0000	240,000	250,000	235,313	0	0	0	0	5.625	0.000	FA	5,859	0	12/02/2020	08/01/2033
78466C-AC-0	SS&C TECHNOLOGIES			1	4.B FE		6.9900	6,419,370	6,000,000	6, 120, 817	0	(15,351)	0	0	5.500	4.962	MS	83,417	192,500	06/29/2020	09/30/2027
78486Q-AE-1	SVB FINANCIAL				2.B FE	5,396,15011	2.9010	5,645,032	5,000,000	5,379,561	0	(16,589)	0	0	3. 125	2.228	JD	11,285	78, 125	07/13/2020	06/05/2030
78516F-AA-7	SABAL TRAIL			1	2.A FE		4.7450	22,949,000	20,000,000	20,023,027	۵	(2,730)	٥	0	4.246	4.227	MN	141,533	849,200	01/30/2019	05/01/2028
785592-AJ-5	SABINE PASS LIQUEFACTION			1	2.C FE		4.3290	35,316,228	30,890,000	31,360,433	0	(143,523)	0	0	5.750	5. 187	MN	226,956	1,776,175	01/16/2020	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION			1	2.C FE		6.6320	24,033,190	20,606,000	21,537,676	0	(213,688)	0	0	5.625	4.357	MS	386,363	1, 159, 088	10/22/2018	03/01/2025
785592-AV-8	SABINE PASS LIQUEFACTION			1	2.0 FE		0.9100	34,342,067	28,403,000	30,205,114	0	(316,875)	0	0	5.875	4.440	JD	4,635	1,668,676	01/16/2020	06/30/2026
79466L-AF-1	SALESFORCE			1	1.F FE		7.9920	13,569,080	11,500,000	11,497,325	0	258	0	0	3.700	3.703		94,556	425,500	04/05/2018	04/11/2028
79588T-AC-4	SAMMONS FINANCIAL GROUP INC			4	2.A FE		5.3730	2, 107, 458	2,000,000	2,216,694	ō	(13,063)	0	0	4.450	2.592		12,114	44,500	07/30/2020	05/12/2027
797440-BH-6 797440-BK-9	SAN DIEGO GAS & ELECTRICSAN DIEGO GAS & ELECTRIC			1	1.F FE 1.F FE		4.6510 5.8400	2,582,769	2,072,000 15,211,000	2,239,077 15,571,106		(26,855)	0	0 0	6.000 6.000	4.314 5.783		10,360 76,055	124,320 588,960	10/01/2018	06/01/2026 06/01/2039
797440-BK-9 797440-BL-7	SAN DIEGO GAS & ELECTRICSAN DIEGO GAS & ELECTRIC				1.F FE		4.3610	22, 183, 722 6, 718, 050		5,426,991	L	(11,615)		۷	5.350	4.674		34, 181	588,960	01/01/2019	05/15/2040
797440-BL-7 797440-BM-5	SAN DIEGO GAS & ELECTRICSAN DIEGO GAS & ELECTRIC			1	11.F FE		7.2700	2,807,576	2,206,000	2,203,738	ν			ν	4.500	4.508		37,502	99,270	10/01/2019	08/15/2040
797440-BN-3	SAN DIEGO GAS & ELECTRIC			1	1.F FE		1.6760	533,801	2,200,000	524,796	n	302	n	ν	3.000	3.060		5.950	15,750	10/01/2018	08/15/2021
797440-BP-8	SAN DIEGO GAS & ELECTRIC	1		1	1.F FE		4.7070	1, 137, 893	992,000	909, 159	0	2,332	0	0	3.950	4.575		5,007	39, 184	10/01/2018	11/15/2041
797440-BQ-6	SAN DIEGO GAS & ELECTRIC			1	1.F FE		9.1420	1,347,496	1, 131,000	1,085,754	n	1,234	n	n	4.300	4.596		12, 158	48,633	10/01/2018	04/01/2042
797440-BR-4	SAN DIEGO GAS & ELECTRIC	I		1	1.F FE		7.5240	3,225,720	3,000,000	2,999,741	0	53	0	0	3.600	3.602		36,000	108,000	09/04/2013	09/01/2023
797440-BZ-6	SAN DIEGO GAS & ELECTRIC			1	1.F FE		1.0640	6,333,655	6,267,000	6,256,297	0	202	0	0	1.700	1.719		27,523	0	09/22/2020	10/01/2030
80282K-AP-1	SANTANDER HOLDINGS USA			2	2.A FE		4.2850	5,714,250	5,000,000	5, 118, 093	0	(15,756)	0	0	4.400	3.981	JJ	102,667	220,000	12/11/2017	07/13/2027
80282K-BB-1	SANTANDER HOLDINGS USA			1	2.A FE		9.2110	21,569,173	19,750,000	19,715,083	٥	3,793	0	۵	3.450	3.493	JD	54,889	342,580	05/27/2020	06/02/2025
806851-AG-6	SCHLUMBERGER HOLDINGS			1	2.A FE		3.6310	1,601,061	1,409,000	1,389,369	٥	3,467	0	0	4.000	4.314	JD	1,566	56,360	11/20/2018	12/21/2025
806851-AK-7	SCHLUMBERGER HOLDINGS			1	2.A FE		3.0120	35,323,031	31,256,000	30,854,383	0	45,621	0	0	3.900	4.103	MN	148,987	1,218,984	04/11/2019	05/17/2028
80689#-BB-1	SCHNEIDER NATIONAL			1	2.B		6.2570	9,563,144	9,000,000	9,000,000	0	0	0	0	3.550	3.550	MS	85,200	319,500	09/26/2018	09/25/2023
808513-AZ-8	CHARLES SCHWAB			1	1.F FE		9.6200	2,619,678	2, 190,000	2,241,849	Ω	(5,605)	0	0	4.000	3.650		36,500	87,600	01/29/2019	02/01/2029
808513-BA-2	CHARLES SCHWAB			1	1.F FE		4.8130	22,388,535	19,500,000	19,652,803	0	(16,949)	0	0	3.250	3. 137		68,656	633,750	10/01/2019	05/22/2029
808513-BC-8	CHARLES SCHWAB			1	1.F FE		25.6440	24, 112, 340	19, 191,000	19, 164, 119	ō	371	0	0	4.625	4.643		244,086	438,861	03/20/2020	03/22/2030
808625-AA-5	SCIENCE APPLICATIONS INTERNATI			4	4.A FE		6.4500	3, 193, 500	3,000,000	2,982,954	ļ	954	0	0	4.875	4.968		36,563	80,438	06/29/2020	04/01/2028
81211K-AK-6 81211K-AU-4	SEALED AIR	+		1	3.0 FE 3.0 FE	3,555,75013 756,85710	2.4500	3,973,500 796,875	3,000,000 750,000	3,540,306	J	(15,444) (1,592)			6.875 5.250	4.932 5.006		95, 104 9, 844	103, 125	10/22/2018	07/15/2033
81211K-AU-4 81211K-AW-0	SEALED AIR			1	3.0 FE	714,00010			750,000	753,431	U	(1,092)		لا	5.250	5.125		3.049	36,593	11/07/2014	12/01/2023
012111 All-0	I VENEER AIII			11	U.∪IL	14,000 [ 10]	U.UUUU		14,000	14,000	LU	L	LU	LU	1	L	·	049 رد			14/ 0 1/ 4044

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			usted Carryin	g Value			li	nterest		Da	ates
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		_	r		and		Rate					Current	Other-	_ in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
81211K-AY-6	SEALED AIR			. 1	3.C FE	5, 173, 750	106.9000		5, 143, 000	5, 171, 868	0	(1,882)		0	4.000	3.903	JD	17, 143	146,911		12/01/2027
816851-AP-4	SEMPRA ENERGY				2.B FE	5,694,897	142.6140		4,000,000	5,693,399	٥	(1,498)	0	٥	6.000		AO	50,667	0	12/23/2020	10/15/2039
816851-AT-6	SEMPRA ENERGY			. []	2.B FE	12,601,273	104.0680		13,000,000	12,911,039	0	47,981	0	0	2.875	3.277		93,438	373,750	09/26/2018	10/01/2022
816851-AU-3	SEMPRA ENERGY			. ]]	2.B FE	3,986,600	109.5470		4,000,000	3,995,427		1,412	0		4.050	4.091		13,500	162,000	11/19/2013	12/01/2023
81728U-AA-2 817565-CE-2	SENSATA TECHNOLOGIES		-	2	3.C FE 3.C FE	4,938,750 7,788,625	111.3700		5,000,000 7,091,000	4,941,315 7,763,596		2,565		J	4.375 5.125	4.533 2.901		82,639 30,284	109,375 76,875	06/29/2020 12/03/2020	02/15/2030
819892-AL-4	SHARP HEALTHCARE	-†		<b>-</b>	1.D FE	4,250,000	101. 7830		4,250,000	4,250,000	n	(25,029)	n	n	2.680	2.901		28,475		09/17/2020	08/01/2029
820850-AA-2	SHAWS/SAINSBURY MANCHESTER NH	1			3.B	9,065,155	101.7030		8,481,506	8,994,302	0	(29,744)	0	0	6.825	5.682	MON	25,727	574,622	10/01/2018	02/15/2029
82088K-AG-3	SHEA HOMES LP			. 1	4.A FE	1,322,086	102.7500		1,308,000	1,321,680	0	(406)			4.750	4.595	A0	16,050	0	10/05/2020	04/01/2029
824348-BD-7	SHERWIN-WILLIAMS			. 1	2.C FE	6,232,438	108 . 4280	6,776,750	6,250,000	6,240,077	٥	2,205	0	٥	3.300	3.341	FA	85,938	206,250	06/02/2017	02/01/2025
826418-BE-4	SIERRA PACIFIC POWER			. 1	1.F FE	10,238,100	151.9680		10,000,000	10,186,767	0	(6, 140)	0	0	6.750	6.563			675,000	06/22/2009	07/01/2037
826418-BM-6	SIERRA PACIFIC POWER			.   1	1.F FE	6,578,548	108.5870		6,660,000	6,595,260	0	11,084	0		2.600	2.797		28,860	173, 160	06/20/2019	05/01/2026
827048-AW-9	SILGAN HOLDINGS			. []	3.B	5,385,428	103.8750		5,357,000	5,382,996	0	(2,432)		0	4. 125	3.950		55,244	132, 101	09/02/2020	02/01/2028
82894*-AU-1 82894*-AV-9	JR SIMPLOT JR SIMPLOT		-	.   1	2.B 2.C	16,000,000	102.7290		16,000,000 10,000,000	16,000,000 10,439,025	U	0	0	Δ	3.760	3.760 2.550		65, 173 42, 358	601,600 391,000	04/24/2012	05/22/2022
82894*-AZ-0	JR SIMPLOT				2.0	2,000,000	122.0070		2,000,000	2,000,000		0		ν	4.630	4.630		15,433	92,600	02/11/2020	05/22/2024
82894*-BA-4	JR SIMPLOT				2.C	8,000,000	125.4070		8,000,000	8,000,000	0	0	0	0	4.730	4.730		63,067	378,400	02/01/2019	05/01/2031
82967N-BA-5	SIRIUS XM RADIO			1	3.C FE	3,028,500	106.2510		2,985,000	3,017,882	0	(7,650)	0	0	5.000	4.684		62.188	149, 250	12/10/2019	08/01/2027
82967N-BC-1	SIRIUS XM RADIO			. 1	3.C FE	2, 171,000	110.0310		2, 171,000	2,171,000	0	0	0	0	5.500	5.500		59,703	127,365	06/05/2019	07/01/2029
82967N-BE-7	SIRIUS XM RADIO			. 1	3.C FE	704,000	103.6250		704,000	704,000	0	0	0	٥	4.625	4.625		15,014	33,736	06/18/2019	07/15/2024
830867-AA-5	DELTA AIR LINES			. 1	2.B FE	21,564,916	107.0160		21,549,000	21,564,145	0	(771)		0	4.500	4.484		263,975	0	09/17/2020	10/20/2025
830867-AB-3	DELTA AIR LINES			.   1	2.B FE	110,439,514	109. 1040		107,609,000	110,364,767	٥	(74,746)		٥	4.750	4.377		1,391,444	0	10/06/2020	10/20/2028
832248-AZ-1	SMITHFIELD FOODS			. []	2.C FE	11,692,835	111.0870		11,707,000	11,697,318	0	1,315	0	0	4.250	4.265		207,311	497,548	01/25/2017	02/01/2027
832248-BB-3 83301#-AC-2	SMITHFIELD FOODS			· ¦	2.C FE 2.B	2,475,876 15,297,847	119.6150 106.3820		2,301,000 15,297,847	2,466,909 15,297,847		(8,967)		u	5.200 3.440	4.132 3.464		29,913 43,854	59,826 526,246	06/23/2020	04/01/2029
83416W-AA-1	SOLAR STAR FUNDING			· ¦	2.B FE	57,758,251	100.3820		55,429,387	57,445,193	0	(112,940)	0	٥	5.375	4.830		8,276	2,747,780	09/17/2020	06/30/2035
83416W-AB-9	SOLAR STAR FUNDING			1	2.B FE	2,405,233	102.7800		2,534,125	2,418,457	0	6,943	0	0	3.950	4.645		278	100,098	10/01/2018	06/30/2035
835495-AJ-1	SONOCO PRODUCTS		]	1	2.B FE	11,542,966	135.8480		11,140,000	11,518,121	0	(11,240)	0	0	5.750	5.459		106,758	640,550	01/01/2019	11/01/2040
835495-AL-6	SONOCO PRODUCTS			. 1	2.B FE	21, 132, 305	111. 1350		21, 156,000	21, 133, 267	0	962	0	٥	3. 125	3.138		110, 188	347,091	04/20/2020	05/01/2030
837004-CB-4	SOUTH CAROLINA ELECTRIC & GAS		.	. 1	1.F FE	10,207,962	148.5790		10,000,000	10, 185, 910	0	(7,496)	0	0	6.050	5.864		278,972	605,000	02/14/2017	01/15/2038
837004-CD-0	SOUTH CAROLINA ELECTRIC & GAS		-	. []	1.F FE	5,952,840	135.6010		6,000,000	5,962,119	۵	1, 101	0		5.500	5.554		14,667	330,000	12/02/2009	12/15/2039
837004-CG-3	SOUTH CAROLINA ELECTRIC & GAS			.   1	1.F FE	19,908,351	134. 1570		20,000,000	19,913,593	ō	2, 143		}ō	4.600	4.631		40,889	920,000	10/22/2018	06/15/2043
837004-CJ-7 838515-J@-4	SOUTH CAROLINA ELECTRIC & GAS				1.F FE	16,491,738 15,000,000	157.3820 107.7310		10,500,000 15,000,000	16,461,572 15,000,000		(30, 166)	0	0	5.100 3.280	2.841 3.280		44,625 102,500	267,750 246,000	07/20/2020 04/01/2020	06/01/2065 04/16/2030
841504-AB-9	SOUTHEAST SUPPLY	-†	1	1	3.A FE	12,432,932	99.6250		12,480,000	12,438,421	,	9,448	12,347		4.250	4.327	.ID	23,573	530,400	01/01/2019	06/15/2024
842400-FC-2	SOUTHERN CALIFORNIA EDISON	L		li	1.G FE	5,079,154	127.4810		4,763,000	5,051,837	0	(13,005)		n	5.625	5.037	FA	111,633	267,919	10/01/2018	02/01/2036
842400-FF-5	SOUTHERN CALIFORNIA EDISON			1	1.G FE	2,755,115	127 . 7370		2,486,000	2,733,013	0	(10, 169)		0	5.550	4.663	JJ	63,621	137,973	10/01/2018	01/15/2037
842400-FH-1	SOUTHERN CALIFORNIA EDISON			. 1	2.A FE	3, 186, 941	135.8580		2,763,000	3, 154, 993	0	(14,651)		0	5.950	4.730		68,499	164,399	10/01/2018	02/01/2038
842400-FP-3	SOUTHERN CALIFORNIA EDISON			. 1	1.G FE		133.3320		30,292,000	30,566,053	٥	(9, 437)	0	0	5.500	5.418		490,562	1,666,060	01/01/2019	03/15/2040
842400-FQ-1	SOUTHERN CALIFORNIA EDISON	C	-	. [1	1.G FE	4, 110,757	120 . 4850		4, 126,000	4, 106, 745		164	0	0	4.500	4.526		61,890	185,670	10/22/2018	09/01/2040
842400-GQ-0	SOUTHERN CALIFORNIA EDISON			. [ ]	1.G FE	10, 159,800	118.2900		10,000,000	10, 135, 184	ō	(14,237)	ō	Fō	4.200	3.999		140,000	420,000	04/05/2019	03/01/2029
842400-GT-4 842400-GU-1	SOUTHERN CALIFORNIA EDISON			·[¦	1.G FE	719,244 6,736,594	113.5810 104.1160		682,000 6,743,000	718,652 6,737,250	}0	(592) 656	0	}0	3.650 2.250	3.356 2.260	ra	10,372 12,643	13,968 110,417	03/04/2020	02/01/2050
842400-G0-1 842434-CG-5	SOUTHERN CALIFORNIA EDISON		1	¦	1.6 FE		104. 1 160					(72,404)	U	ν	5.750	4.535	MN			03/04/2020	06/01/2030
842434-CJ-9	SOUTHERN CALIFORNIA GAS			Ii	1.E FE	6,549,259	137.7150		6,000,000	6,514,928	0	(15,840)		0	5. 125	4.468	MN	39,292	307,500	01/01/2019	11/15/2040
842434-CK-6	SOUTHERN CALIFORNIA GAS			1	1.E FE	5,310,700	118.3520		4,600,000	5,298,296	0	(12,404)		0	3.750	2.796		50,792	86,250	06/23/2020	09/15/2042
842434-CL-4	SOUTHERN CALIFORNIA GAS			. 1	1.D FE	2, 134, 075	125.2940	2,746,444	2,192,000	2, 136, 831	٥	1,301	0		4.450	4.628	MS	28,721	97,544	10/01/2018	03/15/2044
842434-CU-4	SOUTHERN CALIFORNIA GAS	C		. 1	1.D FE	13, 183, 608	108 . 3340		13,214,000	13, 186, 214	٥	2,606	0	0	2.550	2.576		140,399	189,070	01/06/2020	02/01/2030
842587-CX-3	SOUTHERN			.  1	2.B FE	9,948,200	125.7900		10,000,000	9,952,961	٥	980	0	0	4.400	4.431		220,000	440,000	05/19/2016	07/01/2046
84265V-AG-0	SOUTHERN COPPER				2.B FE	18,688,760	134.3090		14,833,000	18,640,477	ō	(48, 283)		Fō	5.250	3.549		114,647	389,366	10/08/2020	11/08/2042
84265V-AJ-4 8426EP-AD-0	SOUTHERN COPPER		-	-	2.A FE 2.A FE	47,517,578 13,953,800	144.7430 100.8370		35,462,000	47,381,641	ļ	(135,937)	0	} <sup>0</sup>	5.875 1.750	3.751		393,530 88.472	1,041,696	07/23/2020	04/23/2045
8426EP-AD-U 84474Y-AA-4	SOUTHERN COMPANY GAS SOUTHWEST AIRLINES 2007-1 PASSTHRU TRUST		-	1		558,940			14,000,000 558.940	13,955,159		1,359 n	U	ν	6.150	1.785		88,4/2	34,375	08/17/2020	01/15/2031 08/01/2022

## **SCHEDULE D - PART 1**

							Sho	wing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Value	10	11			usted Carrying	g Value			lr	nterest		Dat	tes
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			r		and		Rate			<b>D</b> 1.7		Current	Other-	in							o
		С	е		SVO		sed to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted	_		Stated
		0	i		Admini-		btain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative		Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol		/alue	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
844895-AW-2	SOUTHWEST GAS CP			1	1.G FE		25.8500	7, 173, 450	5,700,000	5,822,086	0	(3,081)	0	0	4.875	4.718	AO	69,469	277,875	01/01/2019	10/01/2043
845437-BM-3	SOUTHWESTERN ELECTRIC POWER	+		1	2.A FE		2.6800	15,402,000	15,000,000	14,991,501	٥	6,915	0	0	3.550	3.599	FA	201, 167	532,500	01/31/2012	02/15/2022
845467-AL-3 845467-AN-9	SOUTHWESTERN ENERGY	+		1	3.C FE 3.C FE		04.0000 07.9700	520,000 539,850	500,000	442,379 457,536	}ŏ	7,379 4,314	0	ō	6.200 7.750	9.698 9.477		13,606 9.688	15,500	05/05/2020	01/23/2025
845467-AN-9 845467-AP-4	SOUTHWESTERN ENERGY	†		¦	3.0 FE 3.0 FE		07.9700 08.5000	539,850	500,000 480,000	457,536	l0	4,314	0	0	7.750	9.4//		9,688	38,750	11/05/2019 08/18/2020	10/01/2027 09/15/2028
845743-BN-2	SOUTHWN PUB SERV	<del>†</del>		l'	۴E 1.G FE		29.4920	1, 192, 621	921,000	936,486	,	(474)	n	n	4.500	4.373		15,657	41,445	10/01/2018	08/15/2041
84756N-AD-1	SPECTRA ENERGY PARTNERS			1	2.A FE		11.6390	21,211,410	19,000,000	18,982,533	0	4,565	0	0	4.750	4.779		265,736		09/16/2013	03/15/2024
84756N-AE-9	SPECTRA ENERGY PARTNERS			1	2.A FE		0.1580	6,507,889	5,000,000	4,993,896		113	0	0	5.950	5.959		79,333	297,500	10/22/2018	09/25/2043
84756N-AF-6	SPECTRA ENERGY PARTNERS			1	2.A FE	4,979,100 11	0.2680	5,513,400	5,000,000	4,990,134	٥	2,098	0	0	3.500	3.550	MS	51,528	175,000	03/09/2015	03/15/2025
84762L-AV-7	SPECTRUM BRANDS			1	4.B FE		7.7030	5,385,125	5,000,000	4,999,249	٥	(2, 110)	0	۵	5.000	4.981		62,500	176,944	06/29/2020	10/01/2029
84858D-AA-6	SPIRIT AIR 2015-			[]	2.A FE		95.0590	4,274,203	4,496,375	4,420,897	0	6,099	0	0	4.100	4 . 453		46,088	184,351	01/01/2019	04/01/2028
84860*-AB-9 848609-AA-1	NBA - SPIRITS OF ST LOUIS BASKETBALL CLUB NBA - SPIRITS OF ST LOUIS BASKETBALL CLUB			1	2.C PL		5.6670	8,861,419	8,386,164	8,386,164 13,473,137	0	0	0	0 0	3.850 5.300	3.869		897 1.984	322,867 714,076	01/15/2015	06/30/2036
85172F-AN-9	SPRINGLEAF FINANCE			1	2.C PL 3.C FE	13,473,137		15,333,289 1,552,623	13,473,137 1,313,000	1,346,179				0	7. 125	5.334 6.537	MO2D		93,551	09/26/2018	06/30/2036
85172F-AQ-2	SPRINGLEAF FINANCE			1	3.0 FE	733,00011	18 7500		733,000	733,000	ν	(3,207)	 0	لا 0	6.625	6.625	.I.I	22,392	57,464	05/03/2019	01/15/2028
85172F-AR-0	SPRINGLEAF FINANCE			1	3.0 FE	701,25011	12.5000		750,000	703,195	0	2,023	46,233	0	5.375	5.420		5, 151	41,208	03/11/2020	11/15/2029
852060-AD-4	SPRINT CAPITAL			1	3.B FE		31.8480	1,977,720	1,500,000	1,531,875		0	0	0	6.875	6.550		13, 177	103, 125	02/06/2020	11/15/2028
85207U-AF-2	SPRINT				3.B FE	2,541,50011	15.9050	3,013,530	2,600,000	2,552,571	٥	11,071	0	۵	7.875	8.637	MS	60,288	102,375	03/20/2020	09/15/2023
85234#-AB-1	STADIUM FUNDING TRUST				2.C PL		13.3740	31,118,908	27,448,077	27,308,542	0	5,766	0	0	5.000	5.064		343, 101	1,373,325	10/01/2018	04/01/2039
85236#-AA-1	SUNNOVA RAYS 1 ISSUER				1.G PL		4.0600	8,454,798	7,412,562	7,412,562	٥	0	0	0	4.950	4.980		62, 173	368,437	03/21/2019	04/30/2031
853496-AC-1	STANDARD INDUSTRIES			1	3.B FE		04.7310	1,975,221	1,886,000	1,886,000	0	0	0	0	5.000	5.000		35,624	94,300	10/22/2018	02/15/2027
853496-AD-9 854403-AE-2	STANDARD INDUSTRIESSTANFORD UNIV	+		1	3.B FE		05.6470	5,282,344	5,000,000 16,000,000	5,075,836		(6,664)	0	0	4.750	4.411 3.951		109,514 47,507	118,750	06/29/2020	01/15/2028
854502-AA-9	STANLEY BLACK & DECKER			1	2.A FE		18.9940 39.4580	19,039,040	5,481,000			(11, 182)	 n	υ 	3.563	4.676		95,004	285,012	01/01/2019	06/01/2044 09/01/2040
854502-AH-4	STANLEY BLACK & DECKER			1	1.G FE		1.8270	2,436,540	2,000,000	1,998,721	0	125	0	0	4.250	4.259		10,861	85,000	10/30/2018	11/15/2028
855244-AM-1	STARBUCKS				2.A FE		7.6620	11,766,192	10,000,000	11,101,324	0	(12,276)	0	0	3.750	3.141		31,250	187,500	07/08/2020	12/01/2047
855244-AW-9	STARBUCKS			1	2.A FE	29,824,20010	5.8540	31,756,200	30,000,000	29,836,403	٥	12,203	0	0	2.250	2.316	MS	204,375	337,500	03/10/2020	03/12/2030
855244-BA-6	STARBUCKS				2.A FE		14.9970	22,999,442	20,000,000	21, 116, 766	0	(11,054)	0	0	3.500	3.208		89,444	365,556	07/01/2020	11/15/2050
857477-AN-3	STATE STREET				1.F FE		10.9590	16,643,850	15,000,000	14,993,189	0	1,549	0	0	3.300	3.312		20,625	495,000	12/10/2014	12/16/2024
857477-AT-0	STATE STREETSTATE STREET				1.F FE		13.5210	1,485,990	1,309,000	1,293,450	}ō	2,991	<u>0</u>	0	3.550	3.831		17, 168	46,470	01/01/2019	08/18/2025
857477-AW-3 857477-AX-1	STATE STREET				1.F FE 2.A FE		0.0170 94.4550	3,922,106 757,529	3,565,000 802,000	3,480,070 751,943	ļū	14,259		Q 0	2.650 0.781	3.134 3.861		11,022	94,473 . 13,251 .	02/08/2017	05/19/2026 05/15/2028
857477-BD-4	STATE STREET			2	2.A FE		0.6280	19,300,480	16,000,000	16,000,000	n	0,923	n	0	4.141	4. 141		51,532	662,560	11/28/2018	12/03/2029
857477-BM-4	STATE STREET	1		2	1.F FE		08.9320	10,198,214	9,362,000	9,362,000		0	0	0	2.901	2.901		46,774	135,796	03/26/2020	03/30/2026
857477-BN-2	STATE STREET			2	1.E FE		14.1240	16,769,320	14,694,000	15,664,380		(2, 177)	0	۵	3. 152	2.331	MS	79,766	121,257	12/23/2020	03/30/2031
858119-BM-1	STEEL DYNAMICS				2.C FE	20,434,00011	11.9730	22,394,500	20,000,000	20,417,001	۵	(16,999)	0	0	3.250	3.008	JJ	371,944	0	06/29/2020	01/15/2031
858155-AE-4	STEELCASE				2.C FE		17.4650	3,991,460	3,398,000	3,716,019	٥	(10,514)	0	0	5. 125	3.766		78,850	0	09/14/2020	01/18/2029
858912-AG-3	STERICYCLE			1	3.C FE		2.7500	226,050	220,000	220,000	ļ	0	0	0	3.875	3.875		876	0	11/09/2020	01/15/2029
85917A-AB-6	STERLING BANCORP				2.B FE		0.7350	4,029,400	4,000,000	3,885,268	}ō	5,268	0	ō	4.000	4.324		0	80,000	07/30/2020	12/30/2029
866762-AK-3 86765B-AK-5	ENERGY TRANSFER PARTNERS	+		1	2.C FE 2.C FE		21.5560	2,239,062 2,068,895	1,842,000 1,788,000	2,004,459	<u>0</u>	(36,407)	0	0	9.000 6.100	6.366		27,630	165,780 109,068	10/01/2018	11/01/2024
86765B-AN-9	SUNOCO LOGISTICS PARTNERS				2.0 FE		15.7100 18.2780	2,442,752		1,763,193 2,239,076	u	554	 n	ν	4.250	6.218 4.499	An	41,203 23,970	95,880	10/01/2018	02/15/2042 04/01/2024
86765B-AU-3	SUNOCO LOGISTICS PARTNERS	†		li	2.0 FE		9.8110	5,490,550	5,000,000	4,753,934	n	30,095	n	 n	4.230	4.499	AO	50,000	200,000	06/04/2018	10/01/2027
86765B-AV-1	SUNOCO LOGISTICS PARTNERS	1		1	2.0 FE		1.5880	5,579,379	5,000,000	5,032,508	0	(565)	0	0	5.400	5.353	AO	67,500	270,000	06/06/2019	10/01/2027
86787E-AN-7	SUNTRUST BANK	1		2	1.F FE	2,002,96810	5.3150	2,106,300	2,000,000	2,001,524	0	(655)	0	0	2.750	2.714	MN	9, 167	55,000	10/22/2018	05/01/2023
86787E-BB-2	SUNTRUST BANK			1	1.F FE	19,987,80011	15.3450	23,069,000	20,000,000	19,990,457	٥	1,588	0	0	4.050	4.060	MN	130,500	810,000	10/24/2018	11/03/2025
86787X-AA-3	SUNTRUST BANKS				2.B FE		96.2620	2,881,122	2,993,000	2,812,406	۵	28,637	0	۵	0.890	4.072		3,404	52,919	10/01/2018	05/15/2027
867914-BS-1	SUNTRUST BANK			1	1.G FE		13.2360	19,250,120	17,000,000	16,985,158	٩	2,921	0	0	4.000	4.021		113,333	680,000	04/24/2018	05/01/2025
87166B-AA-0	SYNEOS HEALTH			1	4.B FE		0.2770	636,759	635,000	635,000	ō	0	ō	0	3.625	3.625		2,366	0	11/18/2020	01/15/2029
871829-BC-0	SYSC0			[	2.C FE		11.2250	22,245,000	20,000,000 9,500,000	19,718,669	} <u>0</u>	45, 121	0	0	3.300	3.582		304,333	660,000	02/01/2017	07/15/2026
871829-BK-2 871829-BM-8	SYSC0			¦	2.C FE 2.B FE	9,466,46510 323,35814	04.0570 16. 2760	9,885,415 473,934	9,500,000	9,468,988 323,326	ļ	2,523		۷	2.400 6.600	2.440 6.618	۵۸	86,133 5,346	115,267 10,633	02/11/2020	02/15/2030 04/01/2040
87227L-AA-5	TCF Natl Bk		1	'	2.0 FE	8,253,9199		7,931,375	8,000,000		0	(9, 801)	0	 0	4, 125		JJ	164.083		08/07/2020	07/02/2029

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	des	6	7		Fair Value	10	11			usted Carryin	g Value			li	nterest		Da	ates
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		0	İ	l	Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
872287-AF-4	TCI COMMUNICATIONS				1.G FE	1,325,126	134.6740		1,125,000	1,211,703	0	(14,050)	0	0	7.875	6.098	FA	33,469	88,594		02/15/2026
87236Y-AD-0	TD AMERITRADE HOLDING		-	.   1	1.F FE	11,994,000	111.2240		12,000,000	11,996,704	0	600	0	0	3.625	3.631	AO	108,750	435,000	10/17/2014	04/01/2025
87236Y-AE-8	TD AMERITRADE HOLDING	+			1.F FE 1.F FE	4,988,250	102.8990		5,000,000	4,997,614	0	1,740	0	0	2.950	2.987		36,875	147,500	03/04/2015	04/01/2022
87236Y-AF-5 87236Y-AH-1	TD AMERITRADE HOLDING			.	1.F FE	6,009,180 6,485,635	112.0500		6,000,000 6,500,000	6,005,971 6,490,648		(950) 2,574			3.300 3.750	3.280		49,500 60,938	198,000 243,750	07/19/2017	04/01/2027 04/01/2024
87236Y-AJ-7	TD AMERITRADE HOLDING	+	-	1	1.F FE	19,977,600	110. 0230			19,979,508	U	1,997	u	۷	2.750	2.763		137,500	550,000	08/13/2019	10/01/2029
872540-AP-4	TJX		1	1	1.F FE	314,720	104.6030		315,000	314,923	n	29	n	n	2.750	2.703		1,006	7,875	04/29/2013	05/15/2023
872540-AS-8	TJX			1	1.F FE	9,993,100	115.6460		10,000,000	9,993,457	0	357	0		3.750	3.761		79, 167	202,083	03/30/2020	04/15/2027
872540-AT-6	TJX			1	1.F FE	24,997,893	120 . 2050		23,950,000	24,962,382	0	(35,511)	0		3.875	3.298	A0	195,924	500, 123	09/16/2020	04/15/2030
872540-AU-3	TJX		.	. 1	1.F FE	29,450,485	141.5590	31,850,782	22,500,000	29,386,615	0	(63,870)	٥	٥	4.500	2.920	AO	213,750	545,625	09/09/2020	04/15/2050
87264A-AM-7	T-MOBILE USA			. 1	3.B FE	2,988,083	100 . 1250		3,030,000	2,990,674	0	2,592	0	0	6.000	5.908		60,600	191,049	03/23/2020	03/01/2023
87264A-AQ-8	T-MOBILE USA	·		. 1	3.B FE	703,000	101.4760		703,000	703,000	0	0	0	0	6.000	6.000		8,905	49,054	03/29/2016	04/15/2024
87264A-AT-2	T-MOBILE USA			. 2	3.B FE		107 . 3290		5,000,000	5,260,054	0	(47,446)	0	0	5.375	3.276		56,736	134,375	06/29/2020	04/15/2027
87264A-AU-9 87264A-AV-7	T-MOBILE USAT-MOBILE USA		-	. 1	3.B FE 3.B FE	4,010,000 5,282,500	102.4510		4,000,000 5,000,000	4,004,358 5,251,864	۵	(1,986)	0	Δ	4.500 4.750	4.444		75,000 98,958	196, 460 118, 750	01/23/2018	02/01/2026
87264A-AW-5	T-MOBILE USA			. 2	2.0 FE	9,059,341	122. 1460			9,057,995		(1,345)		ν	4.750	2.954		69,271	110,730	12/23/2020	04/15/2040
87264A-BC-8	T-MOBILE USA			1	2.0 FE	1,428,792	113.8800		1,265,000	1,420,492	0	(8,300)	0	0	3.750	1.632	AO	10,015	24,509	08/25/2020	04/15/2027
87264A-BE-4	T-MOBILE USA			1	2.0 FE	33,460,441	115.7120		32,500,000		0		0	0	3.875	3.464	AO	265.868	500,521	12/23/2020	04/15/2030
87264A-BJ-3	T-MOBILE USA			1	2.C FE	40,989,158	105.0070		40,430,000	40,968,636	0	(20,523)	0	0	2.550	2.397		535,529	0	09/21/2020	02/15/2031
87264A-BK-0	T-MOBILE USA				2.C FE	4,371,281	104.0380		4,400,000	4,371,400	0	119	0	٥	3.000	3.043		31,167	0	09/30/2020	02/15/2041
87264A-BM-6	T-MOBILE USA			2	2.C FE	3, 193, 376	103.5210		3,200,000	3, 193, 299	0	(77)	0	0	3.300	3.311		24,933	0	09/22/2020	02/15/2051
87305Q-CD-1	TTX			. 1	1.F FE		104.7160		9, 111,000	9, 104, 374	0	3,283	٥	٥	3.050	3.089		35,508	277,886	10/22/2018	11/15/2022
87305Q-CF-6	TTX				1.F FE	14,960,417	109.7230		15,000,000	14,984,074	0	4,747	0	0	4. 150	4. 187		287,042	622,500	10/22/2018	01/15/2024
875127-BC-5 87612B-BG-6	TAMPA ELECTRIC				1.G FE 3.C FE	2,683,080 1,892,600	126.3010		2,818,000 1,885,000	2,689,592 1,891,335		2,980		u	4.350 5.000	4.672 4.923		15,663 43,460	122,583 94,250	10/01/2018	05/15/2044
87612B-BQ-4	TARGA RESOURCES PARTNERS			1	3.B FE	3,020,375	103.3300		3,000,000	3,019,708	u	(667)	u	۷	5.500	5.387	MC	55,000	94,230	09/22/2020	03/01/2030
87612B-BR-2	TARGA RESOURCES PARTNERS			1	3.0 FE	1,865,455	108.9590	2,028,817	1,862,000	1,865,318	0	(136)	0	0	4.875	4.852	FA	33,535	00,722	08/11/2020	02/01/2031
87612E-AK-2	TARGET			1	1.G FE	1,502,857	150.4950		1,415,000	1,469,149	0	(3,099)	0	0	6.350	5.895	MN	14,975	89,853	08/05/2004	11/01/2032
87612E-BE-5	TARGET			. 1	1.G FE	6,633,250	110.5170		7,000,000	6,774,273	0	38,590	0	٥	2.500	3. 166		36,944	175,000	04/21/2017	04/15/2026
87612E-BJ-4	TARGET			. 1	1.F FE	14,561,719	109.3500		14,589,000	14,563,877	0	2, 158	0	0	2.350	2.371		129,518	187,610	01/21/2020	02/15/2030
87612E-BL-9	TARGET	C		. 1	1.F FE	5,990,040	107.0460		6,000,000	5,991,392	0	1,352		٥	2.250	2.285		28,500	73, 125	03/26/2020	04/15/2025
877249-AD-4	TAYLOR MORRISON COMMUNITIES			. 1	3.C FE	2,485,000	107 . 3750		2,485,000	2,485,000	ō	0	ō	}ō	5.625	5.625		46,594	139,781	02/28/2014	03/01/2024
878091-BF-3 878091-BG-1	TEACHERS INSURANCE AND ANNUITYTEACHERS INSURANCE AND ANNUITY			T	1.D FE 1.D FE	47,777,320 2,587,650	125.3960 109.8820		40,000,000 2,500,000	47,682,911 2,587,119	0	(94, 409) (531)	0	}0	4.270 3.300	3. 176 3. 118		218,244 10,542	854,000 43,083	07/07/2020 09/09/2020	05/15/2047 05/15/2050
87901J-AF-2	TEGNA		1	1	3.0 FE	2,387,630	109.8820		2,500,000		n	(250)		n	4.750		MS	19,787	43,083 n	09/09/2020	03/15/2026
87901J-AH-8	TEGNA		1	1	3.0 FE	2,266,370	105. 6420		2,250,000	2,264,446	0	(1,710)	0	0	5.000		MS	33, 125	113, 125	03/05/2020	09/15/2029
879369-AG-1	TELEFLEX			1	3.B FE	6,342,250	106.0000		6, 191, 000	6,334,001	0	(8,249)	0	0	4.250	3.887		21,926	134, 482	06/29/2020	06/01/2028
88031J-AB-2	TENASKA GEORGIA PARTNERS			1	2.B FE	26,041,517	116.6790		22,317,546	25,357,434	0	(290,423)	0	0	9.500	6.190		883,403	2,172,779	01/01/2019	02/01/2030
88031Q-AA-8	TENASKA VIRGINIA				2.B FE	6,911,952	106 . 2460	7,010,775	6,598,625	6,792,311	Ω	(53, 284)	0	0	6.119	4.446	MJSD	1, 122	403,770	01/01/2019	03/30/2024
88033G-CS-7	TENET HEALTHCARE		-	. 1	4.A FE	5,357,213	102.5020		5,550,000	5,384,813	0	27,600	75,788	0	4.625	5. 175		118,361	215,063	03/16/2020	07/15/2024
88033G-CU-2	THC ESCROW		-	. []	4.B FE	2,322,750	101.9490		2,319,000	2,320,034	٥	(782)	0	Jō	5. 125	5.088		19,808	118,849	06/14/2017	05/01/2025
88033G-CY-4	TENET HEALTHCARE		-		4.A FE	1,000,000	104.6110		1,000,000	1,000,000	}0	0	ļ0	}ō	4.875	4.875		24,375	41,302	08/12/2019	01/01/2026
88033G-DG-2 880451-AS-8	TENET HEALTHCARETENNESSEE GAS PIPELINE				4.A FE 2.B FE		104.7500				Δ	0 (68,611)	0	l0	4.625 7.000	4.625 5.521	JU	1,836 139.640	20,536 474.250	10/22/2018	06/15/2028
880451-AV-1	TENNESSEE GAS PIPELINE		-	1	2.B FE	9,737,500	125.7530		10,000,000		n	12,640	n	n	7.000	7.232	MO	139,640	700,000	10/22/2018	10/15/2028
880451-AW-9	TENNESSEE GAS PIPELINE			1	2.B FE	13,263,726	143.7520		10,558,000	12,780,999	0	(133, 451)	0	n	8.375	5.828		39,299	884,233	01/01/2019	06/15/2032
880451-AZ-2	TENNESSEE GAS PIPELINE		]	1	2.B FE	24,451,245	106.9340		24,500,000	24,454,387	0	3, 142	0	0	2.900	2.923		236,833	369,065	02/19/2020	03/01/2030
88104L-AE-3	TERRAFORM POWER OPERATING			2	3.C FE	3, 162,000	112.6150	3,378,450	3,000,000	3, 152, 022	0	(9,978)	0	0	5.000	4.113	JJ	62,917	75,000	06/29/2020	01/31/2028
88105#-AA-3	TERRAFORM PHOENIX I				2.C PL	7,000,000			7,000,000	7,000,000	0	0	0	0	3.380	3.380		657	65,065	09/16/2020	12/31/2043
881685-BB-6	TEXACO CAPITAL				1.C FE	4,929,629	155.6830		3,547,000	4,757,138	0	(79, 474)	0	0	8.000	4.241		118,233	283,760	01/01/2019	08/01/2032
882508-AW-4	TEXAS INSTRUMENTS		-	. []	1.E FE	2,338,666	104.0960		2,458,000	2,394,784	ļ	25,568	ļō	Fō	2.250	3.405		9,218	55,305	01/01/2019	05/01/2023
882508-BH-6 882587-AZ-1	TEXAS INSTRUMENTSTEXAS NEW MEXICO POWER				1.E FE 1.F FE	448,331 9,138,785	103.7070		449,000		0	102	0	0	1.375	1.406		1,869 173.750	3,087 695,000	03/03/2020	03/12/2025
002001-MZ-1	ILANO NEN MEATOU FUNEN	<b>-</b>	. 1	. 1	LI.F FE		100.41/0	L			L	LIJ, /03	LU	L	10.900	1.139	ΛU	L113,/3U			04/01/2040

## **SCHEDULE D - PART 1**

							Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7	Fair Value	10	11			usted Carryin	g Value			lr	nterest		Da	ites
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			F		nation							Current	Exchange							
			0		Modifier							Year's	Change							
			r		and	Rate	9				Current	Other-	in							
		С	е		SVO	Used	to		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-	Obta	in		Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual Fair		Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost Valu		Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
882884-B*-9	TEXAS NEW MEXICO POWER	Ť		0	1.F	12,000,000 _ 116.21		12,000,000	12,000,000	0	0	0	0	3.600	3.600		216,000	432,000	02/20/2019	07/01/2029
883203-BS-9	TEXTRON			1	2.B FE	4,922,939102.44		4,938,000	4,936,055	0	1,856	0	0	5.950	5.991		81,614	293,811	09/14/2011	09/21/2021
883203-BU-4	TEXTRON			1	2.B FE	4,990,050109.82	705,491,350	5,000,000	4,996,229	0	1,015	0	0	4.300	4.324		71,667	215,000	01/23/2014	03/01/2024
883203-BV-2	TEXTRON			1	2.B FE	2,084,420109.87	102, 197, 420	2,000,000	2,062,056	0	(14,705)	0	0	3.875	3.029	MS	25,833	77,500	06/17/2019	03/01/2025
883203-BW-0	TEXTRON			1	2.B FE	18,725,196112.74		18,376,000	18,661,646	0	(52,752)	0	0	4.000	3.649		216,428	735,040	06/17/2019	03/15/2026
883203-CA-7	TEXTRON			1	2.B FE	4,357,897114.77		4,290,000	4,348,592	0	(5,874)	ا ۵	۵۵	3.900	3.709		48,334	167,310	06/12/2019	09/17/2029
883203-CB-5	TEXTRON			1	2.B FE	6,916,849107.79		6,950,000	6,919,373	·····ō	2,524	0	ŏ	3.000	3.054		17,375	147, 108	03/10/2020	06/01/2030
883556-BG-6 883556-BY-7	THERMO FISHER SCIENTIFIC	+		I	2.A FE	7, 193, 070146.20		5,391,000	7, 164, 925	ō	(28, 198)	ō	ō	5.300	3.198	FA	119,051	170,581	06/25/2020	02/01/2044
	THERMO FISHER SCIENTIFIC	+		1	2.A FE	5,311,231133.59		4,300,000	5,297,975		(13, 256)			4.100	2.836	FA	66,602	88,150	06/23/2020	08/15/2047
883556-BZ-4 883556-CF-7	THERMO FISHER SCIENTIFIC			1	2.A FE 2.A FE	19,972,200109.49 8,141,000113.70		20,000,000 8,141,000	19,974,773		2,427		0	2.600 4.133	2.616 4.133	MC	130,000 89,725	509,889 168,234	09/24/2019	10/01/2029
88579Y-AH-4	3M			1	1.E FE	2,237,814121.35		2,380,000	2,245,082	0	3,289	0	0	3.875	4.259		4,099	92,225	01/01/2019	06/15/2044
88731E-AJ-9	TIME WARNER ENTERTAINMENT				2.0 FE	7,410,154 154.69		7,000,000	7,287,106	0	(13, 100)	0	0	8.375	7.854		270,326	586,250	06/24/2005	07/15/2033
88732J-AU-2	TIME WARNER CABLE			1	2.0 FE	4,856,550142.32		5,000,000	4,881,804	0	3,071	0	0	6.750	6.979		15,000	337,500	06/24/2009	06/15/2039
88732J-BA-5	TIME WARNER CABLE			1	3.A FE	2,601,238101.42		2,500,000	2,513,779	٥	(32,435)	0	٥	4.000	2.662		33,333	100,000	03/28/2018	09/01/2021
887367-AA-8	TIMES SQUARE HOTEL TRUST				2.C FE	3,002,204109.02		2,699,614	2,917,409		(37,490)	0	٥٥	8.528	5.616		19, 185	230,223	01/01/2019	08/01/2026
887389-AJ-3	TIMKEN CO			1	2.C FE	3,320,964107.46		3,403,000	3,349,593	0	13, 118	0	0	3.875	4.341	MS	43,955	131,866	01/01/2019	09/01/2024
88738T-AA-8	TIMKEN CO				2.C FE	2, 165, 497 123.80		1,934,000	2, 121, 149	٥	(20,354)	0	Ω	6.875	5.270	FA	50,230	132,963	10/01/2018	05/08/2028
88947E-AK-6	TOLL BROTHERS FINANCE			1	3.A FE	2,725,025104.00		2,640,000	2,666,380	0	(28,949)	0	0	5.875	4.694	FA	58,593	155, 100	01/01/2019	02/15/2022
88947E-AT-7 88947E-AU-4	TOLL BROTHERS FINANCE			2	3.A FE 3.A FE	5,207,500111.33 7,635,500108.00		5,000,000 7,628,000	5, 195, 150 7, 635, 156	u	(12,350)			4.350	3.701		82, 167 48, 311	108,750 208,457	06/29/2020	02/15/2028 11/01/2029
89054X-AC-9	TOPAZ SOLAR FARMS			1	3.B FE	15,867,416114.51		15, 165, 722	15,826,231	ν	(22,582)		u	5.750	5. 132		220,430		06/29/2020	09/30/2039
89054X-AD-7	TOPAZ SOLAR FARMS			1	3.B FE	3,680,671108.81		3,639,797	3,676,338	υ	(22, 362)		ν	4.875	4.732		44,853	175,403	10/22/2018	09/30/2039
891092-AD-0	TORO			1	2.B FE	5,317,482131.86		5,000,000	5,253,786	0	(30,423)	0	0	7.800	6.814		17,333	390,000	10/22/2018	06/15/2027
891490-AT-1	TOSCO			1	1.G FE	7,203,996 145.75		5,400,000	6,915,830		(132,780)	0	0	8. 125	4.361		165,750	438,750	01/01/2019	02/15/2030
89233P-4S-2	TOYOTA MOTOR CREDIT			1	1.E FE	44,214,249100.06	5044,310,783	44,282,000	44,280,714	0	7,592	0	0	4.250	4.269	JJ	888,715	1,881,985	01/05/2011	01/11/2021
89233P-5T-9	TOYOTA MOTOR CREDIT			1	1.E FE	4,981,450103.06		5,000,000	4,997,752	0	2,072	٥	۵۵	3.300	3.344	JJ	77,458	165,000	01/09/2012	01/12/2022
89236T-GU-3	TOYOTA MOTOR CREDIT			1	1.E FE	24,690,661107.17		25,000,000	24,709,925	0	19,264	0	٥	2. 150	2.292	FA	206,042	268,750	04/27/2020	02/13/2030
89236T-GW-9	TOYOTA MOTOR CREDIT				1.E FE	8,919,051105.81		8,400,000	8,837,911	·····ō	(81, 140)	0	0	2.900	0.562	MS	61,577	121, 123	07/30/2020	03/30/2023
89255#-AA-9	VANDERBILT UNIVERSITY				1.F PL	40,000,000120.94		40,000,000	40,000,000	ļō	0	ļ0	0	4.920	4.971		164,000	1,968,000	06/07/2018	07/01/2048
89307#-AA-7 893521-AB-0	TRANS BAY CABLE				1.E PL 2.A FE	16,920,660104.22 1,441,830157.96		16,920,660	16,920,660 1,442,028		0 40	Ω	0 0	2.930	2.940 8.013		1,377 9,948	492,892 115,520	08/19/2016	06/30/2047
893574-AB-9	TRANSCONT GAS PL			I <sup>1</sup>	2.A FE 2.B FE						(10,830)	ر ا	0	5.400	5.031		9,948	447 , 120	01/01/2019	11/30/2039 08/15/2041
893647-AZ-0	TRANSDIGM	†		1	4.0 FE	6,037,461 102.75		6,000,000	6,029,602	0	(7,860)	0	n	6.500	6.113		49,833	195,000	08/13/2020	05/15/2025
893647-BE-6	TRANSDIGM			2	4.A FE	14,262,188106.93		13,750,000	14,252,604	0	(9,584)	0	0	6.250	4.794		253,038	156,250	12/14/2020	03/15/2026
893647-BK-2	TRANSDIGM			2	4.A FE	10,552,500110.72	2011,072,150	10,000,000	10,509,522	0	(42,978)	0	0	8.000	6.771	AO	200,000	384,444	06/29/2020	12/15/2025
89417E-AJ-8	TRAVELERS			1	1.F FE	9,975,921138.98	5013,898,526	10,000,000	9,977,379	0	551	0		4.600	4.616		191,667	460,000	10/22/2018	08/01/2043
89417E-AK-5	TRAVELERS			1	1.F FE	2,928,760132.19		2,973,000	2,930,773	0	919	0	0	4.300	4.394		44,744	127,839	01/01/2019	08/25/2045
89417E-AL-3	TRAVELERS				1.F FE	6,090,250125.04		5,000,000	6,076,477	0	(13,773)	۵	ρ	3.750	2.587		23,958	93,750	07/13/2020	05/15/2046
89417E-AP-4	TRAVELERS				1.F FE	6,527,609133.57		5,000,000	6,510,503	ō	(17, 106)	ō	ō	4. 100	2.584		66,625	102,500	07/15/2020	03/04/2049
89417E-AQ-2 89566E-AB-4	TRAVELERSTRI-STATE				1.F FE 1.G FE	4,946,200105.75 17,702,954128.35		5,000,000 15,313,751	4,946,801 17,429,182			0	0	2.550 7.144	2.602 4.325		22,667 458,878	63,750 1,094,014	06/29/2020	04/27/2050
89566E-AH-1	TRI-STATE			1	1.G FE	1,734,297123.33		1,746,000	1, 734, 797		(87,346)	,	u	4.700	4.745		13,677	1,094,014	10/01/2018	07/31/2033
89837L-AB-1	PRINCETON UNIV			l'i	1.6 FE	3,221,036151,99		2.640.000	3, 178, 294		(19, 659)	n	ν	5.700	4.745	MS	50, 160		01/01/2019	03/01/2039
898813-AK-6	TUCSON ELECTRIC POWER	t		1	1.G FE	4,769,344102.92		4,775,000	4,773,054	0	1,799	0	n	5. 150	5. 191	MN	31,422	245,913	10/22/2018	11/15/2021
898813-AM-2	TUCSON ELECTRIC POWER			1	1.G FE	2,984,468 _ 119.12		3,000,000	2,985,092	0	328	0	0	5.000	5.036		44, 167	150,000	10/22/2018	03/15/2044
898813-AP-5	TUCSON ELECTRIC POWER			1	1.G FE	9,468,935108.87		9,500,000	9,485,606		3,099	۵	٥	3.050	3.088	MS	85,315	289,750	02/24/2015	03/15/2025
902494-AT-0	TYSON FOODS			1	2.B FE	12,929,540104.86	3013,632,190	13,000,000	12,987,409	0	8,009	٥	٥٥	4.500	4.568		26,000	585,000	06/06/2012	06/15/2022
902494-AX-1	TYSON FOODS			1	2.B FE	28, 167, 426 111.05		27,590,000	27,841,215	0	(69, 191)	0	٥	3.950	3.659		411,704	1,089,805	12/18/2015	08/15/2024
902494-AY-9	TYSON FOODS			1	2.B FE	2,734,695138.70		2,745,000	2,735,175	0	205	0	0	5. 150	5. 176		53,406	141,368	10/22/2018	08/15/2044
902917-AH-6	USA WASTE SVCS			1	2.A FE	1,107,212131.68		921,000	1,071,234	ļ0	(16,457)	0	0	7.000	4.431		29,728	64,470	10/01/2018	07/15/2028
90327Q-D4-8	USAA CAPITAL			1	1.B FE	470,416102.57		471,000	470,545	ō	129	ō	ō	1.500	1.542		1, 178	3,729	04/14/2020	05/01/2023
90363@-AA-8	USTA NATIONAL TENNIS CENTER	4		[1	1.G FE	1,464,933103.92	901,522,493	1,464,933	1,464,933	L0	L0	L0	L0	3.110	3.108	JJ	21,894	45,559	06/11/2014	09/08/2024

## **SCHEDULE D - PART 1**

							Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7	Fair Value	10	11			usted Carryin	g Value			lr	nterest		Da	tes
		3		5	7 ·	8	9	1		12	13	14	15	16	17	18	19	20	21	22
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			0		Modifier							Year's	Change							
			r		and	Rate					Current	Other-	in							
		С	е		SVO	Used	to		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	l i		Admini-	Obtai	n l		Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost Value		Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
90363@-AB-6	USTA NATIONAL TENNIS CENTER	Ť		1	1.G FE	17,148,810119.508		17,148,810	17,148,810	0	0	0	0	4.080	4.078		336,231	699,671	09/26/2018	09/08/2039
904764-AH-0	UNILEVER CAPITAL	::I::::		1	1.E FE	4,453,159147.239		4,500,000	4,471,299	0	1,601	0	0	5.900	5.975		33,925	265,500	12/02/2002	11/15/2032
904764-AM-9	UNILEVER CAPITAL	I		1	1.E FE	25, 110, 568 100. 384		25,000,000	25,002,468	0	(40, 105)	0	0	4.250	4.090 F		416,146	1,062,500	02/14/2017	02/10/2021
906548-CH-3	UNION ELECTRIC			1	1.F FE	32,274,658171.346	48,406,958	28,251,000	32,001,383	0	(127,430)	0	0	8.450	7.046		702,901	2,387,210	01/01/2019	03/15/2039
906548-CL-4	UNION ELECTRIC			1	1.F FE	2,470,547118.277		2,763,000	2,484,442	0	6,383	0	0	3.650	4.324 /		21,290	100,850	10/01/2018	04/15/2045
906888-AS-1	UNION LT HT & PR			1	2.A FE	1,752,540139.067		1,591,000	1,738,909	0	(6,217)	ا ۵	0	6.200	5.300	//S	30,415	98,642	10/01/2018	03/10/2036
907818-DK-1	UNION PACIFIC RAILROAD			1	2.A FE	629,666104.907		552,000	562,476	ļ	(7,876)		ō	4. 163	2.657	JJ	10,596	22,980	06/23/2011	07/15/2022
907818-DR-6	UNION PACIFIC RAILROAD	+			2.A FE	2,482,820108.54		2,737,000	2,647,646	}ō	25,909	ō	ō	3.646	4.783 F	-A	37,699	99,791	08/16/2013	02/15/2024
907818-EC-8 907818-EQ-7	UNION PACIFIC RAILROADUNION PACIFIC RAILROAD	+		1	2.A FE 2.A FE	12, 121, 172123.253 10, 089, 676116.648		9,700,000 9,337,000	12, 101, 809 10, 057, 866	ļ	(19, 363)	ļ	0	3.875 3.600	2.751 F	A	156,615 98,972	184,063	07/31/2020	02/01/2055
907818-EY-0	UNION PACIFIC RAILROAD			1	2.A FE	14,350,870118.720			14, 190, 979	J	(31,810)		لا 0	3.600	2.995	IIO	98,972	513,500	11/20/2019	09/15/2037 09/10/2028
907818-FB-9	UNION PACIFIC RAILROAD			1	2.A FE	25,943,750116.000		25,000,000	25,829,520	0	(93,628)	0	0	3.700	3.212	IIS	308,333	925,000	10/09/2019	03/10/2028
907818-FC-7	UNION PACIFIC RAILROAD			1	2.A FE	17,631,152 131.049		15,400,000	17,577,514	0	(46, 106)	0	0	4.300	3.498		220,733	662,200	10/29/2019	03/01/2049
907818-FD-5	UNION PACIFIC RAILROAD			1	2.A FE	9,096,720115.912		8,700,000	9,081,890	0	(14,830)	0	0	3.550	3.228 F		116,677	317,429	01/09/2020	08/15/2039
907818-FH-6	UNION PACIFIC RAILROAD			1	2.A FE	9,961,100107.65		10,000,000	9,964,197	0	3,097	0	0	2.400	2.444 F		97,333	123,333	01/28/2020	02/05/2030
907818-FK-9	UNION PACIFIC RAILROAD			1	2.A FE	114.549		10,000,000	10,248,297	0	(4,503)	0	0	3.250	3.118 F		131,806	167,014	02/25/2020	02/05/2050
907818-FL-7	UNION PACIFIC RAILROAD			1	2.A FE	805,637120.959		806,000	805,622	0	(15)	0	0	3.750	3.752 F	-A	12,258	15,532	01/28/2020	02/05/2070
907825-AA-1	UNION PACIFIC RR			1	1.D FE	8,724,631110.366		9,006,595			30,946	0	٥	3.227	3.781	MN	37,945	290,643	01/01/2019	05/14/2026
90783X-AA-9	UNION PACIFIC RR			1	1.D FE			7,414,378	8,040,895	0	(53,544)	0	0	6. 176	3.908	JJ	227,684	457,912	01/01/2019	01/02/2031
90931G-AA-7 90932P-AA-6	UNITED AIRLINES 2020-1 CLASS AUNTD AIR 2014-1			4	1.G FE 2.A FE	57,000,000108.063 3,716,019101.109		57,000,000 3,848,925	57,000,000 3,744,006	u	14, 163		u	5.875 4.000	5.875 4.729		586,031 34,213	153,957	10/20/2020	10/15/2027 04/11/2026
910637-R@-8	UNITED ILLUMINATING			1	1.G			8,000,000	8,000,000		14, 103		۷	6.090	6.090 F	40 EA	203,000	487.200	04/28/2010	07/27/2040
910637-S#-5	UNITED ILLUMINATING			1	1.G	9,797,420137.847		9,142,857	9,759,332	0	(17,487)	0	0	4.890	4.396	LI	187,528	447,086	10/01/2018	01/30/2042
910637-T*-8	UNITED ILLUMINATING				1.G			6,857,143	7,319,499	0	(13, 115)	0	0	4.890	4.396	JJ	140,646	335,314	10/01/2018	01/30/2042
911308-AB-0	UPS OF AMERICA			1	1.G FE	217,468149.129		200,000	202,084	0	(518)	0	0	7.620	7 . 459	40	3,810	15,995	02/02/1998	04/01/2030
911312-AJ-5	UNITED PARCEL SERVICE			1	1.G FE	3,456,060156.896		2,800,000	3,407,471	0	(23,609)	0	0	6.200	4.379	JJ	80,049	173,600	01/01/2019	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE			1	1.G FE	4, 195, 339137.333		4,000,000	4, 182, 783	0	(5,819)	0	0	4.875	4.518		24,917	195,000	01/01/2019	11/15/2040
911312-BR-6	UNITED PARCEL SERVICE			1	1.G FE	12,984,660116.506		13,000,000	12,986,592	0	1,347	0	0	3.400	3.414		130 , 144	442,000	03/13/2019	03/15/2029
911312-BS-4	UNITED PARCEL SERVICE	+		4	1.G FE	17,094,300121.578		15,000,000	17,071,618	}ō	(22,682)	ō	0	3.400	2.704		170,000	255,000	07/08/2020	09/01/2049
911312-BU-9 911312-BW-5	UNITED PARCEL SERVICE			I	1.G FE	5,825,600109.048 27,852,531151.414		5,820,000 19.000.000	5,824,847 27,776,933	ļ0	(488) (75,598)	ļ0	0	2.500 5.300	2.489		48,500	151,563 412,958	08/15/2019	09/01/2029
911312-BX-3	UNITED PARCEL SERVICEUNITED PARCEL SERVICE			1	1.G FE	24,973,750112.979		25,000,000	27,776,933	J	(75,598)		Q 0	3.900	2.915 / 3.923 /		251,750 243,750	506,458	12/23/2020	04/01/2025
911312-BX-3 911312-BY-1	UNITED PARCEL SERVICE	C.		1	1.G FE	19,426,485125.088		19,500,000	19,430,017	n	3,532	n	0	4.450	4.497		245,730	450,748	03/19/2020	04/01/2020
911365-BG-8	UNITED RENTALS NORTH AMERICA			1	3.0 FE	913,771 _ 106.500		907,000	911,289	0	(844)	0	0	4.875	4.756	JJ	20,389	44,216	02/02/2018	01/15/2028
911365-BM-5	UNITED RENTALS	[		1	3.A FE	3,991,250104.750		3,983,000	3,990,542	0	(708)	۵	0	3.875	3.831	//N	19,721	97,380	06/29/2020	11/15/2027
91159H-HC-7	US BANCORP			2	1.E FE	10,292,790103.062	010,615,386	10,300,000	10,298,748	0	781	0	0	3.000	3.008	MS	90,983	309,000	02/28/2012	03/15/2022
91159H-HG-8	US BANCORP			2	1.E FE	2,497,300109.625		2,500,000	2,499,003	0	283	0	0	3.700	3.713		38,799	92,500	01/27/2014	01/30/2024
91159H-HR-4	US BANCORP			2	1.E FE	2,013,100112.642		2,000,000	2,010,519	0	(1,562)	0	0	3. 150	3.054		11,200	63,000	05/07/2019	04/27/2027
912920-AK-1	QWEST				3.B FE	4,273,277118.250		4,000,000	4, 197, 007	ļ	(35, 325)	0	Ω	7.250	6.029		85,389	290,000	01/01/2019	09/15/2025
913017-AS-8 913017-BK-4	RAYTHEON TECH	+			2.A FE	211,750101.310		200,000	200, 103	}ō	(1,062)	ō	ō	8.750	8.198		5,833	17,500	12/31/1995	03/01/2021
913017-BK-4 913017-BP-3	RAYTHEON TECH	+		1	2.A FE 2.A FE	5,773,316145.33 22,466,494148.18		4,000,000 16,830,000	5,731,261 22,313,074	u	(42,055)		ν	6.050 6.125	2.619 3.545		20, 167 475,331	121,000 _ 540,838 _	07/14/2020	06/01/2036 07/15/2038
913017-BP-3 913017-BS-7	RAYTHEON TECH			[	2.A FE 2.A FE	5,722,020146.247		4,000,000	5,691,597	n	(30,423)	,		5.700	2.838	40	475,331	114,000	07/14/2020	04/15/2040
913017-BT-5	RAYTHEON TECH	-†			2.A FE	18.699.526131.276		14,390,000	18.634.229	n	(65, 297)	n	لا ۱	4.500	2.680	ID	53.963	323.775	07/30/2020	06/01/2042
913017-CJ-6	RAYTHEON TECH	I.		1	2.A FE	11,798,940118.996		10,000,000	11,775,950	n	(22,990)	n		3.750	2.770	/N	62,500	187,500	07/08/2020	11/01/2046
913017-CR-8	RAYTHEON TECH	1		1	2.A FE	5,512,685112.166		6,000,000	5,637,172	0	48,910	0	0	3. 125	4.221	//N	29,688	187,500	06/04/2018	05/04/2027
913017-CY-3	RAYTHEON TECH			1	2.A FE			51,205,000	51,924,406	0	(81,551)	0	0	4. 125	3.900		264,026	2,112,206	01/15/2020	11/16/2028
913026-AU-4	UNITED TELEPHONE OF FLORIDA				2.C FE	8,681,881110.845		8,000,000	8,383,040	0	(138,075)	۵	0	7. 125	5.089		262,833	570,000	01/01/2019	07/15/2023
91324P-AR-3	UNITEDHEALTH GROUP			1	1.G FE	7,433,400149.477		10,000,000	7,953,970	0	66, 118	0	0	5.800	8.173		170,778	580,000	05/07/2009	03/15/2036
91324P-BE-1	UNITEDHEALTH GROUP			1	1.G FE	1,650,380160.547		2,000,000	1,710,869	0	7,726	0	0	6.625	8.223 N		16,931	132,500	05/07/2009	11/15/2037
91324P-BN-1	UNITEDHEALTH GROUP			1	1.G FE	9,348,327150.409		9,400,000	9,350,298	ļ	1,299	0	0	5.700	5.744		113,113	535,800	10/22/2018	10/15/2040
91324P-BP-6	UNITEDHEALTH GROUP			1	1.G FE	11,978,280100.092		12,000,000	11,998,443	}ō	2,021	ō	ō	4.700	4.723 F		213,067	564,000	02/14/2011	02/15/2021
91324P-BT-8	UNITEDHEALTH GROUP			[1	1.G FE	273,496101.847	0280,079	275,000	274,840	LD	169	L0	0	3.375	3.440	WIN	1, 186	9,281	11/07/2011	11/15/2021

## **SCHEDULE D - PART 1**

							Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7	Fair Value	10	11			usted Carryin	g Value			lı	nterest		Da	tes
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		С	е		SVO	Used t	0		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-	Obtair	1		Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		ď	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost Value		Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
91324P-BZ-4	UNITEDHEALTH GROUP			1	1.G FE	15,910,132104.652		16,213,000	16, 128, 445	(Decrease)	37,875	n tecognized ∩	Value	2.750	3.005 F	I alu	168,435	445,858	10/08/2014	02/15/2023
91324P-CA-8	UNITEDHEALTH GROUP			1	1.G FE	4,615,648126.321		5,000,000	4,636,129	۷	9,698	٥	0	3.950	4.476	ΔΩ	41,694	197,500	10/08/2014	10/15/2042
91324P-CR-1	UNITEDHEALTH GROUP			1	1.G FE	4,979,450140.692		5,000,000	4,981,226	0	394	n	n	4.750	4.476	JJ	109,514	237,500	07/20/2015	07/15/2045
91324P-CV-2	UNITEDHEALTH GROUP			1	1.G FE	6,020,730 112.065		6,000,000	6,012,716		(2,251)	0	0	3.100	3.055		54,767	186,000	04/20/2017	03/15/2026
91324P-CW-0	UNITEDHEALTH GROUP	C		1	1.G FE	2,866,785114.498		2,956,000	2,887,169	0	9,927	0	0	3.450	3.886		47,025	101,982	11/29/2018	01/15/2027
91324P-DF-6	UNITEDHEALTH GROUP				1.G FE	12, 425, 100 124. 166	12,416,595	10,000,000	12,396,302	0	(28,798)	٥	٥	3.750	2.515		79, 167	187,500	07/13/2020	10/15/2047
91324P-DP-4	UNITEDHEALTH GROUP			1	1.G FE	7,636,752119.924	9,085,442	7,576,000	7,632,629	0	(6,045)		۵۵	3.875	3.759	JD	13,048	293,570	01/16/2020	12/15/2028
91324P-DS-8	UNITEDHEALTH GROUP			1	1.G FE	8,551,690113.485		8,554,000	8,551,912	0	242	0	0	2.875	2.878 F		92,906	259,590	07/23/2019	08/15/2029
91324P-DV-1	UNITEDHEALTH GROUP			1	1.G FE	12,213,900130.136		10,000,000	12, 197, 729	0	(16, 171)	0	٥	3.875	2.916 F	FA	146,389	193,750	06/23/2020	08/15/2059
91324P-DZ-2	UNITEDHEALTH GROUP				1.G FE	11, 199,500110.438		10,000,000	11, 186, 748	ō	(12,752)	0	ō	2.900	2.339	MN	37,056	142,583	07/15/2020	05/15/2050
91324P-EA-6	UNITEDHEALTH GROUP			<b></b>	1.G FE	21,350,400115.615		20,000,000	21,341,062	0	(9, 338)	0	٥	3. 125	2.841	MN	79,861	307,292	06/26/2020	05/15/2060
91337C-AA-4 913903-AV-2	UNIVAR SOLUTIONS USA UNIVERSAL HEALTH SVCS			1	3.C FE 2.C FE	12,238,750105.625 4,941,027103.811		12,043,000 4,955,000	12,212,975 4,941,254	u	(25,775)		0 0	5. 125 2. 650	2.682		51,434 36,474	363,571	06/29/2020	12/01/2027
91412N-AF-7	UNIV OF CHICAGO	+		1	1.0 FE	1,087,336127.228		4,955,000	1,072,123		(6,988)		0	5.420	4.382		13,550	54,200	01/01/2020	10/01/2030
91412N-BD-1	UNIV OF CHICAGO			1	1.0 FE	2,452,000104.043		2,452,000	2,452,000	ν	(0,966)	ν	0	2.761	2.761		16,925	36,295	03/10/2020	04/01/2045
914744-AB-3	UNIV OF NOTRE DAME			1	1.A FE	2,230,427138.054		2,000,000	2,215,694	0	(6,772)	0	0	4.900	4.108		32,667	98,000	01/01/2019	03/01/2041
914886-AE-6	UNIV OF SOUTHERN CALIFORNIA			1	1.0 FE	754,000108.343		754,000	754,000	0	0	0	0	2.805	2.805	AO	5,287	13,454	02/04/2020	10/01/2050
91533B-AD-2	UPJOHN INC			1	2.C FE	32,631,538106.113		32,233,000	32,617,192	0	(14,346)	0	0	2.700	2.550	JD	21,757	435, 146	09/04/2020	06/22/2030
91533B-AE-0	UPJOHN INC			1	2.C FE	43, 161, 230112.867		40,661,000	43, 119, 408	٥	(41,823)	0	٥	3.850	3.409	JD	39, 136	782,724	08/14/2020	06/22/2040
91533B-AF-7	UPJOHN INC			1	2.C FE	21,959,930114.038	22,807,558	20,000,000	21,941,730	0	(18,200)	0	٥٥	4.000	3.466		20,000	400,000	07/14/2020	06/22/2050
91740P-AF-5	USA COMPRESSION			1	4.C FE	976,063106.758		966,000	973,621	0	(1,369)	0	0	6.875	6.673		22, 138	66,413	03/14/2019	09/01/2027
918204-BC-1	VF CORP				1.G FE	4,377,334110.425		4,000,000	4,361,977	0	(15,356)	0	۵	2.950	1.885		22,289	59,000	08/03/2020	04/23/2030
91911X-AW-4	VALEANT PHARMACEUTICALS			1	4.B FE	2,400,899111.217		2,304,000	2,373,479	0	(16,491)	0	Ω	8.500	7.517		82, 144	195,840	06/20/2019	01/31/2027
91913Y-AB-6	VALERO ENERGY			1	2.B	9,224,722141.214		7,000,000	8,895,353	0	(152,619)	0	0	8.750	5. 104		27,222	612,500	01/01/2019	06/15/2030
91913Y-AE-0 91913Y-AL-4	VALERO ENERGY			1	2.B FE 2.B FE	25, 178,807139.732 13,646,518133.019		20,491,000	24,605,060 13,832,218		(264,582)		b	7.500 6.625	5.129 / 6.286	AU	324,441	1,536,825 795,828	01/01/2019	04/15/2032
91913Y-AS-9	VALERO ENERGY			1	2.B FE	8,973,810109.407		13,525,000	8,987,462	ν	2,630		٥	3.650	3.685	JD	39,824 96,725	328,500	03/10/2015	06/15/2037 03/15/2025
91913Y-AT-7	VALERO ENERGY			1	2.B FE	13,516,350116.532		11,375,000	13,490,497	0	(25, 853)	0	0	4.900	3.726	MS	164,116	245,000	09/22/2020	03/15/2045
91913Y-AW-0	VALERO ENERGY			1	2.B FE	9,923,300 112.501		10,000,000	9,934,221	0	6,530	0	0	4.000	4.094	AO	100,000	400,000	03/21/2019	04/01/2029
91914J-AB-8	VALERO ENERGY PARTNERS			1	2.B FE	19,932,000 114.877		20,000,000	19,946,380	0	6,022	0	0	4.500	4.543 N	MS	265,000	900,000	03/26/2018	03/15/2028
92047W-AB-7	VALVOLINE			1	3.C FE	797,990103.277		802,000	798,417		427	۵	٥	4.375	4.482 F	FA	13,255	17,544	05/08/2020	08/15/2025
92047W-AD-3	VALVOLINE			1	3.C FE	6,426,250106.052		6,500,000	6,429,357	0	3, 107		۵۵	4.250	4.395	AO	58,319	146,979	06/29/2020	02/15/2030
92203#-AU-2	VANGUARD VANGUARD				1.G Z	37,000,00097.603		37,000,000	37,000,000	0	0	0	٥	2.040	2.040 F		276,760	0	07/30/2020	08/22/2032
92203#-AW-8	VANGUARD				1.G	75,000,00098.968		75,000,000	75,000,000	0	٥	0	٥	2.670	2.670 F	FA	734,250	0	07/30/2020	08/22/2040
92203#-AX-6	VANGUARD				1.G	73,000,00098.867		73,000,000	73,000,000	ō	0	۵	o	3.050	3.050 F	FA		0	07/30/2020	08/22/2050
92343V-BT-0	VERIZON COMMUNICATIONS				2.A FE	5,955,126162.859		3,700,000	5,953,565	ō	(1,562)	ō	ō	6.550	2.878		71,359	0	12/23/2020	09/15/2043
92343V-CQ-5 92343V-CV-4	VERIZON COMMUNICATIONS			1	2.A FE 2.A FE	3, 120, 047124.859 4, 932, 243124.028		2,500,000 5,200,000	3, 119, 196 4, 955, 472		(851) 10,802	Q	0	4.400 4.272	2.299 II		18,333 102,433	0	12/23/2020	11/01/2034
92343V-DC-5	VERIZON COMMUNICATIONS			'	2.A FE	4,932,243 _ 124.028			4,955,472		(530)	<u>V</u>	J	4. 125	4.709 C		62,333	222, 144	12/23/2020	01/15/2036
92343V-DD-3	VERIZON COMMUNICATIONS			1	2.A FE	4,542,200109.577		5.000,000	4,918,267	υ 0	45,380	n	ν	2.625	3.777 F		49,583	131, 250	01/26/2017	08/15/2026
92343V-DR-2	VERIZON COMMUNICATIONS				2.A FE	14,872,330130.870		11,000,000	14,797,195	0	(75, 135)	n	n	4.812	2.450		155,855	264,660	07/15/2020	03/15/2039
92343V-DS-0	VERIZON COMMUNICATIONS	1		1	2.A FE			64,000	82,017	0	(350)	0	0	5.012	3.446		677	17,889	01/17/2020	04/15/2049
92343V-DY-7	VERIZON COMMUNICATIONS	_I		1	2.A FE			24,525,000	26,025,264	٥	(216,882)	۵	٥	4. 125	3.035	MS	295,066	1,011,656	06/26/2019	03/16/2027
92343V-ER-1	VERIZON COMMUNICATIONS			1	2.A FE	10,244,700120.423	12,042,300	10,000,000	10,203,539	0	(22, 131)	٥	٥	4.329	4.019	MS	120,250	432,900	01/30/2019	09/21/2028
92343V-ES-9	VERIZON COMMUNICATIONS			1	2.A FE	3,336,279117.710	3,531,300	3,000,000	3,303,510	0	(32,769)	0	٥	3.875	2.451 F	FA	46, 177	116,250	01/16/2020	02/08/2029
92343V-FD-1	VERIZON COMMUNICATIONS			1	2.A FE	8,950,214121.437		7,000,000	8,928,011	0	(22, 203)	0	0	4.000	2.628	MS	77,000	141,556	07/15/2020	03/22/2050
	VERIZON COMMUNICATIONS			l	2.A FE	2,505,21698.702		2,508,000	2,505,273	0	57	0	0	1.500	1.512		10,764	0	09/16/2020	09/18/2030
	VERIZON COMMUNICATIONS			[]	2.A FE	1,652,44799.500		1,660,000	1,652,512	ō	65	0	٥	1.750	1.799		3,308	0	11/10/2020	01/20/2031
92343V-FT-6	VERIZON COMMUNICATIONS			[	2.A FE	12, 111,726100.977		12, 123,000	12,111,588	ō	(137)	ō	0 0	2.650	2.656		36,588	0	11/10/2020	11/20/2040
92345Y-AC-0 92345Y-AF-3	VERISK ANALYTICS				2.B FE 2.B FE	3,008,010105.924 716,958120.172		3,000,000 719,000	3,003,550 717,077		(2,064)	0	۵	4. 125 4. 125	4.049 N		37,469 8,733	123,750 14,829	10/22/2018	09/12/2022 03/15/2029
92537R-AA-7	VERTICAL U.S. NEWCO			l'	4.A FE	1,080,000106.000		1,080,000	1,080,000	J	119	h	U	5.250	5.250	II	26,145	14,029	06/30/2020	07/15/2027
925524-AV-2	VIACOMCBS			li	2.B FE	6,697,677129.364		9,500,000	6,911,695	n	102.353	n	n	5.500		MN	66,764		10/22/2018	05/15/2033

## **SCHEDULE D - PART 1**

							Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7	Fair Value	10	11			usted Carrying	g Value			lr	nterest		Da	ites
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			0		Modifier							Year's	Change							
		_	r		and	Rate					Current	Other-	_ in							
		С	е		SVO	Used			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-	Obta			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost Valu	e Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
925524-AX-8	VIACOMCBS			1	2.B FE	20,363,648144.64		21,955,000	20,465,616	0	49,824	0	0	6.875	7.632 A	00	255,761	1,509,406	10/22/2018	04/30/2036
927804-FA-7	VIRGINIA ELECTRIC & POWER			1	2.A FE	5,254,239145.23		4,500,000	5, 186, 959	0	(31, 167)	0	٥	6.000	4.584 J	J	124,500	270,000	01/01/2019	01/15/2036
927804-FE-9	VIRGINIA ELECTRIC & POWER			[1	2.A FE	1,204,210151.27		1,050,000	1, 193, 126	ο	(5,215)	0	ō	6.350	5.134 M		5,741	66,675	10/22/2018	11/30/2037
927804-FG-4	VIRGINIA ELECTRIC & POWER	LS		[]	2.A FE	10,214,436185.41		5,934,000	10,083,439	ō	(94, 405)		ō	8.875	3.527 M		67,293	349, 143	07/14/2020	11/15/2038
927804-FK-5 927804-FQ-2	VIRGINIA ELECTRIC & POWERVIRGINIA ELECTRIC & POWER	L.LS.		I:	2.A FE 1.F FE	6,918,452102.04 5,033,661107.87		6,896,000 5,000,000	6,900,716	0	(6,346)	0	0	2.950	2.854 J		93,805	203,432	02/14/2017	01/15/2022
927804-FQ-2 927804-FR-0	VIRGINIA ELECTRIC & POWER				1.F FE	9,336,779 130.71		9,400,000	5,015,777 9,339,980		(5,330)		 n	3.450 4.450	3.331 F		65, 167 158, 024	172,500 418,300	01/01/2019	02/15/2024
927804-FU-3	VIRGINIA ELECTRIC & POWER			1	1.F FE	6,999,370 110.87		7,000,000	6,999,599		61	n	ν	3. 150	3.151 J	) J	101,675	220,500	01/01/2019	01/15/2026
927804-FZ-2	VIRGINIA ELECTRIC & POWER			1	1.F FE	13,967,520 117.03		14,000,000	13,974,781	0	2,891	0	0	3.800	3.828 A	0	133,000	532,000	03/20/2018	04/01/2028
927804-GD-0	VIRGINIA ELECTRIC & POWER	[		1	1.F FE	728,219100.63		740,000	728,226	٥	7	0	۵	2.450	2.526 J	D	806	0	12/01/2020	12/15/2050
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY			1	1.G PL	22,461,452115.86	26,024,022	22,461,452	22,461,452	0	۵	0	0	3.930	3.916 M		2,452		09/26/2018	06/30/2030
92826C-AD-4	VISA			1	1.D FE	51 , 135 , 805 112 . 18		51,246,000	51, 179, 425	٥	11,934	0	0	3. 150	3. 178 J		76,228	1,614,249	10/22/2018	12/14/2025
92826C-AE-2	VISA			1	1.D FE	15,514,028129.97		15,535,000	15,517,534	0	815	0	0	4. 150	4.160 J		30,444	644,703	12/09/2015	12/14/2035
92826C-AF-9	VISAVISTA RIDGE			1	1.D FE	12,767,343136.97		12,669,000	12,757,727	0	(2,078)	0	۵	4.300	4.253 J		25,725	544,767	01/07/2016	12/14/2045
928380-AA-1 92840V-AF-9	VISTA NIDGE VISTRA OPERATIONS			1	1.F PL 3.A FE	10,000,00099.03 1,041,250106.51		10,000,000	10,000,000				0 0	2.570 5.000	2.578 M		714 712	21,417 55,556	11/19/2020	10/14/2049 07/31/2027
92840V-AG-7	VISTRA OPERATIONS			1	2.0 FE	2,744,198 _ 110.26		2,750,000	2,745,177		(8, 137)		 0	3.700	3.732 J		42,678	72,073	11/06/2019	01/30/2027
928668-AT-9	VOLKSWAGEN			1	2.A FE			38.949.000	39,209,661	0	(31, 301)	0	0	4.625	4.466 M		240,186	1,801,781	04/17/2020	11/13/2025
928668-AU-6	VOLKSWAGEN			1	2.A FE	14,832,000121.84	7018,277,050	15,000,000	14,860,520	0	14, 140	0	0	4.750	4.893 M		95,000	712,500	11/07/2018	11/13/2028
929160-AS-8	VULCAN MATERIALS			1	2.B FE	5,362,500114.38		5,000,000	5, 180, 961	٥	(41, 427)	0	0	4.500	3.522 A		56,250	225,000	04/27/2016	04/01/2025
929160-AZ-2	VULCAN MATERIALS			1	2.B FE	5, 166,597114.86		5, 181,000	5, 167, 294	٥	697	0	0	3.500	3.533 J		15,111	97,216	05/07/2020	06/01/2030
92940P-AB-0	WESTROCK			1	2.B FE	13,979,560117.60		14,000,000	13,983,115	٥	2,653	0	۵	4.650	4.675 M		191,683	651,000	11/27/2018	03/15/2026
92976G-AG-6	WACHOVIA BANK NA				2.A FE	9,646,434142.26		8,556,000	9,558,859	0	(40,680)	0	0	5.850	4.795 F		208,553	500,526	01/01/2019	02/01/2037
92976G-AJ-0 92984*-AA-5	WACHOVIA BANK NA				2.A FE 2.B PL	7,545,026152.94 12,000,000100.49		5,000,000 12,000,000	7,492,615 12,000,000	D	(52, 410)	0	0	6.600 2.750	2.878 J		152, 167 12,833	165,000	07/14/2020	01/15/2038
931142-CS-0	WAL-MART	+			1.0 FE	4,251,940152.93		3,600,000	4,208,422		(19,950)	u	u	5.625	4.322 A	D	50,625	202,500	01/01/2019	04/01/2040
931142-EP-4	WAL-MART			1	1.0 FE	17,631,013115.29		15,670,000	17,607,011	0	(24,002)	0	0	2.950	2.347 M	ss	124,555	241,015	07/08/2020	09/24/2049
931427-AH-1	WALGREENS BOOTS ALLIANCE			1	2.B FE	11,972,280110.52		12,000,000	11,987,589	0	2,821	0	0	3.800	3.828 M	N	54,467		11/06/2014	11/18/2024
931427-AQ-1	WALGREENS BOOTS ALLIANCE			1	2.B FE	4,898,100110.60	005,530,000	5,000,000	4,931,552	0	11, 187	0	0	3.450	3.731 J	D	14,375	172,500	11/16/2017	06/01/2026
93884P-DT-4	WASH GAS LIGHT			1	1.G FE	7,704,509 _ 133.87	9,371,110	7,000,000	7,660,461	0	(20, 175)	0	0	5.211	<u>4</u> .489 M	S	107,405	364,770	01/01/2019	12/03/2040
93884P-DU-1	WASH GAS LIGHT			1	1.G FE	5,007,611133.44		4,500,000	4,980,846	0	(12, 178)	0	٥	5.000	4.265 M		66,250	225,000	01/01/2019	12/15/2043
93884P-DV-9	WASH GAS LIGHT			[]	1.G FE	10,533,645121.59		11,000,000	10,555,678	ō	10,313	0	0	4.224	4.503 M		136,811	464,640	01/01/2019	09/15/2044
93884P-DW-7	WASH GAS LIGHT			[]	1.G FE	6,405,512119.25		7,000,000	6,431,158	ō	11,886	ō	0	3.796	4.322 M		78,240	265,720	01/01/2019	09/15/2046
94106L-BB-4 941848-00-0	WASTE MANAGEMENT			L'	2.A FE 2.B	2,617,149122.44 9,000,000100.65		2,763,000 9,000,000	2,631,530 9,000,000		6,586		0	3.900 3.970	4.353 M		35,919 105,205	107,757 357,300	10/01/2018	03/01/2035
941848-E#-6	WATERS			'	2.B	30,000,000111.68		3,000,000	30,000,000		ν	ν	 Λ	3.970	3.970 M		300,658	993,000	06/12/2019	09/12/2026
941848-E0-8	WATERS			1	2.B	22,500,000111.95		22,500,000	22,500,000	n	0	o	n	3.440	3.440 M		105,350	774,000	03/23/2016	05/12/2026
94973V-AW-7	ANTHEM			1	2.B FE	17,831,430 _ 101.20		17,850,000	17,847,916	0	2,375	0	0	3.700	3.714 F		249,503	660,450	10/22/2018	08/15/2021
94973V-BJ-5	ANTHEM			1	2.B FE	28,329,202109.72		28,000,000	28, 146, 163		(41,652)		۵	3.500	3.331 F		370,222	980,000	10/22/2018	08/15/2024
949746-SH-5	WELLS FARGO & COMPANY				2.A FE	7,981,520110.79	708,863,760	8,000,000	7,988,369	0	1,772	0	0	3.000	3.027 A	0	45,333	240,000	10/19/2016	10/23/2026
94974B-EV-8	WELLS FARGO & COMPANY				2.A FE	16,348,815101.05		16,216,000	16,218,077	0	(17,078)	0	0	4.600	4.496 A		186,484	745,936	04/29/2011	04/01/2021
94974B-FP-0	WELLS FARGO & COMPANY				2.B FE	13,606,200139.00		10,000,000	13,551,727		(54,473)	0	0	5.375	3.176 M	N	88,090	268,750	06/23/2020	11/02/2043
94974B-GH-7	WELLS FARGO & COMPANY				2.A FE	996,660108.71		1,000,000	998,474	ō	336	ō	ō	3.000	3.039 F	Α	11,000	30,000	02/11/2015	02/19/2025
94980V-AG-3 94988J-5X-1	WELLS FARGO BANK			2	2.A FE 1.D FE	2,848,412142.64 20,253,600101.01		2,500,000 20,000,000	2,819,242	0	(13,467)	0	0	5.950 2.897	4.781 F	A	51,649 54,721	148,750 .579,400	01/01/2019	08/26/2036
95000U-2A-0	WELLS FARGO			2	2.A FE	3,300,110113.35		3,150,000	20,075,375 3,277,449	n	(178,225)		0 0	2.897	2.885 M	N	54,721	5/9,400112,896	01/09/2020	05/27/2022
95000U-2F-9	WELLS FARGO			1	1.F FE			10,026,000	10, 121, 228	n	(17,042)	n	0	3. 196	3.004 J	D	12,461	320,431	01/17/2020	06/17/2027
95000U-2G-7	WELLS FARGO			1	1.F FE	24,724,654109.09		24,712,000	24,723,572	0	(1,082)	0	0	2.879	2.873 A	0	120,553	711,458	01/16/2020	10/30/2030
95000U-2H-5	WELLS FARGO			1	1.F FE	3,754,525105.73		3,750,000	3,753,667	0	(858)	0	0	2.406	2.379 A		15,288	90,225	01/16/2020	10/30/2025
95000U-2J-1	WELLS FARGO			1	2.A FE	20,209,000106.10	21,221,200	20,000,000	20, 193, 020	0	(15,980)	0	0	2.572	2.453 F	Α	200,044	257,200	02/25/2020	02/11/2031
95081Q-AN-4	WESCO DISTRIBUTION			1	3.C FE	1,396,000109.98	301,535,363	1,396,000	1,396,000	0	0	0	0	7. 125	7.125 J		4,421	50,561	05/29/2020	06/15/2025
95081Q-AP-9	WESCO DISTRIBUTION			1	3.C FE	1, 108, 555 113.72		1, 117,000	1, 108, 947	0	391	0	0	7.250	7.377 J		3,599	41, 166	05/29/2020	06/15/2028
955278-A#-3	WEST PENN POWER			11	1.F	18,000,000102.37	0018,426,544	18,000,000	18,000,000	L0	L0	L0	L0	3.340	3.340 A	0	126,920	601,200	03/28/2012	04/15/2022

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
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CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of		Paid	Accrued	During Year	Acquired	Date
955306-B#-1	WEST PHARMACEUTICAL SERVICES			1	1.G		108.3720	6,502,328	6,000,000	6,000,000	0	0	0	0	3.820	3.820 J	J	112,053	229, 200	06/19/2012	07/05/2024
955306-B@-3	WEST PHARMACEUTICAL SERVICES			1	1.G		103.1290	7,219,038	7,000,000	7,013,443	0	(8,538)	0	۵۵		3.538 J	J	125,596	256,900	11/21/2016	07/05/2022
95709T-AH-3	WESTAR ENERGY			1	1.F FE		122.8660	3,378,815	2,750,000	2,747,933	٥	56	0	٥ــــــــــــ	4. 125			37,813	113,438	10/22/2018	03/01/2042
95709T-AK-6	WESTAR ENERGY	+		[]	1.F FE		127.9240	6,396,200	5,000,000	4,999,699	ō	ļ	0	ō	4.625	4.625 M		77,083	231,250	10/22/2018	09/01/2043
957576-AA-9	WESTERN & SOUTHERN FINANCIAL GROUP				1.F FE		134.4950	9,414,650	7,000,000	5,406,240	ļ <u>0</u>	0	ļ0	0	5.750	8.485 J		185,597	402,500	10/22/2018	07/15/2033
958254-AD-6	WESTERN GAS PARTNERS				3.B FE		103.6750	5, 183, 750	5,000,000	5,048,641	ō	(9)	0	ō	5.450	5.376 A	U	68, 125	0	12/28/2020	04/01/2044
958667-AA-5	WESTERN MIDSTREAM			1	3.B FE		110.0000	2,200,000	2,000,000	1,632,834	ō	2,834	0	0	5.250	6.690 F	A	43,750	57,750	05/05/2020	02/01/2050
959802-AX-7 959802-AY-5	WESTERN UNION			1	2.B FE 2.B FE		108 . 4690 107 . 4260	21,693,800 20,410,940	20,000,000 19,000,000	19,991,260 18,976,896	D	3, 148 6, 134	0	۵	4.250 2.850	4.268 J	י	51,944	850,000 338,438	06/06/2018	06/09/2023 01/10/2025
959802-AY-5 96145D-AD-7	WESTROCK			1	2.B FE		111.7930		9,000,000		۷	349			3.375	2.882 J	٠	257,213		10/22/2019	01/10/2025
961450-AU-7 96208T-AA-2	WEX	†		2	2.B FE		111.7930 100.3300	5,016,500		4,980,579	Δ	4,329	D	ע 0		3.380 M	۸	89,438 98,958	303,750	06/29/2020	09/15/202/
96926G-AC-7	RICE UNIVERSITY			1	1.A FE		121.6850	14,237,145	11,700,000	10,854,048	ν	22,759		 0		4.940 F		53,431	418, 158	01/01/2019	05/15/2045
96926J-AC-1	WILLLIAM CARTER			2	3.B FE		105.6000	5,280,000	5,000,000	5, 174, 940		(13,810)	0	0		4.888 M	9	82,813	140,625	06/29/2020	03/15/2027
96926J-AE-7	WILLLIAM CARTER			1	3.B FE		106.1990	1,013,138	954,000	954,000	0	(10,010)	0	0		5.500 M	N	6,705	26,818	05/06/2020	05/15/2025
969457-BU-3	WILLIAMS COMPANIES			1	2.0 FE		105.9330	7,944,975	7,500,000	7,432,150	0	31,200	0	0	3.700	4.167 J	.1	127,958	277,500	06/27/2017	01/15/2023
969457-BW-9	WILLIAMS COMPANIES			1	2.0 FE		111.9360	8,954,880	8,000,000	8,093,237	0	(26,322)	0	0		4. 162 J	D	7,078	364,000	10/22/2018	06/24/2024
96949L-AC-9	WILLIAMS PARTNERS				2.B FE		124.9740	2,968,141	2,375,000	2,913,894	0	(110)	0	0	5. 100	3.692 M	S	35,665	0	12/28/2020	09/15/2045
96950F-AF-1	WILLIAMS PARTNERS				2.B FE		132.9940	5,966,111	4,486,000	4,904,909	0	(9,308)	0	0	6.300	5.497 A	0	59,664		08/18/2020	04/15/2040
96950F-AH-7	WILLIAMS PARTNERS			1	2.C FE		102.1520	12,973,304	12,700,000	12,695,308	0	4,304	0	0	4.000	4.036 M	N	64,911	508.000	10/22/2018	11/15/2021
96950F-AJ-3	WILLIAMS PARTNERS			1	2.0 FE		104.0030	3,038,968	2,922,000	2,890,820	0	18 , 185	0	0	3.350	4.034 F		36,980	97,887	10/01/2018	08/15/2022
96950F-AK-0	WILLIAMS PARTNERS				2.B FE		129.1120	406,704	315,000	381,079	0	(463)	0	0	5.800	4.343 M		2,335	9, 135	09/22/2020	11/15/2043
96950F-AM-6	WILLIAMS PARTNERS			1	2.B FE		110.1900	2,504,619	2,273,000	2,274,616	٥	(505)	0	۵	4.300	4.274 M	S	31,765	97,739	10/01/2018	03/04/2024
96950G-AE-2	WILLIAMS SCOTSMAN INTL			1	4.C FE	325,000	103.5000	336,375	325,000	325,000	۵	٥	0	٥٥	4.625	4.625 F	Α	5,261	0	08/11/2020	08/15/2028
970648-AG-6	WILLIS NORTH AMERICA			1	2.B FE		120.5300	8,437,100	7,000,000	6,997,750	0	194	0	0	4.500	4.504 M	S	92,750	315,000	09/05/2018	09/15/2028
97164#-AM-6	WILMINGTON INVESTMENTS			1	2.C	37,000,000	109.0140	40,335,261	37,000,000	37,000,000	0	0	0	0	4. 190	4.190 F	Ά	538,299	1,550,300	02/09/2015	02/26/2025
97164#-AP-9	WILMINGTON INVESTMENTS			1	2.C		113.3630	17,004,426	15,000,000	15,000,000	0	0	0	0	4.440	4.440 J	D	29,600	666,000	04/07/2017	06/15/2027
973140-AA-3	WIND ENERGY TRANSMISSION TEXAS				1.F PL		119.5480	26,938,172	22,533,333	21,774,685	0	33,869	0	۵۵	3.670		JSD	2,297	826,973	10/01/2018	12/18/2034
976656-BZ-0	WISCONSIN ELECTRIC POWER			1	1.G FE		141.0290	5,077,044	3,600,000	4, 118, 685	0	(22,062)	0	0	5.700	<u>4</u> .429 J	D	17,100	205,200	01/01/2019	12/01/2036
976656-CG-1	WISCONSIN ELECTRIC POWER			1	1.G FE		124.0550	1,359,643	1,096,000	1,047,895	٩٥	1, 131	0	<u>0</u>		4.557 J	D	3,882	46,580	10/01/2018	06/01/2044
976657-AH-9	WEC ENERGY GROUP				2.B FE		86.2630	2,587,875	3,000,000	2,378,351	ļ	2,291	0	0		3.387 F	MAN	9,602	37,708	07/30/2020	05/15/2067
976657-AL-0	WEC ENERGY GROUP			1	2.A FE		111.4620	2,609,325	2,341,000	2,340,781	ō	39	0	۵		3.552 J	ו	3,694	83, 106	10/22/2018	06/15/2025
97670M-A#-3	WISCONSIN GAS				1.F		104.8070	11,528,795	11,000,000	11,000,000	ō	0	0	0	2.380	2.380 M	N	43,633	266,891	10/10/2019	11/01/2024
97670M-A*-7	WISCONSIN GAS			1	1.F		110.8070	24,931,483	22,500,000	22,500,000	ō	0	0	0		3.530 M		200,769	794,250	09/16/2015	09/30/2025
97670M-A@-5	WISCONSIN GAS				1.F		120.7180	48,287,056	40,000,000	35,345,537	ļū	94,768	0	0	3.710	4.475 M		375, 122	1,484,000	10/01/2018	09/30/2046
976826-BE-6	WISCONSIN POWER & LIGHT			1	1.G FE		147.6200	3,262,402	2,210,000	2,678,445	μ	(18,542)	J	Ω	6.375	4.544 F	A	53,224	140,888	10/01/2018	08/15/2037
976826-BF-3 976826-BN-6	WISCONSIN POWER & LIGHT			1	1.G FE		162.0350 119.2160	11,201,480 15,498,114	6,913,000 13,000,000	9,279,934 15,411,180	Δ	(83,679)	0	۵	7.600	4.727 A	ν n	131,347 118,625	525,388	01/01/2019	10/01/2038 04/01/2050
98212B-AH-6	WPX ENERGY			1	4.A FE		105.1250		750,000			(1,204)		رر م	5.750	5.350 J		3,594	43, 125	05/03/2020	04/01/2050
98212B-AM-5	WPX ENERGY	†			4.A FE		109.0030	1, 192, 493	1,094,000	1,094,000	,	(2,410)	,		5.875	5.875 J	n		31,779	06/04/2020	06/15/2028
983024-AN-0	WYETH	C		1	13.6 FE		149.9150	2,361,161	1,094,000	1,094,000		(14, 985)		لا ۱	5.950	4.064 A	n	23,428	93,713	10/22/2018	04/01/2037
98310W-AM-0	WYNDHAM DESTINATIONS			1	3.0 FE		113.0000	1,130,000	1,000,000	1,015,344	n	(2,894)		رر ۱	6.350	5.956 A	n	15,875	63,500	01/14/2016	10/01/2025
98310W-AS-7	WYNDHAM DESTINATIONS			1	3.0 FE		114.5000	2, 180, 080	1,904,000	1,987,136	n	(3, 114)	0	ر ۱	6.625	5.660 J	ĭ	55,361		10/01/2020	07/31/2026
98389B-AV-2	XCEL ENERGY	<u> </u>		1	2.A FE		117.7290	6,475,095	5,500,000	5,470,143	n	3,353	n	n	4.000	4.085 J	D	9,778	220,000	06/20/2018	06/15/2028
98389B-AY-6	XCEL ENERGY	[_		1	2.A FE		115.0810	31,647,300	27.500.000	29,258,272	n	2.107		o	3.400	2.565 J	D	77.917	340.000	12/28/2020	06/01/2030
98419M-AJ-9	XYLEM			1	2.B FE		112.4190	2,980,228	2,651,000	2,647,566	0	514	0	0	3.250	3.274 M	N	14,360		10/03/2016	11/01/2026
98877D-AB-1	ZF NORTH AMERICA CAPITAL			1	3.A FE		102.8450	2,759,331	2,683,000	2,685,017		(1,550)	0	0	4.500	4.437 A	0	20,793	120,735	10/22/2018	04/29/2022
98877D-AC-9	ZF NORTH AMERICA CAPITAL			1	3.A FE		107.7610	1,616,415	1,500,000	1,557,844		(2, 156)	0	0	4.750	3.775 A		12,271	0	10/28/2020	04/29/2025
98919V-AA-3	FRONT RANGE BIDCO			1	4.B FE		100.2500	6,437,053	6,421,000	6, 178, 311	٥	16,351	0	0		4.711 M		85,613	122,712	08/18/2020	03/01/2027
98956P-AF-9	ZIMMER BIOMET HOLDINGS			1	2.B FE	16, 164, 488	110.4590	18,225,735	16,500,000	16,281,079	0	46,057	0	0	3.550	3.889 A		146,438	585,750	01/29/2019	04/01/2025
98978V-AH-6	ZOETIS			2	2.B FE		137.1110	4,113,322	3,000,000	3,886,624	٥	(15, 266)	0	0	4.700	2.856 F		58,750	70,500	06/23/2020	02/01/2043
BAN11C-4V-0	AP TUNDRA				2.A Z		100.0000	184,800,000	184,800,000	184,800,000	٥	0	0	٥٥	4.750	4.750 F		0	0	12/28/2020	02/15/2042
BBE05M-WG-6	NIGHTHAWK				2.C	17,415,000		17,674,710	17,415,000	17,415,000	۵	۵	0	۵	3.330	3.330 M		72,490	0	11/12/2020	09/30/2044
BBE05V-43-6	ORLANDO FUEL FACILITIES				2.B	44,000,000	100.0000	44,000,000	44,000,000	44,000,000	٥	0	0	0	3.750	3.750 M	ON	96,250	0	12/02/2020	12/01/2038

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11	1		justed Carryin	g Value			l	nterest		Da	ates
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			-		nation								Current	Exchange							
			0		Modifier								Year's	Change							
		١	r		and		Rate					Current	Other-	_ in							
		С	е		SVO		Used to			Book/	Unrealized		Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
BBE05W-VN-0	NORSPAN LNG VII				2.C FE	23,333,000	100.0000		23,333,000	23,333,000	0	0	0	0	2.840	2.840	MS	31,292	0	12/10/2020	09/30/2030
G8655*-AA-2	TPG PARTNER			. 2	1.D PL	25,000,000	98.5730		25,000,000	25,000,000	٥		0	٥	2.970		MS	228,938	0	08/28/2020	09/30/2030
G9027*-AA-1	TRANSOCEAN CONQUEROR			. 1	2.C PL	9,500,605			9,500,605	9,500,605	0	0	0	0	5.520	5.552		1,457	524,433	04/21/2017	05/31/2022
008474-E*-5 008474-E@-3	AGNICO EAGLE MINES	+			2.B FE 2.B FE	6,000,000 12,000,000	115.7980 117.5370		6,000,000 12,000,000	6,000,000 12,000,000	ō	0	0	<u>0</u>	4.380 4.480	4.380		62,780 128,427	262,800 537,600	01/17/2018 01/17/2018	04/05/2028 04/05/2030
008474-EU-3	AGNICO EAGLE MINES	†	1		2.B FE	20,000,000	117.5370 105.5280		20,000,000	20,000,000	U	0	,		2.780	2.780		128,427	278,000	03/05/2020	04/07/2030
009088-AA-3	AIR CAN 2015-2AA	†	1	1	1.G FE	3,822,849	98.9580			3,838,432	0	7,717	0	0	3.750	4.154		6,525	146,813	01/01/2019	12/15/2027
009090-AA-9	AIR CAN 2015-1A			1	1.F FE	6,053,711	98.2770		6,296,032	6,104,323	0	22, 185	0	0	3.600	4.295		66,738	226,657	01/01/2019	03/15/2027
00909D-AA-1	AIR CAN 2020-2A PTT			. 1	1.G FE	284,000	106 . 8500	303,454	284,000	284,000	0	0	0	0	5.250	5.247	A0	4,059	0	09/09/2020	04/01/2029
013716-AU-9	RIO TINTO ALCAN		.	. 1	1.F FE	2,898,166	152.4140		3,000,000	2,907,712	0	4,433	0	0	6. 125	6.479		8, 167	183,750	10/22/2018	12/15/2033
013716-AW-5	RIO TINTO ALCAN				1.F FE	4,375,764	146.7740		3,016,000	4,348,759	0	(27,004)		٥	5.750	2. 165		14,452	86,710	08/25/2020	06/01/2035
01626P-AH-9	ALIMENTATION COUCHE-TARD			. []	2.B FE	17,911,419	112.5990		17,579,000	17,882,400	0	(29,019)		0	3.550	3.246		268,690	312,027	04/22/2020	07/26/2027
01626P-AM-8	ALIMENTATION COUCHE-TARD			. []	2.B FE	28,332,584	109.2820		27,700,000	28,315,197	L	(17,387)	0	L	2.950	2.658		354,098	291,722	09/24/2020	01/25/2030
03666H-AB-7 046828-AA-7	ATHABASCA OIL SANDS			.	2.C FE 3.A FE	2,212,833 2,980,406	110.4000 125.3960		2,200,000 2,411,000	2,211,603 2,850,906	ν	(1,230)		ν	8.500 8.200	8.349 4.786		22,336 49,426	93,500 197,702	10/01/2018	05/18/2025
064149-C8-8	BANK OF NOVA SCOTIA		-		1.E FE	48,543,443	123.3900		48,584,000	48,582,778	0	(7, 175)		0	4.375	4.760		991,923	2, 125, 550	10/01/2018	01/13/2021
064159-HM-1	BANK NOVA SCOTIA				1.0 FE	6,175,642	100.4730		6,300,000	6,287,869	0	51,047	0	0	2.450	3.290	MS	42,446	154,350	01/01/2019	03/22/2021
067901-AH-1	BARRICK GOLD			1	2.B FE	1,797,053	138 . 3960		1,800,000	1,797,109		69	0	o	5.250	5.262	AO	23,625	94,500	10/22/2018	04/01/2042
071734-AC-1	BAUSCH HEALTH COS			2	3.B FE	5,295,000	107.7470	5,387,361	5,000,000	5,260,474	0	(34,526)	0	0	5.750	4.125		108,611	143,750	06/29/2020	08/15/2027
071734-AD-9	BAUSCH HEALTH COS			. 2	4.B FE	838,000	110.3000		838,000	838,000	0	0	0	0	7.000	7.000		27,049	58,660	05/09/2019	01/15/2028
071734-AH-0	BAUSCH HEALTH COS	·		. 1	4.B FE	912,000	103.0990		912,000	912,000	0	0	0	0	5.000	5.000		19, 127	26,600	12/17/2019	01/30/2028
071734-AK-3	BAUSCH HEALTH COS		-	. []	4.B FE	2,550,000	108 . 6250		2,500,000	2,548,834	0	(1, 166)	Ω	0	6.250	5.924		59,028	20,573	10/07/2020	02/15/2029
071734-AL-1 12201P-AB-2	BAUSCH HEALTH COS			. []	4.B FE 1.G FE	938,000 2,717,734	104.4720		938,000	938,000	μ	(36, 381)		L	5.250 7.200	5.250 4.405		3,830 58,099	150, 700	11/18/2020	02/15/2031
124765-D#-2	CAE	+		·	2.C PL	2,717,734	150.5390		2, 136,000 35,000,000	2,638,053 35,020,754		(4,778)	J		3.597	3.581	II	622,481	153,792 1,258,950	10/01/2018	08/15/2031
124765-F*-4	CAE				2.0 PL	24,000,000	102.3030		24,000,000	24,000,000	0		0	0	4.470	4.470	MS	321,840	1,072,800	12/06/2018	03/13/2029
124900-AB-7	CCL INDUSTRIES			1	2.B FE	28,780,132	109, 4860		29,000,000	28,849,214	0	23, 137	0	0	3.250	3.349	AO	235,625	942,500	10/22/2018	10/01/2026
124900-AD-3	CCL INDUSTRIES			1	2.B FE	17, 150, 361	109.0540		17, 193,000	17, 152, 229	0	1,868	0	0	3.050	3.079	JD	43,699	262, 193	05/27/2020	06/01/2030
125094-AC-6	SERVICES FINANCIERS CDPQ			. 1	1.A FE	37,069,455	144.4310		33, 109,000	36,714,501	0	(117,331)	0	٥	5.600	4.719		185,410	1,854,104	01/01/2019	11/25/2039
13607G-LZ-5	CANADIAN IMPERIAL BANK				1.F FE	2,499,775	106 . 2220		2,500,000	2,499,795	0	20	0	0	2.250	2.252		23,906	28, 125	01/21/2020	01/28/2025
136375-BN-1	CANADIAN NATIONAL RAILWAY		-	. [1	1.F FE	3,908,360	150 . 4050		3,233,000	3,848,964	ļ	(27, 290)	Δ	ō	6.200	4 . 475		16,704	200,446	10/22/2018	06/01/2036
136375-BQ-4	CANADIAN NATIONAL RAILWAY		-	-[]	1.F FE	13,826,383	155.9540		11, 168,000	13,619,820	}0	(95, 516)		}0	6.375	4.502		90,973	711,960	01/01/2019	11/15/2037
136375-BV-3 136375-BW-1	CANADIAN NATIONAL RAILWAY		1	· ¦	1.F FE	7,947,120 1,009,594	101.8030 116.7970		8,000,000 1,169,000	7,994,249 1,018,392	l0	5,782 4,018			2.850 3.500	2.926 4.425		10, 133 5, 228	228,000 40,915	11/07/2011	12/15/2021
136375-CK-6	CANADIAN NATIONAL RAILWAY		1	' ¦	1.F FE	12,899,582	118. 4240		12, 192,000	12,901,415	n	(7,360)		n	3.200	2.849		161,476	230 , 144	06/29/2020	08/02/2046
136385-AP-6	CANADIAN NATURAL RESOURCES		1	li	2.B FE	3,271,246	138 . 5970		2,763,000	3,237,738	n	(15,423)		n	6.750	5.265		77,709	186,503	10/01/2018	02/01/2039
136385-AX-9	CANADIAN NATURAL RESOURCES			1	2.B FE	47,064,571	112.2050		48,359,000	47,390,682	0	131,576	0	0	3.850	4. 191		155, 152	1,861,822	03/02/2020	06/01/2027
13643E-AA-3	CANADIAN OIL SANDS			. 1	3.A FE	14,991,594	104. 1390		13,300,000	13,707,997	0	(591, 317)	0	0	9.400	4.655	MS	416,733	1,250,200	01/01/2019	09/01/2021
13645R-AK-0	CANADIAN PACIFIC RAILROAD		.	. 1	2.A FE	8,534,573	107 . 1650		8,571,000	8,562,516	0	3,364	0	0	4.450	4 . 495		112,304	381,410	09/20/2010	03/15/2023
13645R-AP-9	CANADIAN PACIFIC RAILROAD		-	.   1	2.A FE	5,660,542	104. 1370		5,700,000	5,686,673	0	12, 132	0	0	4.500	4.731		118,275	256,500	10/22/2018	01/15/2022
13645R-AY-0	CANADIAN PACIFIC RAILROAD		-	- [1	2.A FE	14,986,200	117 . 3490		15,000,000	14,989,087	ō	1, 194	0	ō	4.000	4.011		50,000	600,000	05/14/2018	06/01/2028
13648T-AA-5	CANADIAN PACIFIC RAILROAD		-	- [ ]	2.A FE	16,554,543	104.9470		17,080,000	16,587,874	}ō	33,331	ļ0	}ō	2.050	2.396		112,823	175,070	04/08/2020	03/05/2030
14739L-AA-0 14739L-AB-8	CASCADES	+	1	· [	3.C FE 3.C FE	387,000	105.6250 106.2810	408,769			ļ0		ļ	l0	5. 125	5. 125		9, 146 14.326	12,616	11/13/2019	01/15/2026
15135U-AF-6	CENOVUS ENERGY	†	1	'l¦	3.0 FE	3,022,370	132.2090		3,540,000	3,029,923	n		,	n	6.750	8.183	MN	14,326	202,500	12/11/2020	11/15/2039
15135U-AG-4	CENOVUS ENERGY		1	li	3.A FE	2, 117, 216	102.2030		2,210,000	2,169,276	n	23,737	0	n	3.000	4. 185	FA	25,047	66,300	10/01/2018	08/15/2022
15135U-AM-1	CENOVUS ENERGY		]	1	3.A FE	387,537	102 . 1020		360,000	387,305	0	(232)	0	0	4.250	2.873		3,230	0	12/11/2020	04/15/2027
15135U-AP-4	CENOVUS ENERGY			. 1	3.A FE	108,274	112.9860		100,000	108,253		(21)	0		5.250	4.518	JD	233	2,625	12/11/2020	06/15/2037
15135U-AR-0	CENOVUS ENERGY			. 1	3.A FE	1,629,166	117.6080	1,705,316	1,450,000	1,628,939	0	(227)	0	0	5.400	4.582	JD	3,480	39, 150	12/11/2020	06/15/2047
20825U-AC-8	CONOCO FUNDING		-	.   1	1.G FE	5,826,500	149.8610		5,000,000	5,478,049	0	(30,737)	0	0	7.250	6.030		76,528	362,500	02/21/2003	10/15/2031
22576C-D0-7	CRESCENT POINT ENERGY		-	- [ ]	3.B	18,306,800	103.6850		20,000,000	18,865,861	ļ	559,061	1,693,200	ļ	4.000	4.000		86,667	800,000	04/24/2012	05/22/2022
286181-AD-4	ELEMENT FLEET MANAGEMENT		-	.   1	2.A FE	22,644,603	106.5860		22,648,000	22,644,909	łō	306	ļō	łō	3.850	3.853		38,753	467,461	05/28/2020	06/15/2025
29250N-AS-4	ENBRIDGE	1	.1	.	2.C FE	4,718,750	102.6000	5, 130, 000	5,000,000	4,720,762	L0	2.012	L0	L0	5.500	L5.602	I JJ	L0	L0	07/30/2020	07/15/2077

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11	1		justed Carryin	g Value				nterest		Da	ates
		3		5	7		8	9	1		12	13	14	15	16	17	18	19	20	21	22
		-	1	_	NAIC																
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					NAIC									Total							
					Desig-																
			-										0	Foreign							
			-		nation								Current	Exchange							
			0		Modifier		<b>.</b> .						Year's	Change							
			r		and		Rate					Current	Other-	in							0
		С	е		SVO		Used to			Book/	Unrealized		_ Than-	Book/				Admitted			Stated
		0	l i	l	Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
36168Q-AF-1	GFL ENVIRONMENTAL			. 2	3.C FE	3,113,250	106.5170		3,000,000	3, 105, 576	0	(7,674)	0	0	5. 125	4 . 445		6,833	76,875		12/15/2026
36168Q-AM-6	GFL ENVIRONMENTAL			- 1	3.C FE 4.A FE	1,750,000	101.8130		1,750,000	1,750,000	0	10.047	0	0	3.500	3.500		1,701	0	12/14/2020	09/01/2028
36485M-AK-5 448055-AD-5	GARDA WORLD SECURITY		-	-	2.B FE	14,700,000 1,197,424	101.3170 126.2910	15, 197,501 1,262,910	15,000,000 1,000,000	14,719,347 1,184,106	,	19,347	ļ	,	4.625	4.982 5.143		262,083 20,022	375,781	06/29/2020	02/15/2027 09/15/2037
448055-AJ-2	HUSKY ENERGY		1	ˈ i	2.B FE	5, 143, 750	120.2910	5, 151, 950	5,000,000	5,018,091	n	(16,788)	n	n	3.950	3.592		41,694	197,500	06/13/2012	09/15/203/
448055-AK-9	HUSKY ENERGY		1	. 11	2.B FE	28,306,142	107.1700	30,436,280	28,400,000	28,348,387		13,893	0	0	4.000	4.058		239,822	1, 136, 000	01/01/2019	04/15/2024
552704-AE-8	MEG ENERGY			. 1	4.C FE	1,129,000	103.2500	1,165,693	1,129,000	1, 129,000	0	0	0	0	7. 125	7.125		33,517	40,444	01/16/2020	02/01/2027
575385-AD-1	MASONITE INTERNATIONAL			. 1	3.C FE	4,907,950	107.3750	5, 154, 000	4,800,000	4,893,927	0	(13, 191)	0	0	5.375	4.838		107,500	178,988	06/29/2020	02/01/2028
59151K-AK-4	METHANEX		-	. 1	3.B FE	986,790	105.2800	1,052,800	1,000,000	994,056	0	1,354	0	0	4.250	4.416		3,542	42,500	01/23/2015	12/01/2024
65334H-AJ-1	NEXEN ENERGY		-	-[]	1.E FE	5,414,197	154.2470	7,326,743	4,750,000	5,377,588	ļō	(17,467)	ļ0	ō	7.500	6.284		149,427	356,250	10/22/2018	07/30/2039
66977W-AP-4 66977W-AQ-2	NOVA CHEMICALS		-[	-[]	3.C FE3.C FE	1,501,250 2,383,500	104.7500 104.1250	1,571,250 2,499,000	1,500,000 2,400,000	1,500,174 2,388,942	}ō	(887)	0	}0	5.000 4.875	4.990 5.019		12,500 9,750	50,000 95,063	10/05/2020 09/02/2020	05/01/2025
67077M-AC-2	NUTRIEN			-	2.B FE	9,960,412				9,976,204		6,752	0		3.625	3.703		9,750	362,500	10/22/2018	06/01/2024 03/15/2024
67077M-AE-8	NUTRIEN			1	2.B FE	4,483,071	116.2330	5,230,485	4,500,000	4,487,843	0	1,761	0	0	4.000	4.051		8,000	180,000	04/10/2018	12/15/2026
67077M-AG-3	NUTRIEN	LS_		. 1	2.B FE	13,352,076	137.7300	16,045,545	11,650,000	13,242,783	0	(48,222)		0	5.625	4.572		54,609	655,313	10/22/2018	12/01/2040
67077M-AK-4	NUTRIEN			. 1	2.B FE	14,939,325	106.3280	15,949,200	15,000,000	14,969,543	0	11,084	0	0	3.500	3.588	JD	43,750	525,000	04/10/2018	06/01/2023
67077M-AN-8	NUTRIEN			. 1	2.B FE	4,842,640	119.5470	5,977,355	5,000,000	4,860,455	0	6,937	0	0	4. 125	<u>4</u> .391		60,729	206,250	04/10/2018	03/15/2035
67077M-AR-9	NUTRIEN			. 1	2.B FE	2, 147, 791	128.6180	2,681,691	2,085,000	2, 144, 540	Ω	(1,533)		0	4.900	4.690		8,514	102, 165	10/22/2018	06/01/2043
67077M-AT-5	NUTRIEN			. []	2.B FE	12,393,800	119.5720	14,348,640	12,000,000	12,333,291	0	(35,077)		0	4.200	3.794		126,000	504,000	04/04/2019	04/01/2029
67077M-AX-6 68245X-AK-5	NUTRIEN			.   1	2.B FE 3.B FE	11,236,500 5,263,750	121.8210 107. 1380	12, 182, 112 5, 356, 875	10,000,000 5,000,000	11,223,695 5,231,007		(12,805)		u	3.950	3.290		52,667 60,694	197,500 150,139	06/25/2020 06/29/2020	05/13/2050
683715-AC-0	OPEN TEXT HOLDINGS	· <del>-</del>		1	3.B FE	2,289,063	107.1380	2,340,000	2,250,000	2,288,750	0	(313)		٥	3.875	3.421		32.938	19,052	12/16/2020	02/15/2028
683720-AA-4	OPEN TEXT HOLDINGS		-	1	3.B FE	7,329,250		7,885,949	7,413,000	7,332,863	0	3,613		0	4. 125	4.269		115,519	150,345	06/29/2020	02/15/2030
716442-AH-1	SUNCOR ENERGY			. 1	2.A FE	993,880	121.8050	1,218,050	1,000,000	996,267	0	202	0	0	5.350	5.391		24,669	53,500	06/17/2003	07/15/2033
71644E-AB-8	SUNCOR ENERGY				2.A FE	4,055,810	106.6710		3,526,000	3,670,189	٥	(177,014)		٥	9.250	3.921		68,855	326 , 155	01/01/2019	10/15/2021
71644E-AE-2	SUNCOR ENERGY			. 1	2.A FE	10,491,210	129.0320	11,612,880	9,000,000	10,026,596		(160,843)			7.875	5.406	JD	31,500	708,750	01/01/2019	06/15/2026
71644E-AG-7	SUNCOR ENERGY			. []	2.A FE	4,629,648	129.4890	5,244,305	4,050,000	4,580,049	0	(25, 374)	0	0	5.950	4.688	MN	30,791	240,975	01/01/2019	05/15/2035
725906-AH-4 72605X-AK-1	BARRICK GOLDBARRICK GOLD			.   1	2.B FE 2.B FE	4,920,713 12,740,995	128 . 4730 122 . 6380	6,423,650 14,839,198	5,000,000 12,100,000	4,928,535 12,588,288		3,718	J	u	6.375 7.370	6.546 6.476		106,250 411,205	318,750 891,770	09/26/2018	03/01/2033
775109-BE-0	ROGERS COMMUNICATIONS		1	1	2.A FE	14,340,921	122.0360	16,357,424	14,449,000	14,390,431	n	10,543	n	n	3.625	3.715		23,279	523,776	12/01/2015	12/15/2025
867229-AC-0	SUNCOR ENERGY	LS.	]	. 1	2.A FE	19,712,957	139.0760	27,349,295	19,665,000	19,692,730		(1,707)	0	n	7. 150	7.130		585.853	1,406,048	01/25/2002	02/01/2032
867229-AE-6	SUNCOR ENERGY			. 1	2.A FE	10,429,413		13,941,528	10,000,000	10,402,647		(12,647)	0		6.500	6.121		28,889	650,000	09/26/2018	06/15/2038
878742-AE-5	TECK RESOURCES				2.C FE	3,490,380	129.5500	3,886,489	3,000,000	3,479,483	0	(10,897)	0	0	6. 125	4.618	AO	45,938	91,875	07/02/2020	10/01/2035
878742-AW-5	TECK RESOURCES		-	. 1	2.C FE	1,507,167	129.7100		1,500,000	1,506,929	0	(172)	0	0	6.250	6.209		43,229	93,750	10/22/2018	07/15/2041
878744-AB-7	TECK RESOURCES		-	. []	2.C FE	4,725,000	114. 1850	5,709,250	5,000,000	4,745,310	ō	6, 147	0	<u>0</u>	5.200			86,667	260,000	06/14/2017	03/01/2042
87952V-AM-8	TELESAT CANADA			- [ ]	4.C FE	1,265,253	104.5000	1,295,800	1,240,000	1,259,632	}ō	(4,505)	ļō	}ō	6.500	6.023		17,016	81,496	10/01/2019	10/15/2027
87952V-AP-1 87971M-BF-9	TELESAT CANADATELUS			· [¦	3.C FE 2.A FE	756,000 27,668,643	103.5000 114.6580		756,000 27,697,000	756,000 27,676,222	<u>0</u>	0 2,535	0	0	4.875	4.875 3.712		3,071 301,743	36,343 1,024,789	11/22/2019	06/01/2027
884903-AY-1	THOMSON REUTERS		1	1'	2.A FE	5,403,320	135. 1020	5,404,093	4,000,000	5,369,163	h	(34, 157)		n	5.500	2.659		83, 111	1,024,789	10/22/2018	08/15/2035
884903-BH-7	THOMSON REUTERS		1	. 1	2.B FE	6,949,935	139.8270	8,389,593	6,000,000	6,938,871	0	(5, 403)		0	5.850	4.563		74.100	234,000	12/23/2020	04/15/2040
887147-A@-5	TIMBERWEST FOREST		1	. 1	2.B PL	15,000,000	102.7940	15,419,109	15,000,000	15,000,000		0	0		4.660	4.660		151,450	699,000	10/13/2011	10/13/2021
89114Q-BZ-0	TORONTO-DOMINION BANK				1.0 FE	9,510,355	101.3170	9,625,115	9,500,000	9,503,662	0	(6,693)	0	0	3.250	3.156	JD	17, 153	308,750	03/16/2020	06/11/2021
89153U-AF-8	TOTAL CAP CANADA		-[	. 1	1.D FE	1,775,389	106.2020		1,842,000	1,805,294	0	13,569	٥	٥	2.750	3.578		23,358	50,655	10/01/2018	07/15/2023
893526-8Z-9	TRANSCANADA PIPELINES			. [1	2.A FE	5, 144, 495	155.9380	6,237,520	4,000,000	5,069,851	ļ	(34, 751)	Ω	<u>0</u>	7.625	5.303		140,639	305,000	01/01/2019	01/15/2039
893526-BY-8	TRANSCANADA PIPELINES	·		- [	2.A FE	7, 168, 739	100.0000	6,356,000	6,356,000	6,356,000	}ō	(373, 191)	ō	}ō	9.875	3.834		313,828	627,655	01/01/2019	01/01/2021
893526-DJ-9 893526-DM-2	TRANSCANADA PIPELINES	· <del> </del>		- [	2.A FE 2.A FE	2,066,466 3,996,840	137.5210 103.3380	2,533,137 4,133,520	1,842,000 4,000,000	2,052,989 3,999,402	ļū	(6,208)	·		6.100 2.500	5.159 2.509		9,364 41.667	112,362 100,000	10/01/2018	06/01/2040
89352H-AL-3	TRANSCANADA PIPELINES		1		2.A FE	4,390,840	103.3380	5,514,746	4,000,000		,n	644	,	ν	5.000	5.047		41,667	221,000	01/01/2019	08/01/2022
89356B-AA-6	TRANSCANADA TRUST	·	1	1'	2.0 FE		124. 7660	368,492	340,000	4,391,392	0	044	0	0	5.625	5.625		2.178	9,563	08/04/2020	05/20/2075
89356B-AB-4	TRANSCANADA TRUST				2.C FE	301,420		311,850	280,000	301,379		(41)	0		5.875	5.437		6,214	0	08/18/2020	08/15/2076
89356B-AC-2	TRANSCANADA TRUST		.		2.0 FE	1,366,875	106.2300	1,434,105	1,350,000	1,366,824	0	(51)		0	5.300	5.231		21,068	35,775	08/04/2020	03/15/2077
89356B-AE-8	TRANSCANADA PIPELINES			. 2	2.C FE	7,970,400		8,820,000	8,000,000	7,970,457	0	57	0	0	5.500	5.521		129,556	220,000	06/19/2020	09/15/2079
91831A-AC-5	VALEANT PHARMACEUTICALS INTL		.1	. 2	4.B FE	547 , 178	103.0660	603,967	586,000		L0	5,043	L0	L0	6. 125	7.364	AO	7,577	35,893	05/15/2018	04/15/2025

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			usted Carryin	g Value			li	nterest		Da	ates
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		0	İ	l	Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
91911K-AK-8	VALEANT PHARMACEUTICALS			. 1	3.B FE	2,559,375	102.8750		2,500,000	2,515,969	0	(12,612)	0	0	7.000	6.429	MS	51,528	175,000		03/15/2024
91911K-AN-2	VALEANT PHARMACEUTICALS			. 1	3.B FE	2,025,000	103.6290	2,072,580	2,000,000	2,010,022	ο	(5, 161)	0	0	5.500	5.205	MN	18,333	110,000	12/05/2017	11/01/2025
92660F-AK-0 941053-AH-3	VIDEOTRON LTD	· <del>-</del>		. 2	3.A FE 2.A FE	3, 139,500 1,423,045	106.2700		3,000,000	3, 122, 375		(17, 125)	0	0	5. 125 4. 250	3.806		32,458 4,179	76,875	06/29/2020	04/15/2027
941053-AH-3 941053-AJ-9	WASTE CONNECTIONS	<b>-</b>		-	2.A FE			1,404,955 5,008,594	1, 180,000 4,391,000	1,411,169	U	(11,876)			4.250	3.531		4, 179	25,075 153,685	04/09/2019	12/01/2028 05/01/2029
94106B-AA-9	WASTE CONNECTIONS		1	· [¦	2.A FE		107. 6360			4,381,080 6,499,411		992			2.600	2.601		70,417		01/21/2020	02/01/2030
98417E-AC-4	GLENCORE FINANCE CANADA	·	1	i	2.A FE	4,373,936	137 . 4580	5,498,320	4,000,000	4,348,878	0	(11,639)	0	0	6.900	6.066	MN	35,267	276,000	01/01/2019	11/15/2037
98417E-AK-6	GLENCORE FINANCE CANADA			. 1	2.A FE	3,623,396	103.9930	3,666,793	3,526,000	3,554,536	0	(31,712)	0	0	4.950	3.991	MN	22,302	174,537	01/01/2019	11/15/2021
98417E-AN-0	GLENCORE FINANCE CANADA			. 1	2.A FE	1,041,241	126.7200	1,314,086	1,037,000	1,041,028	0	(97)	0	0	6.000	5.967	MN	7,950	62,220	10/01/2018	11/15/2041
98417E-AR-1	GLENCORE FINANCE CANADA			. 1	2.A FE	6,522,500	122.6380	10,424,230	8,500,000	6,666,763	٥	32,228	0	0	5.550	7.586	A0	86,488	471,750	10/06/2015	10/25/2042
BAN10V-33-2	LOGAN GROUP				3.B FE	900,563	104. 2470	938,219	900,000	900,469	٥	(93)	0	0	5.250	5.236		9,450	0	10/15/2020	10/19/2025
BRWONU-HS-4	LONGFOR GROUP HOLDINGS LTD				2.C FE	3,283,890	108.0890	3,339,959	3,090,000	3,281,569	0	(2,321)	0	0	3.850	3. 179		55,517	0	12/22/2020	01/13/2032
C01040-AE-0	AIRBUS CANADA				1.F FE	55,000,000	103.2280	56,775,208	55,000,000	55,000,000	0	0	0	0	2.820	2.820		56,008	0	07/08/2020	07/21/2026
C01040-AF-7 C0445#-AK-2	AIRBUS CANADAARC RESOURCES				1.F FE 2.C	15,000,000	103.4990 100.5470	15,524,840 10,054,725	15,000,000 10,000,000	15,000,000 10,000,000	Q	0 0	0	Δ	2.940 5.360	2.940 5.360		15,925 50,622	536,000	07/08/2020	07/21/2027
C0445#-AL-0	ARC RESOURCES	·		-   1	2.C	2,000,000	99.0710		2,000,000	2,000,000		0		ν	3.310	3.310				08/23/2012	08/23/2021
C4862#-AB-8	ISLAND TIMBERLANDS FINANCE			1	2.A PL	10,000,000	119. 1620		10,000,000	10,000,000	0	0	0	0	6.160	6. 160	MS	205,333	616,000	08/30/2005	08/30/2025
C5793#-AF-0	MCCAIN FOODS			1	1.G FE	13,000,000	113.7740		13,000,000	13,000,000	0	0	0	0	4.060	4.060	MN	60,111	527,800	09/26/2018	11/20/2025
C5793#-AK-9	MCCAIN FOODS				1.G FE	8,036,001	119.7050	9,404,832	7,856,694	7,856,694	٥	0	0	158,464	3.680	3.680		54,613	271, 139	01/23/2018	10/23/2030
C5793#-AM-5	MCCAIN FOODS				1.G FE	15,000,000	106.2700	15,940,539	15,000,000	15,000,000	۵	0	0	0	2.520	2.521		71,400	289,800	10/17/2019	01/17/2025
C5793#-AN-3	MCCAIN FOODS				1.G FE	15,224,176		17,546,810	15,713,388	15,713,388	0	0	0	316,929	3.080	3.081		91,417	351,347	10/17/2019	01/17/2028
C89730-AB-7	GAZ METRO INC SERIES B				1.F	9,912,235	132.4070	12,790,549	9,660,000	9,898,567	۵	(6,251)	٥	٥	5.060	4.872		62,457	488,796	10/01/2018	05/15/2042
C9716#-AC-3	WASTE CONNECTIONS			. []	2.A FE	13,035,456	108.6980	14,565,523	13,400,000	13, 136, 401	0	42,924	0	0	3.030	3.427		33,835	502,980	09/26/2018	06/01/2026
C9716#-AH-2 C9716#-AK-5	WASTE CONNECTIONS			. 1	2.A FE 2.A	55,000,000	110.2340 112.5070	60,628,656 16,651,069	55,000,000 14,800,000	55,000,000 14,680,284		0	0		3.410	3.410		682,474 101,869	1,875,500 516,520	05/21/2015	08/20/2025 04/20/2027
00131L-AH-8	ATA GROUP			-	1.F FE	14,641,744	112.5070 112.5110		19,425,000	19,340,296			u		3.490	3.661	AU	159,285	699,300	04/02/2019	04/20/2027
00131L-AK-1	ATA GROUP		C.	-	1.G FE	5,594,304	106.8740	5,931,534	5,550,000	5,593,815	0	(489)	0	0	3.200	3. 145	MS	51.800	0.000,000	10/30/2020	09/16/2040
00182E-BF-5	ANZ NEW ZEALAND		C		1.E FE	2,494,750	113.2080	2,830,200	2,500,000	2,496,331	0	487	0	0	3.450	3.475		39.292		07/11/2017	07/17/2027
00185A-AD-6	AON		C	1	2.A FE	14,954,929	109.2210	16,383,183	15,000,000	14,982,026		5,572	0		4.000	4.043		56,667	600,000	10/22/2018	11/27/2023
00205G-AB-3	APT PIPELINES		. C		2.B FE	1, 109, 076	111.1700	1,111,697	1,000,000	1,108,868	٥	(208)	0	0	4.200	1.530		11,433	0	12/28/2020	03/23/2025
00216L-AA-1	ASB BANK		_ C		1.E FE	8,951,760	107 . 8230	9,704,070	9,000,000		۵	9,468	0	٥	3.750	3.869		15,938	337,500	06/07/2018	06/14/2023
00774M-AB-1	AERCAP IRELAND CAPITAL		. C	. 1	2.C FE	8,301,420		9,780,030	9,000,000	8,469,506	0	67,604	0	0	3.650	4.705		146,000	328,500	05/31/2018	07/21/2027
00774M-AG-0	AERCAP IRELAND CAPITAL		- C	-[]	2.C FE	15,444,602		20,319,399	18,242,000	15,757,274	ō	311,415	2,852,542	Fō	4.450	4.387		202,942	811,769	06/17/2019	10/01/2025
00774M-AL-9	AERCAP IRELAND CAPITAL		-   0	-[:	2.0 FE 2.0 FE	9,514,654	112.2060		9,455,000	9,501,802	ļō	(8,324)	0	}ō	4.450	4.338		102,849	420,748	06/17/2019	04/03/2026
00774M-AN-5 00774M-AP-0	AERCAP IRELAND CAPITAL			-[:	2.0 FE		119.5450 108.4950	482,962 8,679,560	404,000 8,000,000	400,085 7,955,661	۵	436		ν	6.500 4.500	6.750 4.718		14,808 106,000	73,000	06/03/2020	07/15/2025
00774M-AP-0 00913R-AE-6	AIR LIQUIDE FIN		C	'l'	1.G FE	34, 144, 382			32,800,000	34, 183, 855	n	(4,988)	n	n	3.500	3.206		299,756	833,000	07/15/2020	09/15/2023
00913N-AL-0	AIRBUS SE		C	1'	1.F FE	1,780,393		1,810,377	1,670,000	1,776,030	0	(4, 363)	0	0	3. 150	2.066		11,836	26,303	09/24/2020	04/10/2027
009279-AC-4	AIRBUS SE		C	. 1	1.F FE			11,742,107	10,000,000	10,812,326		(9,804)	0	0	3.950	3.470		88,875	197,500	06/29/2020	04/10/2047
00928Q-AS-0	AIRCASTLE		. C	. 1	2.C FE	14,927,250	105.3160	15,797,400	15,000,000	14,941,274	0	9,310	0		4.250	4.331	JD	28,333	637,500	06/10/2019	06/15/2026
00928Q-AT-8	AIRCASTLE		. C	. 1	2.C FE	1, 129, 250		1,255,539	1,140,000	1, 129, 916	٥	666	0	0	5.250	5.468		23,275	0	08/05/2020	08/11/2025
00973R-AE-3	AKER BP ASA		_ C	.[1	2.C FE	4,893,080	104.9490		4,908,000	4,895,734	0	2,654	0	0	3.000	3.066		67,894	73,620	01/08/2020	01/15/2025
00973R-AF-0	AKER BP ASA		- C	-[]	2.C FE	29,441,590	105.0310		29,500,000	29,445,932	ļō	4,342	ō	Fō	3.750	3.774		510, 104	553, 125	01/08/2020	01/15/2030
01748T-AB-7	ALLEGION		- C	-[]	2.C FE	1,999,320	110.9750	2,219,500	2,000,000	1,999,323	ō	64	ō	}ō	3.500	3.504		17,500	70,778	09/19/2019	10/01/2029
01959E-AC-2 02154C-AF-0	ALLIED WORLD ASSURANCE		- 0	-L'	2.B FE 4.B FE	6,996,640 945,000	108.6210 102.1410		7,000,000 945,000	6,997,827 945,000		329	0	0	4.350 5.000	4.356 5.000		52,442 21,788	304,500 22,706	01/26/2015	10/29/2025
02156L-AC-5	ALTICE FINANCING SA		- C	-   '	4.B FE	3,038,250	102. 1410 104.8010	3, 144, 030	3,000,000	3,036,100	,	(2, 150)	u	,	5.500	5.289		21,788	82,500	06/29/2020	01/15/2028
02156L-AE-1	ALTICE FRANCE SA	t	C	1	4.B FE	1,767,500	104.6010	1,811,250	1,750,000	1,767,275	n	(225)	n	n	5. 125	4.972		25,661		11/06/2020	01/15/2029
03217C-AA-4	AMS AG		. C	.]1	3.0 FE	3, 187, 500		3,255,000	3,000,000	3, 181, 885		(5,615)	0		7.000	5.483		102,667	0	10/28/2020	07/31/2025
034863-AG-5	ANGLO AMERICAN CAPITAL		. C	. 1	2.B FE	2,338,701	105.2970	2,461,844	2,338,000	2,338,202		(176)	0		4. 125	4.117		25, 182	96,443	10/01/2018	09/27/2022
034863-AP-5	ANGLO AMERICAN CAPITAL		. C	. 1	2.B FE	14,738,683			14,200,000	14,540,942	٥	(70, 258)	0	0	4.875	4.259		90,377	692,250	01/16/2020	05/14/2025
034863-AR-1	. ANGLO AMERICAN CAPITAL		. C	. 1	2.B FE	30,017,810		34,752,489	29,460,000	29,891,248	۵	(59, 355)	0	0	4.750	4.477		314,854	1,399,350	06/27/2019	04/10/2027
034863-AT-7	ANGLO AMERICAN CAPITAL		_ C	1	2.B FE	9,286,050	114.8300	10,334,700	9,000,000	9,290,306	L0	(14,693)	0	L0	4.000	3.440	MS	110,000	260,000	06/26/2020	09/11/2027

## **SCHEDULE D - PART 1**

							Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6		air Value	10	11			usted Carrying	y Value			Ir	nterest		Da	tes
1		3		5	7 ·	8	9			12	13	14	15	16	17	18	19	20	21	22
				_	NAIC							7 7							= -	
					Desig-															
					nation,															
					NAIC								Total							
					Desig-								Foreign							
			F									0								
			1 .		nation							Current	Exchange							
			0		Modifier							Year's	Change							
		_	r		and	Rate					Current	Other-	in							
		С	е		SVO	Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
034863-AU-4	ANGLO AMERICAN CAPITAL		C	1	2.B FE	34, 169, 671117.4230	40,195,067	34,231,000	34, 186, 872	0	4,473	0	0	4.500	4.519 N	S	453,561	1,540,395	05/03/2019	03/15/2028
034863-AV-2	ANGLO AMERICAN CAPITAL		C	1	2.B FE	1, 198, 908116.8660	1,402,392	1,200,000	1, 198, 947	0	39	0	Ω	5.375	5.396 A	0	16,125	32,250	03/30/2020	04/01/2025
034863-AW-0	ANGLO AMERICAN CAPITAL		C	2	2.B FE	6,053,000127.5150	6,375,772	5,000,000	6,005,456	ō	(47,544)	ō	ō	5.625	3.052 A		70,313	140,625	07/01/2020	04/01/2030
034863-AX-8 034863-AY-6	ANGLO AMERICAN CAPITALANGLO AMERICAN CAPITAL			l	2.B FE	3,270,135104.4940	3,448,288	3,300,000	3,270,871	ō	736		0	2.625	2.729 N		26,709	0	09/08/2020	09/10/2030
034863-AY-6 03512T-AE-1	ANGLOGOLD ASHANTI HOLDINGS PLC				2.B FE 2.C FE	2,217,668	2,536,573 4,719,027	2,250,000 4,401,000	2,217,736 4,525,961	۷	68			3.950 3.750	4.033 N		27,403 41,259		09/08/2020	09/10/2050
03835V-AD-8	APTIV		C	1	2.B FE		4,719,027	4,401,000	4,525,961		(31,965)	ν	ע ח	4.250	3.401 A			527 , 213	10/22/2018	01/15/2026
03938L-BC-7	ARCELORMITTAL		C	1	3.A FE	2,020,000110.7610	2,215,220	2,000,000	2,018,979	0	(1,021)	0	0	4.250	4.117 J		38,958	42,500	05/29/2020	07/16/2029
03939A-AA-5	ARCH CAPITAL		C	2	2.A FE	38,477,095116.6410	40,824,322	35,000,000	38,444,101	٥	(32,995)	هُ	0	3.635	3.116		3,534	636 , 125	07/21/2020	06/30/2050
03969A-AN-0	ARDAGH PACKAGING FINANCE		C	1	3.B FE	1,023,750104.5000	1,045,000	1,000,000	1,023,100	٥	(650)	٥		4. 125	3.663 N	N	5,271	20,625	10/28/2020	08/15/2026
03969A-AP-5	ARDAGH PACKAGING FINANCE		C	1	4.B FE	2,565,625104.8260	2,620,647	2,500,000	2,550,675	٥	(12,559)	0	0	5.250	4.636 N	N	16,771	131,250	10/23/2019	08/15/2027
03969A-AQ-3	ARDAGH PACKAGING FINANCE		C	1	3.B FE	5, 145,000105.7650	5,288,250	5,000,000	5, 127, 584	٥	(17,416)	0	0	5.250	4.416 A	0	44,479	147,292	06/29/2020	04/30/2025
04365X-AA-6	ASCOT GROUP		C		2.C FE	9,000,000105.1000	9,459,000	9,000,000	9,000,000	0	0	0	0	4.250	4.250 J	D	17,000	0	12/11/2020	12/15/2030
046353-AN-8	ASTRAZENECA		C	1	2.A FE	4,997,400112.5020	5,625,100	5,000,000	4,998,202	0	240	0	۵	3. 125	3. 131 J		8,247	156,250	06/23/2017	06/12/2027
052113-AB-3 052528-AK-2	AUSGRID FINANCE			l	2.B FE 2.A FE	14,986,050116.0090 2,588,272115.3970	17,401,350 2,596,426	15,000,000 2,250,000	14,987,939 2,587,768		1,262		0 0	4.350 4.400	4.362 F		271,875 11,550	652,500	04/23/2018	08/01/2028 05/19/2026
05253J-AM-3	AUST & NZ BK NY	·	C		1.E FE	1,514,739 _ 100.8680	1,574,549	1,561,000	1,553,441		17,548	 0		2.300	3.472 J		2,992	35,903	10/01/2018	06/01/2021
05256L-AB-9	AUSTRALIA PACIFIC LNG		C		2.B FE	60,000,000118.3210	70,992,594	60,000,000	60,000,000	0	0	0	0	4.820	4.820 N	S	731,033	2,892,000	08/24/2018	09/30/2030
05279#-AF-6	AUTOLIV ASP		C	1	2.B FE	7,000,000100.9000	7,063,022	7,000,000	7,000,000	0	0	0	0	4.010	4.010 A	0	53,021	259,992	03/12/2014	04/23/2021
05279#-AG-4	AUTOLIV ASP		C	1	2.B FE	10,000,000110.9170	11,091,697	10,000,000	10,000,000	0	0	0	0	4.590	4.590 A		86,700	429,417	03/12/2014	04/23/2024
054536-AA-5	AXA SA		C		2.A FE	24,400,925155.8150	30,785,928	19,758,000	23,302,253	٥	(258, 319)	0	0	8.600	6.136 J		75,519	1,699,188	01/01/2019	12/15/2030
05523R-AB-3	BAE SYSTEMS		C	1	2.B FE	38,960,220103.2110	40,252,290	39,000,000	38,993,501	٥	4,697	0	0	4.750	4.763 A		411,667	1,852,500	10/05/2011	10/11/2021
05523R-AC-1	BAE SYSTEMS		C	1	2.B FE	7,254,674143.7050	9,227,298	6,421,000	7,207,623		(21,570)	۵	0	5.800	4.856 A		82,760	372,418	01/01/2019	10/11/2041
05523R-AE-7 05523R-AF-4	BAE SYSTEMSBAE SYSTEMS	·	C		2.B FE	2,298,868105.3400	2,457,573	2,333,000	2,299,009	0	141	0	0	3.000	3.075 N		20,608	0	09/08/2020	09/15/2050
055262-A#-6	BAE SYSTEMSBASF	·		1	2.B FE 1.G FE	7,845,240101.1350 34,584,940115.3450	7,989,647 39,217,293	7,900,000 34,000,000	7,846,552 34,442,467		1,311 (80,874)	u	 ۱	1.900 3.890	1.974 F	A	44, 196 73, 478	1,322,600	09/16/2020	02/15/2031
055262-B*-9	BASF			·	1.0 FE	11,493,460115.7720	12,734,868	11,000,000	11,415,550	۷	(44,589)	۷		4.090	3.540	n	24,994	449,900	03/07/2019	12/11/2028
055262-B@-7	BASF		C	1	1.G FE	20,000,000122.2140	24,442,738	20,000,000	20,000,000	0	(44, 309)	0		4.430	4.430	D	49,222		09/26/2018	12/11/2034
05530Q-AK-6	BAT INTERNATIONAL FINANCE		C	1	2.B FE	10,966,670112.4530	12,369,830	11,000,000	10,983,345	0	3,317	0	0	3.950	3.987	D	19,311	434,500	06/10/2015	06/15/2025
05533U-AG-3	BBVA BANCOMER		C	2	3.B FE	6,096,620114.7500	6,885,000	6,000,000	6,094,000	0	(2,620)	0	0	5.875	5.624 N	S	105,750	58,750	09/22/2020	09/13/2034
05541V-AE-6	BG ENERGY CAPITAL		C	1	1.E FE	25, 120, 221102.6660	25,926,245	25,253,000	25,239,213	0	15,332	0	Ω	4.000	4.065 A	0	213,248	1,010,120	10/13/2011	10/15/2021
055451-AR-9	BHP BILLITON FINANCE USA		C		1.F FE	19,082,600129.6360	25,927,200	20,000,000	19, 132, 741	0	24,300	0	0	4. 125	4.443 F		291,042	825,000	11/20/2018	02/24/2042
055451-AV-0	BHP BILLITON FINANCE USA		C	ļ	1.F FE	7,276,500146.8960	7,344,793	5,000,000	7,242,942	<u>0</u>	(33,558)		0	5.000	2.423 N		63, 194	125,000	07/15/2020	09/30/2043
05565Q-CS-5	BP CAPITAL MARKETS		C	]	1.F FE	11,005,005 110,6640	11,066,400	10,000,000	10,119,552	łō	(28,873)	ō	ō	3.535	3.201 N		55,971	353,500	01/29/2015	11/04/2024
05565Q-DH-8	BP CAPITAL MARKETSBNZ INTERNATIONAL FUNDING				1.F FE 1.E FE	11,925,995116.2140 13,975,360102.9430	13,991,003	12,039,000	11,947,825 13,993,770	0	9,255 5,049	0	Ω	3.723	3.831 N	N	41,086 146,611	448,212 406,000	01/01/2019	11/28/2028
05579H-AE-2 05583J-AC-6	BPCE		C		1.E FE 1.G FE	13,975,360102.9430 10,487,600111.4840	14,412,020	14,000,000	13,993,770		(54, 431)		 Λ	2.900 3.500	2.938 F	n	146,611	350,000	08/20/2019	10/23/2027
05583J-AE-2	BPCE BPCE		C		1.G FE	12,862,540119.3660	15,517,580	13,000,000	12,887,413		11,720	0	 0	4.625	4.759 N		182,045	601,250	10/12/2018	09/12/2028
05600L-AB-2	BMW FINANCE		C	1	1.F FE	11,028,240105.9950	11,659,450	11,000,000	11,020,525	0	(5,721)	0	0	2.400	2.343 F		100,467	264,000	08/28/2019	08/14/2024
05969B-AC-7	BANCO SANTANDER MEXICO SA INST		C		2.C FE	460,675110.1440	473,619	430,000	460 , 124	0	(551)	0	0	5.950	4.853 A		6,396	0	10/29/2020	10/01/2028
05971U-2C-0	BANCO DE CREDITO DEL PER		C	1	2.C FE	14,888,100102.8630	15,429,480	15,000,000	14,892,889	0	4,789	0	0	3. 125	0.075		0	0	06/26/2020	07/01/2030
06326B-AA-7	BANK LEUMI LE ISRAEL BM		C		2.B FE	3,033,375103.4000	3, 102,000	3,000,000	3,032,648	0	(727)	0	0	3.275	3.275 J	J	0	0	09/22/2020	01/29/2031
064255-AR-3	BK TOKYO-MIT UFJ		C		1.E FE	3,574,434109.6830	3,867,423	3,526,000	3,553,609	٥	(9,644)	٥	٩٥	4. 100	3.789 N	S	44,976	144,566	01/01/2019	09/09/2023
064255-AW-2	BK TOKYO-MIT UFJ		C		1.E FE	2,584,462109.7290	2,850,759	2,598,000	2,589,640	·····ō	2,385		·····ō	3.750	3.857 N	S	30,039	97,425	10/01/2018	03/10/2024
064255-BG-6 06738E-AN-5	BK TOKYO-MIT UFJBARCLAYS				1.E FE 2.B FE	2,521,906101.6900 21,254,219115.2600	2,580,892 24,030,557	2,538,000 20,849,000	2,533,714 21,117,515	0	5,995		Q 0	2.850 4.375	3.097 N	ა	22,705 428,201	72,333	01/01/2019	09/08/2021
06738E-AN-5 06738E-AU-9	BARCLAYS		٠	1	2.B FE	21,254,219	24,030,557	20,849,000	21,117,515 4,836,343		(47,665)		ر 0	4.375	4.087 J	۰ ا	428,201	912,144 216,850	01/05/2018	01/12/2026 01/10/2028
06738E-BB-0	BARCLAYS		C	[	2.B FE	1,081,400108.1510	1,081,509	1,000,000	1,081,205		(195)	n n	0	4.337	1.845 N	N	5,423		12/28/2020	05/16/2024
06738E-BE-4	BARCLAYS		C	1	2.B FE	12,497,625104.3930	13,049,125	12,500,000	12,499,404	0	(5)	0	0	4.610	4.610 F		217,694	576,250	11/07/2018	02/15/2023
06738E-BQ-7	BARCLAYS		C	1	2.B FE	1,500,000 _100.7090	1,510,635	1,500,000	1,500,000		0		0	1.007	1.007		881	0	12/03/2020	12/10/2024
06849U-AD-7	BARRICK AUSTRALIA FINANCE		C	1	2.A FE	1,958,261 144.0220	2,880,437	2,000,000	1,960,391	0	1,094	0	0	5.950	6.128 A	0	25, 122	119,000	10/22/2018	10/15/2039
09659W-2D-5	BNP PARIBAS		C		1.G FE	9,804,419109.4350	10,748,706	9,822,000	9,811,334	٥	2,421	0	0	3.375	3.404		158,380	331,493	01/02/2018	01/09/2025
09659W-2E-3	BNP PARIBAS		C		1.G FE	23,046,029106.3530	24,425,995	22,967,000	23,051,961	٥	(8,966)	0	0	3.500	3.316 N	S	267,948	770,595	08/18/2020	03/01/2023

# SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

							Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7 F	air Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			lr	nterest		Da	ites
		3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC															
					Desig-															
					nation,															
					NAIC								Total							
			1 -		Desig-							0	Foreign							
			-		nation							Current	Exchange							
			0		Modifier							Year's	Change							
		_	r		and	Rate					Current	Other-	_ in							
		C	е		SVO	Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
09659W-2F-0	BNP PARIBAS		C		1.G FE	9,946,400118.5070	11,850,700	10,000,000	9,956,658	0	4,633	0	0	4.400	4.467	FA	167,444	440,000	08/07/2018	08/14/2028
09951*-AJ-9	BORAL FINANCE PT		C		2.B FE	10,000,000104.2430	10,424,304	10,000,000	10,000,000	۵	٥	٥	0	4.050	4.050	AO	84,375	405,000	03/28/2018	04/16/2026
09951*-AM-2	BORAL FINANCE PT		C		2.B FE	22,000,000105.4240	23, 193, 388	22,000,000	22,000,000	0	0	0	0	4.400	4.400		88,733	484,000	05/14/2020	05/28/2025
111013-AK-4	SKY PLC		C	·[!	1.G FE	2,337,810105.2200	2,470,566	2,348,000	2,345,761	0	1, 101	0	0	3. 125	3.176		7, 134	73,375	11/19/2012	11/26/2022
111013-AL-2	SKY PLC		C	·[]	1.G FE	10,385,700111.3290	11, 132, 900	10,000,000	10,162,833	ļ	(40,743)	0	0	3.750	3.279	MS	109,375	375,000	01/28/2015	09/16/2024
111021-AE-1	BRITISH TELECOMMUNICATIONS		C	-[]	2.B FE	3,918,775165.9190	6,056,044	3,650,000	3,819,442	ļ0	(10,260)	ļ0		9.625	8.911	JD	15,614	351,313	09/30/2002	12/15/2030
111021-AL-5 111021-AM-3	BRITISH TELECOMMUNICATIONSBRITISH TELECOMMUNICATIONS			¦	2.B FE 2.B FE	23,901,600123.0220 8,997,570110,7360	29,525,280 9,966,240	24,000,000 9.000.000	23,917,102 8,998,226	Q	8, 171 465	0	0	5. 125 4. 500	5.178	JD	92,250 30,375	1,230,000 . 405,000 .	11/29/2018	12/04/2028 12/04/2023
11778B-AB-8	SKY GROUP FINANCE PLC		C	'l'	1.G FE		9,906,240		8,998,226	n	(2,481)	n	n	6.500	6.458	AO	205,833	975,000	10/22/2018	12/04/2023
12594K-AA-0	CNH INDUSTRIAL		C	li	2.0 FE	4,090,980109.0390	4,361,560	4,000,000	4,058,832	n	(21, 157)	n	0	4.500	3.900	FA	68,000	180,000	06/17/2019	08/15/2023
12594K-AB-8	CNH INDUSTRIAL	I	C	1	2.C FE	8,697,868112.6590	10,420,958	9,250,000	8,824,318	0	51,456	0	0	3.850	4.639	MN	45,505	356, 125	06/12/2018	11/15/2027
12625G-AG-9	CNOOC FINANCE 2013 LTD	I	C	1	1.E FE	10,502,60099.3850	9,938,538	10,000,000	10,496,908	0	(5,692)	0	0	3.300	3.037	MS	83,417	165,000	06/24/2020	09/30/2049
12656*-AB-8	CSL LIMITED		C	1	1.G	2,000,000102.0720	2,041,450	2,000,000	2,000,000	0	0	0	0	3.860	3.860	MN	11,366	77,200	09/29/2011	11/08/2021
12656*-AJ-1	CSL LIMITED		C	. 1	1.G	15,000,000112.1950	16,829,177	15,000,000	15,000,000	۵	٥	۵	0	3.630	3.630	AO	125,538	544,500	09/11/2015	10/08/2025
12656*-AK-8	CSL LIMITED		C	. 1	1.G	15,640,000109.6700	17, 152, 441	15,640,000	15,640,000	0	0	0	0	2.870	2.870	AO	97,255	448,868	09/26/2018	10/13/2026
12656*-AM-4	CSL LIMITED		C		1.G	7,873,558111.5300	8,587,805	7,700,000	7,857,102		(12,265)	0	0	3. 120	2.898	AO	52,052	240,240	08/12/2019	10/13/2031
12656*-AN-2	CSL LIMITED		C	·[]	1.G	10,000,000112.4610	11,246,111	10,000,000	10,000,000	0	0	0	0	3.320	3.320	AO	80,233	332,000	09/12/2017	10/04/2029
143658-BC-5 151290-BX-0	CARNIVALCEMEX SAB DE CV			. 1	3.0 FE 3.0 FE	3,358,750115.6720 1,626,000109.6500	3,470,160 1,644,750	3,000,000 1,500,000	3,320,509 1,624,114	U	(38, 241)		 Λ	11.500	5.758 3.774	MC	86,250 22,533	110,528	11/05/2020	04/01/2023
153766-AA-8	CENT JAPAN RAIL			1	1.E FE	7,232,925124.5410		7,140,000	7,228,547	ν	(2,073)			4.250	4. 168		22,533	303,450	01/01/2019	11/24/2045
184494-A*-3	CLEANAWAY WASTE MNGT		C		2.B	15,000,000 105.7030	15,855,384	15,000,000	15,000,000	0	0	0	0	2.820	2.820		164,500	211,500	11/14/2019	02/11/2028
19123M-AC-7	COCA-COLA		C	1	2.A FE		20,348,000	20,000,000	20, 101, 113	0	(236,932)	0	0	4.500	3.270		300,000	900,000	04/12/2018	09/01/2021
191241-AH-1	COCA-COLA FEMSA SAB CV	C	C	. 1	1.G FE	24,248,140107.5540	26,350,730	24,500,000	24,268,669	٥	20,529	0	0	2.750	2.869	JJ	297,573	336,875	01/08/2020	01/22/2030
202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA		C		2.A FE	1,220,734126.3210	1,240,468	982,000	1,219,074	0	(1,660)	0	0	4.316	3.005		20, 132	0	09/10/2020	01/10/2048
202712-BK-0	COMMONWEALTH BANK OF AUSTRALIA	·	C	2	2.A FE	11,588,602110.0760	11,921,217	10,830,000	11,554,474	0	(34, 128)	0	0	3.610	2.740		118,375	180,500	09/17/2020	09/12/2034
202712-BL-8	COMMONWEALTH BANK OF AUSTRALIA		C		2.A FE	21,637,800117.4100	23,482,086	20,000,000	21,606,474	0	(31, 326)	0	0	3.743	3. 170	MS	226,659	374,300	06/29/2020	09/12/2039
202795-JM-3	NATIONAL AUSTRALIA BANK		(		1.F FE 1.D FE	12,389,500126.429032,154,601126.1740	12,642,927	10,000,000	12,360,435		(29, 065)		0	4.000	2.759 2.665	MS	133,333	200,000	06/29/2020	03/01/2048
2027A0-JN-0 20752T-AA-2	COMMONWEALTH BANK		٠	1	4.A FE	32,154,601126.17401,027,500107.7200	32,805,300	1,000,000	32,079,193 1,026,562		(75, 408)	 0	0 0	3.900 6.750	2.005	۵۵	476,017 16,875	487,500	12/23/2020	10/01/2026
210314-AB-6	CONSORCIO TRANSMANTARO SA		C		2.0 FE	1,515,203 118.3350	1,538,355	1,300,000	1,511,181	0	(4,022)	0	0	4.700	3.190	AO	12,729	30,550	09/09/2020	04/16/2034
21684A-AB-2	COOPERATIEVE RABOBANK UA		C		2.A FE	7,418,597149.2580	7,462,909	5,000,000		0	(1,695)	0	0	5.750	2.860	JD	23,958	0	12/23/2020	12/01/2043
21684A-AD-8	COOPERATIEVE RABOBANK UA		C		2.A FE	7,108,812143.0860	7, 154, 287	5,000,000	7,107,519	0	(1,293)		0	5.250	2.853	FA	107, 188	0	12/23/2020	08/04/2045
21685W-DD-6	COOPERATIEVE RABOBANK		C		1.D FE	3,990,108103.9820	4, 159, 280	4,000,000	3,996,542	0	2,901	0	0	3.875	3.953	FA	61,569	155,000	09/26/2018	02/08/2022
21987B-AU-2	CODELCO		C		1.G FE	13,070,395128.0780	14,052,763	10,972,000	13,042,612	0	(27,783)	0	0	4.875	3.679	MN	84,690	267,443	06/24/2020	11/04/2044
21987B-BA-5	CODELCO		C	.[1	1.G FE	36,450,674110.5980	39,659,473	35,859,000	36,444,764	Ω	(5,909)	٩	۵	3.700	3.608	JJ	556,512	663,392	06/23/2020	01/30/2050
22535W-AB-3	CREDIT AGRICOLE		C		1.G FE	16, 109, 594115. 1570	17,273,550	15,000,000	15,995,983	ō	(39, 988)	ō	·····ō	4. 125	2.894	JJ	293,906	412,500	12/28/2020	01/10/2027
225401-AB-4 225401-AG-3	CREDIT SUISSE			¦	2.A FE 2.A FE	22,438,111103.031016,769,000108.3150	22,579,244 18,163,371	21,915,000 16,769,000	22,234,058 16,769,000		(204,053)	0	0	3.574	2.126	JJ	374,216	391,621 705,472	04/29/2020	01/09/2023
225401-AG-3	CREDIT SUISSE		٠	'l'	2.A FE		32,602,069	27,700,000	32,099,170	,	(79, 139)		 n	4. 194	4.207	۵۵	37,233 290,435		12/24/2020	06/12/2024
225433-AC-5	CREDIT SUISSE GROUP FUNDING		C	1'	2.A FE	16,959,200111.0210	18,873,570	17,000,000	16,980,096	n		n	ν	3.750	3.779		168,229	637,500	03/23/2015	03/26/2025
225433-AH-4	CREDIT SUISSE		C.		2.A FE	424,804 105.6350	422,538	400,000	419,942	n	(4,862)	n		3.800	0.849		4,476	7,600	07/30/2020	09/15/2022
225433-AM-3	CREDIT SUISSE GROUP FUNDING		C		2.A FE	4,046,346 100.9160	4,036,640	4,000,000	4,039,704	0	0	0	0	3.450	3.150		27,983	138,000	10/22/2018	04/16/2021
225433-AR-2	CREDIT SUISSE GROUP FUNDING		C		2.A FE	20,559,555117.7710	24, 123, 007	20,483,000	20,529,294	Ω	(7,911)	٥	۵	4.550	4.500	AO	188,984	931,977	10/22/2018	04/17/2026
22546Q-AP-2	CREDIT SUISSE NEW YORK		C		1.F FE	1,988,720110.9610	2,219,220	2,000,000	1,995,274	٥	1, 156	٥	۵	3.625	3.693	MS	22,556	72,500	09/04/2014	09/09/2024
23291K-AH-8	DH EUROPE FINANCE II		C	. 1	2.A FE	14,985,450109.3650	16,404,750	15,000,000	14,986,746	0	1,371	0	0	2.600	2.611	MN	49,833	398,667	10/29/2019	11/15/2029
23330J-AA-9	DP WORLD		C		2.C FE	1,275,540137.4080	1,374,083	1,000,000	1,272,572	0	(2,968)	<u>0</u>	0	6.850	4 . 493	JJ	34,060	0	09/22/2020	07/02/2037
23330J-AB-7	DP WORLD		C	·	2.0 FE	11,461,800127.6510	13,403,337	1,750,000	11,453,365	ļō	(8,435)	ļō	Q 0	5.625	5.015	MS	157,500	295,313	06/19/2020	09/25/2048
23341C-AA-1 235822-AA-1	DNB BANK ASA		٠	1	1.D FE 3.C FE	1,694,058100.9000 1,578,750104.6250	1,765,750 1,569,375	1,750,000 1,500,000	1,740,793 1,554,804	L	21,211	D	لا 0	2.375	3.642 5.282	JD	3,348 4,333	41,563 L	05/02/2019	06/02/2021
23636A-AW-1	DANSKE BANK		C	2	1.F FE	2, 137,000101.1700		2,137,000		n	( 14, 782) N	n	0	1.226	1.226	.ID	4,333		06/16/2020	06/01/2026
251526-CE-7	DEUTSCHE BANK NY		C.	2	2.0 FE	8, 165, 000102.3440	8,356,388	8,165,000	8,165,000	0	0	0	0	2. 129	2.129	MN	17,866	0	11/17/2020	11/24/2026
25156P-AC-7	DEUTSCHE TELEKOM INTL FINANCE		C	.	2.B FE	19,266,965158.2180	23,337,155	14,750,000	18,575,274	٥	(307, 154)	٥		8.750	5.230	JD	57,361	1,290,625	01/01/2019	06/15/2030
25156P-AD-5	DEUTSCHE TELEKOM INTL FINANCE		C		2.B FE	22,622,505168.4940	32,013,860	19,000,000	22,095,368	0	(170,969)	0	0	9.250		JD	146,458	1,757,500	10/22/2018	06/01/2032

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
25156P-BB-8	DEUTSCHE TELEKOM INTL FINANCE		C	1	2.B FE		118.0600	15,347,800	13,000,000	12,954,002	0	5,072	0	0	4.375	4.431	Œ	15,799	568,750	06/14/2018	06/21/2028
25243Y-BB-4	DIAGEO CAPITAL		C	. 1	1.G FE		107.6530	19,416,295	18,036,000	17,890,851	0	14,728	0	Ω	2.375	2.477	AO	79,722	453,342	09/30/2019	10/24/2029
	EADS FINANCE BY		[C	1	1.F FE		104.9750	2,368,236	2,256,000	2,214,226	ō	17, 152	0	ō	2.700	3.546	AO	12,521	60,912	10/01/2018	04/17/2023
268317-AC-8 268317-AP-9	ELECTRICITE DE FRANCE		C		2.A FE 2.A FE	25,920,524 12,264,100		33,097,973	22,000,000 10,000,000	25,701,648	ō	(121,671)	0	۵	6.950 4.750	5.457	JJ	658,319	1,529,000	12/31/2019	01/26/2039
268317-AP-9 268317-AS-3	ELECTRICITE DE FRANCE				2.A FE 2.A FE		125.8040 112.1010	12,580,405 15,554,014	10,000,000	12,204,400 13,499,792	۷			۷	4.750	2.905 4.253		102,917 108,977	237,500 502,969	06/26/2020	10/13/2035 10/13/2025
268317-AU-8	ELECTRICITE DE FRANCE	···†	C	I¦	12.A FE	35,609,920	112.1010	42,941,880	36,000,000	35,678,590		33,659	n	ν	4.500	4.638		450,000	1,620,000	01/29/2019	09/21/2028
26874R-AE-8	ENI SPA		C	1	2.A FE		121.1660	6,058,300	5,000,000	5,043,639	0	(4,660)	0	0	4.750	4.613		71,910	237,500	01/31/2019	09/12/2028
279158-AN-9	ECOPETROL SA		C		2.0 FE		129.0150	5,031,569	3,900,000	4,704,612	٥	(16,638)	0	0	6.875	4.179		46, 177	134,063	10/09/2020	04/29/2030
28228P-AA-9	EG GLOBAL FINANCE		C	1	4.C FE	5,663,350	103.4000	5,687,000	5,500,000	5,661,578	٥	(1,772)	0	۵	6.750	5.932	MN	55,688	0	12/14/2020	02/07/2025
29249B-AA-3	ENA MASTER TRUST		C		2.A FE	2,464,080	107.8300	2,544,788	2,360,000	2,463,950	0	(130)	0	٥	4.000	3.740	MN	11,013	0	12/22/2020	05/19/2048
29268B-AF-8	ENEL FINANCE INTERNATIONAL		C	1	2.A FE		142.6780	5,849,798	4, 100,000	3,686,091		10,457	0	٥	6.000	6.971	AO	57,400	246,000	08/04/2011	10/07/2039
29446M-AH-5	EQUINOR ASA		C	l]	1.D FE		120.8480	6,042,378	5,000,000	5,768,049	0	(8,601)	0	0	3.700	2.908		43,681	92,500	06/25/2020	04/06/2050
29446M-AJ-1 30251G-AU-1	EQUINOR ASAFMG RESOURCES			]	1.D FE 3.A FE		105.0480 102.8750	738,487 4,387,619	703,000 4,265,000	700,461 4,278,073	Δ	(11,093)		۵ 0	1.750 4.750	1.825 4.468		5,434 25,886	2,050 213,250	05/18/2020	01/22/2026 05/15/2022
30251G-AU-7	FMG RESOURCES			1	3.A FE		102.8730	4,367,619	764,000	764,000		(11,093)		0	5. 125	5.125		5,003	41,065	05/09/2017	05/15/2024
30251G-AY-3	FMG RESOURCES		C	1	3.A FE		105.6250	1,056,250	1,000,000	1,000,000	0	0	0	0	5. 125	5. 125		15,090	53,750	03/01/2018	03/15/2023
314890-AA-2	FERGUSON FINANCE		C	1	2.B FE		119.8470	35,954,100	30,000,000	30, 163, 102	0	(18,342)	0	0	4.500	4.413		251,250	1,350,000	05/29/2019	10/24/2028
31575F-AA-4	FIDELIS INSURANCE		C	2	2.C FE		104.1750	31,252,500	30,000,000	29,719,205	٥	12,605	0	Ω	4.875	5.000	JD	4,063	780,000	06/30/2020	06/30/2030
33938E-AU-1	FLEX		C	1	2.C FE		113.5030	14,887,053	13, 116,000	13,063,723	۵	10,218	0	0	4.750	4.850		27,689	623,010	06/03/2015	06/15/2025
	FLEX LTD		C	1	2.C FE		118.1200	18,914,556	16,013,000	16,276,767	0	(16,578)	0	0	4.875	4.632		34,695	780,634	05/06/2020	06/15/2029
33938X-AB-1	FLEX LTD		C	1	2.C FE		120.2350	18,035,250	15,000,000	14,936,714	Ω	2,414	0	Ω	4.875	4.931		99,531	365,625	05/08/2020	05/12/2030
344419-AC-0 35177P-AL-1	FOMENTO ECONOMICO MEXICANO		C		1.G FE		111.2450	34,040,829	30,600,000	33, 115, 714	0	(18, 180)	0	۵	3.500	3.070	JJ	490,875	0	10/08/2020	01/16/2050
35177P-AL-1 358070-AB-6	ORANGE SAFRESNILLO PLC			l	2.A FE 2.B FE	2,936,026 8,395,263	164.4910 110.0320	3,618,802 9,319,710	2,200,000 8,470,000	2,624,722 8,395,149		(28,946)		لا ۱	9.000 4.250	6.387 4.302	MS	66,000 88,994	198,000	01/30/2004	03/01/2031
36164Q-NA-2	GE CAPITAL INTERNATIONAL		C.		2.B FE		119.3550	75,734,328	63,453,000	59,288,586	n	142,462	0	0	4.418	4.957	MN	358,206	2,803,354	02/28/2020	11/15/2035
377373-AD-7	GLAXOSMITHKLINE CAPITAL		C	1	1.F FE		103.4250	1,034,250	1,000,000		0	743	0	0	2.850	2.929	MN	4, 196	28,500	05/02/2012	05/08/2022
377373-AG-0	GLAXOSMITHKLINE CAPITAL		C	1	1.F FE		107.7480	17,231,060	15,992,000	15,935,632	0	15,335	0	0	3.000	3.109	JD	39,980	479,760	03/18/2019	06/01/2024
40049J-AV-9	GRUPO TELEVISA SAB		C	1	2.A FE	4,954,243	121.5910	6,079,550	5,000,000	4,967,369	0	6,349	0	0	6.625	6.802	MS	94,774	331,250	10/22/2018	03/18/2025
40049J-BA-4	GRUPO TELEVISA SAB		C	1	2.A FE		120.5900	34, 165, 559	28,332,000	32,317,702	0	(35, 225)	0	0		4.068	MN	188,880	766,600	08/18/2020	05/13/2045
40049J-BB-2	GRUPO TELEVISA SAB		C	1	2.A FE	5,489,034		6,321,074	5,523,000	5,504,258	٥	3, 162		Ω	4.625	4.700	JJ	107, 142	255,439	11/19/2015	01/30/2026
40049J-BE-6	GRUPO TELEVISA SAB		[C		2.A FE		126.8080	3,804,237	3,000,000	3,596,370	ō	(4,590)	ō	٥	5.250	4.063		16, 188	78,750	07/31/2020	05/24/2049
40052V-AC-8 40052X-AB-6	GRUPO BIMBO SAB de CV				2.B FE 2.C FE	5,078,600 2,174,640	109.4220 114.2170	5,471,100 2,284,330	5,000,000 2,000,000	5,036,516 2,163,135		(9,649)	0	Q	3.875 5.500	3.650 3.793		2, 153 18, 944	193,750 55,000	04/25/2016	06/27/2024 04/29/2026
40053X-AA-7	EMPRESA DE ENERGIA DE BOGOTA				2.6 FE 2.B FE		114.2170	12,642,339		11,775,028	n	(36,371)	n	n	4.875	3.793		66,702	261,008	10/07/2020	05/15/2030
4041A2-AF-1	HBOS TREASURY SVS PLC		C.		2.A FE		139.6570	1,928,663	1,381,000	1,461,228	n	(4,259)	0	o	6.000	5.367	MN	13,810	82,860	10/01/2018	11/01/2033
404280-AF-6	HSBC HOLDINGS		C		1.G FE	6,864,507	145.9720	8,028,460	5,500,000	6,699,691		(76,357)	0	0	7.625	5.076		51,257	419,375	01/01/2019	05/17/2032
404280-AN-9	HSBC HOLDINGS		C		1.F FE		104.4860	4,790,699	4,585,000	4,580,349	0	3,386	0	0	4.000	4.080		46,359	183,400	03/27/2012	03/30/2022
404280-BB-4	HSBC HOLDINGS		C		1.F FE		114.1440	27,394,560	24,000,000	23,949,447	0	8, 128	0	۵	3.900	3.943		93,600	936,000	10/22/2018	05/25/2026
404280-BJ-7	HSBC HOLDINGS		C	2	1.F FE		103.3430	10,334,313	10,000,000	10,078,389	<u>0</u>	(63,703)	0	Ω	3.262	2.592		97,860	326,200	09/12/2019	03/13/2023
404280-BK-4	HSBC HOLDINGS		C	2	1.F FE		114.1970	13,538,054	11,855,000	11,855,000	ō	0	0	rō	4.041	4.041		143,718	479,061	03/06/2017	03/13/2028
404280-BT-5 404280-BX-6	HSBC HOLDINGS			2	1.F FE	8, 122,000 25,972,938	118.3050 113.9680	9,608,732 28,934,196	8,122,000 25,388,000	8,122,000 25,831,946			0		4.583 4.292	4.583 3.872	JU	12,408		06/12/2018	06/19/2029 09/12/2026
404280-BX-6 423012-AE-3	HEINEKEN NV		 C	1	1.F FE		121.3350	28,934,196	25,388,000	25,831,946		(87, 169)		لا	4.292	4.248	MO		600,000	10/22/2019	10/01/2026
43474T-AB-9	HOLCIM CAPITAL		C	li	2.B FE		146.5320	7,326,600	5,000,000	5, 172, 186	n	(4,596)	n	ν	6.875	6.552	MS	87,847	343,750	03/28/2018	09/29/2039
44962L-AA-5	THS MARKIT		C	li	3.A FE		106.9260	6,361,028	5,949,000	5,955,250	0	(4,036)	0	0	5.000	4.924	MN	49,575	297,450	07/28/2016	11/01/2022
44962L-AB-3	IHS MARKIT		C	1	3.A FE	1,638,000	114.7600	1,879,769	1,638,000	1,638,000	٥	0	0	Ω	4.750	4.750	FA	29,393	77,805	02/06/2017	02/15/2025
44962L-AF-4	THS MARKIT		C	1	3.A FE	9,962,800	123.1530	12,315,300	10,000,000	9,970,007	0	3, 168	0	Ω	4.750	4.797	FA	197,917	475,000	07/19/2018	08/01/2028
44962L-AJ-6	IHS MARKIT		C	1	3.A FE		121.4860	11,874,042	9,774,000	9,971,761	0	(21, 384)	0	٥	4.250	3.946		69,233	415,395	08/21/2019	05/01/2029
453140-AB-1	IMPERIAL BRANDS FINANCE		C	[!	2.B FE		104.6880	45,015,840	43,000,000	43,024,156	0	(13,503)	0	0	3.500	3.466		585,278	1,505,000	10/22/2018	02/11/2023
453140-AE-5	IMPERIAL BRANDS FINANCE		C	<u>[</u> ]	2.B FE		104.2580	10,425,800	10,000,000	9,959,945	ļ	24,359	0	0	3.750	4.017		166,667	375,000	07/15/2015	07/21/2022
453140-AF-2 456472-AB-5	IMPERIAL BRANDS FINANCEINDUSTRIAS PENOLES		[	¦	2.B FE 2.B FE	8,320,310 3,676,523	112.6220	9,572,870 3,957,450	8,500,000 3,500,000		0	17,778	0	۵	4.250 4.150	4.515 3.491		160,556 43,978	361,250	07/15/2015	07/21/2025 09/12/2029
4JU4/2-ND-3	INDUSTRIAS FENULES	<b>-</b>		11	.L4.D FC	523,010,0 د	110.0700		, 3000,000	, ۱۱۵, ۱۵۵, د	LU	L(8,000)	L	L	14. 100	ا الا4. د	INO	40,9/8		00/ 19/ 2020	03/ 12/2023

## **SCHEDULE D - PART 1**

							Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7	Fair Value	10	11			usted Carryin	g Value			- In	nterest		Da	tes
		3		5		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC															
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			F		nation							Current								
			1 -										Exchange							
			0		Modifier	Б.						Year's	Change							
		_	r		and	Rate					Current	Other-	_ in							a
		С	е		SVO	Used			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-	Obta			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual Fair		Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost Valu		Value	Value	(Decrease)	Accretion	Recognized	Value	of		Paid	Accrued	During Year	Acquired	Date
456472-AC-3	INDUSTRIAS PENOLES		C		2.B FE	7,552,675130.13		6,320,000	7,545,058	0	(7,617)	0	0	5.650	4.447 M	IS	108,116	178,540	08/26/2020	09/12/2049
456472-AD-1	INDUSTRIAS PENOLES		C		2.B FE	9,709,950116.37		9,200,000	9,706,909	0	(3,041)	0	0		4.414 F		176,014	0	08/27/2020	08/06/2050
456837-AH-6	ING GROEP NV		[C	L	1.G FE	13,981,660115.67		14,000,000	13,987,041	·····ō	1,702	ō	}ō	3.950	3.966 M		141,322	553,000	03/21/2017	03/29/2027
456873-AE-8 460599-AD-5	INGERSOLL-RAND LUX		C	[¦	2.B FE	10,988,450112.77		11,000,000	10,990,707	0	1,523	ļ	} <u>0</u>	3.500 6.250	3.517 M		106,944	385,000	03/19/2019	03/21/2026
460599-AD-5 46132F-AB-6	INTERNATIONAL GAME TECH			¦	3.C FE 2.A FE	840,075		750,000 2,949,000		٧		ļ	۸	4.000	4.172 J		21,615 49,478	46,875 117,960	11/07/2019	01/15/2027 01/30/2024
46650C-AB-5	JBS INVESTMENTS II GMBH		C	l¦	3.A FE						0	n	ν Λ	5.750	5.750 J			69,211	07/23/2019	01/30/2024
46653K-AA-6	JAB HOLDINGS	İ	C	li	2.B FE	4,650,445100.53		4,665,000	4,650,535	0	90	0	0	2.200	2.235 M	N	10,833	00,211	11/18/2020	11/23/2030
47032F-AA-7	JAMES HARDIE INTERNATIONAL FINANCE		C	1	3.A FE	1,980,000 101.72		2,010,000	1,990,743	0	4, 185	0	0	4.750	5.014 J	J	44,025	95,475	05/08/2018	01/15/2025
47032F-AB-5	JAMES HARDIE INTERNATIONAL FINANCE		C	1	3.A FE	4,539,933106.21	704,752,149	4,474,000	4,538,055		(5,078)	٥	0	5.000	4.644 J	J	103, 151	148,700	06/29/2020	01/15/2028
478375-AG-3	JOHNSON CONTROLS		C	1	2.B FE	4,820,773108.46		4,651,000	4,732,726	0	(22, 121)	0	٥		3.054 J	IJ	83,831	168,599	12/23/2016	07/02/2024
478375-AH-1	JOHNSON CONTROLS		C	1	2.B FE	3,251,640141.79		2,926,000	3,223,493		(12,984)	0	0		5.028 J	J	80,953	175,560	10/01/2018	01/15/2036
478375-AR-9	JOHNSON CONTROLS		C	1	2.B FE	8,327,177113.28		8, 197,000	8,295,688	0	(18,747)	0	0		3.622 F		121,657	319,683	06/17/2019	02/14/2026
479142-E#-4	JOHNSON MATTHEY		C		1.G	30,000,000111.00		30,000,000	30,000,000	0	0	0	0		3.970 A	.0	248, 125	595,500	04/03/2020	04/16/2027
479142-E0-6 48126P-AA-0	JOHNSON MATTHEY				2.C FE	10,000,000109.27 4,489,955109.44		10,000,000	10,000,000	u	0 (1,832)	u	0		3.790 A	0	78,958	189,500	04/03/2020	04/16/2025 04/14/2033
48667Q-AQ-8	KAZMUNAYGAS NATIONAL CO JSC		C		2.0 FE	711,000123.41		600,000	708,694		(2,306)	0	o	5.375	3.207 A	.0	6,002	16, 125	10/13/2020	04/14/2030
50247V-AA-7	LYB INTERNATIONAL FINANCE		C	1	2.0 FE			56,625,000	56,686,870	0	(23, 316)	0	0	4.000	3.953 J	l.I	1,044,417	2,265,000	10/22/2018	07/15/2023
51512*-AA-2	ORORA LIMITED		C	1	2.B PL	7,000,000104.51		7,000,000	7,000,000	0	0	0	0	3.260	3.260 J	J	104.592	228,200	09/26/2018	07/16/2023
51512*-AB-0	ORORA LIMITED		C	1	2.B PL	6,000,000109.51		6,000,000	6,000,000	0	0	0	0	3.410	3.410 J	IJ	93,775	204,600	04/28/2015	07/16/2025
532522-AA-7	LIMA METRO LINE 2 FINANCE		C		2.B FE	638,353121.52		526,017	634,202	0	(4, 151)	0	0	5.875	2.817 J	IA <b>J</b> O		7,726	07/30/2020	07/05/2034
539439-AQ-2	LLOYDS BANKING		C	2	1.G FE	9,975,400112.92		10,000,000	9,978,742	0	2,268	٥	٥	3.574	3.605 M	N	53,610	357,400	07/09/2019	11/07/2028
53944Y-AD-5	LLOYDS BANKING GROUP		C		1.G FE	19,861,600113.40		20,000,000	19,910,195	0	12,982	0	0	3.750	3.834 J	IJ	354, 167	750,000	01/04/2017	01/11/2027
53944Y-AF-0	LLOYDS BANKING GROUP		C		1.G FE			8,500,000	8,496,214	0	684	0	0	4.450	4.460 M	N	55,687	378,250	05/01/2018	05/08/2025
552081-AK-7 55608J-AN-8	LYONDELLBASELL			1	2.C FE 1.G FE	24,973,552115.04 8,500,000116.97		22,425,000 8,500,000	23,665,115 8,500,000		(367,525)	u	b	5.750 4.654	3.805 A	IO	272,215 103,293	1,289,438 395,590	03/12/2020	04/15/2024 03/27/2029
55608P-AQ-7	MACQUARIE BANK	LS		4	11.6 FE			18,000,000	17,986,106	٥	2,621	ر م	۰	4.004	4.018 J	II	304,000	720,000	07/23/2015	07/29/2025
55608P-AW-4	MACQUARIE BANK		C		1.F FE	17,269,462115.01		16,668,000	17,018,057	0	(62,661)	0	0		3.442 J	l.I	299,746	650,052	06/29/2017	01/15/2026
58533E-AC-7	MEITUAN DIANPING		C		2.0 FE	1,198,356104.16		1,200,000	1, 198, 349	0	(7)	0	0		3.066 A	0	6,405	. 0	10/21/2020	10/28/2030
602736-AA-8	MINEJESA CAPITAL BV		C		2.C FE	9,490,954108.07	709,834,977	9,100,000	9,478,199	0	(12,755)	0	0	4.625	4.096 F	Α	164,843	152,625	08/27/2020	08/10/2030
603374-AD-1	MINERVA LUXEMBOURG SA		C		3.B FE	6,010,317105.38	6,007,088	5,700,000	5,992,857		(17,460)		0	6.500	5.440 M	IS	103,946	185, 250	08/27/2020	09/20/2026
606822-BN-3	MITSUBISHI UFJ		C		1.G FE	5,000,000105.64		5,000,000	5,000,000	0	0	0	0		2.193 F		38,378	54,825	02/18/2020	02/25/2025
606822-BS-2	MITSUBISHI UFJ		C		1.G FE	2,706,000102.73		2,706,000	2,706,000	0	0	o	0		1.412 J		17,406	0	07/13/2020	07/17/2025
60688X-AG-5	MIZUHO BANK LTD		[C		1.F FE	1,273,718109.71		1,250,000	1,265,224	ļō	(4,318)	ļō	}ō	3.750	3.355 A		9,766	46,875	01/01/2019	04/16/2024
60688X-AU-4 607120-EZ-1	MIZUHO BANK LTDAIRBUS GROUP		[		1.F FE	1,710,662		1,796,000	1,737,727	ō	12,359	ļ0	<u>0</u>	3.200	4.040 M		15, 166 116, 047	57,472 803,403	10/01/2018	03/26/2025
607120-EZ-1	AIRBUS GROUP		C	'	1.F			21,086,682 30,598,425	21,086,682 30,598,425		, , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , ,	u	3.180	3.828 F		140.549	973,030	09/26/2018	11/09/2032
607120-FN-7	AIRBUS GROUP		C		1.F	13, 113, 611107 . 15		13,113,611	13, 113, 611	0	0	0	n	3. 180	3. 192 F		60,235	417,013	05/31/2019	05/09/2039
62854A-AN-4	MYLAN NV		C	1	2.0 FE	62,339,367114.41		58,910,000	61,859,292	0	(462,026)	0	0	3.950	2.905 J	D	103,420	3, 156, 307	03/17/2020	06/15/2026
62854A-AP-9	MYLAN NV	I	C	1	2.0 FE	9, 196,000131.00	3010,480,640	8,000,000	9, 180, 878	0	(15, 122)		0	5.250	4.281 J	D	18,667	420,000	06/03/2020	06/15/2046
62947Q-AV-0	NXP FUNDING		C	1	2.C FE	2,004,000109.30	302, 190, 432	2,004,000	2,004,000	0	0	0	0	4.625	4.625 J	D	7,724	92,685	05/18/2016	06/01/2023
62947Q-AX-6	NXP FUNDING		C	1	2.C FE	4,775,508120.47	5,615,386	4,661,000	4,757,973	0	(16,953)	0	0	5.350	4.856 M	IS	83, 121	249,364	01/16/2020	03/01/2026
62954H-AB-4	NXP BV		C	1	2.C FE	16,802,008119.18		16,667,000	16,784,426	0	(12, 110)	ο	٥	4.300	4.196 J	D	25,880	716,681	07/09/2019	06/18/2029
62954H-AC-2	NXP BV		[C		2.C FE	9,019,016110.25		9,037,000	9,020,314	ō	1,297	ļō	}ō	3. 150	3.182 M	N	47,444	142,333	04/29/2020	05/01/2027
62954H-AD-0 62954H-AE-8	NXP BV			L	2.C FE 2.C FE	9,974,800113.40 3,762,837107.63		10,000,000	9,975,906 3,763,158	0	1, 106 321	0	0	3.400 2.700	3.430 M	IN	56,667 16,947	170,000 50,841	04/29/2020	05/01/2030
62954H-AE-8 62983P-AA-3	NAKILAT		٠٠	Ľ	2.0 FE	3, /62,83/ 1.107.63 10,000,000 1.127.25		3,766,000 10,000,000	3, 763, 158			0	0		2.718 M	IN	16,947		04/29/2020	05/01/2025 12/31/2033
632525-AS-0	NATIONAL AUSTRALIA BANK		C	'	2.A FE	20,258,974112.61		18,509,000	20,210,884		(48,090)	n	0		3.098 F	A	301,294	363,979	07/23/2020	08/02/2034
632525-AU-5	NATIONAL AUSTRALIA BANK		C.		2.A FE	17,500,000101.89		17,500,000	17,500,000	n	0	0	n	2.332	2.332 F	A	147,369	n	08/17/2020	08/21/2030
63861V-AB-3	NATIONWIDE BLDG SOCIETY		C	2	2.B FE	8,500,000116.19	909,876,915	8,500,000	8,500,000	0	0	0			4.302 M	IS	114,780	365,670	03/01/2018	03/08/2029
63861V-AC-1	NATIONWIDE BLDG SOCIETY		C	2	2.A FE	9,521,000108.66	5010,345,995	9,521,000	9,521,000	0	0	0	0	4.363	4.363 F	Ά	173,084	415,401	07/25/2018	08/01/2024
63861V-AE-7	NATIONWIDE BLDG SOCIETY		C	2	2.A FE	116.50		19,871,000	19,871,000	0	٥	٥	٥	3.960	3.960 J	IJ	356,287	786,892	07/11/2019	07/18/2030
65120F-AB-0	NEWCREST FINANCE	1	C		2.B FE	6,988,375137.92	507,081,094	5, 134, 000	6,968,212	0	(20, 162)	0	L0	5.750	3.355 M	N	37,721	147,603	09/17/2020	11/15/2041

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	des	6	7		Fair Value	10	11			usted Carryin	g Value			l.	nterest		Da	ates
		3	4	5	7		8	9	1		12	13	14	15	16	17	18	19	20	21	22
			-	_	NAIC						. –										
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			F		nation								Current	Exchange							
			0		Modifier		_					_	Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
65120F-AC-8	NEWCREST FINANCE		C	. 1	2.B FE	1,955,659	105.4970	2,056,137	1,949,000	1,951,943	0	(1,646)	0	0	4.200	4.107	AO	20,465	81,858	10/01/2018	10/01/2022
65120F-AD-6	NEWCREST FINANCE		. C	. 1	2.B FE	27,828,833	110.4560	30,057,287	27,212,000	27,815,147	٥	(13,686)	0	0	3.250	2.961	MN	117,919	442, 195	10/06/2020	05/13/2030
65120F-AE-4	NEWCREST FINANCE		. C	. 1	2.B FE	15,589,192			13,566,000	15,573,104	0	(16,088)	0	0	4.200	3.388		75,970	284,886	09/28/2020	05/13/2050
656531-AG-5	EQUINOR ASA	·	. C	. 1	1.D FE	1,817,284	133.6690	2,539,710	1,900,000	1,832,708	0	7,038	0	0	6.800	7.455		59,576	129,200	09/26/2018	01/15/2028
656531-AM-2	EQUINOR ASA		. C		1.D FE	6, 151, 832		6,741,710	4,974,000	5,896,935	0	(117, 144)	0	J0	7.250	4.068		98, 167	360,615	01/01/2019	09/23/2027
67054K-AA-7	ALTICE FRANCE SA		C	. 1	4.B FE	9,768,194	105.2500	9,968,228	9,471,000	9,727,868	}ō	(35,076)	ļō	}ō	7.375	6.458		322,080	440,361	06/29/2020	05/01/2026
67057@-AA-7 67058*-AA-8	NUON TRANSPORT HV NETWORK TRUS		٠		1.D1.D	20, 194, 081	115.5940 116.4700	19,044,142 24,608,995	16,475,027 21,129,096	18,939,558 24,292,273	J0	(578,988) (737,620)	0	0	8.316 8.316	4.411		1,366,274 1,752,236	1,333,303 1,791,159	01/02/2020	01/02/2025
68209*-AB-2	ROLLS ROYCE PLC		C	1	3.C	9,772,258	99.0880	9,683,173	9,772,258	9,772,258	n	(737,620)	n	n	2.880		JAN		1,791,159	05/10/2012	10/12/2022
68620Y-AA-0	ORIGIN ENERGY FINANCE		C	1	2.B FE	4,047,160	103.5060	4, 140, 240	4,000,000	4,004,333	0	(5,683)	0	0	5.450	5.296	AO	46,628	218,000	10/19/2011	10/14/2021
69353U-AA-9	PPL WEM HOLDINGS	1	C	1	2.0 FE	21,579,604	100.3290	21,656,071	21,585,000	21,581,382	0	(1,084)	0	0	5.375	5.378	MN	193,366	1, 160, 194	04/18/2011	05/01/2021
69370P-AE-1	PERTAMINA PERSERO PT		C		2.B FE	14,836,375	114.1080	14,876,312	13,037,000	14,821,497	0	(14,878)	0	0	4.700	3.901		257,010	306,370	07/27/2020	07/30/2049
69370R-AC-1	PERTAMINA PERSERO PT		C		2.B FE	3,091,000	140.8570	3,098,854	2,200,000	3,083,880	0	(7, 120)	0	0	6.500	4.074	MN	21,450	71,500	07/28/2020	11/07/2048
69370R-AE-7	PERTAMINA PERSERO PT		C		2.B FE	1,397,500	114.1080	1,483,409	1,300,000	1,396,603	٥	(897)	0	0	4.700	4.248		25,628	30,550	06/18/2020	07/30/2049
69370R-AG-2	PERTAMINA PERSERO PT		. C	. 2	2.B FE	22,411,760	107.8000	23, 116, 589	21,444,000	22,403,591	0	(8, 169)	0	0	4. 175	3.913		397,905	10,438	07/29/2020	01/21/2050
70014L-AB-6	PARK AEROSPACE HOLDINGS		C		2.C FE	1,457,453	109.0640	1,626,144	1,491,000	1,471,449	0	5,509	0	0	5.500	5.964	FA	30,980	82,005	05/02/2018	02/15/2024
70014L-AC-4 714295-AC-6	PARK AEROSPACE HOLDINGS		. U	-	2.C FE	7,917,414 9,547,635	104.7930 109.8110	8,654,854 10.528.679	8,259,000	8,097,168		67,031 4,071		U	4.500	5.451 3.951	MS	109,432 16.619	371,655	03/02/2018	03/15/2023
71429M-AB-1	PERRIGO FINANCE		C		2.0 FE	4,801,017	113. 1710	5,444,657	9,588,000 4,811,000	9,570,092 4,803,865	ν	1, 148	ν	ν	4.375	4.406	NC	61.975	373,932 210,481	11/24/2014	12/15/2024 03/15/2026
71568P-AB-5	PERUSAHAAN LISTRIK NEGARA		C		2.B FE	3, 124,878		3,078,476	2,600,000	3,118,995	0	(5,883)	0	0	5.250	3.884		25,404	68,250	08/27/2020	10/24/2042
71568P-AC-3	PERUSAHAAN LISTRIK NEGARA		C		2.B FE	2,764,816			2,530,000	2,755,283	0	(9,532)	0	0	4. 125	2.599		13,335	52, 181	09/15/2020	05/15/2027
71568P-AP-4	PERUSAHAAN LISTRIK NEGARA		C	2	2.B FE	12,776,790	103.2210	13,418,687	13,000,000	12,778,710	0	1.920	0		4.000	4.100		1,444	260,000	06/22/2020	06/30/2050
71647N-BD-0	PETROBRAS GLOBAL FINANCE BV		C		3.C FE		127.3550	1,273,552	1,000,000	1, 165, 824	0	(961)	0	0	6.900	5.709	MS	19,550	34,500	08/11/2020	03/19/2049
716743-AR-0	PETRONAS CAPITAL		. C	. 2	1.G FE	32,998,934	134.3440	34,929,502	26,000,000	32,924,082	0	(74, 853)	0	0	4.550	3.138		230,028	591,500	08/26/2020	04/21/2050
74365P-AE-8	PROSUS	·	. C	. 1	2.C FE	1, 162,907	98 . 1330	1, 141, 287	1,163,000	1, 162, 883	0	(24)	0	0	3.832	3.832	FA	2,847	0	12/01/2020	02/08/2051
74446T-2C-6	PTT TREASURY CENTER		C	. 1	2.A FE	39,342,950	105.5650	39,956,489	37,850,000	39,337,933	0	(5,017)	0	0	3.700	3.530	JJ	641,873	0	07/27/2020	07/16/2070
74726M-A*-0 74733D-A@-9	QANTAS AIRWAYS		. C		2.B 2.C	34,405,000	98.1680 103.4760	37,765,076	38,470,000	38,470,000	U	0 0		3,365,000	3.640	3.640 3.750		26,855 179,688	1,320,743 862,500	05/22/2019	06/25/2031
75405U-AD-8	RAS LAFFAN LIQUEFIED NATURAL GAS III		C	1	1.E FE	2,000,000	103.4760	2,347,500	2,000,000	2,000,000		0			6.332	6.330	MS	32,012	126,640	09/26/2018	09/30/2027
75625Q-AD-1	RECKITT BENCKISER		C	1	1.G FE	9,346,715	106.9470		9,287,000	9,328,804	0	(11,852)	0	0	2.750	2.608	JD	3,547	255,393	06/20/2019	06/26/2024
75968N-AD-3	RENAISSANCERE HOLDINGS		C	1	1.G FE	6,836,391	112.3010	6,962,653	6,200,000	6.804.030	0	(32,361)	0	0	3,600	2.267	AO	47.120	111,600	08/25/2020	04/15/2029
767201-AD-8	RIO TINTO FINANCE USA		C	. 1	1.F FE	2, 119, 148	140.7270	2,462,723	1,750,000	1,953,558	0	(21,525)	0	0	7.125	5.237	JJ	57,495	124,688	07/01/2011	07/15/2028
767201-AL-0	RIO TINTO FINANCE USA		C	. 1	1.F FE	4,684,722	146 . 4460	6,286,927	4,293,000	4,660,334	0	(11,257)	0	0	5.200	4.540		36,586	223,236	01/01/2019	11/02/2040
767201-AS-5	RIO TINTO FINANCE USA		C	. 1	1.F FE	18,873,270	112.8730	21,445,870	19,000,000	18,937,275	0	12,624	0	0	3.750	3.831		31,667	712,500	06/11/2015	06/15/2025
77578J-AC-2	ROLLS-ROYCE		. C	. 2	3.C FE	2,786,400	110.7500	3,045,625	2,750,000	2,785,360	Ω	(1,040)	0	Ω	5.750	5.512		30,747	0	10/14/2020	10/15/2027
780097-BJ-9	ROYAL BANK OF SCOTLAND		. C	. 2	2.B FE	15,000,000	109.1810	16,377,150	15,000,000	15,000,000	0	0	0	Fō	4.519	4.519		11,298	677,850	06/20/2018	06/25/2024
780097-BK-6 780097-BP-5	ROYAL BANK OF SCOTLAND		. L	. 2	2.B FE 2.B FE	2,332,000 12,179,000	110.6290 108.5370	2,579,868 13,218,721	2,332,000	2,332,000 12,179,000	ļ	0	0	ļ	4.269 3.073	4.269 3.073		27,377	99,553 187,130	03/19/2019	03/22/2025
780097-BP-5	ROYAL BANK OF SCOTLAND		ر ا	-	2.B FE	2, 179,000	108.5370	2,338,100	12,179,000 2,000,000		,	(12,594)	,	J	11.500	6.038		40,545 106,056	187 , 130	11/05/2020	05/22/2028
780641-AH-9	KONINKLIJKE KPN NV		C	1	2.B FE	3,950,458	141.9170	5,676,680	4,000,000	3,955,712	0	2.764	0	0	8.375	8.541		83.750	335,000	10/22/2018	10/01/2030
78081B-AD-5	ROYALTY PHARMA		C	1	2.0 FE	17,596,800	102.6920	18,484,560	18,000,000	17,608,346	0	11,546	0	0	2.200	2.454		130,900	000,000	08/24/2020	09/02/2030
78081B-AE-3	ROYALTY PHARMA		C	1	2.0 FE	922, 115	105. 1460		965,000	922,571	0	456	0		3.300	3.614		10,527	0	08/24/2020	09/02/2040
78413H-AA-7	SES SA		C	. 1	2.C FE	26,634,028	105.3900	28,301,431	26,854,000	26,770,819	٥	34,039	0	۵	3.600	3.742		233,630	966,744	10/01/2018	04/04/2023
7846EL-AC-1	SPCM SA		. C		3.B FE	3,042,000	103. 4750	3, 104, 250	3,000,000	3,038,364	٥	(3,636)	0	0	4.875	4.568	MS	43,063	73, 125	06/29/2020	09/15/2025
80007R-AJ-4	SANDS CHINA	<del>-</del>	. C	. 1	2.C FE	441,562	106.5460	470,933	442,000	441,615	0	53	0	0	3.800	3.819		9,658	0	06/02/2020	01/08/2026
80105N-AG-0	SANOFI	·	. C	. 1	1.E FE	13, 181, 916	100.8790	13,401,775	13,285,000	13,282,031	0	5,775	0	ļ0	4.000	4.051		135,802	531,400	10/01/2018	03/29/2021
80281L-AF-2	SANTANDER UK GROUP HOLDINGS		Ü	. 2	2.A FE	20,089,600	103.0410	20,608,200	20,000,000	20,019,923	ļō	(18,857)	ļō	łō	3.571	3.471		339,245	714,200	02/08/2017	01/10/2023
80281L-AG-0 80283L-AV-5	SANTANDER UK GROUP HOLDINGS		. Li	.   4	2.A FE 1.E FE	13,007,930	112.7910 102.9070	14,662,830	13,000,000 15,000,000	13,005,698 14,987,144	L0	(781)	0	μ	3.823	3.815 3.847		80,071 71.875	496,990 562,500	01/03/2018	11/03/2028
803070-AB-7	SAPPI PAPIER HOLDING		C.	1	4.A FE	2,640,383	98.5000		2,647,000	2,641,316		296	u	ν Λ	7.500	7.528		8.823	198,525	10/01/2018	06/15/2032
80627D-AC-0	THO VERWALTUNGS		C	1	3.B FE	2,397,000	103.6250	2,435,188	2,350,000	2,394,251	0	(2,749)	0	0	4.750	4. 196		14,263	55,813	09/29/2020	09/15/2026
806854-AB-1	SCHLUMBERGER INVESTMENT SA		C	. 1	1.F FE	2,285,230	101.3080	2,332,110	2,302,000	2,297,775		5,723	0	0	3.300	3.562		22,579	75,966	10/01/2018	09/14/2021
806854-AD-7	SCHLUMBERGER INVESTMENT SA		C	. 1	1.F FE	5,097,546			5,289,000	5,206,657	0	49,714	0	L	2.400	3.417		52,890	126,936	01/01/2019	08/01/2022

## **SCHEDULE D - PART 1**

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CUSIP		d	g	Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
806854-AH-8	SCHLUMBERGER INVESTMENT SA		C	- 1	1.F FE	3,627,624	108.5640		3,640,000	3,635,824	0	1,305	0	0	3.650	3.691	JD	11,072	132,860	11/25/2013	12/01/2023
806854-AJ-4	SCHLUMBERGER INVESTMENT SA SCHLUMBERGER INVEST	·	C	- 1	1.F FE	1,620,669	106.7570		1,578,000	1,619,241	0	(1,428)	0	0	2.650	2.334	JD	581	20,909	08/18/2020	06/26/2030
81180W-BB-6 81725W-AJ-2	SENSATA TECHNOLOGIES		C	'l¦	3.A FE 3.C FE	1,639,000 3,932,813	100 . 5410 111 . 2500		1,639,000 3,750,000	1,639,000 3,862,985		(21,066)	U	,	3.375 5.000	4.291		3,534 46.875	187,500	12/03/2020	07/15/2031
822582-AD-4	SHELL INTERNATIONAL FINANCE BV		C	' ¦	1.D FE	28,647,887	155.5450		21,900,000	28, 183, 518	0	(233, 181)	0	0	6.375	4. 101		62,050	1,396,125	01/01/2019	12/15/2038
822582-BD-3	SHELL INTERNATIONAL FINANCE BY		C		1.D FE	1, 163, 772	110.8430		1,205,000	1, 176, 641	0	5,858	0	0	3.250	3.840		5,439	39, 163	10/01/2018	05/11/2025
822582-BF-8	SHELL INTERNATIONAL FINANCE BV		C		1.D FE	6,213,700	131.8430		5,000,000	6, 196, 877	0	(16,823)	0	0	4.375	2.985		30,382	109,375	06/25/2020	05/11/2045
822582-BT-8	SHELL INTERNATIONAL FINANCE BV		. C	. 1	1.D FE	1,993,440	110.5960		2,000,000	1,996,208	0	638	0	0	2.875	2.913	MN	8,146	57,500	05/05/2016	05/10/2026
822582-CH-3	SHELL INTERNATIONAL FINANCE BV		C	. 1	1.D FE	15,716,830	113.5270		14,500,000	15,704,416	0	(12,414)	0	0	3.250	2.826	AO	111,267	235,625	09/10/2020	04/06/2050
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRELAND		C	-[]	2.B FE	32,214,331	111.8680	36,916,440	33,000,000	32,421,087	ļ		0	ō	3.200	3.535	MS	287,467	1,056,000	10/22/2018	09/23/2026
826200-AD-9 82620K-AE-3	SIEMENS FINANCIERINGSMAT NV	·	C	- :	1.E FE	2,497,289	129.6330 111.0030		2, 182,000	2,416,929 17,556,111	0	(36,593)		0	6.125	3.970 3.241		49,747 53,869	133,648 570,375	10/01/2018 06/26/2019	08/17/2026
82620K-AF-0	SIEMENS FINANCIERINGSMAT BV	·	. L	- -	1.E FE	25,932,723	136.0570		17,550,000 25,840,000			(2, 105)			4,400	4.376		107,380	1, 136, 960	01/01/2019	05/27/2025 05/27/2045
82620K-AL-7	SIEMENS FINANCIERINGSMAT BV		C.	' ¦	1.E FE	34,142,597	107.9420		37, 100,000	34,889,413	0	338,245	0	٥	2.350	3.494		184,057	871,850	04/09/2019	10/15/2026
82620K-AU-7	SIEMENS FINANCIERINGSMAT BV		C	1	1.E FE	8,069,960	112.8270		8,000,000		0	(8,482)		0	3.400	3.268	MS	79,333	272,000	06/17/2019	03/16/2027
82660C-AA-0	SIGMA HOLDCO		C	1	5.A FE	1,571,250	102.5000		1,500,000	1,552,526	0	(18,724)		0	7.875	6.258	MN	15,094	118, 125	01/22/2020	05/15/2026
82938N-AJ-3	SINOPEC GROUP OVERSEAS DEVELOP		C		1.E FE	41,209,850	117.4390		35,000,000	41,133,486	0	(76,364)		٥	4.000	3.037	MS	420,000	700,000	06/24/2020	09/13/2047
82939G-AJ-7	SINOPEC GROUP OVERSEAS DEVELOP		C	. 1	1.E FE	34,068,635	112.8850		30,350,000	34,026,253	0	(42, 382)		٥	3.680	3.036	FA	443,650	558 , 440	06/24/2020	08/08/2049
82968F-AA-2	SIRIUS INTERNATIONAL GROUP		C		2.C FE	955,488	99.6590	996,586	1,000,000	958,033	0	2,545	0	0	4.600	5.448		7,667	23,000	07/30/2020	11/01/2026
83192P-AA-6 83368R-AT-9	SMITH & NEPHEWSOCIETE GENERALE	·	. C	. 1	2.B FE 2.B FE	1,324,000	101.8720 109.0290		1,324,000	1,324,000			0	μ	2.032 3.875	2.032 3.641		5,754 250,260	0	10/07/2020	10/14/2030
83545*-AC-2	SONIC HEALTHCARE		. L		2.B FE	25,258,000	109.0290		25,000,000 14.000.000	25, 176, 333 14, 000, 000		(50,674)	u		5. 100	5. 100			968,750 714,000	05/14/2019	03/28/2024
853254-AX-8	STANDARD CHARTERED	LS	C	-	1.F FE	4,999,400	100 . 0970		5,000,000	4,999,445	ν	86	υ	ν	3.100	3.100		32,889	160,000	09/13/2019	04/17/2025
853254-BJ-8	STANDARD CHARTERED		C	2	1.F FE	28,000,000	106.3700		28,000,000	28,000,000	0	0	0	0	3.885	3.885	MS	320,297	1,087,800	03/12/2018	03/15/2024
853254-BP-4	STANDARD CHARTERED		C	2	1.F FE	1,000,000	117.1240		1,000,000	1,000,000	0	0	0	0	4.305	4.305	MN	4,783	43,050	05/16/2019	05/21/2030
85325W-AA-6	STANDARD CHARTERED		C	. 2	1.F FE	17,778,581	105.9260		17,548,000	17,740,563	0	(38,018)	0	0	2.819	2.534	JJ	207,490	269,325	02/19/2020	01/30/2026
85771P-AE-2	EQUINOR ASA		C	. 1	1.D FE	1,797,535	125.3800		1,842,000	1,800,173	0	1, 197	0	٥	4.250	4.417	MN	8,263	78,285	10/01/2018	11/23/2041
85771P-AF-9	EQUINOR ASA		. C	. 1	1.D FE	17,943,444	103.0080		17,974,000	17,970,037	0	3,397	0	0	3. 150	3.170 3.642		248,491	566, 181	11/16/2011	01/23/2022
865622-AW-4 86562M-BV-1	SUMITOMO MITSUI	<del>-</del>	. U		1.E FE 1.G FE	4,922,120 4,000,000	104.2040 106.1100		5,000,000 4,000,000	4,966,974 4,000,000		20,336			3.200 2.348	2.348		72,444 43,308	160,000 46,960	01/01/2019	07/18/2022 01/15/2025
86960B-AX-0	SVENSKA HANDELSBANKEN		C		1.0 FE	24, 468, 150	100.1100		24,500,000	24,480,048	٥	6. 145	0	۷	3.900	3.929		108.821	955.500	11/13/2018	11/20/2023
86964W-AF-9	SUZANO AUSTRIA GMBH	1	C		2.C FE				6,200,000	6,802,446	0	(27, 126)	0	n	6.000	4.498		171,533	153,000	10/14/2020	01/15/2029
86964W-AH-5	SUZANO AUSTRIA GMBH	1	C		2.C FE	3,901,263	113.7510	4,095,018	3,600,000	3,894,725	0	(6,537)			5.000	3.915		83,000	0	10/15/2020	01/15/2030
86964W-AJ-1	SUZANO AUSTRIA GMBH		C	.	2.C FE	3,083,655	106.3870	3, 191,600	3,000,000	3,082,851	0	(804)	0	0	3.750	3.418	JJ	33,438	0	11/16/2020	01/15/2031
87124V-AA-7	SYDNEY AIRPORT FINANCE		C	. 1	2.A FE	3,091,445	100 . 5620		3,000,000	3,006,037	٥	(43,521)		٥	5. 125	3.631		55,094	153,750	01/01/2019	02/22/2021
87124V-AD-1	SYDNEY AIRPORT FINANCE		C	-[!	2.A FE	1,469,824	106.3000	1,549,854	1,458,000	1,460,862	Ω	(1,238)		<u>0</u>	3.900		MS	15,637	56,862	10/25/2012	03/22/2023
87124V-AE-9	SYDNEY AIRPORT FINANCE		C	-[]	2.A FE 2.A FE	9,907,800	108.2140		10,000,000	9,955,815	}ō	9,229		}ō	3.375	3.485		57, 188	337,500	04/23/2015	04/30/2025
87124V-AF-6 87164K-AA-2	SYDNEY AIRPORT FINANCE		٠	-[:	2.A FE	5,072,490 1,104,254	109.8350 101.7540		5,000,000 1,151,000	5,067,811 1,133,511	ļ	(5, 184)	0	l0	3.625 3.125	3.325 4.392		31,719 9,292	163, 125 35, 969	07/30/2020	04/28/2026
87164K-AB-0	SYNGENTA FINANCE		C	1	2.0 FE	1,380,893	99.6490		1, 151,000	1,401,279	ν	9,490	ν	ν	4.375	6.461		20.818	80.588	10/01/2018	03/28/2042
87164K-AC-8	SYNGENTA FINANCE	1	C	.li	2.0 FE	8,900,000	107.2170		8,900,000	8,900,000	0	0	0	n	5. 182	5. 182		85.834	461,198	04/17/2018	04/24/2028
874060-AX-4	TAKEDA PHARMACEUTICAL	1	C		2.B FE	9,980,400	102.5300		10,000,000	9,981,779	0	1,379	0		2.050	2.071		97,944	0	06/29/2020	03/31/2030
874060-AY-2	TAKEDA PHARMACEUTICAL	4	C	. 1	2.B FE	65,211,650	105.5310		65,000,000	65,207,697	٥	(3,953)	0	0	3.025	3.003		939,431	0	06/30/2020	07/09/2040
874060-AZ-9	TAKEDA PHARMACEUTICAL	4	. C		2.B FE	30,000,000	106.8570		30,000,000	30,000,000	0	0	0	0	3. 175	3. 175	JJ	455,083	0	06/29/2020	07/09/2050
874060-BD-7	TAKEDA PHARMACEUTICAL		C		2.B FE	10,000,000	110.8510		10,000,000	10,000,000	٥	0	0	0	3.375	3.375		161,250	0	06/29/2020	07/09/2060
87656X-B#-7	TATE & LYLE INTERNATIONAL		C	-	2.B	10,443,800	109.8740		10,000,000	10,425,411	}0	(18,389)	ļ	Fō	3.410	2.950		39,783	170,500	06/01/2020	11/19/2031
87656X-C*-0	TATE & LYLE INTERNATIONAL	+	Ü	-	2.A Z	25,000,000	105.2650		25,000,000	25,000,000	ļō	0	ļ0	}ō	2.910	2.910		293,021	0	05/06/2020	08/06/2030
87656X-00-8 87927V-AM-0	TATE & LYLE INTERNATIONAL		C	1,	2.A Z 3.B FE	25,000,000	105.7000 121.8090		25,000,000 1,714,000	25,000,000 1,795,482		0	U	ν	3.010	3.010 5.502		303,090		05/06/2020 06/21/2017	08/06/2032
87938W-AP-8	TELEFONICA EMISIONES SAU		C	'li	2.0 FE		121.6090		20,862,000	20,862,000	n	0	n	n	5.462	5.462		427,306	1, 139, 482	02/07/2017	02/16/2021
87938W-AT-0	TELEFONICA EMISIONES SAU	1	C	]i	2.0 FE	10,035,000	115.7640		10,035,000	10,035,000	0	0	0	0	4. 103	4. 103		129,239	411,736	03/01/2017	03/08/2027
88034Q-AC-1	TENGIZCHEVROIL FINANCE		C	.	2.B FE	31,747,950	106.2760		31,530,000	31,739,841	٥	(8, 109)	0		3.250	3. 169		449,740	0	10/07/2020	08/15/2030
89152U-AB-8	TOTAL CAPITAL SA		C	.l1	1.E FE	1,977,960	103.7870		2,000,000	1,997,759	0	2,211	0	L	4.250	4.369		3,778	85,000	12/08/2009	12/15/2021

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			usted Carryin	g Value			li	nterest		Da	ates
		3		5	7		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
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					nation,																
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
89153V-AP-4	TOTAL CAP INTL		C	. 1	1.D FE				1,951,000	1,946,922	0	8,462	0	0	2.750	3.202		1,788	53,653	10/01/2018	06/19/2021
89153V-AV-1	TOTAL CAP INTL		. C	2	1.D FE	26,986,440	108 . 7980	27, 199, 578	25,000,000	26,965,733	0	(20,707)	0	0	3. 127	2.731	MN	69,489	390,875	07/14/2020	05/29/2050
89153V-AW-9	TOTAL CAP INTL		. C	. 1	1.D FE	10,000,000	113.8980		10,000,000	10,000,000	0	0	0	٥	3.386	3.386		1,881	169,300	06/24/2020	06/29/2060
89153V-AX-7	TOTAL CAP INTL		- C	-[1	1.D FE	20,000,000	108.5100		20,000,000	20,000,000	٥	0	0	ō	2.986	2.986		3,318	298,600	06/24/2020	06/29/2041
89366L-AE-4 893829-AA-9	TRANSELEC SATRANSOCEAN PROTEUS		-   0	-[]	2.B FE 5.A FE	1,701,365	93.8750		1,865,000	1,730,534	ļ0	13,325	ļ0	} <sub>0</sub>	3.875	4.975 9.158		33,926 997	72,269	10/01/2018 07/16/2020	01/12/2029
893829-AA-9 89382P-AA-3	TRANSOCEAN PROTEUSTRANSOCEAN PONTUS LTD		- C	-[	5.A FE	177,524 199,672	93.8750		191,400 215,280	178,417 200,542	Q	893	Q	J	6.250 6.125	9.158		5,494	5,981 6,593	07/16/2020	12/01/2024 08/01/2025
89400P-AG-8	TRANSURBAN FINANCE		C	li	2.A FE	19,343,033	94.9990		19,500,000	19,392,138	0	15, 146	0	0	3.375	3.474	MS		658, 125	10/22/2018	08/01/2023
89400P-AK-9	TRANSURBAN FINANCE		. C		2.A FE	5,646,384	104.9330		5,650,000	5,646,370	0	(14)	0	0	2.450	2.457	MS	40,374	0	09/09/2020	03/16/2031
89641U-AA-9	TRINITY ACQUISITION PLC		. C	. 1	2.B FE	7,333,626	110 . 1950		7,375,000	7,361,865	۵	4,474	0	0	4.625	4.696		128,858	341,094	08/08/2013	08/15/2023
89641U-AC-5	TRINITY ACQUISITION PLC		_ C	. 1	2.B FE	8,479,508	116.5090			8,433,866	0	(10,637)	0	٥	4.400	4.239		108,503	368,500	05/23/2016	03/15/2026
89641U-AD-3	TRINITY ACQUISITION PLC	·	. C	- !	2.B FE	4,993,600	101.7920		5,000,000	4,998,917	0	1,236	0	0	3.500	3.526		51,528	175,000	03/17/2016	09/15/2021
89686Q-AA-4 902133-AM-9	TRIVIUM PACKAGINGTYCO ELECTRONICS GROUP			- ¦	4.B FE 2.A FE	1,027,300 7,938,678	105.7500 102.7410		1,000,000 7,970,000	1,020,406 7,965,852		(5,049)		L	5.500 3.500	4.877 3.547		20,778	36,667 278,950	08/15/2019	08/15/2026
902613-AA-6	UBS GROUP		C	2	1.G FE	14,521,000	111.7200		14,521,000	14,521,000		0	υ	ν	3. 126	3.347		174,005	453,926	08/06/2019	02/03/2022
902613-AB-4	UBS GROUP		. C	2	1.G FE	745,000	100.9670		745,000	745,000	0	0	0	0	1.008	1.008		3, 150	00,020	07/27/2020	07/30/2024
902674-XN-5	UBS AG LONDON		C		1.D FE	7,026,074	141.4150		5,000,000	7,024,919	0	(1, 155)		0	4.500	2.463		3, 125	112,500	12/23/2020	06/26/2048
902674-YA-2	UBS AG LONDON		_ C	. 2	1.D FE	1,681,794	101.7790		1,684,000	1,682,535	0	741	0	۵	1.750	1.817	A0	5,730	14,735	04/14/2020	04/21/2022
90351D-AF-4	UBS GROUP FUNDING SWITZERLAND		_ C		1.G FE	32,816,360	115.6010		32,000,000	32,472,957	0	(79,561)	0		4. 125	3.813		278,667	1,320,000	06/24/2016	04/15/2026
90351D-AH-0 90352J-AC-7	UBS GROUP FUNDING SWITHZERLAND		- C		1.G FE 1.G FE	4,997,000	102.5310 117.0770		5,000,000	4,999,306	0	568 0	0	0	2.650 4.253	2.662 4.253		55,208 318,384	132,500	08/03/2016	02/01/2022
91020Q-B#-3	UBS GROUP FUNDING SWITZERLAND		٠	-	1.G FE	27,500,000 20,000,000	120.2550		27,500,000 20,000,000	27,500,000 20,000,000		0	u	u	4.293	4.253		318,384	1, 169, 575 818, 000	03/16/2017	03/23/2028
91020Q-B*-7	UNITED ENERGY DISTRIBUTION		C	1	1.G FE	27,000,000	111. 2950		27,000,000	27,000,000	0	0	0	0	3.590	3.590		210,015	969,300	08/12/2015	10/13/2025
915436-AC-3	UPM-KYMMENE		. C	. 1	2.B FE	9,845,569	135.2530	11,239,524	8,310,000	9,531,028	0	(145, 426)	0	0	7.450	4.913	MN	60 , 190	619,095	01/01/2019	11/26/2027
91911T-AE-3	VALE OVERSEAS LTD		_ C		2.C FE	4,463,449	153.6500		3,091,000	4,430,099	0	(33, 350)		0	8.250	3.964	JJ	116,170	0	07/24/2020	01/17/2034
91911T-AH-6	VALE OVERSEAS LTD		_ C		2.C FE	11,145,500	146.8130		8,200,000	11,090,336	0	(55, 164)		0	6.875	3.881	MN	62,639	281,875	07/28/2020	11/21/2036
91911T-AK-9 91912E-AA-3	VALE OVERSEAS LTDVALE SA		- C		2.0 FE 2.0 FE	7,925,836 21,401,271	149.1200	8,565,453 23,459,103	5,744,000 17,456,000	7,894,644 21,357,476	0	(31, 192)		0	6.875 5.625	4.064	MN	55,944 300,025	197 , 450 443 , 138	07/30/2020	11/10/2039 09/11/2042
92769V-AJ-8	VIRGIN MEDIA FINANCE		C	1	4.B FE	2,529,025	103.7500		2,500,000	2,528,830		(195)			5.000	4.064		69,444	443, 136 N	10/26/2020	09/11/2042
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE		C	1	3.0 FE	2,077,500	108.5860		2,000,000	2,066,695	0	(8,744)		0	5.500	4.884		14,056	110,000	10/02/2019	05/15/2029
92769X-AR-6	VIRGIN MEDIA SECURED FINANCE		. C	2	3.C FE	3,004,500	104.7860		3,000,000	3,004,324	0	(176)		0	4.500	4.480		68,250	0	06/29/2020	08/15/2030
92770Q-AA-5	DOLYA HOLDCO 18 DAC		. C	. 2	4.B FE	2,974,500	104.0030		3,000,000	2,975,864	0	1,364	0	0	5.000	5.130		77,917	0	06/29/2020	07/15/2028
92841#-AA-4	VISTAJET		- C	-[	1.G PL	56,000,000	97.3710	54,527,486	56,000,000	56,000,000	0	0		ō	4.500	4.493		1,946,000	0	03/12/2020	07/15/2027
92857T-AH-0 92857W-AZ-3	VODAFONE GROUP			-[	2.B FE	6, 155, 513 7, 384, 659	148.3550 103.5200		5,000,000 7,482,000	5,978,031 7,463,059	0	(82, 169) 10, 439		} <u>0</u>	7.875 2.500	5. 158 2. 649		148,750 49,360	393,750	01/01/2019	02/15/2030
92857W-AZ-3 92857W-BJ-8	VODAFONE GROUP		- C	¦	2.B FE		114.3500		16,000,000		U		U	ν	4. 125	4.287	MN	56,833	187,050 660,000	05/19/2012	09/26/2022
92857W-BK-5	VODAFONE GROUP		. C	]i	2.B FE	17,607,808	119.7660		17,820,000	17,653,246	0	18,477	0		4.375	4.524	MN	67,134	779,625	06/19/2018	05/30/2028
92857W-BU-3	VODAFONE GROUP		. C	. 1	2.B FE	4,981,200	123.8560		5,000,000	4,981,315	0	303	0		4.250	4.272		61,389	212,500	09/10/2019	09/17/2050
92858R-AA-8	. VMED 02 UK FINA		. C	. 1	3.C FE	3,020,000	102.0000		3,000,000	3,019,692	٥	(308)		٥	4.250	4.166		34,354	0	10/23/2020	01/31/2031
92936M-AC-1	WPP FINANCE 2010		- C	. 1	2.B FE	9,492,805	105.0510		9,500,000	9,517,118	Ω	(10, 100)	0	ō	3.625	3.511		109,052	344,375	06/17/2019	09/07/2022
961214-EF-6 961214-EG-4	WESTPAC BANKING		-   0		2.A FE 2.A FE	28,922,081 36,110,500	113.5540 127.6900		25,881,000 30,000,000	28,843,494 35,995,064	0	(78,587) (115,436)	0	0	4.110 4.421	3.071 3.008		463,895 578,414	390 , 450 663 , 150	09/16/2020	07/24/2034 07/24/2039
961214-EG-4 961214-EM-1	WESTPAC BANKING		. C		2.A FE		127 . 6900		8, 100,000		n	(115,436)		n	2.894	2.494		95,719	73,958	09/11/2020	02/04/2030
961214-EP-4	WESTPAC BANKING		. C	2	2.A FE	411,000	103.0000		411,000	411,000	0	0	0		2.668	2.434	MN	1,371	0	11/09/2020	11/15/2035
97063P-AB-0	WILLIS TOWERS WATSON		. C	1	2.B FE	23,346,085	101.0070	23,748,766	23,512,000	23,501,479	0	24,479	0	0	5.750	5.871	MS	398,071	1,351,940	10/22/2018	03/15/2021
97786#-AJ-1	FERGUSON PLC		_ C	. 1	2.A FE	10,075,478	102.7160		10,000,000	10,025,865	0	(15,067)	0	0	3.430	3.267	MS	114,333	343,000	03/28/2018	09/01/2022
97786#-AN-2	FERGUSON PLC		. C	- 1	2.A FE	20,000,000	107.1600		20,000,000	20,000,000	٥	0	0	o	3.440	3.440		59,244	688,000	11/17/2017	11/30/2024
980236-AL-7	WOODSIDE FINANCE		- C	- 1	2.A FE	18,984,990	100.3900		19,000,000	18,997,322	ō	793	ļō	}ō	4.600	4.610		123,817	874,000	05/03/2011	05/10/2021
980236-AM-5 980236-AN-3	WOODSIDE FINANCE		C	'l'	2.A FE 2.A FE	7, 164, 764 13, 991, 127	107.8100 108.7770		7,461,000 14,000,000	7,258,762 13,993,741	Q	43, 138 879	<u>0</u>	0	3.650 3.700	4.365 3.708		87,750 152.522	272,327 518,000	01/01/2019	03/05/2025 09/15/2026
980236-AP-8	WOODSIDE FINANCE		C	'li	2.A FE	4,959,200	106.7770		5,000,000	4,969,450	0	3,598	0	0	3.700	3.706		54,472	185,000	01/11/2018	03/15/2028
980236-AQ-6	WOODSIDE FINANCE		. C	1	2.A FE	32,222,924	111.6110		32,282,000	32,229,982	Ω	4,971	0		4.500	4.523	MS	472, 124	1,452,690	02/25/2019	03/04/2029
98420E-AB-1	XLIT LTD		. C	. 1	1.F FE	1, 130, 568	142. 1630		1, 133,000	1,130,722	0	50	0	0	5.250	5.265	JD	2,644	59,483	10/22/2018	12/15/2043

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Code	es	6	7		air Value	10	11	Change	e in Book/Ad	justed Carryin	g Value			ı	nterest		Da	ates
	_		4	5	Ť	•	8	9			12	13	14	15	16	17	18	19	20	21	22
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		C	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		_	:													F44:			A		
OLIGID		0	1	١	Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted	ъ.	Effective		Amount	Amount		Contractual
CUSIP			g	Bond	strative		Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
98420E-AD-7	XLIT LTD	C	· · · · · ·		2.A FE	12,711,650	140.4870	12,643,874	9,000,000	12,673,765	0	(37,885)	0	0	5.500	3.094	MS	125, 125	247,500	08/14/2020	03/31/2045
984851-AD-7	YARA INTERNATIONAL ASA	.L	2	1	2.B FE	24,840,951	111.6380	28, 172, 966	25,236,000	24,949,977	0	45,451	0	٥٥	3.800	4.032	JD	66,595	958,968	01/01/2019	06/06/2026
984851-AG-0	YARA INTERNATIONAL ASA	C	2	1	2.B FE	6,393,000	108.2780	6,922,213	6,393,000	6,393,000	0	0	0	0	3. 148	3.148	JD	15,094	100,626	05/28/2020	06/04/2030
98953G-AD-7	ZIGGO BOND	c	2	1	4.C FE	612,000	105.5300	645,844	612,000	612,000	0	0	0	0	5. 125	5. 126	JJ	14,463	13,417	02/05/2020	02/28/2030
98954N-AA-7	ZIGGO SECURED FINANCE BV	C	2	1	4.A FE	6,426,250		6,627,813	6,350,000	6,418,669	0	(7,581)	0	0	5.500	5. 199	JJ	161,043	211,750	06/29/2020	01/15/2027
98954U-AB-9	ZIGGO BOND FINANCE BV	. <b></b>	2	1	4.C FE	3,563,875		3,698,695	3,500,000	3,558,758	٥	(6, 375)	ا ۵ا	۵۵	6.000	5.522	JJ	96,833	120,000	06/29/2020	01/15/2027
B1401#-AC-1	BRUSSELS AIRPORT	c	2		2.A FE	11,160,000		11,207,495	12,215,000	12,215,000	0	0		1,002,000	1.640	1.640		66,775	231, 176	05/22/2019	06/05/2034
B1401#-AG-2	BRUSSELS AIRPORT	lc	2		2.A FE	13, 120, 200		13,890,124	13,558,650	13,558,650	0	0		438,450	2.550	2.550		22,089	0	11/13/2020	12/08/2035
BAN0L1-ZP-3	MINEJESA CAPITAL BV	C	2		2.C FE	2,054,214		2,203,167	2,000,000	2,053,187	0	(1,027)		0	5.625	5.380	FA	44,063	56,250	06/19/2020	08/10/2037
BANOVK-TB-8	LONGFOR GROUP HOLDINGS	c	2	1	2.C FE	1,979,500		2,005,224	1,850,000	1,975,090	٥	(4,410)		٥	3.950	3.059	MS	21,314	36,538	08/21/2020	09/16/2029
BAN104-VW-7	AXIATA SPVS LABUAN	c	2		2.B FE	3, 148, 588		3,261,807	3,222,000	3,148,908	0	320		0	3.064	3. 181	FA	36,198	0	11/06/2020	08/19/2050
BBE05M-WM-3	BRUSSELS AIRPORT	c	2		2.A	4,728,000		4,948,111	4,886,000	4,886,000	0	0		158,000	2.430	2.430		7,586	0	11/13/2020	12/08/2030
BRS46J-KS-1	DP WORLD	c	2		2.C FE	3,472,976		3,916,136	2,850,000	3,460,374	0	(12,602)	0	0	6.850	4.937	JJ	97,070	97,613	06/19/2020	07/02/2037
BRTXQ3-0H-5	THREE GORGES FINANCE I	.L	2		1.E FE	1,041,916		990,824	1,000,000	1,041,686	0	(231)	0	0	3.200	2.983	AO	6,667	16,000	10/09/2020	10/16/2049
BRTYQX-45-9	ADANI TRANSMISSION LTD		2		2.C FE		106.2250	205,013	193,000	200,407	0	169		0	4.250	3.905	MN	911	4, 101	11/06/2020	05/21/2036
BRW1XP-1C-4	GAZPROM PJSC VIA GAZ		2		2.C FE	32,014,525		33,041,372	31,770,000	32,004,731	0	(9,794)		0	3.250	3.156		361,384	490,750	10/09/2020	02/25/2030
BRW42C-2Q-9	BANCO SANTANDER MEXICO SA		2		2.A FE _	22,009,600		23,002,200	20,000,000	21,838,366	0	(171,234)		0	5.375	3.073	AO	220,972	537,500	07/24/2020	04/17/2025
EK3774-36-2	CORP FINANCIERA DE DESARROLLO	C	)		2.C FE	1,336,875		1,358,712	1,245,000	1,334,767	0	(2, 108)		0	5.250	4.235	JJ	30,139	0	10/01/2020	07/15/2029
F7754#-AA-1	SAFRAN	T	2		2.A	50,000,000		53,010,305	50,000,000	50,000,000	0	0		0	3.100	3.100	JD	8,611	775,000	06/18/2020	06/29/2030
G0369@-AU-0	ANGLIAN WATER SERVICES FINANCING	[	)	1	1.G FE	3, 132, 985		3,234,515	3,000,000	3,075,700	0	(25, 735)	0	0	3.840	2.890	AO	24,320	116,380	09/26/2018	10/15/2023
G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING	T	)	1	1.G FE	36,326,600		40,010,803	36,200,000	36,274,922	0	(12,856)		0	3.290	3.247		211,730	1,205,420	09/09/2016	04/27/2026
G1737@-AE-9	BROOKFIELD UTILITIES	C	)		2.B FE	40,973,400		48.535.802	46,484,800	46,484,800	0	0	0	1,411,000	2.200	2.200		374.977	493.082	08/14/2019	02/19/2030
G1745*-AA-9	BROOKFIELD UTILITIES	T	2	1	2.B FE	25,000,000		26,570,970	25,000,000	25,000,000	0	0	0	0	4.290	4.290		220,458	1,072,500	09/26/2018	04/17/2023
G1746#-AA-4	CADENT FINANCE	T	)		1.G FE	35,000,000		40,097,096	35,000,000	35,000,000	0	0	0	0	4.070	4.070		403,608	1,424,500	02/15/2019	03/19/2031
G2037*-AJ-5	CHANEL LIMITED	C	)		1.A Z	11,000,000		11,060,041	11,000,000	11,000,000	0	0	0	0	2.450	2.450		58,392	0	10/02/2020	10/13/2030
G2037*-AK-2	CHANEL LIMITED	C	)		1.A Z	19,500,000		19,623,263	19,500,000	19,500,000	0	0	0	0	2.550	2.550	AO	107,738	0	10/02/2020	10/13/2032
G2037*-AL-0	CHANEL LIMITED	C	?		1.A Z	5,000,000	102.9760	5.148.799	5,000,000	5,000,000	0	0	0	0	2.700	2.700	AO	29,250	0	10/02/2020	10/13/2035
G2037*-AM-8	CHANEL LIMITED	T	)		1.A Z	3,500,000		3,568,993	3,500,000	3,500,000	0	0	0	0	3.200	3.200	AO	24,267	0	10/02/2020	10/13/2040
G20440-BB-0	COMPASS GROUP		2	1	1.G	15,000,000		16,814,414	15,000,000	15,000,000	0	0		0	4.290	4.263	AO	160,875	573,500	09/23/2014	12/04/2024
G2765*-AC-8	GOSHAWK AVIATION		)	1	2.A PL	10,000,000		10,982,973	10,000,000	10,000,000	0	0		0	4.220	4.220	JJ	189,900	422,000	06/30/2017	07/19/2026
G2765*-AD-6	GOSHAWK AVIATION	1	2	l <sub>1</sub>	2.A PL	10,000,000		11, 111, 459	10,000,000	10,000,000	0	0			4.320	4.320	JJ	194,400	432.000	06/30/2017	07/19/2027
G2765*-AE-4	GOSHAWK AVIATION	I	2	l	2.A PL	10,000,000		11, 141,024	10,000,000	10,000,000	0	0		0	4.750	4.750	AO	89,722	475,000	07/25/2018	10/23/2025
G2765*-AF-1	GOSHAWK AVIATION	c	2		2.A PL	10,000,000		11,345,549	10,000,000	10,000,000	0	0		0	4.860	4.860	AO	91,800	486,000	07/25/2018	10/23/2026
G2765*-AH-7	GOSHAWK AVIATION	C	2		2.A PL	20,000,000		23,480,872	20,000,000	20,000,000	0	0		0	5.090	5.090	AO	192,289	1,018,000	07/25/2018	10/23/2028
G2765@-AA-0	GOSHAWK AVIATION	L	2	l1	2.A PL	15,000,000		15, 256, 914	15,000,000	15,000,000	0	0	0	0	4. 190	4. 190	FA		628,500	06/29/2016	08/02/2021
G2765@-AB-8	GOSHAWK AVIATION	c	2	1	2.A PL	12,000,000		13,036,714	12,000,000	12,000,000	0		0	0	4.710	4.710		233,930	565,200	09/26/2018	08/02/2023
G294A@-AM-1	DYSON FINANCE		2		1.G	100,642,012		108,843,419	107,848,837	107,848,837	0	0	0	7,206,825	2.620	2.620		1,091,011	939,589	03/26/2020	02/12/2030
G3301*-AA-1	FIL LIMITED	c	2		2.B	74, 163,000		77,377,306	80,664,800	80,664,800	0	0	0	6,501,800	2.550	2.550		542,807	966,002	03/12/2020	03/26/2025
G4706#-AB-4	ICON	c	2	l	2.C FE	12,000,000		12,086,868	12,000,000	12,000,000	0	0	0	0	2.320	2.320		17,787	0	07/09/2020	12/08/2023
G5147*-AB-2	JOHNSON MATTHEY	L	2	1	1.G	35,551,600		37,608,050	36,400,000	35,917,646	0	186,360	0	0	2.990	3.372		78,604	1,088,360	09/26/2018	06/05/2023
G5264#-AK-5	KINGSPAN GROUP	c	J		2.B	17,000,000		17,000,000	17,000,000	17,000,000	0	0	0	0	2.470	2.470		23,328	0	09/10/2020	12/11/2028
G6363#-AP-2	NAC AVIATION		)		4.B PL	11,730,000		11,850,000	15,000,000	12,047,544	0	317,544	0	0	6.700	6.700		360,125	0	07/22/2020	02/22/2024
G6363#-AQ-0	NAC AVIATION		2		4.B PL	7,720,000	78.3000	7,830,000	10,000,000		0	127,818			6.950	6.950	FA	249,042	0	07/22/2020	02/22/2026
G6363#-AT-4	NAC AVIATION		2	l	4.B PL	11,655,000		11.820.000	15,000,000	11,892,621	0	237.621			6.830	6.830	MS	.304.504	0	07/22/2020	03/14/2025
G6363#-AV-9	NAC AVIATION	I lo	2	l	4.B PL	15,640,000	77.8000	15,560,000	20,000,000	16,075,536	n	435,536		n	5.040	5.040	FA	347.200	0	07/22/2020	.02/27/2024
G6655@-AB-2	NORTHERN GAS NETWORKS	T[c	)		2.A	23,778,000		29, 159, 915	24,609,600	24,609,600	n	0	0	747,000	2.970	2.970	JJ	347 . 180	687,536	10/11/2018	01/10/2031
G6750*-AE-2	1887 CO LTD	1	)		2.C			31,736,896	27,344,000	27,344,000	n	0	n	830,000	2.960	2.960	JJ	384,457	761,356	10/11/2018	01/10/2029
G6764#-AA-0	ROLLS ROYCE PLC	,	?	1	3.C	6,315,789		6, 154, 521	6,315,789	6,315,789	n	0		n	2.400		JAJ0	33,263	151,579	10/21/2016	10/12/2026
G6764@-AA-2	ROLLS ROYCE PLC	,	?	l ·	3.C	16,609,366		16,418,762	16,609,366	16,609,366	n	0		ر ۱	2.960	2.971		107,887	491,637	07/12/2017	04/12/2027
G7304*-AJ-0	QUADGAS FINANCE		?		2.A FE	13,039,000		13,672,000	13,672,000	13,672,000	n	0		633,000	2.930	2.929			n	10/23/2020	01/21/2036
G8038#-AN-8	SERCO GROUP PLC	T	?		2.0 PL	4,000,000		4,088,052	4,000,000	4,000,000	n	0		000,000	3.270	3.270		30 , 157	n	09/16/2020	10/08/2025
G8038#-AP-3	SERCO GROUP PLC		?		2.C PL	8,000,000		8,205,090	8,000,000	8,000,000	n	n	n	۸	3.550	3.550	40	65.478	n	09/16/2020	10/08/2027
G8056*-AA-7	SEVERN TRENT WATER		?	1	2.A	28,800,000		32.648.486	28,800,000	28.800.000	n	۸	n	۷	3.690	3.690	MS	348.336	1.062.680	11/05/2015	03/03/2027

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ear							
1	2		Cod	les	6	7		Fair Value	10	11			justed Carrying	g Value			Interest		Da	ates
1		3		5	7 i		8	9			12	13	14	15	16	17 1		9 20	21	22
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			0		Modifier								Year's	Change						
			r		and		Rate					Current	Other-	in						
		С	е		SVO		Used to	)		Book/	Unrealized	Year's	Than-	Book/			Admi			Stated
		0			Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	Amo			Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate Wh		and Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Pa	id Accr	rued During Ye	ar Acquired	Date
G8056*-AH-2	SEVERN TRENT WATER		C		2.A	15,530,400	113.4390	18,611,322	16,406,400	16,406,400	0	0	0	498,000	2.720	2.720 MN		66,938415,		11/07/2028
G8228*-AK-8	SMITH & NEPHEW		C	1	1.G	37,000,000	108 . 5720	40, 171, 548	37,000,000	37,000,000	٥	٥	0	0	3.360	3.360 MN		145,0401,261,		11/19/2024
G8228*-AM-4	SMITH & NEPHEW		[C	L	1.G	50,000,000		53,976,995	50,000,000	50,000,000	ō	Fō	0	ō	2.830	2.830 JD		55,028		06/17/2027
G8781#-AA-5	THAMES WATER UTILITIESTHAMES WATER UTILITIES		C		2.A	42,500,000		43,519,048	42,500,000	42,500,000	ō	<u>0</u>	0	0	3.870 4.070	3.870 FA		566,5251,644,		02/27/2022
G8781*-AA-9 G9523#-AF-5	WEIR GROUP				2.A 3.A	35,000,000 5,000,000		39,695,978 5,122,002	35,000,000 5,000,000	35,000,000 5,000,000	۷	J		V	4.070	4.070 AO 4.270 FA		_316,5561,424, 80,063213,		04/11/2026
J3891#-AA-0	ELI LILLY		C	'	1.F	3,,000,000	97.8690	36,229,074	3,000,000	37,017,926				1.843.909	0.420	0.420 MN		19,866147,		11/15/2029
L8992#-AB-2	SYNGENTA LUXEMBOURG FINANCE		C	1	2.0	20,000,000	111.2040	22,240,726	20,000,000	20,000,000	0	0	0		5.350	5.350 JD		68,3611,070,	00012/08/2005	12/08/2025
L9619@-AB-5	VTG FINANCE		C		2.B FE	5,875,750	103. 1370	6,299,089	6,107,500	6,107,500		0	0	231,750		1.700 AO		18,170	010/01/2020	10/29/2035
L96190-AC-3	VTG FINANCE		C		2.B FE	7,050,900	107.8080	7,901,237	7,329,000	7,329,000	0	0	٥	278, 100	1.980	1.980 AO		25,395	010/01/2020	10/29/2040
N2962#-AN-3	ENECO HOLDING N.V.		C		1.G	13,320,384		12,562,869	11,659,914	12, 183, 007	0	(464, 100)		0	9.531	4.980 DEC .		49,3891,111,		01/15/2022
N2962#-AP-8	ENECO HOLDING N.V.		C		1.G	33, 168, 598		34, 164, 053	31,789,119	32,243,885	٥	(387,509)		0	9.281	7.677 DEC .		131,1212,950,	22112/15/2019	01/15/2022
N2962#-AQ-6	ENECO HOLDING N.V.		C		1.G	3,849,219		3,642,119	3,388,935	3,533,344	0	(128,610)	00	0	9.281	4.954 DEC .		13,978267,		01/15/2022
N3167#-AA-2 N4281@-BW-4	FERRARI NVVOPAK NV		C		3.A	39,294,500	103.3660	44, 191, 549	42,752,500 7,000,000	42,752,500	Ω	0	0	3,507,000	1. 120 4. 140	1.120 FA				08/01/2029
N42810-BW-4 N42810-CA-1	VOPAK NV				2.B 2.A	7,000,000 6,000,000		7,788,223		7,000,000 6,000,000		Ω0		رر 0	3.300	4.140 JD 3.300 JD		9,660289, 5,500	006/01/2020	06/19/2027
Q0458*-AB-5	AQUASURE FINANCE		C	1	1.G FE	25,000,000		27,297,955		25,000,000		ر ا		 0	4.480	4.481 JJ		_525,7781,120,		02/27/2024
Q0458*-AD-1	AQUASURE FINANCE		C	'	1.6 FE	1,655,040	107 . 6290	1,722,071	1,600,000	1,646,506	0	(6,409)	0	0	3.280	2.790 JJ		24,636		07/12/2027
Q0458*-AF-6	AQUASURE FINANCE	I	C		1.G FE	13,471,345	113.2800	15,260,282	13,471,345	13,471,345	0	0	0	0	4.320	4.320 JJ		273, 199		01/12/2034
Q0845#-AA-5	AUSTRALIAN GAS NETWORKS		C	1	2.A	12,000,000		13,765,693	12,000,000	12,000,000	٥	0	0	0	3.620	3.620 MS		133,940434,	40006/04/2015	09/10/2027
Q1297#-AK-4	CSL LIMITED		C	1	1.G	60,000,000		66,511,266	60,000,000	60,000,000	٥	0	0	0	3.170	3.170 AO		_459,6501,902,		10/04/2027
Q1297#-AM-0	CSL LIMITED		C		1.G	20,000,000	106 . 9360	21,387,100	20,000,000	20,000,000	۵	۵	0	۵	2.650	2.650 MN		50,056265,		08/27/2030
Q1629#-AN-7	BRISBANE AIRPORT		C	. 1	2.B	15,000,000	111.9610	16,794,081	15,000,000	15,000,000	Ω	0	0	0	3.820	3.820 JD		25,467573,		06/15/2027
Q2107#-AJ-5	CONTACT ENERGY	·	C		2.B	7,000,000	119.2850	8,349,968			0	0	0	0	4.440	4.440 JD		10,360310,		12/19/2028
Q2464#-AB-9 Q3393*-AJ-0	CIVIC NEXUSELECTRANET			¦	1.E FE 2.B	17,880,364 8,000,000	108.3450 112.8970	19,372,510 9,031,747	17,880,364 8,000,000	17,880,364 8,000,000		u		b	3.400 3.910	3.400 JD 3.910 MN		50,661607, 39,969312,		09/01/2032
Q3393*-AL-5	ELECTRANET		٠	1	2.B	12,000,000	108 . 4750	13,017,010	12,000,000	12,000,000	۷	۷		٠	3.440	3.440 FA		152,507412,		08/18/2025
Q3629#-AG-8	SA POWER NETWORKS		C	1	1.G	13,000,000	104.4220	13,574,913	13,000,000	13,000,000	0	0	0	0	3.340	3.340 MS		_133,878434,		09/10/2022
Q3629#-AH-6	SA POWER NETWORKS		C	1	1.G	25,000,000	114.8510	28,712,833	25,000,000	25,000,000	0	0	0	0	3.740	3.740 MS		_288,292935,		09/10/2026
Q3629#-AM-5	SA POWER NETWORKS		C	1	1.G	6,000,000	112.6000	6,756,020	6,000,000	6,000,000	0	0	0	0	3.160	3.160 FA		74,260189,	60009/26/2018	08/10/2028
Q3629#-AP-8	SA POWER NETWORKS		C		1.G	15,000,000	113.8310	17,074,625	15,000,000	15,000,000		0	0	0	3.560	3.560 FA		222,500	00004/04/2019	08/01/2029
Q3793#-AC-7	FIRST GAS		C		2.B FE	12,000,000		12,000,000	12,000,000	12,000,000	0	0	0	0	2.250	2.250 MJSD		0	011/24/2020	03/23/2036
Q3920#-AG-4	FONTERRA COOPERATIVE		C	1	1.G FE	15,000,000	111. 4590	16,718,811	15,000,000	15,000,000	<u>0</u>	0	0	0	3.400	3.400 MS		136,000		09/25/2026
Q3920#-AL-3	FONTERRA COOPERATIVE		[C		1.G FE	35,000,000		41,525,743	35,000,000	35,000,000	łō	0	.  <u>0</u>	0	4.090	4.090 JD		51,6931,431,		12/18/2028
Q3946*-AE-3 Q5664#-AA-2	FOXTEL MANAGEMENT		[		2.C PL 2.B FE	25, 175,800 22,000,000	104.2110	26,052,698 24,476,734	25,000,000	25, 112, 514 22, 000, 000	0	(63, 286)	ا ۵	Ω	4.270 4.190	3.970 JJ 4.190 A0		462,583747, 230,450921,	25001/16/2020	07/25/2022
Q5995#-AE-4	MERIDIAN ENERGY		C		2.A	75,000,000	116.6030	24,476,734	22,000,000 75,000,000	75,000,000		,	U	ν	3.860	4. 190 AO				04/29/2029
Q6077#-AB-9	MERCURY NZ LIMITED		C		2.B	3,036,930		3, 146, 619	3,000,000	3,016,526		(8,082)	0	 0	4.350	4.050 JD		8,338130,		12/08/2022
Q6518#-AA-8	NSW PORTS FINANCE		C	1	2.B	10,000,000	105.7580	10,575,849	10,000,000	10,000,000	0	0	0	0	3.340	3.340 AO		57,522334,		04/29/2025
Q6518#-AD-2	NSW PORTS FINANCE		C	1	2.B	16,000,000	108.0040	17,280,646	16,000,000	16,000,000	0	0	0	0	3.710	3.710 JJ			60010/15/2015	01/21/2026
Q6518#-AG-5	NSW PORTS FINANCE		C		2.B FE	9,000,000	111.4110	10,026,966	9,000,000	9,000,000	0	0	0	0	4.160	4.160 AO		83,200374,	40003/14/2018	04/11/2033
Q6518@-AA-0	NSW ELECTRICITY NETWORKS FINANCE		C	1	2.B	26,970,000	109.3710	29,497,378	26,970,000	26,970,000	0	0	0	0	3.080	3.080 MS		_242,281830,		09/16/2026
Q6518@-AE-2	NSW ELECTRICITY NETWORKS		C	. 1	2.B FE	35,000,000	113.0470	39,566,615	35,000,000	35,000,000	٥	ļ	0		3.550	3.550 AO			50007/20/2017	10/16/2027
Q6568@-AA-9	NETWORK FINANCE		[C		2.A	45,000,000	111.7500	50,287,572	45,000,000	45,000,000	·····ō	}ō	0	·····ō	3.500	3.501 A0		.385,0001,575,		02/14/2028
Q6646*-AA-7 Q7397#-AS-3	ADELAIDE AIRPORT			¦	2.B 2.B PL	8,000,000	109.3160 112.3540	8,745,299 8,988,290	8,000,000 8,000,000	8,000,000 8,000,000	0	0	0	0 0	3.730 3.790	3.730 MS 3.790 JJ		88,691		09/14/2025 07/13/2027
Q7397#-AS-3 Q7794#-AH-6	QPH FINANCE		٠٠	'	2.B FE	8,000,000 3,000,000	112.3540					l0	0	0 0	4.110	4.110 FA		141,493303, 48,978123,		08/08/2030
Q8562*-AF-2	SONIC HEALTHCARE		C		2.0 FE	52,000,000		57,228,678	52,000,000	52,000,000		ν	n	0	3.010	3.010 JJ		721,731		01/15/2030
Q8806#-AC-1	TABCORP FINANCE	<u>T</u>	C.		2.0 FE	49,647,200		55,377,690	50,000,000	49,700,826	n	24, 177	0	0	4.820	4.898 JD		127,1942,485,		06/12/2030
Q9194*-AE-9	TRANSURBAN QUEENSLAND		C	1	2.B FE	9,000,000		10,031,250	9,000,000	9,000,000		0	0	0	3.450	3.450 JD		9,488310,	50010/19/2016	12/20/2026
Q9194*-AL-3	TRANSURBAN QUEENSLAND		C		2.B FE	16,000,000	112.0880	17,934,027	16,000,000	16,000,000	0	0	0	0	3.960	3.960 MN		80,960633,	60003/27/2019	05/15/2029
Q9194@-AF-4	TRANSPOWER NEW ZEALAND LTD		C		1.D	15,000,000		15,525,045	15,000,000	15,000,000	٥	0	0	۵	3.600	3.600 JD		24,000540,		12/15/2022
Q91940-AG-2	TRANSPOWER NEW ZEALAND		C		1.D	4,000,000	108.8540	4,354,170	4,000,000	4,000,000	0	L	L0	L0	2.810	2.810 JD		937112.	40006/02/2016	06/28/2026

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	des	6	7		Fair Value	10	11			justed Carryir	g Value			li	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to	,		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	Ιi		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char		Cost	Value	Value	Value	Value	(Decrease)	Accretion		Value	of	of	Paid	Accrued	During Year	Acquired	Date
Q91940-AH-0	TRANSPOWER NEW ZEALAND		C	0.10.	1.D	12,000,000	110.6920		12,000,000	12,000,000	0	0	0	0	2.910	2.910	JD	2,910	349,200	09/26/2018	06/28/2028
Q9389#-AH-3	VECTOR LIMITED		. C		2.B	45,000,000	104 . 6400		45,000,000	45,000,000	٥	٥	0	٥	2.640	2.640	MS	359,700	594,000	03/03/2020	03/12/2032
Q9396#-AF-8	VICTORIA POWER NETWORKS		. C	1	1.G	24,000,000	101.3120		24,000,000	24,000,000	0	0	0	0	2.890	2.890	FA	242,760	693,600	07/26/2012	08/25/2021
Q9396#-AH-4	VICTORIA POWER NETWORKS	<b>.</b>	_ C	1	1.G	8,000,000	114.7650		8,000,000	8,000,000	0	0	0	0	3.750	3.750	MN	40,833	300,000	09/24/2014	11/12/2026
Q9396#-AJ-0 Q9582*-AB-5	VICTORIA POWER NETWORKS		-   0		1.G 2.C	17,000,000 10,000,000	110.5840	18,799,329 10.523.803	17,000,000 10.000.000	17,000,000 10,000,000	0	0	ļ	ļ	3.650 4.190	3.650 4.190	MIV	84,457 87,292	620,500	09/24/2014	11/12/2024
Q9582*-AB-5 R2284#-AD-2	STATNETT SF		. L	1'	1.F	10,000,000	112.9340	10,523,803	10,000,000	10,000,000	u	31,311	D	μ	4. 190	4.190	.I.I	87,292	419,000 568,500	10/01/2013	01/22/2043
R2284#-AH-3	STATNETT SF				1.F	23,208,372	112.6320	28, 157, 893	25,000,000	23,305,222	0	44,502	0	0	3.770	4.241	MS	285,368	942,500	10/01/2018	06/12/2043
W0805#-AM-0	ASSA ABLOY AB		. C	. 1	1.G	16,059,500	102.7620	16,441,918	16,000,000	16,011,019	0	(7,924)		0	3.480	3.427		69,600	556,800	04/11/2014	05/09/2022
W0805#-AN-8	ASSA ABLOY AB		_ C		1.G	10,000,000	109.5520	10,955,150	10,000,000	10,000,000	0	٥		۵	3.630	3.630		45,375	363,000	06/27/2012	05/09/2024
W27100-AD-2	ELLEVIO		. C		2.B FE		110.1620	37,455,005	34,000,000	34,000,000	٥	0	0	0	3. 190	3.189		364,546	1,084,600	09/26/2018	10/26/2026
W27100-AE-0 X5151*-AJ-9	ELLEVIO		- C	1	2.B FE 2.B FE	20,000,000 5,900,000	111.1190	22,223,840 5,993,668	20,000,000 5,900,000	20,000,000 5,900,000	Ω	0 0	0	0	3.290 2.790	3.290 2.790		224,817 19.662	658,000	09/08/2016	10/26/2028
ZR7485-93-4	CORPORACION NACIONAL DEL COBRE		- L			43,400,338	1101.5980		3, 900, 000	43,368,257	۷	(32.081)	١	۷	3.700	3.227		618,139	551,855	07/30/2020	01/30/2050
	ibtotal - Bonds - Industrial and Miscellane	ous (I	Inaffi	liated) -			110.5500					(02,001)	, <u>.</u>				00			377 007 2020	01/00/2030
	oligations	.003 (0	Onam	ilatouj	133461	33,632,118,879	XXX	37,566,675,467	32,751,274,332	33,614,553,497	0	(28, 137, 868)	9,495,958	29, 127, 227	XXX	XXX	XXX	319,316,774	1,067,860,693	XXX	XXX
000780-GH-3	AMAC 2003-6 M			4	1.D FM	386,961	94.6980		414,464	382,029	0	(4,933)		23, 127, 227	5.500	5.547		1,900	22,844		05/25/2033
000780-PR-1	AMAC 2003-13 A7			4	1.D FM	206,285	102.4420	212,784	207.712	204.554	0	(1,728)		0	5.500	5.512		952	11,401	02/06/2004	01/25/2034
00442J-AD-6	ACE 2007-ASP1 A2C			. 4	1.D FM	502,598	59.2720	502,598	847,947	502,598			16,769	0	0.408	7.635		38	2,402	09/30/2020	03/25/2037
007034-AF-8	ARMT 2006-2 2A2			. 4	1.D FM	1,329,469	94.7070	1,360,484	1,436,518	0	0	(560,007)		0	3.221	0.000		3,855	56,463	04/11/2006	05/25/2036
02147Y-AJ-4	CWALT 2006-27CB A9			- 4	1.D FM	2,418,149	86.3690	2,643,765	3,061,014	1,231,772	0	(318,417)		0	6.000	6.071		15,305	183,431	09/07/2006	11/25/2036
02147Y-AK-1 02149J-AU-0	CWALT 2006-27CB A10		-	- 4	1.D FM 3.B FM	5,750,299 942,710	86.3690 75.6550	6,283,981 963,788	7,275,742 1,273,933	2,931,896 943,615		(756, 496)		J	6.000 6.000	6.060 6.000		36,379 6,370	435,377 17,008	09/07/2006	11/25/2036
02149M-CH-0	CWALT 2000-4311 2A3			44	6. FE	1, 136, 037	78.3370	1.240.331	1,583,326	1.138.367	0	2.331	0	0	4.242	9.295		5.784	17,000	12/07/2020	11/25/2036
02150J-AC-6	CWALT 2007-9T1 1A3			4	1.D FM	7,458,930	64.7520	6,627,788	10,235,604	3,058,642		(988,084)	) [	0	6.000	6.542		51, 178	614, 137	06/13/2007	05/25/2037
03072S-QQ-1	AMSI 2004-FR1 A7			. 4	1.D FM	6,274	101.4800	6,367	6,274	6,274	٥	0	0	0	4.220	0.907		22	268	10/22/2018	05/25/2034
04542B-MS-8	ABFC 2005-AQ1 A4		.	. 4	1.D FM	610,020	100 . 9450		610, 175	610,020	٥	٥	0	٥	4.625	4.944		2,352	28,347	05/23/2005	01/25/2034
04542B-MV-1 058930-AD-0	ABFC 2005-AQ1 M1			- 4	1.D FM 4.B FM	1,448,238 3,086,098	77 . 1490 91 . 4270	2,851,102 3,100,579	3,695,565 3,391,316	1,448,238	0	0 0	0	0	4.625 3.698	4.625 3.698		14,244 10.451	104,395 20,899	10/22/2018	06/25/2035
058930-AD-0	BAFC 2006-C 241			-  4	4.B FM	1,652,565	91.4270	1,655,790	1,865,753	3,086,098 1,648,719		(55,033)	,		3.571	6.088		5,552	68,973	05/02/2006	04/20/2036
05946X-NN-9	BAFC 2004-5 1A1		1	4	1.D FM		104.7300	3,689,226	3,522,618	3,522,618	0	35,000)	0	0	5.250	3.876		15.411	184.701	09/26/2018	12/20/2034
05948K-N2-1	BOAA 2005-9 1CB4			4	1.D FM	1,422,173	102.6160	1,654,027	1,611,866	1, 144, 193	0	(111,311)	0	0	5.500	6.145	MON	7,388	88,641	11/09/2005	10/25/2035
05948K-R4-3	BOAA 2005-10 1CB5		.	. 4	1.D FM		99.8180	1,538,418	1,541,220	1,418,277	0	(10,681)		0	5.500	6.311		7,064	84,767	11/15/2005	11/25/2035
05949A-3H-1	BOAMS 2005-3 1A30		-	- 4	1.D FM	108,313	99.8220	111,492	111,691	107,319	0	(994)		0	5.500	5.418		512	6, 143	06/02/2005	04/25/2035
05949C-MV-5 05950A-AQ-9	BOAMS 2005-K 4A1		-	-  4	1.D FM	191,427 3,550,866	98 . 1580	204,969	208,815	159,747	ō	(9,578)		}ō	3.225	3.684		561	8, 112	11/14/2005	12/25/2035
05950A-AQ-9 05950L-AE-2	BOAA 2006-4 3CB3		1	- 4	1.D FM		101.3130	4,466,797 2,782,361	4,408,927 2,751,232	3, 169, 843		(222,558)		μ	6.000	6.1/2		22,045 14,329	251, 258 171, 928	04/25/2006	05/25/2046 10/25/2036
059522-BC-5	BAFC 2007-C 4A1		1	4	1.D FM		97.6300	3,444,326	3,527,944	3,010,962	0	0		0	3.442	8.264		10,120	135,719	10/22/2018	05/20/2036
06051G-BU-2	BANK OF AMERICA 2004-2 3A1			. 4	1.D FM		107 . 4980	96, 184			0	0	0	0	5.500	3.117	MON	410	4,921	10/22/2018	09/20/2034
07384Y-NA-0	BSABS 2003-AC5 A5		-	. 4	1.D FM	56, 183	102.9910	58,522	56,822	56,822	0	0	0	0	5.250	5.095		249	2,983	10/31/2003	10/25/2033
073914-WC-3	BSMSI 1997-6 3A		-	- 4	1.D FM	5,901	102.0700	5,940	5,819	5,819	ō	(61)		0	2.995	2.944		15	215	10/22/2018	06/25/2030
1248MB-AL-9 12498N-AC-7	CBASS 2007-CB2 A2E		-	-   4	1.D FM	3,031,260	82.6910 100.2410	3,497,842	4,230,008 2.348.236	2,458,752 1,421,678	ō	(135,425)		} <sub>0</sub>	3.831	5.674 5.753		13,503 6.217	116,616 80.245	02/26/2007	02/25/2037
12498N-AC-7 12545C-AU-4	CBASS 2006-CB2 AF3		1	-  4	1.D FM 2.B FM	1,593,793 4,588,008	81.3040		2,348,236	1,421,678	u	(66,640) 0		μ	6.000	9.399			80,245	02/24/2006	12/25/2036
12646J-AW-3	CREDIT SUISSE MORTGAGE CAPITAL 12-7R 2A2		1	4	2.A Z	4,759,790	84.4140	4,483,022	5,310,784	4,760,175	0	385		0	3.779	5.476		2,230	0	12/10/2020	06/26/2036
12652C-AC-3	CSMC 2017-HL2 A3			. 4	1.D FM	1,943,364	99.9970	1,939,971	1,940,029	1,940,029		(740)	0	0	3.500	3.222	MON	5,658	67,901	04/04/2019	10/25/2047
12666P-AD-6	CWL 2006-10 1AF4		.	. 4	1.D FM	4,986,790	88.2440		7,517,109	5,528,642	0	6,312		0	6.273	6.244		39,296	270,362	06/16/2006	09/25/2046
12666U-AD-5	CWL 2006-15 A4		-	- 4	1.D FM		93.1910	11,416,252	12,250,328	10,646,750	ō	207, 228		0	4.517	5.918		46,111	524,309	08/23/2006	10/25/2046
12666U-AE-3 126673-P5-5	CWL		1	-   4	4.B FM	1,356,582	94.6130	1,545,383 1,248	1,633,377 1,079,071	1,633,377	0	276,795 0		}0	4.539 5.335	4.411			38,916 32,471	06/19/2020	10/25/2046
126673-QW-5	CWL 2009-4 WF4		1	4	1.D FM	419,446	0.1160	421,020	419,470	419,446	n	0	n	n	5.692	5.102		1,990		12/13/2004	05/25/2035
126673-RA-2	CWL 2004-13 MF3		]	4	1.D FM	162,651	98.3100	827,034		162,651		0	0	0	5.270	5.270		3,695	40, 130	10/22/2018	02/25/2035
126673-RB-0	CWL 2004-13 MF4		1	4	1.D FM	502,264	96.4030			0	0	(23.035)	) 0	0	5.499			10.215	80 . 105	09/01/2020	02/25/2035

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			usted Carryin	g Value			li	nterest		Da	ates
		3		5	7		8	9		1	12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			О		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
126673-XN-7	CWL 2005-1 AF5B			4	1.D FM	6,404,891	102.1250		6,497,274	6,448,717	0	19,852	0	0	5.917	5.410		32,037	313,802	09/28/2006	07/25/2035
126673-Z4-7	CWL 2005-7 MF3			. 4	1.D FM	181,869	101.0390	1,262,989	1,250,000	181,869	٥	0	0	0	5. 115	5.115		5,328	55,738	10/22/2018	10/25/2035
126673-ZT-2	. CWL 2005-3 AF5A			. 4	1.D FM	4,810,573	103. 1020		4,810,774	4,810,573	٥	(201)	0	0	6.174	5.523		24,751	208,287	03/23/2005	08/25/2035
12667F-ET-8	CWALT 2004-J2 4A1			-  4	1.D FM	57,567	103.5480	57,437	55,470	55,470	ēō	(2,097)	0	ō	6.000	4.465		277	3,328	03/12/2004	04/25/2034
12667F-HV-8 12667F-W5-0	CWALT 2004-9T1 A13			-   4	1.D FM	605,602	103.2240 98.4610	634,719 43,847	614,897	610,414 44,401	ļō	677	ļ0	łō	5.500	5.708 5.051		2,818 186	33,819	04/22/2004	07/25/2034
12667F-W5-0 12667G-5G-4	CWALT 2005-5H A4			- 4	1.D FM	44,390	86.0020	43,847	44,533 12,193,146		D	(131)		J	5.500	6.481		186	2,227 670,553	01/28/2005	06/25/2051 10/25/2035
12667G-AH-6	CWALT 2005-40CB AT			4	1.D FM	5,001,474	101.0830	5,349,329	5,292,020	3,779,612	0	(294, 976)		0	5.500	5.437		24,255	291,016	03/09/2005	05/25/2035
12667G-KB-8	CWALT 2005-21CB A2			4	1.D FM	7,718,226	96.8230	7,727,504	7,981,082	6,914,995	0	(213,946)	0	0	5.250		MON	34,917	418,944	05/11/2005	06/25/2035
12667G-MY-6	CWALT 2005-23CB A15			. 4	1.D FM	1,632,465	99.6630	1,822,641	1,828,808	802,983		(243,894)	0		5.500	5.361	MON	8,382	100,544	10/12/2007	07/25/2035
126694-MU-9	CWHL 05-26			. 4	4.B FM	2,055,624	87.5050	2,055,740	2,349,284	2,057,973	٥	2,350	0	٩	5.500	7.806		10,768	21,521	10/28/2020	11/25/2035
12669A-TQ-7 12669A-TR-5	CWALT 1998-4 B1	·		- 4	1.D FM 4.B FM	220,758	100.6030	226,201	224,845	205, 121	0	(3,807)	0	0	6.750	7.042		1,265 449	13,912	06/16/1998	08/25/2028
12669F-VZ-3	CWALT 1998-4 B2			- 4	4.B FM	57,368 53,834	93.0270 100.8090	74,293 381,877	79,862 378,812	62,862 372,819	۷	18,478	0	۷	6.750 5.500	7.064 6.430		449	4,919 21,229	06/16/1998	08/25/2028
12669F-ZL-0	CWHL 2004-8 1A4			4	1.D FM	3,018,408	99.9030	3, 168, 313		3,093,771	ν	5,050	ν ο	ν	5.250	6.044		13,875	166,499	08/28/2006	07/25/2034
12669F-ZZ-9	CWHL 2004-8 M			4	4.B FM	3,517,881	88.3000		3,752,843	3,300,682	0	(98, 428)	0	0	6.046	5.860		18,909	202,431	04/23/2007	07/25/2034
12669G-YN-5	CWHL 2005-10 A3			4	1.D FM	1,563,804	100.0510		1,686,664	1,528,198	0	27,311	96,780	0	5.500	5.766		7,731	92,767	03/28/2005	05/25/2035
152314-MC-1	CXHE 2005-A AF5			. 4	1.D FM	715,755	100.0120	716,197	716,111	715,755	۵	(349)	0	٥	5.780	5.302		3,449	41,391	01/05/2005	01/25/2035
16159G-AC-3	. CHASE 2019-ATR2 A3	·		. 4	1.D FM	10,288,616	102.7230	10,451,158	10, 174, 156	10,271,529	Ω	(17,087)	0		3.500	2.611		29,675	350,673	07/29/2019	07/25/2049
16163B-AZ-7 172973-2R-9	CHASE 2006-S2 2A4			- 4	1.D FM	2,299,762	69.5970 106.2310	2,339,928 1,769,454	3,362,113 1,665,660	1,949,821 1,614,581	۵	(220,692)	0	0	6.000 5.625	5.985 6.720		16,811 7,808	201,537 93,868	09/22/2006 04/17/2006	10/25/2036
172973-2H-9	CMS1 2003-6 1A5			-  4	1.D FM	1,545,421	106.2310	1,769,454	153.078	1,614,381		2, 698	u		5.250	6.306				05/26/2004	09/25/2035
17310N-AF-5	CRMS1 2006-3 A6			4	1.D FM		102.6600	86,822	84,572	83,288	0	742	0	0	5.083	7.242		358	4,367	06/17/2008	11/25/2036
17312V-AE-8	CMLTI 2007-6 1A3A			4	1.D FM	3,770,762	94.7270	3,790,601	4,001,588	3,770,762	0	0	0	0	2.900	3.436		9,669	19,565	10/20/2020	10/25/2046
17313F-AA-0	. CMLTI 2007-AR8 1A1A			. 4	1.D FM	1,576,451	95.4280	1,602,530	1,679,309	1,657,026	٥	80,574	0	0	3.349	3.474		4,686	23,521	07/09/2020	08/25/2047
17328P-CB-7	CMLTI 2020-EXP2 B3W			. 4	1.D FM	1,123,428	102.5320	1, 152, 453	1,123,994	1, 123, 434	0		0	0	3.644	3.655		3,413	6,795	10/28/2020	08/25/2050
17328P-CC-5 19687X-AA-5	CMLTI 2020-EXP2 B4	· <del> </del> <del>-</del>		- 4	3.B FE	472,890	86.4300	515,823	596,811 6,868,669	473,168 6,868,669	٥	277 88	0	0	3.621	5.776 0.785		1,801 21,207	3,608 254,484	10/28/2020 01/30/2019	08/25/2050
22541S-Z3-5	CSFB 2004-8 CB1			-  4	1.D FM	6,868,581	98.8730		715,807	592,734		(25, 113)		ν	5.596	5.451		3,338	254, 484	01/30/2019	03/25/2049 12/25/2034
225470-P3-1	CSFB 2006-3 2A12			4	1.D FM	3,369,184	79. 1930	3,095,857	3,909,241	1,796,852	0	(431,835)		0	5.750	6.071		18,732	224,335	04/11/2006	04/25/2036
23242W-AE-9	CWALT 2006-J4 1A5			4	1.D FM	1,901,234	53.6310	1,546,603	2,883,783	137,050	٥	(300, 200)		0	6.250	6. 177		15,020	180,789	07/28/2006	07/25/2036
24763L-FM-7	_ DELHE 1999-2 A6F			. 4	1.D FM	122,399		121,303	122,399	122,399	٥	0	0	٥	7.870	7.049		803	4,786	10/22/2018	08/15/2030
30259R-AC-9	FMMSR 2019-GT2 A			- 4	2.C FE	5,889,028	98.3710	5,902,270	6,000,000	5,922,671	ō	33,643	0	0	4.230	4.986		4,230	84,600	09/22/2020	09/25/2024
30259R-AE-5 32051G-L7-8	FMMSR 2020-GT1 A			-   4	2.C FE 1.D FM	7,497,108 2,440,472	100.2330 70.1680	7,517,475 2,157,903	7,500,000 3,075,342	7,497,108 1,800,506	ļ0	(162,377)	ļ0	} <sup>0</sup>	4.450 5.750	4.507 6.065		2,781 14,736	0 173, 101	12/10/2020	01/25/2026
32051G-L7-8 32051G-WU-5	FHAMS 2005-6 1A5		-	4	1.D FM	2,440,472	95.4970	2, 157, 903	2,807,561	2,335,307	n	(162,377)	29,535		5.750	5.438		14,736	173, 101	09/08/2005	02/25/2036
32051G-YJ-8	FHAMS 2005-FA8 1A4			4	1.D FM	3,280,704	75. 1820	2,903,074	3,861,390	2,617,347	0	(242,630)		0	5.500	5.450		17,698	212,376	10/21/2005	11/25/2035
32055W-AC-0	FHASI 2007-3 A3			. 4	1.D FM	591, 194	62.8640	584,885	930,391	507,428	0	(83,685)		0	6.000	5.834	MON	4,652	55,824	05/04/2007	06/25/2037
337355-AA-9	FUCRA 1997-1 B1			. 4	4.B FM	240,999	90.9740	288,912	317,577	275,929	۵	34,930	0	۵	7.000	7.607		1,853	20	10/30/1997	11/15/2028
36185M-EG-3	. GMACM 2006-J1 A6			-  4	1.D FM	3,724,624	99.8990	4,230,177	4,234,437	3,604,769	ō	(130,593)		o	5.750	6.395		20,290	243,265	04/20/2006	04/25/2036
36185M-EV-0 36185M-EZ-1	GMACM 2006-AR2 2A1			- 4	1.D FM	6,519,564 804,711	88.5950 98.2600	6,540,436 964,283	7,382,380 981,355	6,535,226 804,711	0	15,662 0	0	٩	3.801	5.694 3.683		23,387 3,012	46,754 6,024	10/14/2020 10/14/2020	05/19/2036 05/19/2036
36228F-XX-9	GSR 2003-10 1A1			- 🛂	1.D FM	207,308	98.2600	210,500	207,308	207,308	ر م	0	n	ر م	2.858	2.063		494494	5,024 7,757	10/14/2020	10/25/2033
39538C-AH-5	GPMF 2006-AR7 2A1			4	1.D FM	6,438,891	98.6680	6,571,856	6,660,562	6,438,891	0	0	0	0	0.348	2.245		258	6,073	10/07/2020	12/25/2046
41161M-AA-8	HVMLT 2006-5 1A1A			4	1.D FM	12,605,186	43.6540	13, 101,527	30,012,348	12,605,186	0	0	0	0	1.065	9.907	MON	26,630	268,062	07/10/2020	07/19/2047
41161P-GZ-0	HARBORVIEW 2004-8 2A1			. 4	1.A Z	1,045,141	94.3240	1,051,557	1,114,838	1,045,591	٥	450	0	0	2.668	3.647		2,479	0	12/09/2020	11/19/2034
41161P-K4-4	HVMLT 06-2			- 4	3.B FM	4,513,437	97.1080	4,504,695	4,638,830	4,513,437		0	0	ο	3. 155	3. 155		12, 195	25,061	10/14/2020	02/25/2036
41161P-VF-7	HARBORVIEW 2005-12 1A1A	· <del>-</del>		-  4	6. FE	2,600,118	73.7330	2,608,363	3,537,576	2,608,363	(6,494)	14,739	0	łō	2. 155	6.655		6,352	9,919	11/19/2020	10/19/2035
41162D-AF-6 437609-AP-5	HVMLT 2006-12 2A2A			- 4	1.D FM 1.D FM	5,754,941 37,329	94.6840 101.2290	5,981,086 38,658	6,316,912 38,188	5,754,941 37,869	0	0 214	0	D	0.342 6.750	8.017 7.158		659 215	7,480 2,544	09/02/2020	01/19/2038
45660L-NR-6	RAST			4	2.B FM	630,213	78.1030	650,863	833,340	630,213	0	0		0	5.000	5.000		3,472	23,230	06/18/2020	06/25/2035
466247-AG-8	JPMMT 2003-A1 4A4			4	1.D FM	568,126	96.6540	569, 131	588,833	569,980		1,854	20,707		2.475	4.393		1,214	18,895	09/26/2018	10/25/2033
466247-ER-0	JPMMT 2004-S1 1A7			. 4	1.D FM	90,260			93,352	93,352	0	0	0	0	5.000	6.106		389	2,190	08/02/2007	09/25/2034

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod		6	7		Fair Value	10	11			justed Carryin	g Value				nterest			ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
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					nation,																
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	l i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractua
CUSIP		ď	g	Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
466247-LX-9	JPMMT 2005-A1 5A2		<u> </u>	4	1.D FM	1,566,196	100,4220		1,624,579	1,566,196	0	(9,243)		0	3.071	4,712		4, 157	63,284		02/25/2035
466247-NV-1	JPMMT 2005-A2 5A2			4	1.D FM	437,868	106 . 3560	492, 110	462,703	454,580	0	6,945		0	2.785	4.794		1,074	17,570	04/08/2005	04/25/2035
466247-UW-1	JPMMT 2005-S2 2A4			4	1.D FM	2,377,372	99.0040	2,524,379	2,549,783	2,094,892	0	(131, 142)		0	5.500	5.421		11,687	140,238	09/08/2005	09/25/2035
46629C-AB-3	JPMMT 2006-A5 2A1			. 4	1.D FM	2,086,600	94.2790	2, 118, 138	2,246,676	2,086,600	0	0	0	0	3.339	3.339		6,251	18,623	10/14/2020	08/25/2036 .
46629C-AM-9			-	. 4	2.B FM	1, 102, 180	93.1840	1,110,327	1, 191, 546	1, 102, 180	0	0	0	٥	3.222	3.222		3,200	6,388	10/16/2020	08/25/2036 .
46629C-AR-8	. JPMMT 2006-A5 5A1		-	-   4	3.B FM	5,237,366	94 . 1200	5,380,887	5,717,063	5,237,366	łō	0	ļ0	Fō	3.330	3.330		15,863	31,804	10/14/2020	08/25/2036 .
46630K-AC-0 46630L-AE-4	JPMAC 2007-HE1 AF3			4	1.D FM	2,801,685 2,724,690	75.6830 100.6510	2,830,486 2,742,433	3,739,929 2,724,707	2,385,086 2,724,690	ō	(102,727)	00	0	4.227	6.067 5.606		13, 174 10, 968	123,966 132,462	06/12/2007	05/25/203511/25/2036 .
46649Y-AC-9	JPMMT 2018-9 A3			4	1.D FM	2,724,690	100.6510	2,742,433	2,724,707	2,724,690	n	1,943	n	n	4.000	3.647		7,068	132,462	02/2//2007	02/25/2036 .
46650P-AC-4	JPMMT 2019-LTV1 A3			4	1.D FM	2,411,063	. 102.6880	2,466,995	2,402,429	2,411,063	n	3.947	0	0	4.000		MON	8.008	93.958	02/20/2019	06/25/2049
52523K-AH-7	LXS 2006-17 WF42			4	1.D FM	5,479,319	96.4970	6,473,712	6,708,688	5,655,795		(172,803)	0	0	5.790	5.837	MON	32,369	333,929	10/05/2006	11/25/2036 .
552754-AB-9	MFRA 2020-NQM1 A2			. 4	1.C FE	2,553,555	101.4940	2,591,742	2,553,597	2,553,597	٥	42	0	0	1.787	1.604		3,803	15,211	08/26/2020	08/25/2049 .
552754-AC-7	MFRA 2020-NQM1 A3			. 4	1.F FE	4, 138, 509			4, 138, 588	4, 138, 588	0	79		0	2.300	2.065		7,932	31,729	08/26/2020	08/25/2049
552754-AD-5	. MFRA 2020-NQM1 M1			. 4	2.B FE	1,999,950	101.0660	2,021,317	2,000,000	1,999,950	٥	٥			3.071	3.034		5, 118	20,473	08/26/2020	08/25/2049
576433-D4-5	MARM 2005-7 2A1			.   4	1.A Z	3, 164, 230	97.5010	3, 178, 516	3,259,996	3, 164, 230	0	0		0	2.868	3.326		7,791	15,751	10/01/2020	09/25/2035 .
576434-YS-7 57643L-LC-8	MABS 2005-AB1 A4	·		. 4	1.D FM	685, 108 3,395,535	103.5190 100.2650		691,222 3,395,735	684,036 3,395,535	L	(1,073)		L	5.500 6.148	5.437 4.907		3, 168 17, 397	34,849 125,281	09/26/2018	12/25/2034 .
57643M-JF-2	MASTR 2004-11 4A4	·			1.D FM	584.191	. 101.0510	585.936	579,842	584. 191	٥	621		۸	5.500		MON	2.658	31,883	09/26/2018	12/25/2034
57643M-JV-7	MASTR 2004-11 B1			4	1.D FM	703,034	34.9760	703,034	2,010,052	703,034	0	311.963		0	5.565	5.565		9.322	112,627	11/29/2004	12/25/2034
589929-5V-6	MLCC 2003-G A1			4	1.D FM	864,547	97 . 1050		935,940	870,973	0	6,427	71,393	0	0.788	3.014		123	11,965	03/22/2005	01/25/2029
59020U-NZ-4	MLCC 2004-G A1			. 4	1.D FM	79,969	97.5830	77,883	79,813	79,813	٥	0	0	0	0.715	3.714		10	957	02/25/2005	01/25/2030 _
59020U-SM-8	MLCC 2005-A2 A5			. 4	1.D FM	2,551,770	103.9180	2,648,436	2,548,584	2,548,584	٥	(3, 186)	0	٥	3.640	3.502		7,731	95,804	02/07/2005	02/25/2035
59023M-AD-2	. MANA MANA 2007-A1 A2C			. 4	1.D FM	2,557,219	45.7900	2,555,976	5,581,924	2,557,219	ο	0	0	Ω	0.386	0.386		240	13,249	10/28/2020	01/25/2037 .
617445-CJ-8 61760C-AN-5	MSC 1996-1 B3 MSRR 2010-R9 2C			-   4	1.D FM	6,504 1,339,788	99.9220 68.7170	11,618 1,381,857	11,628 2,010,940	534	Ω	(5,965)		۵	7.250	6.706				02/20/1997	01/25/202712/26/2046 .
64352V-GW-5	NCHET 2010-H9 20			·   4	1.D FM	743	98.7170	1, 381, 857		1, 339, 788		0	u	n	5.470	5.470			22,836	10/22/2018	08/25/2034
64352V-MN-8	NCHET 2005-A A4W			4	1.D FM	1,513,849	. 100.8130	1,526,164	1,513,854	1.513.849	0	0	0	0	4.712		MON	5.945	71,045	06/16/2005	08/25/2035
65536P-AM-2	NOMURA 2006-AF1			4	1.A Z	460,940	86.7430		526,812	461,265		326	0	ő	3.779	5.799		1,715	0	12/10/2020	06/25/2036
693680-AA-8	PSMC 2018-2 A1			. 4	1.D FM	778,884	102.4910		768,794	776,788	٥	(1,338)		0	3.500	2.443		2,242	26,908	06/21/2019	06/25/2048 .
693680-AC-4	PSMC 2018-2 A3			. 4	1.D FM	2,490,370	100.0140		2,531,909	2,522,445	0	11,822		0	3.500	4.258		7,385	88,617	05/18/2018	06/25/2048
69371V-AA-5	PSMC 2018-1 A1			. 4,6	1.D FM	3,685,171	102.5240	3,708,635	3,617,346	3,668,227	Ω	(16,945)	0	Ω	3.500	1.048		10,551	84,405	04/23/2020	02/25/2048 .
73316P-JE-1 74434U-CH-5	POPLR 2005-6 A4			· [4	1.D FM	3,238,979 82	100.6480 101.7630	3,259,967	3,238,979	3,238,979	}ō	0	0 0	łō	3.528	3.528 2.816		9,523	119,530	12/13/2005	01/25/2036 .
74958E-AJ-5	RFMSI 2006-S12 3A1			- 4	3.B FM	2,053,829	101.7630	2,092,205	2,163,834	2,053,829	h	0	U	ر م	5.750	6.788		10,368		09/26/2018	04/28/2024 .
759950-ES-3	RAMC 2004-4 MF4			4	1.D FM		0.4720	350	74, 130	2,000,029	n	0	0	0	6.086	0.000		376	2,661	10/12/2007	02/25/2035
76110W-ZU-3	RASC 2004-KS6 MI1			4	1.D FM	711,683	103. 1100	1,901,127	1,843,778	711,683	0	0	0		4.953	4.953		7,611	92, 157	10/22/2018	07/25/2034
76110W-ZV-1	RASC 2004-KS6 MI2			4	1.D FM	252,449	89.4640	1,650,131	1,844,466	252,449	0	0	0	0	4.953	4.953	MON	7,614	92, 187	10/22/2018	07/25/2034
761118-GV-4	RALI 2005-QS13 1A4			. 4	1.D FM	4,392,629	96 . 1830	4,940,308	5,136,366	3,737,514	0	(303,607)		0	5.500	5.791		23,542	276,813	10/18/2005	09/25/2035 .
76111X-ZR-7	. RFMSI 2005-S7 A1		-	-   4	1.D FM	564, 128	97.2350	591,720	608,544	307,437		(41,558)			5.500	5.407		2,789	31,630	10/12/2007	11/25/2035 .
76111X-ZY-2	RFMSI 2005-S7 A8			. 4	1.D FM	2,811,902	97.2350 103.5090	3,274,640	3,367,748	2,798,280	}ō	33,873	64,684	ō	5.500	7.378 5.780		15,436 599	175,042	06/20/2006	11/25/2035 .
76112B-DV-9 78473N-AC-7	RAMP 2004-RS10 MI1			4	1.D FM	12,971 2,746,902	90.2930	3,354,313	124,454	12,971 1,874,271	0	0 (440,233)	, <del>  </del>	0	5.780	5.780		599 9,074	7, 193 142, 489	10/22/2018	10/25/2034 .
79548K-H8-4	SBM7 1999–2 B1	·		4	1.D FM	2,740,902	90.2930	159,867		84.790	n	(10,903)		۸	6.500	6.703		9,074	142,469	01/19/1999	02/25/2029
79548K-H9-2	SBM7 1999-2 B2	t		4	1.D FM		99.8550	76,304	76,415	34,654		(5,641)		0	6.500		MON	414	4,967	01/19/1999	02/25/2029
81743Q-AG-9	SEMT SEMT 2006-1 2A1			4	1.D FM	2, 113, 387	79.5100	2,111,583	2,655,739	2, 113, 387	0	0	0		3.222	3.222		7, 130	14,259	10/14/2020	09/20/2046
81743Q-AJ-3	SEMT SEMT 2006-1 3A1			4	3.B FM	7,334,718	80.9280	7,399,817	9,143,661	7,334,718	0	0		٥	3.424	5.725	MON	26,087	51,987	10/14/2020	09/20/2046 .
81744F-DJ-3	SEMT 2004-8 A1			. 4	1.D FM	1,049,519	97.9740	1,024,804	1,045,992	1,045,992	٥	٥		۵	0.852	3.228		272	14,053	03/02/2005	09/20/2034
81744F-GY-7	SEMT 2005-2 A1		-	.   4	1.D FM	602,234	97.0430	584,425	602,234	602,234	٥	0			0.372	0.604		68	6,524	02/17/2005	03/20/2035 .
81744L-AN-4 81745D-AE-1	SEMT 07			·   4	1.D FM	2,489,429	91.5620 103.0220	2,506,746	2,737,758	2,489,429	}ō	3.902		ō	3.896	3.896 2.764		8,890 34,647	26,029	09/24/2020	06/20/2037 .
81745U-AE-1 81746C-BN-1	SEMT 2014-3 A9	·		· 🔓	1.D FM	12,085,778 7,853,881	103.0220	12,237,824 8,166,889	11,878,826 7,996,315	12,085,778 7,866,289	l0	(2,500)		l0	3.500	4.378		34,647	415,759 299,862	06/18/2019	07/25/204310/25/2044 .
81747W-AA-5	SEMT 2018-7 A1			4	1.D FM	1,924,482	102.1330	1,967,145	1,917,292	1,924,482	ر م	(2,500)		۸	4.000	3.596		6,391	76,692	02/15/2019	09/25/2048 .
81748R-AB-3	SEMT 2020-4 A2		1	4	1.D FM	2,897,170			2,817,916	2.896.945	0	(224)		0	2.500	1.735		5.871	11.741	10/23/2020	12/01/2050

## SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod		6	7		Fair Value	10	11			usted Carryin	3				nterest			ates
		3	4	5	l		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,									<b>.</b>							
					NAIC									Total							
			_		Desig-								0	Foreign							
					nation Modifier								Current Year's	Exchange							
			0				Rate					Current	Other-	Change in							
		С	e		and SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	:		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary			Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Adjusted Carrying	Rate	Rate	When	Due and	Amount Received		Maturity
Identification	Description	e	y n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
88632A-AA-6	TBMLT 2018-3 A1			4	1.D FM	2,804,114	103.6510		2,753,349	2,795,023	(Decrease)	(9,092)	necognized	Value	4.000	1.662		9, 178	89,536	04/21/2020	11/25/2048
89175T-AD-0	TPMT			4	1.D FM	3,738,267	102.3530	4,311,153	4,212,027			13, 154	0		3.000	3.845		10,530	84,335	06/19/2020	06/25/2058
89176E-AD-2	TPMT			4	1.D FM	5,572,686	109.6200	6, 179, 280	5,636,993	5,574,067	۵	1,381	0	٥	3.750	3.860		17,616	105,694	06/19/2020	01/25/2058
89176L-AE-4	TPMT			4	1.D FM	7,523,145	110.0590	9,430,964	8,569,000		ō	52,892	0	ō	3.750	4.866		26,778	214,670	06/19/2020	03/25/2058
89176U-AF-1 89178U-AE-2	TPMT 2020-2 M2TPMT 2020-3 M2			4	1.D FM 1.D FM	13,698,750 23,675,391	109.9480 107.9410	14,293,260 24,502,610	13,000,000 22,700,000	13,698,750 23,669,847	J	(5,543)	J	ļ	3.750 3.500	3.409		40,625 66,208	81,250 132,417	10/19/2020	04/25/206002/25/2063
89178W-AD-0	TPMT 2020-3 M2			4	1.D FM	10,725,761	107 . 94 10	11,227,752	10,300,000	10,723,127	0	(2,634)			3.750	3.492		32, 188	64,375	10/19/2020	01/25/2060
89179J-AD-8	TOWD POINT MORTGAGE TRUST TPMT 20-4			4	2.C FE	17,311,852	105.8030	18,335,697	17,330,000	17,330,000	0	18 , 148	0	0	3.250	3.247	MON	46,935	93,871	10/08/2020	10/25/2060
929227-3N-4	WAMU 2003-S5 CB1			4	1.D FM	1,337,381	99.8870	1,359,697	1,361,231	1,233,900	0	(33,710)	0	0	5.500	5.361		6,239	74,745	05/27/2005	06/25/2033
92922F-GV-4 92922F-MG-0	WAMU 2003-S11 2A7 WAMU 2004-S1 B1			4	1.D FM	690,307 1,804,565	104.6660	750,425	716,969 1,799,504	704,860 1,799,504	ō	1,761 0	ō	Fō	5.500	6.071 5.796		3,286 8,722	39,432 104,558	06/22/2004	11/25/2033
92922F-MQ-8	WAMU 2004-S1 B1			4	1.D FM	246, 176	100.07 10	1,800,786 255,837		248,271					5.500	5.796			13,653	04/21/2004	03/25/2034 11/25/2033
92922F-VK-1	WAMU 2004-S3 B1			4	1.D FM	3,273,032	102.5010	3,383,692	3,301,143	3,282,175	0	3,471	0	0	5.435	5.601		14,951	179,387	08/25/2004	07/25/2034
92922F-XJ-2	WAMU 2004-AR10 A1A			4	1.D FM	889,295	96.7970	857,596		885,972	٥	٥	0	0	0.588	3.230	MON	87	13,698	03/03/2005	07/25/2044
93363D-AA-5	WAMU_06-AR			4	1.D FM	600,965	98.6670	625,810	634,263	601,812	٥	847	0	٥	1.148	1.588		61	861	11/17/2020	08/25/2046
939336-3P-6 939336-5E-9	WMALT 2005-2 2A1	·		4	1.D FM 1.D FM	1,292,057 1,456,848	96.0800 98.9920	1,449,575 1,582,275	1,508,719 1,598,379	905,767 1,311,832	0	(212,930)		0	5.500 5.500	5.421 5.368		6,915 7,326	82,900 86,467	04/27/2005	04/25/2035
93934F-CS-9	WMALT 2005-8 2085			4	1.D FM	1,430,848	98.9920	1,382,275	1,598,379	647,972		(189,316)		ر ا	5.500	6.515		5,929	71.105	06/09/2006	05/25/203510/25/2035
93934F-EW-8	WMALT 2005-9 4A1			4	1.D FM	2,655,898	100.5660	3,087,525	3,070,155	1,725,790	0	(242,393)		0	5.500	5.855		14.072	168,796	08/25/2006	11/25/2035
93934N-AW-5	WMALT 2006-5 2CB7			4	1.D FM	5,460,397	88.2140	6,496,920	7,364,992	5,092,702	0	(258,853)	0	0	6.000	6.230		36,825	441,513	07/21/2006	07/25/2036
93936H-AE-6	WMALT 2007-2 1A5	·		4	1.D FM	2,066,737	91.4560	2,466,569	2,697,009	1,892,431	٥	(78,325)		0	6.000	6 . 138		13,485	157,018	04/05/2007	04/25/2037
94984N-AA-0 94984N-AA-0	WFMBS 2006-AR16 A1			4	1.D FM 2.B FM	60,986 1,797,448	96.5690	61,831	64,028 2,031,089	61,003	0	17	0	0	2.721	3.363		145 4,605		12/08/2020	10/25/2036
94985A-AB-5	WFMBS 2006-AR15 A2			4	1.D FM	1, 197, 448	94.0460	1,148,243	1,220,942	1,121,507		1,300	u	ν	2.721	4.095		2,961	5,922	10/14/2020	10/25/203610/25/2036
94986Y-AB-2	WFMLT 2010-RR1 1A2			4	1.D FM	2,559,536	98.4760	2,572,086	2,611,893	2,560,430		894	0	0	3.440	3.706		7,486	22,458	09/02/2020	02/27/2037
95001T-AA-3	WFMBS 2019-1 A1			4	1.D FM	18, 153, 604	102. 1220	18,478,348	18,094,357	18, 153, 604	٥	1,854	0	٥	4.000	3.612		60,315	723,763	05/14/2019	11/25/2048
95002J-AA-4	WFMBS 2019-2 A1			4	1.D FM	2,922,386	102.3040		2,871,242	2,922,386		Ω		0	4.000	2.147	MON	9,571	114,850	05/13/2019	04/25/2049
95002T-AA-2 378961-AF-3	WFMBS 2020-3 A1			4	1.D FM	1,077,350 178,596	61.9570	1,074,212 241,849	1,043,123 390,350	1,077,350 180,834	Ω	0	0	0	3.000	1.757 5.250		2,608 1,708	13,039 15,399	07/15/2020	06/25/205011/25/2032
	GMSL 2004-A B1		C	4	1.D FM	1,467	0.0010	241,849 4	383,044	100,834 N	 N	2,238	0	n	5.250	0.000	MON	1,708		11/24/2004	11/25/203211/25/2032
	btotal - Bonds - Industrial and Miscellane	ous (l	Jnaffil	iated) -		., .01			300,011									.,570			
	esidential Mortgage-Backed Securities	( -				478,462,907	XXX	510,419,402	554,520,702	453,085,822	(6,494)	(7,871,940)	994.594	0	XXX	XXX	XXX	1,819,946	16,651,708	XXX	XXX
00183H-AA-9	AOA 2015-1177 A			4	1.D FM	5,602,334	100.8980	5,515,109	5,466,000	5,485,555	0	(25,620)	0		2.957	2.483	MON	13,469	161,630	01/23/2015	12/13/2029
05359A-AA-1	AVMT 2018-AVM A			4	1.D FM	29,903,041	108.6200	30,413,645	28,000,000	29,677,701		(109,437)	0		4.112	3.281		95,954	1,170,640	06/27/2019	07/05/2040
05359A-AG-8	AVMT 2018-AVM C		l	4	1.D FM	21,867,227	92.4160	20,331,439	22,000,000	21,937,066	ō	56,906	0	<u>0</u>	4.112	4.236		75,393	919,789	10/25/2018	07/05/2040
	BAMLL 2019-RLJ A			4	1.A FE 1.D FE	15,000,000	97.3700	14,605,515 9,620,441	15,000,000 10,000,000	15,000,000 10,000,000	0	0	0	0	1.209	1.638			258,214 202,643	05/14/2019	04/15/203604/15/2036
	BBCMS 2020-C6 A4	CF		4	1.D FM	39,064,593	96.2040	43,655,268		39, 123, 858	n	0 59,264	n	n	2.639	2.919			202,643	03/14/2019	04/15/2036
	BFLD 2020-EYP F			4	1.D FM	14,631,000	100.1300	14,650,076	14,631,000	14,631,000		0	0		4.359	4.398		30,114	121,871	09/30/2020	10/15/2035
05526Q-AA-4	BAMLL 2015-200P A			4	1.D FM	24,058,380	108.3420	26,099,660	24,090,000	24,055,661	0	1,009	0	0	3.218	3.246	MON	64,601	775, 216	01/28/2016	04/14/2033
05526Q-AE-6	BAMLL 2015–200P B			4	1.D FM	36,587,362	107.9090	38,348,661	35,538,000	36, 185, 075	ō	(126,587)	0	o	3.490	3.023		103,356	1,077,410	03/31/2020	04/14/2033
05604L-AA-0 056054-AE-9	BWAY 2015-1740 A			4	1.D FM 1.D FM	9,543,750 9,492,978	102.3160 100.2300	10,231,641	10,000,000 9,492,978	9,785,469 9,492,978	ļ	47,818		} <sub>0</sub>	2.917 1.239	3.497 1.730		24,308 5,553	291,700 166,296	06/24/2015	01/10/2035
056058-AA-8	BX 2019-AL A		l	4	1.D FM	14,990,649	97.1210		15,000,000	9,492,978	n	0	n	L	1.239	1.730	MON		263,796	10/09/2019	10/15/2036
056058-AG-5	BX 2019-ATL B			4	1.D FM	6,995,668	95.0270	6,651,861	7,000,000	6,995,668	0	0	0		1.545	1.892	MON	5, 108	144,450	10/18/2019	10/15/2036
056059-AL-2	BX 2018-IND D			4	1.D FM	20,930,000	99.7490	20,877,543	20,930,000	20,930,000		0	0	0	1.459	1.946	MON	14,420	413,461	12/15/2020	11/15/2035
05607C-AG-4	BXP 2017-CC B			4	1.D FM	21,416,607	111.2370	23,359,766	21,000,000	21,282,292	o	(38,259)	0	o	3.552	3.377		62, 151	758,245	12/18/2018	08/13/2037
05607Q-AN-8 056083-AJ-7	BX 2020-BXLP C			4	1.D FM	7,992,684 14,638,739	99.6240	7,962,622 15,989,443	7,992,684 14,615,000	7,992,684 14,625,592	0		ļ0	}0	1.279	1.721		4,827 41,711	109,939 508,877	10/15/2020 06/21/2017	12/15/203606/13/2039
	BANK 2017-BNK6 AS			4	1.D FM	14,636,739	109.4040	17,318,720	14,615,000	14,625,592	n	(3,730)		n	3.425	3.464		41,711	508,877	10/18/2018	07/13/2039
06054A-AX-7	BACM 2015-UBS7 A4	CF		4	1.D FM	7,209,478	110.8870	7,762,068	7,000,000	7, 108, 974		(15, 116)	0		3.705	3.320	MON	21,613	259, 350	09/14/2015	09/15/2048
06427D-AV-5	BACM 2017-BNK3 AS			4	1.D FM	14,419,836	112.5700	15,759,776	14,000,000	14,263,114		(43,687)	0		3.748	3.395	MON	43,727	524,720	02/02/2017	02/15/2050
06540J-BG-6	BANK 2020 BN26 A4	CF		4	1.D FM	10,299,622	106.9970	10,699,675	10,000,000	10,276,003	0	(23,619)	0	0	2.403	2.056	MON	20,025	180,225	03/02/2020	03/15/2063

### **SCHEDULE D - PART 1**

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CUSIP	5	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
06540X-BG-5 06541F-AZ-2	BANK 2019-BN22 A4	CF	-	4	1.D FM	28,195,724 5,500,859	111.6100 112.5790		25,375,000 5,500,000	28,050,804 5,500,000		(144, 920)	Q	۵	2.978 3.362		MON	62,972 15,409	339, 169	07/08/2020	05/15/2062
06541F-BD-0	BANK 2017-NK4 AS			44	1.D FM	35,338,642	112.5790		34,045,000	35,031,523	0	(839)	0	0	3.362	3.337		107, 157	1,285,880	10/08/2019	05/15/2050
07335C-AF-1	BBCMS 2019-C4 A5	CF	]	4	1.D FM	42,960,177	110.9180	46,402,750	41,835,000	42,833,974		(103,253)	0	0	2.919	2.593		101,764	1,051,035	04/03/2020	08/15/2052
08160B-AH-7	BMARK 2018-B5 AS			4	1.D FM	14,575,604	. 119.4370	16,721,184	14,000,000	14,473,329	0	(46,996)	0		4.419	3.900	MON	51,554	618,646	04/16/2019	07/15/2051
08160K-AE-4	BMARK 2019-B15 A5		-	4	1.D FM	24,221,641	110.9710		23,849,000	24, 193, 914	٩	(27,727)	0	٥ِــــــ	2.928	2.740		58, 192	465,532	04/07/2020	12/15/2072
08161C-AJ-0	BMARK 2018-B2 AS	CF	-	4	1.D FM 1.D FM	19,569,962	114.7220	21,797,210	19,000,000	19,418,440	ō	(55,523)	0	0	4.084	3.729 3.992		64,655 63,767	775,865	02/09/2018	02/15/2051
08161H-AH-3 08162B-BJ-0	BMARK 2019-B11 AS	Ur	1	4	1.D FM		118.0120 116.0310	20,947,063 1,740,471	17,750,000 1,500,000		n	(46,725) (4,553)	0 n	0 n	4.311 3.784	3.992		63,767	765,203 42,570	10/25/2018	07/15/2051 05/15/2052
08162C-AF-7	BMARK 2018-B6 AS			4	1.D FM		119.0830	21,434,857	18,000,000	18,431,811	0	(49.820)	0	0	4.441	4.092		66,615	799, 380	09/20/2018	10/10/2051
08162T-BB-8	BMARK	CF		4	1.D FM		121.7980	18,269,708	15,000,000	15,361,121	0	(44,304)	0	0	4.510	4.146		56,375	676,500	11/09/2018	05/15/2053
08162V-AE-8	BMARK 2019-B10 A4	CF		4	1.D FM	9,309,375	116.8390	10,515,533	9,000,000	9,284,804	٥	(24,571)	0	0	3.717	3.268		27,878	250,898	03/25/2020	03/15/2062
08162X-BN-3	BMARK 2020-B20 C		-	4	1.D FM	1,544,988	105.7590	1,586,387	1,500,000	1,544,649	0	(339)	0	0	3.401	3.185		4,251	8,464	10/19/2020	10/15/2053
08162Y-AE-2 08162Y-AF-9	BMARK 2019-B14 A5 BMARK 2019-B14 AS	CF		4	1.D FM 1.D FM	17, 128, 998 24, 719, 856	112.2850	18,437,233	16,420,000 24,000,000	17,093,109 24,646,027	U	(35,888)	Q	۵	3.049	2.498		41,715 67,030	318,655 804,360	06/24/2020 11/05/2019	12/15/2062
08163B-AL-5	BENCHMARK MORTGAGE 2020-B22			4	2.B FE	2,342,520	86.5440	2,379,952	2,750,000	2,342,721	0	201	0	0	2.000		MON	4.583	004,300	12/18/2020	01/15/2054
08163B-BH-3	BENCHMARK MORTGAGE 2020-B22	<b>-</b>			1.G FE		101.2150		2,000,000	2,000,000	0	173	0	0	2.700	0.000		4,500	0	12/18/2020	01/15/2054
12515B-AE-8	CD 2019-CD8 A4	CF		4	1.D FM	29,584,105	110.6450	32,086,937	29,000,000	29,518,475	۵	(52,748)	٥	۵	2.912	2.673		70,373	689, 173	04/06/2020	08/15/2057
12515B-AG-3	CD 2019-CD8 AM		-	4	1.D FM	11,329,761	108.9870	11,988,585	11,000,000	11,288,436	۵	(30,560)	0	۵	3. 124	2.782		28,637	343,640	08/09/2019	08/15/2057
12515H-BD-6 12529T-AY-9	CD 2017-CD5 C	· <del>-</del>		4	4.B FM 1.D FM	445,487 19,569,877	106 . 0420	455,981 21,125,093	430,000 19,000,000	445,420 19.515.624		(52,671)	0	۵	4.166 3.298	3.889 2.951		1,493 52,223	1,493 626.677	11/05/2020	08/15/2050
12532A-AZ-2	CFCRE 2016-C6 A3	CF		4	1.D FM		107 . 2230	18,764,023	17,500,000	17,769,719	 0	(50,443)	0	 0	3.296	2.915		46,915	562,975	10/22/2018	11/10/2049
125354-AA-8	CGRBS 2013-VN05 A		1	4	1.D FM	20,684,371	104.9490	21,241,730	20,240,000	20,348,710	Ω	(57, 113)	0	0	3.369	3.083		56,824		09/26/2018	03/13/2035
12546D-AN-7	CHT 2017-CSMO E			4	1.D FM	1,998,206	96.2500	2,050,132	2,130,000	2,002,029	٥	3,823	0	۵	3. 159	4.044	MON	3, 177	16,947	09/16/2020	11/15/2036
12591U-AF-0	COMM 2014-UBS2 A5	CF		4	1.D FM	40,595,413	109.2710	43, 161, 982	39,500,000	39,840,230	0	(137,926)	0	Ω	3.961	3.635		130,383	1,564,595	04/04/2014	03/10/2047
12591Y-BC-8 12592F-AA-3	COMM 2014-UBS3 A4	CF		4	1.D FM	31,690,532	109.7000	32,714,838	29,822,000	30,519,259	0	(240,964)	0	0	3.819	3.026 3.359		94,909 115.863	1, 138, 902	06/03/2015	06/10/2047
12592F-AA-3	COMM MORTGAGE TRUST 2014-UBS5 A2		1	4	1.D FM	39,530,106 151,668	99.9720	41,519,089 152,542	38,500,000 152,585	38,894,102 152,078	υ 0	(109, 186)	0	 0	3.011	3.599			1,413,523 4,625	02/14/2017	09/10/2049
12592M-BK-5	COMM 2014-LC17 A5			4	1.D FM		110.3280	23,731,450	21,510,000	21,753,795	0	(78, 120)	0	0	3.917	3.564		70,212	842,547	10/22/2018	10/10/2047
12592R-BF-5	COMM 2014-CR21 A3			4	1.D FM	4,077,560	108.3470	4,244,163	3,917,200	3,987,109	0	(18,983)	0	0	3.528	3.009	MON	11,517	138, 199	05/14/2015	12/10/2047
12592R-BJ-7	COMM 2014-CR21 AM		.	4	1.D FM		109.6900	11,243,672	10,250,369	10,595,270	٥	(90,772)	0		3.987	3.030		34,057	408,682	12/31/2019	12/10/2047
12593A-BA-2 12593P-AW-2	COMM 2015-CR23 A4	CF	-	4	1.D FM		110.9870	38,845,594	35,000,000	35,465,365	ō	(118,012)	ō	ō	3.497	3.149		101,996	1,223,950	10/22/2018	05/10/2048
12593P-AV-2 12595F-AE-2	CSAIL 2017-CK25 A4	U	1	4	1.D FM	20,815,342 9,497,491	112.4340 112.0280	22,464,327 10,922,721	19,980,000 9,750,000	20,393,026 9,549,776	n	(98,964)	0 n	D	3.759 3.446	3.248 3.825		62,587 27,996	751,048 335,946	02/19/2016	08/10/2048
12596W-AC-8	CSAIL 2019-C16 A3		]	4	1.D FM	12,874,900	113.5350	14, 191, 931	12,500,000	12,821,803	0	(35, 399)	0	0	3.329	2.979		34.677	416, 125	06/18/2019	06/15/2052
12624B-AF-3	COMM 2012-CR1 AM			4	1.D FM	7,748,820	103.3020	7,892,274	7,640,000		0	(17,042)	0	0	3.912	3.717	MON	24,906	298,877	02/14/2014	05/15/2045
12626B-AD-6	COMM 2013-CR10 A4		-	4	1.D FM	7,681,277	108.5190	8, 132, 388	7,494,000	7,540,513	0	(23, 346)	0	0	4.210	3.924		26,291	315,497	10/22/2018	08/10/2046
12626G-AF-0	COMM 2013-LC13 A5	CF		. 4	1.D FM	22, 195, 664	108.6510	23, 172, 101	21,327,000	21,582,757	ō	(128, 460)	ō	ō	4.205	3.653		74,733	896,800	02/14/2017	08/10/2046
12626G-AM-5 12630D-AY-0	COMM 2013-LC13 AM	CF	1	4	1.D FM 1.D FM	14,598,323 40,062,565	108 . 4560	15,389,887	14,190,000 39,000,000	14,326,135		(62,495)	0	0	4.557 4.236	4.140 3.741		53,887 137,670	646,638 1,652,040	09/26/2018	08/10/2046
12635Q-BG-4	COMM 2015-CR27 A4		1	4	1.D FM		111.8530				n	(36,756)	0		3.612	3.741		32,941	1,652,040	03/08/2017	10/10/2048
12635Q-BJ-8	COMM 2015-CR27 AM		]	4	1.D FM		110.5640	9,397,971	8,500,000	8,615,945		(24, 312)	0	0	3.984	3.670		28,220	338,640	04/10/2018	10/10/2048
12635W-AA-5	COMM 2016-787S A		.	4	1.D FM	25,092,123	110.8030	27,019,199	24,385,000	24,738,916	۵	(66,462)	٥	۵	3.545	3.239	MON	72,037	864,448	02/14/2017	02/10/2036
12636L-AY-6	CSAIL 2016-C5 A5	CF		4	1.D FM		111.5620	16,734,269	15,000,000	15,224,660	ο	(54,322)	0	<u>0</u>	3.757	3.392		46,959	563,505	01/26/2016	11/15/2048
12636M-AJ-7 12654Y-AG-4	CSAIL 2016-C6 AS			4	1.D FM 1.D FM		109.5160	5,065,130 13,983,190	4,625,000 13,000,000	4,701,339 13,203,310	ō	(14, 184)	0	0	3.346	2.998 2.845		12,898 32,465	154,771 396,077	05/17/2016	01/15/2049
17291E-BA-8	CGCMT 2016-P6 C		1	4	1.D FM	13,224,045 1.671.410	97.0970	1,679,781	13,000,000	13,203,310	n	(17,706)	n	J	4.279	4.612				11/06/2020	11/13/2039
17322Y-AC-4	CGCMT 2014-GC25 A3	CF	]	4	1.D FM	9,282,657	108.4680	9,762,104	9,000,000	9, 104, 947	0	(39, 456)	0	0	3.372	2.985		25,290	303,480	02/19/2015	10/10/2047
17322Y-AD-2	CGCMT 2014-GC25 A4			4	1.D FM	9,463,360	109.5810	9,862,331	9,000,000	9, 186, 950	0	(53, 468)	0	0	3.635	3.016	MON	27,263	327 , 150	02/19/2015	10/10/2047
17324D-AU-8	CGCMT 2015-P1 A5	CF		4	1.D FM		112.4240	60,709,165	54,000,000	54,921,926	0	(221, 326)	0	0	3.717	3.286		167,265	2,007,180	10/22/2018	09/15/2048
17325G-AD-8	CGCMT 2016-C3 A4	CF		4	1.D FM		111.4170		10,000,000	10,169,253	<u>0</u>	(31,859)	<u>0</u>	<u>0</u>	3. 154	2.816		26,283	315,400	10/22/2018	11/15/2049
17328C-AD-4 17328F-AW-5	. CGCMT 2019-CT A4	CF	-	4	1.D FM 1.D FM	37,823,883 20,599,918	112.8740 110.7440		33,680,000	37,647,631	<u>0</u>	(176,253)	ļ	0	3. 102 2.869	1.641 2.521		87,063 47,812	416,288 573,740	09/14/2020 08/05/2019	12/15/2072
1/320F-AW-5		LUF		. [4	FM	∠∪,599,918	1 10 . / 440	22, 148,776	20,000,000	ZU,521,335	U	(58,632)	0	0	∠. გიგ	2.521	MUN	47,812	5/3,/40	08/03/2019	08/ 10/2036

### **SCHEDULE D - PART 1**

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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
17328R-BB-4	CGCMT 2020-GC46 A			. 4	1.D FM	25,233,802	108.0100		24,500,000	25, 176, 076	0	(57,725)	0	0	2.918	2.577	MON	59,576	595,758	02/13/2020	02/15/2053
233050-AC-7 23305J-AG-7	DBUBS 2011-LC1A A3			4	1.D FM 1.D FM	1,095,256 2,026,071	99.9920		1,084,479 2,000,000	1,084,479 2,019,418	U	(26)		ν	5.002	3.671 3.359	MON	4,520 5,883	54,491 71,777	02/08/2011	11/10/2046
34461L-AG-9	FMBT 2019-FBLU B		1	4	1.D FM	15,449,850	100.5990		15,000,000	15,356,499	n	(88, 303)	0	n	3.330	2.797		43,088	517,050	11/22/2019	12/10/2036
36192B-AY-3	GSMS 2012-GC6 A3			4	1.D FM	26,490,294	101.5670		26,198,060	26,205,418	0	(37,229)	0	0	3.482	3.358	MON	76,018	912,216	07/25/2013	01/10/2045
36192K-AV-9	GSMS 2012-GCJ7 AS			4	1.D FM	17,388,300	103. 1290	17,581,367	17,048,000	17,084,544	0	(39,349)	٥	0	4.085	3.859	MON	58,034	696,411	05/18/2012	05/10/2045
36250G-AP-0	GSMS 2015-GC30 A4	CF		. 4	1.D FM	54,009,815	110 . 3950		52,755,000	53,353,369	0	(158,089)	0	0	3.382	3.084		148,681	1,784,063	10/22/2018	05/10/2050
36250P-AC-9	GSMS 2015-GC32 A3	CF CF		4	1.D FM	18,524,232	108 . 5820		18,234,000	18,345,530	·····ŏ	(53, 460)		ō	3.498	3.295		53, 152	637,825 664,534	10/30/2015	07/10/2048
36250P-AD-7 36250W-AA-8	GSMS 2015-GC32 A4	UF		4	1.D FM	18,224,063	112.0680 108.2380		17,655,000 29,900,000	17,946,394 30,387,545		(71,694) (93,131)		<u>0</u>	3.764	3.349		55,378 90,223	1,022,329	10/22/2018	07/10/2048
36251X-AR-8	GSMS 2016-GS4 A4	1	1	4	1.D FM	6.694.988	111. 7230					(19, 489)	n	n	3.621	3.233		18.644	1,022,329	11/16/2016	11/10/2049
36251X-AV-9	GSMS 2016-GS4 AS			4	1.D FM	16,213,941	110.5110		15,779,000	16,059,305		(47,470)	0		3.645	3.311		47,929	575, 145	10/22/2018	11/10/2049
36252H-AD-3	GSMS 2017-GS5 A4	CF		4	1.D FM	11,329,852	113.9730	12,537,077	11,000,000	11,209,984	0	(34,596)	0	0	3.674	3.324		33,678	404 , 140	03/07/2017	03/10/2050
36252S-AU-1	GSMS 2019-GC38 A3	CF		. 4	1.D FM	25,248,750	116 . 4570		25,000,000	25, 196, 970	٥	(31,679)	0	0	3.703	3.582		77 , 146	925,750	02/13/2019	02/10/2052
36253P-AC-6	GSMS 2017-GS6 A3	CF		. 4	1.D FM	27,502,243	112.7260		27,235,437	27,354,715	0	(29, 991)	0	0	3.433	3.358		77,916		03/23/2020	05/10/2050
36257X-AN-1 36258Y-BL-1	GSMS 2019-S0H0 E			. 4	3.C FE 1.D FM	2,730,900 30,639,970	94.1950 111.5630	2,759,921 34.026.572	2,930,000 30,500,000	2,736,237 30,877,738		5,337 237.768	0	0	2.033 3.173		MON	2,813 80.650	15,582 764.188	11/05/2020	06/15/2036
36260J-AD-9	GSMS 2019-GC39 A4	·		4	1.D FM	5,800,000	115. 3370		5,000,000	5,773,644	۷	(26, 356)	0	۷	3.173	1.523		14.863	44,588	09/14/2020	05/10/2052
38406J-AL-2	GRACE 2020-GRCE E			4	2.C FE	3,143,561	93.4510		3,500,000	3,144,925	0	1.364	0	0	2.680	3.978		15.633	7.816	11/10/2020	12/10/2040
44421G-AA-1	HY 2019-30HY A			4	1.D FM	28,837,799	113.0920	31,665,824	28,000,000	28,726,960	0	(76,502)	0	0	3.228	2.891		75,320	903,840	06/24/2019	07/10/2039
44421G-AE-3	HY 2019-30HY B			. 4	1.D FM	12,359,955	113.0550		12,000,000	12,312,651	0	(32,660)	0	0	3.380	3.041		33,800	405,600	06/24/2019	07/10/2039
44421L-AA-0	HY 2016-10HY A			. 4	1.D FM	45,445,162			48,020,818	46, 106, 597	0	296,526	0	0	2.835	3.633		113,449	1,361,390	12/20/2018	08/10/2038
44421L-AE-2 44421M-AE-0	HY 2016-10HY B HY 2019-55HY B	·		4	1.D FM	17,208,692 4,396,379	108.9140		17,500,000 4,469,000	17,327,005 4,401,543	0	27,361 5,164	0	0	2.977	3.217 3.191		43,409 10,959	453,937 89,137	03/31/2020 04/02/2020	08/10/2038
44965L-AA-2	ILPT 2019-33HF A			4,0	1.D FM	23,688,413	117.1060		23,000,000	23,576,320		(62,579)		 0	4. 145	3.191		79,446	953,350	03/01/2019	02/11/2041
46590R-AE-9	JPMCC 2016-JP3 A5			4	1.D FM	8,754,958	109.0870		8,500,000	8,658,123	0	(30,714)	0	0	2.870	2.493		20,332	243,984	09/22/2016	08/15/2049
465968-AE-5	JPMCC 2017-JP7 A5	CF		4	1.D FM	27,555,648	113. 1760		26,878,210	27,324,471	٥	(71,034)	0	0	3.454	3. 160		77,364	928,373	10/25/2018	09/15/2050
46635G-AE-0	JPMCC 2010-C2 A3			. 4	1.D FM	14,819,809	99.9060		14,914,750	14,821,869	0	(69,466)	0	0	4.070	4 . 153		50,583	678,811	03/18/2011	11/15/2043
46639J-AH-3	JPMCC 2013-C10 AS			. 4	1.D FM	12,526,421	104.5450		12,000,000	12,517,876	0	(8,544)	0	0	3.372	3.014		33,715	101, 145	09/15/2020	12/15/2047
46640J-AR-8 46640L-AC-6	JPMCC 2013-C13 A4			4	1.D FM 1.D FM	9, 102,581 4,970,929	107.1820 106.9570		9,031,975 4,844,138	9,035,009 4,871,520	J	(5,905)	U	u	3.994	3.864		30,058 16,533	360,701 198,401	07/01/2020	01/15/2046
46641W-AT-4	JPMBB COMMERCIAL MORTGAGE SECU 2014-C19 A2			44	1.D FM		100.9570		90,519		0	1,502	0	0	3.046	3.046		230	2,757	07/01/2020	04/15/2047
46643T-BB-7	JPMBB 2014-C26			4	1.D FM	3,277,779	105.0140		3, 183, 154	3,257,702	0	(20,077)	0	0	3.288	1.939		8,723	95,952	01/24/2020	01/15/2048
46645J-AD-4	JPMBB 2015-C33 A4	CF		4	1.D FM	25,955,000	113.2980	28,324,530	25,000,000	25,481,637	0	(113,399)	0	0	3.770	3.306	MON	78,535	942,425	02/12/2016	12/15/2048
46645L-AY-3	JPMBB 2016-C1 A5			. 4	1.D FM	26,729,451	112.5510		26,000,000	26,393,590	0	(86,944)	0	0	3.576	3.227		77,482	929,786	03/08/2017	03/15/2049
46645U-AT-4	JPMCC 2016-JP4 A4	CF		. 4	1.D FM	9,269,982	113.6910		9,000,000	9, 162, 815	ō	(30,099)	0	ō	3.648	3.291		27,362	328,347	12/05/2016	12/15/2049
46646R-AN-3 48129R-AX-3	JPMDB 2016-C4 AS	CF		4	1.D FM 1.D FM	8,794,426 29,720,996	110.2310 112.3220		8,740,000 8,740,000		U	(4,646) 7.125	<u>U</u>	0	3.385 3.057	3.343 3.179		24,650 76,413	295,805 802,331	10/25/2018	12/15/2049 11/13/2052
55316P-AE-7	MKT 2020-525M B		1	4	1.D FM	5,664,780	103.3870		5,500,000	5,652,082	0	(12,698)	0	0	2.866			13, 136	131,358	02/07/2020	02/12/2040
55375K-AS-5	MSSG 2017-237P A			4	1.D FM	10,086,934	108.3350		10,184,000	10, 103, 755	0	9,046	0	0	3.397		MON	28,829	345,951	02/08/2019	09/13/2039
556227-AA-4	MAD 2015-11MD A			4	1.D FM	9,276,680	109.9610		9,000,000	9, 139, 064	0	(28, 238)	0	0	3.555	3.253		26,661	325, 264	10/30/2015	09/10/2035
563136-AG-5	OMW 2020-OMW C			4	1.D FM	10,083,575	103.4540	10,603,992	10,250,000	10,111,466	0	27,892	0	0	2.335	2.593		19,945	81, 101	08/17/2020	09/10/2039
590027-AN-8	MHP 2020-HILL E			4	3.C FE	6,900,000	100.7970		6,900,000	6,900,000	ō	0	ļō	Jō	3.259	3.278		10,618	66,010	08/17/2020	08/15/2037
590027-AQ-1 61690F-AM-5	MHP 2020-HILL F			4	4.C FE 1.D FM	6,900,000 25,629,688	101.0330		6,900,000 25,000,000	6,900,000 25,274,331		0 (67,305)	0		4.259	4.402 3.014		13,876 68.875	86,321 826,500	08/17/2020 05/14/2015	08/15/2037
61690G-AE-1	MSBAM 2014-C14 A4	CF		4	1.D FM	6,244,708	106.9200		6, 183, 184	6, 187, 312	n	(12,546)	0	n	3.787	3.633		19,513	234, 157	01/30/2014	04/15/2046
61690G-AF-8	MSBAM 2014-C14 A5	CF	1	4	1.D FM	19,666,251	108.8600		19,000,000	19, 190, 802	0	(91,574)	Ω		4.064	3.634	MON	64,347		03/19/2014	02/15/2047
61690Q-AD-1	MSBAM 2015-C23 A3	CF		4	1.D FM	31,362,106	108.8770		31,050,726	31, 179, 807	0	(41,429)	0	0	3.451	3.321	MON	89,297	1,063,126	03/26/2020	07/15/2050
61690Q-AE-9	MSBAM 2015-C23 A4	CF	ļ	. 4	1.D FM	5, 150,000	110.8380		5,000,000	5,069,125	0	(17,313)	0	0	3.719	3.358		15,496	185,950	08/26/2015	07/15/2050
61691A-BK-8	MSC 2015-UBS8 A3	CF CF		. 4	1.D FM	15, 149, 859	108 . 1790		15,000,000	15,050,578	ō	(35, 119)		ŏ	3.540	3.405		44,250	531,000	12/02/2015	12/15/2048
61691A-BL-6 61691D-AA-5	MSC 2015-UBS8 A4		·····	4	1.D FM	17,644,766 6,830,578	111.8700 108.9030		17,000,000 6,480,000	17,327,717 6,773,398	0	(74,628)	0	ļ	3.809	3.351 3.762		53,961 23,857	647,530 281,686	01/29/2016	12/15/2048
61691G-AS-9	MSBAM 2016-C32 A4	CF		4	1.D FM				5,480,000			(49, 297)		ν	3.720	3.762		23,857		12/06/2016	12/15/2049
0 103 IU-N0-3			4	. [7	III	IJ, 447, 020	1 14.40 10		13,000,000		J		J	ν	3.120	004. لا	mVI		,000,000	12/00/2010	8402161 121

### **SCHEDULE D - PART 1**

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		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	_	Char		Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
61763K-BA-1	MSBAM 2014-C15 A4			4	1.D FM	28, 195, 461	109.2550		27,375,000	27,618,217	(Decrease)	(112,067)	1 tecogriized	Value	4.051		MON	92,413	1,108,961	04/04/2014	04/15/2047
61763X-AE-6	MSBAM 2014-018 A4	CF			1.D FM	4,413,275	1103.2380		4,285,000	4,335,312	٥	(12, 102)	0	٥	3.923	3.530		14.008	168, 101	09/18/2014	10/15/2047
61764X-BJ-3	MSBAM 2015-C21 A4			4	1.D FM	5,149,977	109.0110		5,000,000	5,052,494	0	(16,095)	0	0	3.338	3.030		13,908	166,900	02/13/2015	03/15/2048
61764X-BL-8	MSBAM 2015-C21 AS			4	1.D FM		109. 1510		5,938,073	5,990,394	0	(13,679)	0	0	3.652	3.408		18,072	216,858	04/16/2019	03/15/2048
61765D-AU-2	MSC 2015-MS1 A4	CF		4	1.D FM	10,339,061	111.8200		9,950,000	10, 129, 377		(44, 184)	0	0	3.779	3.307		31,334	376,011	08/25/2015	05/15/2048
61768H-AV-8	MSC 2019-L2 A3			4	1.D FM	25,249,368	115.5930	28,898,208	25,000,000	25, 194, 994	0	(34,530)	0	0	3.806	3.675		79,292	951,500	03/01/2019	03/15/2052
63874T-AN-7	NATIXIS COMMERCIAL MORTGAGE 2019-LVL E			. 4	3.C FE	9,606,355	96.4500	9,645,044	10,000,000	10,000,000	٥	393,645	0	0	4.524	4.524		37,702	0	12/15/2020	08/15/2038
68245H-AC-8	OMPT 2017-1MKT B			4	1.D FM				10,000,000	10, 136, 841	0	(43,892)	0	0	3.845	3.372		32,044	384,530	02/15/2017	02/10/2032
79548K-XP-8	SBM7 1997-HUD2 AWAC			4	1.D FM	56	69.5060		35,511	56	0	0	0	0	0.000	0.000		0	8,908	10/22/2018	07/25/2024
90117P-AC-9	AOTA 2015-1211 A1A2	CF		4	1.D FM	33, 156, 385	111.8360		32,000,000	32,587,804	0	(109, 207)	0	٥	3.901	3.482		104,013	1,248,160	02/03/2016	08/10/2035
90270R-BE-3	UBSBB 2012-C4 A5	CF		4	1.D FM	23,309,950	103.6560		23,741,869	23,602,933		74,608	0	0	2.850	3. 184		56,391	676,691	09/26/2018	12/10/2045
90276C-AE-1	UBSCM 2017-C2 A4	CF		4	1.D FM	11,098,524	111.7460		11,400,000	11, 160, 180	0	32,082	0	0	3.487	3.872		33, 127	397,518	12/20/2018	08/15/2050
90276C-AH-4	UBSCM 2017-C2 AS	CF		4	1.D FM	20,381,544	111.3940		19,500,000	20, 191, 129	D	(101, 137)			3.740	3. 125		60,775	729,300	10/10/2019	08/15/2050
90276E-AE-7 90276G-AS-1	UBSCM 2017-C1 A4				1.D FM	13,904,166	111.4940 113.1070		13,500,000 13,641,210	13,762,696		(44,026)	U	L	3.460	3.944		38,925	467 , 100 467 . 348	10/25/2017	06/15/2050
91830C-AA-6	VNDO 2012-6AVE A	-+		4	1.D FM	12,074,451	103. 1070		13,641,210	11,821,719		(28, 382)		ν 0	2.996	2.753		38,946	467,348	11/16/2012	11/15/2030
92890P-AE-4	WFRBS 2013-C14 A5			4	1.D FM	40,494,188	105.4000		42, 106, 140	41,598,435	0	203,530	0	0	3.337		MON	117,090	1,405,082	10/22/2018	06/15/2046
92935V-AG-3	WFRBS 2011-C3 A4			4	1.D FM	39,949,515	100. 1390		39,758,101	39,737,694	0	8,400	0	0	4.375	4.332		144,951	1,759,163	06/14/2011	03/15/2044
92936C-AJ-8	WFRBS 2011-C4 A4	1		4	1.D FM		100 . 5690		23,000,000	23,000,000	0	(4, 175)	0	0	4.902	4.798		93,955	1,127,460	07/21/2011	06/15/2044
92936Y-AC-5	WFRBS 2012-C8 A3	I		4	1.D FM	2,273,311	102.9720		2,355,000	2,336,929	0	10,245	0	0	3.001	3.487		5,889	70,674	01/17/2014	08/15/2045
92936Y-AE-1	WFRBS 2012-C8 AS	I		4	1.D FM	9,923,828	103.6220		10,000,000	9,973,982	0	8,665	0	0	3.660	3.775	MON	30,500	366,000	12/11/2013	08/15/2045
92937E-AF-1	WFRBS 2013-C11 AS			4	1.D FM	11,305,280	104.2110		11, 105, 000	11, 144, 695	Ω	(25, 439)	0	٥	3.311	3.083		30,641	367,687	09/26/2018	03/15/2045
92937E-AZ-7	WFRBS 2013-C11 A5	CF		4	1.D FM	14,346,708	104 . 4480		14,870,000	14,699,064	۵	93,814	0	0	3.071	3.713		38,055	456,658	10/22/2018	03/15/2045
92937U-AD-0	WFRBS 2013-C13 A4	CF		4	1.D FM	10,584,129	104.8600		11,140,000	10,986,046	0	71,642	0	0	3.001	3.658	MON	27,859	334,311	01/23/2014	05/15/2045
92937U-AF-5	WFRBS 2013-C13 AS	<b>-</b>		4	1.D FM	3,589,113	104.9930		3,500,000	3,520,209	0	(11, 178)	0		3.345	3.033		9,756	117,075	10/22/2018	05/15/2045
92938C-AD-9	WFRBS 2013-C15 A4	CF		4	1.D FM		107.9600		11,500,000	11,568,021	0	(37,820)	0	0	4. 153	3.849		39,800	477,595	10/22/2018	08/15/2046
94988H-AC-5	WFCM 2012-LC5 A3	CF CF		4	1.D FM	5,749,287	103.0070		6,025,618	5,966,341	Ω	38, 183	0	0	2.918	3.580		14,652	184,578	12/18/2013	10/15/2045
94988Q-AG-6 94989D-AW-9	WFCM 2013-LC12 A4	CF		4	1.D FM		107.4130 109.4930		29,899,000 1,242,714	30, 113, 137 1,272, 165		(117,366)			4.218	3.842		105,095 3,574	1,261,140 32,165	10/22/2018	07/15/2046
95000G-BE-3	WFCM 2016-BNK1 C	UF		4	1.D FM		85.7410		2,200,000	1,816,869		2,213		u	3.071	4.738		5,630	5,630	11/12/2020	02/15/2048 08/15/2049
95000G-BE-3	WFCM 2016-BNK1 C		-	[ <del>]</del>	1.D FM	27,062,111	<u>8</u> 5.7410 106.9970		27,319,000	27,095,653	,	2,213	,	,	3.419	3.576		77,836	934,037	02/11/2019	11/15/2059
95001J-AW-7	WFCM 2018-C44 A4	CF	-1	4	1.D FM	15,808,551	116. 0350		15,700,000	15,779,713	n	(15,904)	n	۸	3.948	3.860		51,653	619,836	12/11/2018	05/15/2051
95001J-AX-5	WFCM 2018-C44 A5			4	1.D FM	8,506,819	118.3440			8,456,024	0	(40,620)	0		4.212	3.579		28,526	342,309	01/03/2019	05/15/2051
95001L-AU-6	WFCM 2018-C43 A4	CF		4	1.D FM	30,707,617	117.0520		29,000,000	30,525,264		(152,738)	0	0	4.012		MON	96,957	909,387	04/08/2020	03/15/2051
95001L-AX-0	WFCM 2018-C43 AS	1		. 4	1.D FM	17,509,065	115.6110		17,000,000	17,378,258	٥	(49,528)	0		4. 152	3.798		58,820	705,840	03/12/2018	03/15/2051
95001M-AK-6	WFCM 2017-C38 B			4	1.D FM	13,219,152	109.6560		12,835,000	13,098,663		(32,877)	0	0	3.917	3.577		41,896	502,747	06/27/2017	07/15/2050
95001M-AL-4	WFCM 2017-C38 C			. 4	4.B FM	306,949	107 . 5830		300,000	306,904	٥	(45)	0	0	3.903	3.719		976	976	11/13/2020	07/15/2050
95001N-AX-6	WFCM 2018-C45 A3			4	1.D FM		116 . 5050		10,180,000	10,229,802	0	(8,948)	0	0	3.920	3.842		33,255	399,056	12/18/2018	06/15/2051
95001N-AY-4	- WFCM 2018-C45 A4	CF CF		4	1.D FM	37, 162, 067	117.8400		36, 100,000	36,915,572	۵	(107,050)	0	0	4. 184	3.830		125,869	1,510,424	10/25/2018	06/15/2051
95001Q-AU-5	WFCM 2018-C46 A4			4	1.D FM	23,689,609			23,000,000	23,536,856	<u>و</u>	(68,719)	0	Fō	4. 152	3.791		79,580	954,960	08/10/2018	08/15/2051
95002N-AA-5	WFCM 2019-JWDR A	-+		4	1.A FE	18,862,478	100 . 2230		19,000,000	19,000,000	ō	135,916	0	}ō	2.501	2.526	MUN	39,592	483,016	09/19/2019	09/15/2031
95002N-AG-2	WF-RBS COMMERCIAL MORTGAGE TRU	-+		4	1.D FE	4,963,835 1,559,692	98.6730		5,000,000	5,000,000	ļū	35,802	ļ0	ļō	2.696	2.391 1.853		11,233	137,047 48,927	09/19/2019	09/15/2031
96221T-AF-4		<u></u>		4	LI.V FM	1,559,692	103.7570	1,572,400	1,515,471	1,548,533	D	(11, 158)	<u></u>	μ	3.522	1.853	MUN	4,448	48,927	01/24/2020	03/15/2047
	ibtotal - Bonds - Industrial and Miscellane	ous (I	unaffi	шатеа) -			1001								1000	1004	1001			1007	1 ,,,,,,
	ommercial Mortgage-Backed Securities				<b>.</b>	2,763,879,693	XXX	2,963,037,163	2,710,776,973	2,745,626,314	0	(4,721,526)	0	0	XXX	XXX	XXX	7,844,244	89,906,054	XXX	XXX
	AEP TEXAS CENTRAL TRANSITION F 2012-1 A3			4	1.A FE	1,989,395	105.4210		2,038,393	2,011,691	ō	8,376	0	ō	2.845	3.466		4,833	57,990	10/01/2018	03/01/2026
00182@-AA-6	AMAZON			-[	1.C	32,033,857	. 108.0520		32,033,857	32,033,857	ļō	0	0	łō	3.497	3.522		3,112	1,120,224	05/17/2017	10/31/2038
00184*-AA-6	AMAZON RANDALL OH			[1	1.C		108.8740		35,612,565	35,612,565	ļ0	۵	ļ0	łō	3.610	3.637		3,571	1,285,612	07/10/2017	03/31/2039
00184@-AA-4 00191#-AA-3	AMAZON				1.C		115.7960 113.7380		8,912,325 9,936,849	8,912,325 9,936,849	ļ	0	0	}0	4.095 4.095	4.127 4.130		1,000 1,130	364,960 406,914	04/12/2018	06/30/2039 08/31/2039
00191#-AA-3 00225#-AA-3	AMAZON				1.C	9,936,849 9,345,007	113.7380 113.7650		9,345,007	9,936,849		0		,	4.095	4.130		1, 130	406,914	03/12/2018	08/31/2039
00436M-AA-3	AALLC 2018-1 A		-1	4	1.F FE		104.3320		9,343,007	9,343,007	۸	234	n	۸	3.870	3.908		34,333	426,200	06/13/2018	12/02/2033
00436M-AB-1	AALLC 2018-1 A		-1	4	2.B FE	3.458.337	104.3320		3,477,843	3,459,729	0	1.347	18.810	0	4.510	4.788		12.635	156 . 851	06/13/2018	12/02/2033

## SCHEDULE D - PART 1

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CUSIP		d	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate When	n Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Paid	Accrued	During Year	Acquired	Date
00436M-AC-9	AALLC 2018-1 C			4	3.C FE	3,477,155104.6180	3,638,466	3,477,853	3,477,239	0	(14)	0	0	6.650	6.746 MON	18,631		06/13/2018	12/02/2033
008513-AA-1	AGREE			1	2.B FE	5,995,620106.2290	6,373,740	6,000,000	5,995,632	۵	12	٥	0	2.900	2.908 AO	64,767		08/12/2020	10/01/2030
009098-A*-5	AMAZON				1.C	7,850,968119.8410	9,408,700		7,850,968	0	0	0	0	4.494	4.536 MON	20,581		10/19/2018	11/10/2039
00910G-A*-4	AMAZON. COM INC				1.E	8,960,875118.7790	10,643,663	8,960,875	8,960,875	ō	0		ō	4.533	4.533 MON	23,695		10/19/2019	03/10/2041
024836-AA-6 024836-AB-4	AMERICAN CAMPUS COMMUNITIES			1	2.B FE	7,262,570 105.6440	7,395,104	7,000,000	7,218,610 10,220,740	0	(43,960)	ļ0	ļ	3.750 4.125	2.340 A0 2.358 JJ	55,417		07/08/2020 07/08/2020	04/15/2023
024836-AB-4 024836-AD-0	AMERICAN CAMPUS COMMUNITIES			1	2.B FE 2.B FE	10,295,162109.0310 5,246,800110.2620		9,688,000 5,000,000	5,232,029		(74,421)	n	ν	3.625	2.358 JJ 2.850 MN			07/08/2020	07/01/2024 11/15/2027
024836-AF-5	AMERICAN CAMPUS COMMUNITIES	1			2.B FE	9,704,900104.5750		10,000,000	9,718,165	n	13,265	0	0	2.850	3.210 FA			06/29/2020	02/01/2030
024836-AG-3	AMERICAN CAMPUS COMMUNITIES			1	2.B FE	10,489,900112.5290	11,252,860	10,000,000	10,469,919	0	(19,981)	0	0	3.875	3.311 JJ	215,278		06/25/2020	01/30/2031
03027X-AB-6	AMERICAN TOWER			1	2.C FE	1,635,561106.0170	1,748,220	1,649,000	1,645,787		1,446	0	۵	3.500	3.597 JJ	24,208	57,715	01/03/2013	01/31/2023
03027X-AD-2	AMERICAN TOWER			1	2.C FE	21,359,155113.1790	24,504,385	21,651,000	21,544,525	٥	30 , 173	٥	0	5.000	5.170 FA			10/22/2018	02/15/2024
03027X-AJ-9	AMERICAN TOWER			1	2.C FE	1,954,375115.7800	2,269,288	1,960,000	1,956,804		530	0	0	4.400	4.435 FA	32,580		01/08/2016	02/15/2026
03027X-AK-6	AMERICAN TOWER			]	2.C FE	17,684,880112.3350	20,057,414	17,855,000	17,747,541	0	16,382	0	0	3.375	3.490 A0	127,217		10/22/2018	10/15/2026
03027X-AP-5 03027X-BC-3	AMERICAN TOWERAMERICAN TOWER			1	2.0 FE 2.0 FE	5,986,380113.0830 1,913,931102.6410	6,784,980	6,000,000 1,925,000	5,990,582 1,914,504	Δ	1,248 573	Δ	0 0	3.550	3.577 JJ 2.164 JD			06/27/2017	07/15/2027
03063#-AD-6	AMERICOLD REALTY				2.A Z	12,300,50099.8540	12, 197, 156	12,215,000	12,215,000		0	0	(85,500)	1.620	1.620 JJ			10/30/2020	01/07/2031
03063#-AE-4	AMERICOLD REALTY				2.A Z	12,300,50099.6220	12,168,854	12,215,000	12,215,000	0	0	0	(85,500)	1.650	1.650 JJ	560		10/30/2020	01/07/2033
03065T-AF-9	AMCAR 2016-4 C			4	1.A FE	623,047100.2230		619,858		٥		0	0	2.410	1.154 MON	954		08/28/2020	07/08/2022
03078A-AB-4	AHMSR 2019-GT1 A			4	2.B FE	4,841,98197.1240	4,856,218	5,000,000	4,854,467	۵	12,486	٥	0	4. 180	5.307 MON	3,483		09/22/2020	11/25/2026
038779-AB-0	ARBYS 2020-1A A2			4	2.C FE	10,773,000102.8750	11,082,747	10,773,000	10,773,000	٥	0	0	0	3.237	3.250 JAJO	59,089		07/23/2020	07/30/2050
05348E-AR-0	AVALONBAY COMMUNITIES			2	1.G FE	9,922,000104.5640	10,456,352	10,000,000	9,980,884	0	8, 161	0	0	2.850	2.939 MS			12/05/2012	03/15/2023
05348E-AW-9	AVALONBAY COMMUNITIES			1	1.G FE	4,983,700112.4600	5,623,000	5,000,000	4,991,195	Ω	1,602	0	0	3.500	3.539 MN	22,361		11/04/2015	11/15/2025
05348E-AY-5 05348E-BG-3	AVALONBAY COMMUNITIES			1	1.G FE 1.G FE	2,725,497110.8570 18,541,140106.6550	3,030,830	2,734,000 18,561,000	2,728,731 18,542,419		813			2.900 2.300	2.936 A0 2.312 MS	16,738		09/26/2016	10/15/2026 03/01/2030
05369D-AA-3	AVID 2019-1 A			4	1.F FE	6,772,971 100.9210	6,835,513	6,773,147	6,773,002		31	0		2.620	2.633 MON			10/16/2019	02/15/2024
05369D-AB-1	AVID 2019-1 B			4	1.G FE	8,498,821 102.5460	8,716,370	8,500,000	8,500,000	0	1, 120	0	0	2.820	2.754 MON	10,653		10/16/2019	07/15/2026
055328-AC-2	BIMIC 18-1A			4	1.C FE	970,42498.2770	982,768	1,000,000		٥	1,039	0	0	2.366	2.986 JAJ0	4,797		10/21/2020	10/20/2030
05584A-AA-8	HGVGI 2017-1A A			4	1.F FE	2,714,044102.3700	2,779,075	2,714,731	2,714,259	۵	72	0	0	2.940	2.967 MON	1,330		04/04/2017	05/25/2029
05584A-AB-6	HGVGI 2017-1A B			4	2.B FE	996,230101.6760	1,013,077	996,373	996,279	٥	21	0	0	3.240	3.267 MON	538		04/04/2017	05/25/2029
05588U-AA-0	HGVGI 2019-A A			4	1.F FE	11,399,268103.7160	11,825,895	11,402,161	11,399,268	0	0	0	0	3.280	3.354 MON	6,233		04/03/2019	09/26/2033
05588U-AB-8 05590#-AA-9	HGVGI 2019-A BBP NORTH AMERICA			4	2.B FE 1.C	2,705,569102.3630 7,408,475110.9030	2,769,596	2,705,666	2,705,569 7,408,475	Δ	0	D		3.780	3.874 MON	1,705		04/03/2019	09/26/2033
05606V-AA-6	BY NORTH AMERICA			4	1.F FE	1,206,717 101.5420	8,216,231 1,225,583	7,408,475 1,206,969		n	229	n	ν Λ	3.540	3.566 MON			09/18/2013	12/04/2028
05607B-AB-7	BXGNT 2017-A B			4	2.0 FE	10, 172, 877 100.4120	10,319,617	10,277,236	10, 187, 275	0	10,406	69.560	0	3.590	4.052 MON	29,721		01/24/2019	10/04/2032
05607U-AB-5	BXGNT 2018-A B			4	1.F FE	4,617,580104.9760	4,848,123	4,618,331	4,617,716	٥	40	0	٥	3.950	3.986 MON	14,695		10/16/2018	02/02/2034
08182F-AJ-8	BSP			4	2.C FE	1,250,000100.2610	1,253,268	1,250,000	1,250,000	0	0	0	0	4.468	4.491 JAJ0	12,100	17,509	06/18/2020	07/15/2031
08863*-AA-7	LOWES WHEELING WEST VIRGINIA			1	2.A		2,708,393	2,430,233	2,437,389	0	(1,414)	0	0	5.990	5.932 MON	2,426		10/30/2007	09/25/2025
08881@-AA-3	ABBOTT LABORATORIES			1	2.B	8,166,789116.8800	9,545,304	8,166,789	8,166,789	ō	0	ļō	0	4.680	4.726 MON	16,987		05/27/2011	06/15/2032
09630G-AE-3 09748R-AA-6	BLUEM 2019-26A B BOJA 2020-1A A2			4	1.C FE 2.B FE	15,000,000100.2850 18,061,632102.7280	15,042,750	15,000,000 18,030,000	15,000,000 18,052,922	ļ		ļ0	0	2. 198	2.417 JAJO 3.839 JAJO			10/23/2019	10/20/2032
10112R-AS-3	BOSTON PROPERTIES			1	2.8 FE 2.4 FE	18,061,632102.7280	18,521,797	18,030,000	18,052,922		(8, /10)	0	0 0	3.832	3.839 JAJU 4.213 MN			10/13/2020	10/20/2050 05/15/2021
10112R-AU-8	BOSTON PROPERTIES			1	2.A FE	23,448,065106.3870	25,000,945	23,500,000	23,487,292		5,475	0	0	3.850	3.876 FA	376,979		05/31/2012	02/01/2023
10112R-BB-9	BOSTON PROPERTIES			1	2.A FE	4,990,750111.6260	5,581,300	5,000,000	4,991,931	n	805	0	0	3.400	3.422 JD	4,722		06/12/2019	06/21/2029
10112R-BC-7	BOSTON PROPERTIES			1	2.A FE	15,953,222106.9460	17, 179, 797	16,064,000	15,964,627	0	9,254	0	0	2.900	2.977 MS	137, 169	481,385	12/11/2019	03/15/2030
12327F-AA-5	BJETS 20-1			4	1.G FE	4,368,492101.6040	4,438,616	4,368,556	4,368,556	0	63	0	0	2.981	2.979 MON	10,852	17,002	10/21/2020	11/15/2035
12532@-AA-8	BURLINGTON NORTHERN SANTA FE LEVERAGED LEASE 2			1	1.C	529,453104.1760	523,699	502,704	505,309	0	(191)	0	0	5.660	5.079 JJ	13, 120		03/30/2005	01/15/2023
12533#-AA-5	BURLINGTON NORTHERN SANTA FE LEVERAGED LEASE 3			1	1.C	810,387104.1760	801,580	769,445	773,432	ō	(292)	ļō	Ω	5.660	5.079 JJ			03/30/2005	01/15/2023
12548J-AJ-1	CIFC 2017-3AC	+		4	3.A FE	2,584,26796.7190	2,611,402	2,700,000 15,500,000	2,589,856	0	5,589 0	ļ0	J0	3.865	4.842 JAJO 2.840 MN	20,580		12/14/2020	07/20/2030
12610#-AC-7 12610#-AD-5	CBRE US CORE PARTNERS REIT				2.A Z 2.A Z	15,500,000101.0230 5,000,000100.3070	15,658,495 5,015,373		15,500,000 5,000,000		0	0	Q	2.840 2.940	2.840 MN	69,698		08/05/2020	11/04/2030
12610#-AU-5	HOME DEPOT HERNDON VIRGINIA			1	1.C	9,341,719 135.4050	12,649,121	9,341,719	9,341,719	n	n	n	n	7.470	2.940 MIN	31,015		06/05/2001	01/15/2032
126650-AQ-3	CVS	. I		1	2.B FE	8,762,652106.3130	9,333,190			0	2,074	0	0	5.789	5.916 MON	29,646		09/26/2018	01/10/2026
126650-AW-0	cvs			1	2.B FE	6,841,706106.8800	7,463,243	6,982,854	6,878,520	0	16,386	0	0	5.298	5.916 MON	21,581		09/26/2018	01/11/2027
120000 All 0	v. v	+		1	.p., 1 L		H1, TOU, 240			μυ	10,000	J	L	0.200	0.010   mort				

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		air Value	10	11			usted Carrying	g Value			Interest			Dat	es
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		C	е		SVO	l	Jsed to			Book/	Unrealized	Year's	Than-	Book/			Admi	tted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	Amo	unt An	nount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate Wh			ceived		Maturity
Identification	Description	ě	l n	Char	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Pa				Acquired	Date
126650-BP-4	rvs			1	2.B		116, 1780	11.439.905	9.846.877	9,718,019	(Decrease)	15,598	n tecognized	Value	6.036	6.486 MON	id Accii	34,671		08/04/2020	12/10/2028
126650-BQ-2	rvs			1	2.B FE		119.5690	9,437,788	7,893,173	7,898,184	٥	(490)	0	0	6.943	7.028 MON .		31,968			01/10/2030
126650-BS-8	CVS			1	2.B FE		126.6220	10,470,354	8,268,957		n	n	n	Ω Ω	7.507	7.625 MON .		36,210		12/07/2009	01/10/2032
12665V-AA-0	CVS	. I			2.B FE		110.6520	5,301,996	4,791,595	4,812,858	0	(1,093)	0	0	4. 163	4.128 MON .		11.636		09/08/2015	08/11/2036
12667@-AA-5	CVS PASS THRU TRUST	I		1	2.B		130.5440	17,045,723	13,057,491	13,057,491	0	0	0	0	7.350	7.463 MON		_55,984		06/13/2008	07/10/2030
12695*-AA-3	CVS PASS-THROUGH			1	2.A	17,267,735	102.6100	17,718,376	17,267,735	17,267,735	٥	٥	0	0	3.416	3.440 MON .		34,409	589,866	.07/15/2016	10/10/2038
12708@-AA-6	COLORADO SCHOOL OF MINES				1.B		120.6600	52,958,605	43,890,793	43,890,793	٥	0	0	0	4.410	4.450 MON .				06/05/2019	07/15/2050
127220-AA-8	DUKE ENERGY DUKE ENERGY CAROLINAS				1.C		112.8410	56,202,761	49,807,043	49,807,043	0	0	0	0	3.664	3.692 MON .		.106,454	1,547,538	12/16/2019	12/31/2052
133131-AS-1	CAMDEN PROPERTY TRUST			[!	1.G FE		108.9740	23,604,858	21,661,000	21,733,969	٥	(33,816)	0	0	4.875	4.699 JD		46,932		.04/29/2014	06/15/2023
133131-AT-9	CAMDEN PROPERTY TRUST			[]	1.G FE		104.2140	2,974,268	2,854,000	2,815,582	Ω	18,592	0	ο	2.950	3.669 JD		3,742		.01/01/2019	12/15/2022
133131-AU-6	CAMPEN PROPERTY TRUST			[]	1.G FE		109.2540	5,462,700	5,000,000	5,057,151	ō	(19,009)	0	0	4.250	3.815 JJ		97,986		04/29/2014	01/15/2024
133131-AV-4 133131-AW-2	CAMDEN PROPERTY TRUST			L	1.G FE 1.G FE		108.6000 118.7570	19,608,816 17,813,550	18,056,000 15,000,000	18,001,132 14,986,389	Ω	13,440	0	0 0	3.500 4.100	3.587 MS 4.113 AO		_186,077 _129,833		.01/01/2019 .10/02/2018	09/15/2024
133131-AW-2	CAMDEN PROPERTY TRUST			ļ'	1.G FE		112.5800	5,629,000	5,000,000	4,989,257		1,374		0	4. 100	4.113 AU		78,750			07/01/2029
14576A-AC-6	CAPITAL AUTOMOTIVE 2020-1A A3			'	1.6 FE		100.4400		2,500,000	4,989,257		(13)		لا 0	3. 150	3.179 JJ		3,648			12/15/2050
14576A-AD-4	CAPITAL AUTOMOTIVE 2020-1A A3				1.F FE		100.4400	2,385,376	2,375,000	2,498,476	n	(17)	n	0	3.550	3.553 MON .		3,981		11/18/2020	12/15/2050
151895-C#-4	CENTERPOINT PROPERTIES	. İ.		1	2.0		107.9040	35,608,327	33,000,000	33,060,260	0	(11,940)	0	n	3.790	3.746 JJ				09/26/2018	07/30/2025
151895-C*-8	CENTERPOINT PROPERTIES	<u> </u>		1	2.0		104.2700	11,469,732	11,000,000	11,000,000	0	0	0	0	3.600	3.600 JD		20,900		9/26/2018	06/12/2023
151895-D#-3	CENTERPOINT PROPERTIES				2.C		114.4510	26,323,765	23,000,000	23,000,000	0	٥	0	0	4. 140	4.140 A0		230,115		06/22/2018	04/04/2028
151895-E*-6	CENTERPOINT PROPERTIES				2.C		108.6470	21,729,462	20,000,000	20,000,000	0	0	0	0	3.220	3.220 MN				10/09/2019	11/06/2029
15200N-AC-9	CENTERPOINT ENERGY TRANSITION 2009-1 A3			4	1.A FE		103.3500	676,957	655,012	660,338	0	(3, 144)	0	0	4.243	3.268 FA				10/01/2018	08/15/2023
15200W-AC-9	CENTERPOINT ENERGY TRANSITION 2012-1 A3			4	1.A FE		105.6480	3,604,792	3,412,067	3,390,836	۵	7,451	0	٥	3.028	3.341 AO		21,813		.01/01/2019	10/15/2025
15722#-AA-9	NATIONAL OILWELL VARCO HOUSTON TEXAS			1	2.A		106.5660	1,077,941	1,011,521	1,011,521	0	0	0	0	4.468	4.510 MON .		2,636		09/26/2018	01/10/2041
15725#-AA-6	BP NORTH AMERICA			1	1.C		111.6590	3,094,869	2,771,713	2,771,713	Ω	0	0	0	3.440	3.465 MON .		5,562		09/26/2018	12/10/2031
16121#-AA-4	CVS 5 CVS PROPERTIES			1	2.B		118.8200	2,865,974	2,412,024	2,412,024	0	0	0	0	8.200	8.341 MON .		3,296		.02/01/2000	01/25/2026
161571-HP-2 165183-AV-6	CHAIT 2020-A1 A1			4	1.A FE 1.F FE		102.6480	2,932,667	2,857,000	2,856,502 3,300,000		156 0	U	J	1.530 2.780	1.542 MON . 2.789 MON .		1,943		.02/10/2020 .08/01/2017	01/15/2025
165183-BL-7	CFII 2017-3A C			4	1.F FE		100.5220 102.1090	3,317,232 4,084,378	3,300,000	3,300,000		189		0 0	3.570	2.789 MON . 3.603 MON .		4,077 6,347		04/11/2018	08/15/2029 04/15/2030
172850-AV-1	CITRV 1998-A CTFS			4	6. *		0.0000		5,999,994		n	09	n	0	6.700	0.000 MON .		0		09/15/2011	01/15/2029
19828J-AA-6	COLUMBIA PROPERTY TRUST			li	2.B FE		105.4640	9,551,874	9,057,000	8,975,389	n	16,885	0	0	4.150	4.382 A0		93,966		01/01/2019	04/01/2025
19828J-AB-4	COLUMBIA PROPERTY TRUST			1	2.B FE		104.5290	7,713,195	7.379.000		0	21.554	0	0	3.650	4.029 FA		.101.748		.01/01/2019	08/15/2026
210717-AB-0	CONSUMERS SECURITIZATION FUNDI 2014-A A2			4	1.A FE		105.3790	1,543,718	1,464,914	1,452,958	0	2,829	0	0	2.962	3.375 MN		7,232	43,391	10/01/2018	11/01/2025
22161@-AA-5	COSTCO WHOLESALE SANTA MARIA CALIFORNIA			1	1.C	13,518,886	112.4510	15,056,906	13,389,728	13,504,030	0	(4,895)	0	0	3.280	3.215 MON .		19,519	439, 183	09/26/2018	12/15/2041
22162*-AA-6	COSTCO WHOLESALE				1.E		111.4730	26,411,860	23,693,549	23,693,549	0	0	0	0	3.170	3.191 MON .		12,518		08/27/2019	07/25/2045
22162*-AB-4	COSTCO WHOLESALE				1.E		111.5900	15,434,332	13,831,330	13,831,330	٥	۵	0	۵	3.170	3.191 MON .		7,308		.08/27/2019	08/25/2044
22279#-AA-2	COUSINS PROPERTIES			1	2.B		108.5190	27, 129, 703	25,000,000	25,000,000	٥	0	0	0	3.910	3.910 JJ		.475, 174		.04/06/2017	07/06/2025
22279#-AB-0	COUSINS PROPERTIES			1	2.B		111.1510	13,338,163	12,000,000	12,000,000	o	0	0	0	4.090	4.090 JJ		.238,583	490,800	.04/06/2017	07/06/2027
22279#-AD-6	COUSINS PROPERTIES				2.B		109.9270	38,474,496	35,000,000	35,000,000	ļ	ļ0	0	0	3.860	3.860 JJ		656,736		.05/30/2019	07/06/2028
22357@-AA-9 22536#-AA-1	COX COMMUNICATIONS ATLANTA GEORGIA		[	l¦	2.B		.124.9550 111.1640	18,985,286 27,052,700	15, 193, 656 24, 335, 761	15, 193, 656 24, 335, 761	Δ	Ω		Ω	5.409 3.967	5.470 MON . 4.000 MON .		56,315	753,340	07/09/2013 12/10/2012	01/02/2040
22536#-AA-1 22546@-AA-1	ASCENSION HEALTH			'	2.B 1.A Z		_98.9130	40,152,668	24,335,761	24,335,761	U	Q	 n	لا	2.981	4.000 MON .		70,590	965,400	12/10/2012	12/10/2035
228227-BD-5	CROWN CASTLE INTERNATIONAL			1	2.0 FE		109.4250	2,735,625	2,500,000	2,521,292	n	(9,739)	n	ν	5.250	4.805 JJ		60,521		04/29/2019	01/15/2023
22822V-AB-7	CROWN CASTLE INTERNATIONAL	<del> </del>		1	2.0 FE		115.7120	2,892,800	2,500,000	2,496,284	0	613	0	0	4.450	4.482 FA		42,028		.01/28/2016	02/15/2026
22822V-AC-5	CROWN CASTLE INTERNATIONAL			1	2.0 FE		112.6890	14,012,877	12,435,000	12,412,933	0	3,556	0	0	3.700	3.736 JD		20,449		04/26/2016	06/15/2026
22822V-AE-1	CROWN CASTLE INTERNATIONAL			1	2.0 FE		114.8460	9, 187, 680	8,000,000	7,977,594	0	3,089	0	0	4.000	4.051 MS		106,667		.01/30/2017	03/01/2027
22822V-AK-7	CROWN CASTLE INTERNATIONAL			1	2.C FE		115.2530	5,762,650	5,000,000	5, 115, 511	0	(10,789)	0	0	3.800	3.420 FA		71,778	95,000	.04/03/2020	02/15/2028
22822V-AL-5	CROWN CASTLE INTERNATIONAL			1	2.C FE	14,919,150	118.7670	17,815,050	15,000,000	14,931,275	٥	6,848	0	0	4.300	4.367 FA		243,667	645,000	.01/29/2019	02/15/2029
22822V-AR-2	CROWN CASTLE INTERNATIONAL			1	2.C FE		112.0720	11,207,227	10,000,000	9,922,636	٥	4,736	0	0	3.300	3.396 JJ		.165,000		03/31/2020	07/01/2030
22966R-AD-8	CUBESMART			1	2.B FE		110.0130	12,651,495	11,500,000	11,443,315	0	8,909	0	0	3. 125	3.220 MS		.119,792		.06/17/2019	09/01/2026
22966R-AF-3	CUBESMART			[!	2.B FE		109.3510	16,402,650	15,000,000	14,948,611	0	4,532	0	0	3.000	3.043 FA		.170,000		10/08/2019	02/15/2030
23283P-AQ-7	CYRUSONE			[:	2.C FE		106.7610	5,541,964	5, 191,000	5, 185, 033	ļ	1,320	ļ0	ļ0	2.900	2.931 MN	}			11/20/2019	11/15/2024
23291J-AC-2	DLL 2018-ST2 A3			4	1.A FE 2.B	679,796 221,656		676,735 225,761	673, 118 221, 656	674,903 221,656	ļ	(4,893)		0	3.460	1.805 MON . 7.938 MON .		712		.02/11/2020	01/20/2022
23372@-AA-8	WALGREENS 6 WALGREENS PROPERTIES	4		[ ]	L∠.D		101.0020		∠∠1,050	∠∠1,656	LU	L	L	LU		L/.938   MUN _	L	769	17.314	00/ 09/ 2000	202/ 13/ 202

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			usted Carryin	g Value				nterest		Da	ates
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		_	r		and		Rate					Current	Other-	_ in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
24703N-AA-7	DEFT 2020-1 A1			4	1.D FE	4,425,216			4,425,216	4,425,216	0	0	0	0	1.983	1.991		2,437	57,756		05/21/2021
24704A-AD-8	DEFT 2018-1 A3		-	. 4	1.A FE	5,334,872			5,447,221	5,428,487	0		0	۵	3. 180	7.567		4,331	129,916	03/24/2020	06/22/2023
24704B-AL-8	DEFT 2019-1 D			. 4	2.B FE	7,998,518			8,000,000	7,998,518	ō	0	0	}ō	3.450	3.501		6,900	276,000	04/09/2019	03/24/2025
24704G-AB-9 25389J-AT-3	DEFT 2020-2 A2		-	-   4	1.A FE 2.B FE	1,302,840 5,991,120	100.1790	1,305,337 7,158,037	1,303,000 6,000,000	1,302,877 5,993,059	ō	37 747	0	} <u>0</u>	0.470	0.481		153 123, 117	1,514 267,000	09/15/2020	10/24/2022
25389J-A1-3 25755T-AL-4	DIGITAL REALTY TRUSTDPABS 2019-1A A2		-	· [¦	2.8 FE		119.3010 106.5690	1, 158, 037	990,000		٧	(1,091)		٠	4.450	3. 188				06/14/2018	07/15/2028
26209X-AC-5	HONK 20-2A		1	4	2.0 FE	35,000,000	106. 5690	35,968,961	35,000,000	35,000,000	ν Λ	091)	n	n	3.008	3.188		53,500	0/0, &	10/30/2020	01/20/2051
26249Q-AS-7	DRSLF 2015–38A A2		1	4	1.A FE	4,326,875	99.2250		4,375,000	4,326,875	n	0	0	n	1.687		JAJ0	15,990	123,507	10/24/2019	07/15/2030
26252V-AC-5	DRSLF 2020-77A A		]	4	1.A FE	20,000,000	100.2980	20,059,660	20,000,000	20,000,000		0	0	0	2.224	2. 187		51,888	234,777	04/24/2020	05/20/2031
26441Y-AX-5	DUKE REALTY		.	. 1	2.A FE	15,388,120	106.0150	16,432,325	15,500,000	15,466,326	0	13,583	0	۵	3.625	3.723		118,618	561,875	10/22/2018	04/15/2023
26441Y-BA-4	DUKE REALTY		.	. 1	2.A FE	15,624,300	112.5130		15,000,000	15,527,969	0	(70,620)	0	٥	3.375	2.796		22,500	506,250	08/13/2019	12/15/2027
26884A-AZ-6	ERP OPERATING			. 1	1.G FE	477,309	102.9260	491,984	478,000	477,778	٥	212	0	0	4.625	4.673		983	22, 108	10/22/2018	12/15/2021
26884A-BA-0	ERP OPERATING			- 1	1.G FE	5,686,932		6,042,114	5,738,000	5,724,745	0	5,437	0	0	3.000	3.104		36,341	172, 140	04/03/2013	04/15/2023
26884A-BD-4	ERP OPERATING			. []	1.G FE	2,983,500	110.5210	3,315,630	3,000,000	2,992,009	Δ	1,636	0	Ω	3.375	3.440		8,438 23,750	101,250	05/11/2015	06/01/2025
26884A-BF-9 26884A-BK-8	ERP OPERATING			·   ¦	1.G FE 1.G FE	5,512,686 19,964,200	110.6320 119.2570	5,531,600 23,851,400	5,000,000 20,000,000	5,510,705		(1,981)	 0	D	2.850	0.966		23,750	830,000	12/23/2020	11/01/2026
26884A-BM-4	ERP OPERATING			·   ' · · · · · · · · · ·	1.G FE	13,049,163	107.5170		13,115,000	13,056,424	0	5,582	0	0	2.500	2.555		123,864	316,946	08/20/2019	02/15/2030
269330-AA-4	E3 2019-1 A			4	1.A FE	30,946,864	102.8000	31,786,029	30,920,292	30,945,634	0	(380)	0	0	3.100	3.081		268.921	743,644	04/29/2020	09/20/2055
28415P-AA-2	EHGVT 2016-A A			4	1.F FE	4,300,485	. 101.9290	4,383,465	4,300,522	4,300,500	0	12	0	0	2.730	2.202		1.957	117,404	10/22/2018	04/25/2028
28416D-AC-4	EHGVT 2017-A C			4	2.B FE	2,656,043	99.3150	2,726,412	2,745,218	2,663,067	0	6,935		٥	3.310	4.983		1,514	90,867	10/17/2017	03/25/2030
28416T-AA-3	EHGVT 2019-A A			. 4	1.A FE	15, 154, 709	103.4190		15, 158, 811	15, 154, 709	٥	0	0	٥	2.610	2.647		6,594	395,645	08/14/2019	01/25/2034
28416T-AB-1	EHGVT 2019-A B			. 4	1.F FE	2,635,886	102.5120		2,636,315	2,635,886	۵	٥	0	۵	2.910	2.948		1,279	76,717	08/14/2019	01/25/2034
28623C-AG-6	AWPT 2018-10A C		-	. 4	1.F FE	472,500	100.0010	500,004	500,000	474,232	٥	1,732	0	0	3.218	4.273		3,263	7,755	06/24/2020	10/20/2031
28655#-AA-3 28660#-AA-6	ELI LILLY GREENFIELD INDIANA			. []	1.B	5,400,355 2,727,335	105.9250 118.6070	5,663,708 3,234,816	5,346,886 2,727,335	5,371,090 2,727,335		(4,373)	0	μ	3. 150 6. 121	3.002		7,486 7,420	168,427 166,940	01/09/2015	06/15/2026
28924A-AB-7	MDCP 2020-4A A2			·	1.F FE	20,999,943	118.6070		21,000,000	20,999,943		0	u	n	2.286	2.296		14,669	61,840	10/16/2020	09/15/2028
289338-AB-1	MDCP 2020-3A A2			4	1.F FE	20,999,504	101.1640	21,244,415	21,000,000	20,999,504	0	0	0	0	2.954	2.972		18.955	186, 102	08/26/2020	08/20/2029
29365Q-AC-4	ENTERGY GULF STATES RECONSTRUC 2007-A A3		]	4	1.A FE	429,671	101.1610	498 . 123	492.407	480,725	0	21.668	0	0	5.930	5.930		7,300	29,200	10/01/2018	06/29/2022
29444U-AR-7	EQUINIX			1	2.C FE	10,322,022	108.9990	10,823,601	9,930,000	10,161,003	0	(49, 270)	0	0	5.375	4.751	MN	68,200	533,738	10/22/2018	05/15/2027
29444U-BC-9	EQUINIX			. 1	2.C FE	3,071,490	106.9020	3,207,060	3,000,000	3,060,922	0	(10,568)	0	0	2.625	2.066		9,406	78,750	04/21/2020	11/18/2024
29444U-BD-7	EQUINIX		-	.   1	2.C FE	1,546,410	109.3670	1,551,918	1,419,000	1,544,307	٥	(2, 103)	0	٥	2.900	1.292		4,915	3,538	12/01/2020	11/18/2026
29444U-BE-5	EQUINIX		-	· []	2.C FE	7,819,809		8,588,684	7,803,000	7,818,026	ō	(1,630)	0	ō	3.200	3. 172		29,825	249,696	12/11/2019	11/18/2029
29717P-AE-7 29717P-AP-2	ESSEX PORTFOLIO		-	· [¦	2.A FE 2.A FE	3,371,168 14,621,738	105.3960 110.8030	3,583,464 16,620,450	3,400,000 15,000,000	3,392,330 14,743,351	ō	3,068 53,988	0	} <u>0</u>	3.250	3.350 3.938		18,417 131,250	110,500 525,000	04/08/2013	05/01/2023 04/01/2025
29717P-AV-9	ESSEX PORTFOLIO		1	· [¦	2.A FE	14,621,738	110.8030	16,620,450	15,000,000	14,743,351	ļŪ	2,661		ļ <sup>0</sup>	2.650	2.686			181, 157	02/04/2020	03/15/2032
29717P-AV-7	ESSEX PORTFOLIO		1		2.A FE	13,044,107	99.4230	13, 173, 538	13,250,000	13,050,088	n	5.981	n	n	1.650	1.815		77 . 126		09/15/2020	01/15/2031
29717P-AX-5	ESSEX PORTFOLIO				2.A FE	24,444,297	96.1340	24,033,530	25,000,000	24,447,870	0	3,573	0	0	2.650	2.758		233,715	0	08/27/2020	09/01/2050
29717P-B*-7	ESSEX PORTFOLIO			. 1	2.A	9,000,000	101.0240	9,092,169	9,000,000	9,000,000		0	0	0	4.270	4.270		65,118	384,300	02/17/2012	04/30/2021
29717P-B0-5	ESSEX PORTFOLIO		.	. 1	2.A	9,000,000	101.5640	9, 140, 783	9,000,000	9,000,000	0		0	۵	4.300	4.300	JD	2, 150	387,000	02/17/2012	06/29/2021
31953*-AD-4	BURLINGTON NORTHERN SANTA FE		.	. 1	1.C	1,755,208	103.5030	1,816,698	1,755,208	1,755,208	٥	0	0	۵	5.490	5.490		17,399	96,361	04/19/2007	04/26/2022
31953*-AE-2	BURLINGTON NORTHERN SANTA FE		-	- [!	1.C	166,111	103.5030	171,931	166,111	166,111	o	0	0	J0	5.490	5.490		1,647	9, 120	04/19/2007	04/26/2022
31953*-AF-9	BURLINGTON NORTHERN SANTA FE		-	·[]	1.C	72,569	103.5030	75, 112	72,569	72,569	ļō	0	ļ0	}ō	5.490	5.490		719	3,984	04/19/2007	04/26/2022
31953*-AG-7 31953*-AH-5	BURLINGTON NORTHERN SANTA FE		1	· ¦	1.C	202,292	103.5030 103.5030	209,378	202,292	202,292	0	0 0	<u>0</u>	<u>0</u>	5.490	5.490		2,005 3.012	11, 106	04/19/2007	04/26/2022
31953*-AL-6	BURLINGTON NORTHERN SANTA FE		1	'l¦	1.C	3,913,554	103.5030		3,913,554	3,913,554	n	0	n	n	5.490	5.959				10/16/2007	10/15/2027
31953*-AM-4	BURLINGTON NORTHERN SANTA FE		1	li	1.0	387,902	116.2970	451, 117	387,902	387,902	n	0	0	n	5.960	5.959		2,954	23, 119	10/16/2007	10/15/2027
31953*-AN-2	BURLINGTON NORTHERN SANTA FE		]	1	1.C	2,445,855	116.2970	2.844.447	2.445.855	2.445.855	0	0	0	0	5.960	5.959		18.627	146,025	10/16/2007	10/15/2027
31953*-AP-7	BURLINGTON NORTHERN SANTA FE			. 1	1.C		116.0150	1, 156, 966		997,253		0	0		5.960	5.959	MN	7,595	59,436	10/16/2007	10/15/2027
31953*-AQ-5	BURLINGTON NORTHERN SANTA FE			. 1	1.C	1,327,053	116.0150	1,539,583	1,327,053	1,327,053	0	0	0		5.960	5.959	MN	10,106	79,092	10/16/2007	10/15/2027
31953*-AR-3	BURLINGTON NORTHERN SANTA FE		-	.   1	1.C	1, 159, 684	116.2970	1,348,673	1, 159, 684	1, 159, 684	0	0	0	0	5.960	5.959		8,832	69, 117	09/25/2007	10/15/2027
32055R-A@-6	FIRST INDUSTRIAL		-	.   1	2.B FE	12,000,000	113.6600		12,000,000	12,000,000	ļ	0	0	ļ	4.300	4.300		101,767	516,000	01/27/2017	04/20/2027
32055R-B#-3	FIRST INDUSTRIAL		-	-	2.B FE	30,000,000	110.6170		30,000,000	30,000,000	Fō	Ω	ō	}ō	3.970	3.970		522,717	1, 191, 000	04/23/2019	07/23/2029
32055R-B*-7	FIRST INDUSTRIAL	4	-I	. 1	2.B FE	20,000,000	109.5200	21,903,998	20,000,000	20,000,000	L0	L0	0	0	3.860	3.860	ΓA	291,644	772,000	11/15/2017	02/15/2028

### **SCHEDULE D - PART 1**

							Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar							
1	2		Cod	les	6		Fair Value	10	11			justed Carryin	g Value			Interest		Da	tes
*	_	3		5	1	8	9	. •	• •	12	13	14	15	16	17 18	19	20	21	22
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OLIOID		0	'	١, ,	Admini-	Obtain	<b>-</b> ·		Adjusted	Valuation	(Amor-	Temporary	Adjusted	Б.	Effective	Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate Whe		Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Paid		During Year	Acquired	Date
32055R-C*-6	FIRST INDUSTRIAL				2.A Z	11,000,000104.3180	11,474,976	11,000,000	11,000,000	0	0	0	0	2.740	2.740 MS	87,07		06/17/2020	09/17/2030
32055R-C0-4	FIRST INDUSTRIAL	-+			2.A Z	4,000,000104.9400	4, 197, 594	4,000,000	4,000,000	L	ļ0	ا ۵ــــــــــــــــــــــــــــــــــــ	Ω	2.840	2.840 MS	32,818		06/17/2020	09/17/2032
32057H-AG-2	FIAOT 2016-2A C			4	1.A FE	584,032100.1220	584,857	584,142	584, 118	}ō	87	ļ0	ŀō	2.530	2.591 MON	657		09/12/2016	07/15/2022
32059B-AG-3	FIAOT 2017-2A C			4	1.B FE		8,981,269	8,900,796	8,899,299	}ō	łō	ļō	łō	3.000	3.082 MON	11,868		07/11/2017	08/15/2023
33632*-TW-7	CVS 46 CVS PROPERTIES			Ľ	2.A	13,054,874111.4230	14,546,178	13,054,874	13,054,874	ļō	2 222	ļ0	łō	7.650	7.773 MON	58,257		06/11/1999	01/10/2023
33766Q-AC-1 33840*-AA-3	FIRSTENERGY OHIO PIRB SPECIAL 2013-1 A3INTL FLAVORS & FRAGRANCES NEW YORK NEW YORK			4	1.A FE 2.B	3,204,308111.8960 13,459,553115.0510	3,655,791	3,267,147 13,459,553	3,216,260	ļ	3,328	ļ0	Ω0	3.450 4.770	3.727 JJ 4.818 MON	51,975		01/01/2019	01/15/2036
33840*-AA-3 34528F-AD-0	FORDO 2018-A A3			L'	2.B	2,551,139 101.0180	15,485,409	13,459,553		l0	0 6,466	P0	٩	3.030	4.818 MON 3.947 MON			09/23/2010	11/15/2030
34532D-AB-3	FORDO 2019-B A2A			4	1.A FE	1,199,192100.0800	1,206,941	1,205,976	1,205,326	<u>0</u>	6.134		o	2.350	3.947 MON			03/25/2020	11/15/2022
34533F-AB-7	FORDO	-+		4	11.A FE				29,877		105		J	2.780	3.837 MON			03/25/2020	02/15/2022
35041J-AA-3	FFIN 2019–1A A			4	1.0 FE	7,260,099103.4720	7,513,327	7,261,224	7,260,406	ν	172		0	3.860	3.897 MON	12,457		03/20/2019	11/15/2034
361886-BZ-6	GFORT 2019-1 A			4	1.A FE	20,073,438103.0090	20,601,856	20,000,000	20,059,821	0	(13,617)	0	0	2.700	2.619 MON	24,000		03/20/2019	04/15/2024
36254M-AD-0	GMCAR GMCAR 2017-3A A3			4	1.A FE	673,833 100.1640	677,691	676,581	675,668	0	1,835	0	0	1.970	2.857 MON	555		03/26/2020	05/16/2022
362569-AC-9	GMALT 2020-3 A3			4	1.A FE	2,499,761100.2490	2,506,216	2,500,000	2,499,792	0	31	0	0	0.450	0.455 MON	344		09/22/2020	08/21/2023
36256U-AG-3	GMALT 2019-1 C	1		4	1.D FE	23,667,553101.6530	24,061,350	23,670,000	23,669,385	0	896	0	0	3.560	3.591 MON	25,748		02/13/2019	12/20/2022
36257P-AB-4	GMCAR 2019-3 A2A			4	1.A FE	2,185,303100.1400	2, 180, 198	2,177,139	2,179,742	0	(5,561)	0	0	2.230	1.346 MON	2,023		04/21/2020	08/16/2022
36259K-AB-3	GMALT 2020-1 A2A	T		4	1.A FE	1,415,059100.4800	1,421,912	1,415,118	1,415,118	0	59	0	0	1.670	1.549 MON			02/10/2020	04/20/2022
36804P-AF-3	GATX 2005-1 PASS THROUGH TRUST				2.B FE	1,249,156103.7400	1,295,874	1,249,156	1,249,156	0	0	0	0	5.697	5.696 JJ	35.385		03/17/2005	01/02/2025
37187A-AF-1	GENESIS FINANCIAL 2020 A				1.A Z	621,265100.0000	621,265		621,265	٥	0	0	0	8.000	8.134 MON		0	12/30/2020	01/17/2026
37187A-AG-9	GENESIS FINANCIAL 2020 B				1.A Z	103,327100.0000	103,327	103,327	103,327	0	0	0	0	9.000	9.170 MON		0	12/30/2020	01/17/2026
37187A-AH-7	GENESIS FINANCIAL 2020 C				2.A Z	139,620100.0000	139,620	139,620	139,620	0	0	0	0	10.550	10.550 MON	(	00	12/30/2020	01/17/2026
37187A-AJ-3	GENESIS FINANCIAL 2020 D				3.A Z	160,289100.0000	160,289	160,289	160,289	٥	0	0	٥	11.000	11.000 MON		0	12/30/2020	01/17/2026
37187A-AK-0	GENESIS FINANCIAL 2020 E				4.A Z		61,664	61,664	61,664	۵	۵	0	۵	11.500	11.500 MON		0	12/30/2020	01/17/2026
37187A-AL-8	GENESIS FINANCIAL 2020 F				5.A Z		87,673	87,673	87,673	0	0	0	0	12.000	12.000 MON	(		12/30/2020	01/17/2026
38081E-AA-9	GLDN 2016-1A A			4	1.A FE	4,744,649104.7140	4,968,296	4,744,649	4,744,649	0	0	0	0	3.750	2.838 MS	49,918		10/22/2018	09/20/2047
38082J-AA-7	GLDN 2016-2A A			4	1.A FE	5,514,194103.1130	5,737,532	5,564,295	5,519,977	0	2,685	0	0	3.160	2.902 MS	49,33		10/22/2018	09/20/2047
38217K-AA-2	GOODG 2016-1A A				1.A FE	14,952,067103.0190	15,570,143	15, 113, 831	14,968,120	٥	3,577	0	٥	3.230	3.401 A0	103,060		10/22/2018	10/15/2052
38217V-AA-8	GOODG 2017-1A A				1.A FE	7,942,720105.4280	8,377,770	7,946,418	7,942,747		97	0	Ω	3.740	3.748 A0	62,74		04/21/2017	10/15/2052
38218D-AA-7	G00DG 2019-1A	-+		4	1.0 FE	15,414,353105.6950	16,297,128	15,419,036	15,419,036	ō	4,683	0	0	3.860	3.866 A0	125,648		01/22/2019	10/15/2054
39154T-BB-3	GALC 2020-1 A2			4	1.A FE	6,708,814100.6620	6,782,903	6,738,295	6,729,361	ļ	20,547	ļ0	0	1.760	2.018 MON	5,27		03/13/2020	06/15/2022
39154T-BC-1	GALC 2020-1 A3			4	1.A FE	999,777102.0180	1,020,182	1,000,000	1,000,000	}ō	223	ļ0	Ω	1.760	1.719 MON			02/04/2020	08/15/2023
40414L-AK-5	HCP	-+		[	2.A FE		12,073,380	11,000,000	10,981,050	}ō	5,321	ļ	٥	4.200	4.257 MS	154,000		02/12/2014	03/01/2024
40414L-AL-3 40417Q-AA-3	HERO 2016-4A A1	-+			2.A FE 1.A FE	9,969,669111.5710 3,476,460104.8400	11,157,052 3,646,204	10,000,000 3,477,860	9,984,574 3,476,882	ļ	3,803 24	0	0 0	3.875 3.570	3.920 FA 3.575 MS	146,389		10/22/2018	08/15/2024 09/20/2047
40417Q-AA-3 40468@-AA-7	HANNON ARMSTRONG			1	1.A FE	21,464,239109.9930	3,646,204	3,477,860		ļ	24	ļ	ļ	3.570	3.575 MS	42,57		07/24/2017	09/20/204/
404680-AA-7 413717-AA-7	HRPK 2020-1A A			ļ'	1.F PL	20,000,000 100.0570	23,609,184	21,464,239	21,464,239	ļū	ļ	L	ر ر	1.418	3.596 MUN			03/06/2020	04/20/2031
413717-AA-7	HRPK 2020-1A B1			4	1.0 FE	5,000,000100.0600		5,000,000	5,000,000	,		, u	ν	1.418	2.128 JAJ0	19,957		03/06/2020	04/20/2031
413717-AU-3	HRPK 2020-1A D			4	2.0 FE	2,910,00099.6680	2,990,043	3,000,000	2,915,590	n	5,590	n l	n	3.858	4.474 JAJO			06/29/2020	04/20/2031
418751-AB-9	HAT HOLDINGS I			2	3.A FE	3, 169,500107.0750	3,212,250	3,000,000		n	(21,703)	ا ۱	n	6.000	4.312 A0			06/29/2020	04/15/2025
421946-AJ-3	HEALTHCARE REALTY TRUST			1	2.B FE	4,995,850110.7850	5,539,250	5,000,000	4,997,819	n	411	n	n	3.875	3.885 MN	32,292		04/15/2015	05/01/2025
421946-AK-0	HEALTHCARE REALTY TRUST			l ·	2.B FE	5,324,350113.3900	5,669,499	5,000,000	5,304,785	0	(19,565)	0	0	3.625	2.669 JJ			06/29/2020	01/15/2028
421946-AL-8	HEALTHCARE REALTY TRUST	1		1	2.B FE	14,301,625 104.2950	15, 122, 775	14,500,000	14,311,200	0	9,575	0	0	2.400	2.558 MS			06/29/2020	03/15/2030
421946-AM-6	HEALTHCARE REALTY TRUST				2.B FE	3,379,794100.3880	3,413,201	3,400,000		0	383	0	0	2.050	2.114 MS	17,23		09/23/2020	03/15/2031
42217K-BA-3	WELLTOWER			1	2.A FE	7,970,480106.1840	8,494,720	8,000,000	7,993,859		2,476	0	0	3.750	3.785 MS			11/27/2012	03/15/2023
42217K-BF-2	WELLTOWER			1	2.A FE	2,295,337113.2590	2,659,321	2,348,000	2,311,444		7,333	0	0	4.000	4.391 JD			10/01/2018	06/01/2025
42225U-AH-7	HEALTHCARE TRUST OF AMERICA				2.B FE	8,468,838 99.9580	8,526,379	8,530,000	8,470,085	0	1,247	0	0	2.000	2.077 MS	44,072		09/14/2020	03/15/2031
42770U-AA-1	HERO 2015-2A A			4	1.A FE	1,936,366105.8480	2,049,829	1,936,584	1,936,406	٥	(9)	ا ۵	0	3.990	4.025 MON	2,36		07/27/2015	09/20/2040
42770V-AA-9	HERO 2016-1A A			4	1.A FE		3,598,888	3,442,503	3,442,247	٥	35	0	0	4.050	4.086 MON	4,260		02/04/2016	09/20/2041
42770W-AA-7	HERO 2016-2A A			4	1.A FE	4,450,492104.3350	4,645,000	4,452,003	4,450,679		288	0	0	3.750	3.786 MON	5, 10		10/22/2018	09/20/2041
42770X-AA-5	HERO 2016-3A A1			4	1.A FE	3,255,862102.6390	3,347,902	3,261,814	3,257,029	٥	121	0	0	3.080	3.112 MS	28 , 186		10/22/2018	09/20/2042
42770X-AC-1	HERO 2016-3A A2			4	1.A FE	1,867,195104.5270	1,920,475	1,837,302	1,862,177	0	(645)	0	0	3.910	3.600 MS	20, 155		12/06/2018	09/20/2042
42771L-AB-8	HERO 2017-2A A1			4	1.A FE	3,071,663103.3320	3, 174, 414	3,072,063	3,071,696	٥	175	0	۵	3.280	3.305 MON	3,079		07/26/2017	09/20/2048
42771L-AC-6	HERO 2017-2A A2			4	1.A FE	4,845,920104.2770	4,930,520	4,728,310	4,834,621	٥	(2,312)	0	L0	4.070	3.562 MON	5,880	201,214	07/26/2017	09/20/2048

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carrying	y Value			Inte	erest		Dat	tes
		3		5	1 1		8	9	]		12	13	14	15	16	17 1	8	19	20	21	22
		-	-		NAIC																
					Desig-																
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					NAIC									Total							
			_		Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to	)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate W	hen	Due and	Received		Maturity
Identification	Description	е		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of		aid	Accrued	During Year	Acquired	Date
42771T-AA-3	HERO 2015-3A A	Ť		4	1.A FE	3,642,028	107.0090	3,897,666	3,642,371	3,642,083	0	268	0	0	4.280	4.274 MON		4,714	162,677	10/22/2018	09/20/2041
42771X-AA-4	HERO 2017-1A A1			4	1.A FE	17,075,691	104 . 4600	17,844,496	17,082,560	17,075,241	ο	152	0	0	3.710	3.719 MS		177,806	660,203	04/21/2017	09/20/2047
431282-AN-2	HIGHWOODS REALTY			1	2.B FE	4,529,337	100.6970	4,589,769	4,558,000	4,555,884	0	3,478	0	0	3.200	3.281 JD		6,482	145,856	02/14/2017	06/15/2021
431282-AQ-5	HIGHWOODS REALTY			1	2.B FE	10,975,900	112.4770	12,372,470	11,000,000	10,987,953	٥	767	0	0	4. 125	4.137 MS		133,604	453,750	06/17/2019	03/15/2028
431282-AR-3	HIGHWOODS REALTY			1	2.B FE	11,966,040		13,640,569	12,000,000	11,971,053	0	2,797	0	0	4.200	4.234 AO		106,400	504,000	02/26/2019	04/15/2029
431282-AT-9	HIGHWOODS REALTY			[!	2.B FE	13,409,437		13,721,982	13,452,000	13,410,550	٥	1, 112		۵	2.600	2.635 FA .	}	134,072	0	08/27/2020	02/01/2031
43283A-AB-1	HGVT 2017-AA B			4	2.A FE	4,535,015		4,587,789	4,535,228	4,535,097	ō	35	0	ō	2.960	2.980 MON		2,237	134,243	02/22/2017	12/26/2028
43457@-AA-4 43813F-AC-7	WALGREENS LOUISVILLE KENTUCKY HAROT 2017-4 A3			ļ'	2.B 1.A FE	1,409,896 389,367	117.4910 100.1220	1,656,496 388,627	1,409,896 388,154	1,409,896 388,330	D	0	0	Q	5.400 2.050	5.461 MON		3,384 221	76, 135 5, 305	01/13/2006	06/15/2030
44106M-AZ-5	HOSPITALITY PROPERTIES TRUST			1	3.C FE	2,707,500	98.7500	2,962,500	3,000,000	2,734,265	,	(1,037)			4.350	7.078 AO		32.625	65,250	04/21/2020	10/01/2024
44107T-AU-0	HOST HOTELS & RESORTS			l;	2.0 FE	19,909,189		21,899,159	20,740,000	2,734,265		90,286	n	 0	3.750	4.256 A0	····	164, 192		04/23/2014	10/01/2024
44107T-AW-6	HOST HOTELS & RESORTS			li	2.0 FE	3, 120, 981		3,430,856	3, 131,000	3,125,263	0	964	0	0	4.500	4.540 FA		58,706	140,895	10/08/2015	02/01/2026
44107T-AZ-9	HOST HOTELS & RESORTS				2.C FE	1,677,934		1,791,983	1,700,000	1,678,544		610	0	0	3.500	3.655 MS		21,651	0	08/11/2020	09/15/2030
46284V-AJ-0	IRON MOUNTAIN			1	3.C FE	2, 105,000		2, 160,000	2,000,000	2, 102, 950	۵	(2,050)	0	0	5.250	4.510 JJ		55, 125	0	10/08/2020	07/15/2030
46433@-AA-6	FACEBOOK			1	1.E PL	49,721,745	108.5130	53,954,597	49,721,745	49,721,745	٥	0	0	0	3.410	3.433 MON		75,356	1,394,087	10/30/2019	07/15/2040
46590U-AB-8	HENDR 2018-2A B			4	2.B FE	3,998,707	114.0110	4,560,437	4,000,000	3,998,707	٥	0	0	0	4.700	4.757 MON			187 , 478	10/02/2018	10/15/2077
46591W-AA-5	HENDR 2020-A1 A			4	1.F FE	96,976,405		96,945,491	98,923,971	96,976,405	0	0	0	0	2.770	3.008 MON		121,786	776,388	09/03/2020	01/01/2070
466159-AA-8	HENDR 2010-2A A			4	1.A FE	1,907,411	105.8620	2,020,026	1,908,177	1,907,813	Ω	(118)	0	0	4.070	4.112 MON		3,452	77,663	08/04/2010	01/15/2048
466159-AB-6	HENDR 2010-2A B			4	1.A FE	349,302	111.4160	389,310	349,420	349,373	0	(46)	0	۵	7.450	7.572 MON		1, 157	26,032	08/04/2010	01/15/2050
46616M-AA-8 46616M-AB-6	HENDR 2010-3A A			4	1.A FE 1.A FE	1,055,058 543,117	104.8840	1, 106, 807 594, 294	1,055,271 543,133	1,055,171 543,125		14			3.820	3.854 MON 6.949 MON		1,792 1,654	40,311	10/29/2010	12/15/2048 12/15/2050
46616P-AA-1	HENDR 2011-1A A			4	1.A FE	4.852.632	116.5460	5.657.012	4,853,899	4,852,952		26		۷	4.700	4.750 MON		1, 654	228 , 133	06/08/2011	10/15/2056
46616Y-AA-2	HENDR 2012–2A A			4	1.A FE	7,709,591	112.7410	8,694,787	7,712,206	7,710,158	n	51	0	ر ۱	3.840	3.875 MON		13, 162	296, 149	07/18/2012	10/15/2059
46616Y-AC-8	HENDR 2012-2A B			4	2.A FE	2,818,954	125.7240	3,546,592	2,820,936	2,818,954	0	(593)	0	0	6.770	6.800 MON		8,488	190,977	07/18/2012	10/17/2061
46617A-AA-3	HENDR 2012-3A A			4	1.A FE	2,401,022	108.2050	2,599,763	2,402,632	2,402,242	0	81	0	0	3.220	3.244 MON		3,438	77 , 150	11/09/2012	09/15/2065
46617A-AB-1	HENDR 2012-3A B			4	1.G FE	2,235,643	120.4850	2,693,637	2,235,666	2,235,666	0	0	0	0	6.170	6.235 MON		6, 131	137,557	11/09/2012	09/15/2067
46617F-AA-2	HENDR 2013-1A A			4	1.A FE	6,682,432	108.3670	7,246,611	6,687,073	6,682,432	٥	(873)	0	0	3.220	3.222 MON		10 , 168	215, 124	09/26/2018	04/15/2067
46617J-AA-4	HENDR 2013-2A A			4	1.A FE	4, 161, 174	116.3210	4,840,306	4, 161, 174	4, 161, 174		0	0	Ω	4.210	4.027 MON		7,786	174,699	10/22/2018	03/15/2062
46617J-AB-2	HENDR 2013-2A B			4	2.A FE	2,712,226	119.5740	3,243,122	2,712,226	2,712,226	ō	0		0	5.680	5.665 MON		6,847	153,627	10/22/2018	03/17/2064
46617L-AA-9 46617T-AA-2	HENDR 2013-3A A HENDR 2014-1A A			4	1.A FE	6,730,793		7,709,160 3,530,774	6,735,056 3.090.526	6,734,742 3,088,782	0	(163)	0	0	4.080	4.045 MON		12,213 5,439	274,027 122,385	09/26/2018	01/17/2073
46617T-AB-0	HENDR 2014-1A B			4	2.A FE	3,088,782 1,992,311		2,268,844	3,090,526	1,993,897		(1,744)		0۔۔۔۔۔۔۔ 0	4.940	4.977 MON		4,378	98,499	02/10/2014	03/15/2063 03/16/2065
46618A-AA-2	HENDR 2014-2A A			4	1.A FE	5,061,656		5,653,253	5,064,939	5,061,656		0	n	0		3.671 MON		8,126	182,844	07/16/2014	01/17/2073
46618A-AB-0	HENDR 2014-2A B			4	2.0 FE	1,715,801	111.4310	1,912,830	1,716,606	1,715,868	0	30	0	0	4.480	4.529 MON		3,418	76,904	10/22/2018	01/15/2075
466365-AA-1	JACK 2019-1A A2I			4	2.B FE	8, 187, 042	102.9850	8,177,030	7,940,000		٥	(2,324)			3.982	3.734 FMAN		31,617	79,043	08/27/2020	08/25/2049
466365-AC-7	JACK			4	2.B FE	11,393,021	108.0030	11,769,734	10,897,650	11,375,974	0	(17,047)	0	0	4.970	4.358 FMAN	l	54, 161	184,484	08/27/2020	08/25/2049
46650X-AA-1	HENDR 2019-1A A			4	1.A FE	9,309,418		10,642,826	9,316,008	9,309,418	٥	0	0	0	3.820	3.867 MON		15,817	355,099	03/01/2019	08/17/2071
46650X-AB-9	HENDR 2019-1A B			4	2.B FE	2,997,582		3,385,214	3,000,000	2,997,582	0	0	0	0	4.510	4.569 MON		6,013	134,924	03/01/2019	08/15/2073
46651T-AB-7	HENDR 2018-1A B			4	2.B FE	1,999,288		2, 176, 298	2,000,000	1,999,288	jō	F0	0	ο	4.700	4.423 MON		4, 178	93,739	03/13/2018	10/15/2074
46657*-AA-7 46667*-AA-5	UNITED HEALTHCARE ELK RIVER MINNESOTA	+		1	1.G	10,843,162		12,263,634	10,843,162	10,843,162	ō	łō	0	ō	6.720	6.720 MS	·····	212,526	728,660	05/09/2008	03/16/2027
46670*-AA-0	HENDR 2020-F	+		4	I.F PL	49,880,057 17,823,666	100.0000 100.0000	49,880,057 17,823,666		49,880,057 17,823,666			 n	 Λ	5.000 3.125	4.997 MON 3.145 MON		110,845 24,755	673,478 13,148	10/23/2020	03/13/2021 10/15/2077
48262*-AA-0	KEURIG DR PEPPER INC				2.B	73,809,653	115.6450		73,809,653	73,809,653	n	n	n		3. 125	3.145 MON		122,032	2,638,856	12/11/2020	12/31/2034
49427R-AN-2	KILROY REALTY			1	2.B FE	9,963,400	117.8070	11,780,700	10.000.000		n	3.046	n	ر ۱	4.750	4.796 JD		21,111	475,000	11/14/2018	12/31/2034
49427R-AQ-5	KILROY REALTY				2.B FE	13,246,188	101.3140	13,373,418	13,200,000	13,246,090	0	(99)	0	0	2.500	2.466 MN		42, 167	0,000	12/23/2020	11/15/2032
49427R-C*-1	KILROY REALTY				2.B	23,000,000	112.8220	25,949,085	23,000,000	23,000,000		0	0	0	4.270	4.270 AO		199,148	463,769	04/17/2020	01/31/2031
49446R-AU-3	KIMCO REALTY			1	2.A FE	2,034,100		2, 186, 140	2,000,000	2,025,064	o	(5,946)	0	0	3.300	2.959 FA		27,500	66,000	06/17/2019	02/01/2025
49446R-AW-9	KIMCO REALTY				2.A FE	24,885,750	107.8710	26,967,733	25,000,000	24,890,085	0	4,335	0	Ω	2.700	2.751 AO		315,000	0	07/07/2020	10/01/2030
51802@-AA-9	BANK OF AMERICA BATAVIA ILLINOIS			1	1.B	1,330,668		1,460,878	1,330,668	1,330,668	٥	0	0	0	5.490	5.553 MON		3,247	73,054	12/22/2004	08/15/2025
52465#-BC-8	HOME DEPOT NORTH HAMPTON NEW HAMPSHIRE			[!	1.C	5,856,296	134.2250	6,998,226	5,213,790	5,509,141	o	(23, 271)	0	0	7.430	6.373 MON		17,217	385,929	10/30/2001	01/15/2032
52465#-BD-6	HOME DEPOT MARLBOROUGH MASSACHUSETTS			<u> </u>	1.C	5,544,012		6,968,366	5,199,998	5,361,088	łō	(12,551)	<u>0</u>	ō	7 . 430	6.888 MON		17,172	384,905	12/06/2001	12/15/2031
524670-AT-2	WAL-MART SAN ANTONIO TEXASWAL-MART FARMINGTON HILLS MICHIGAN	+			1.B 1.B	4,398,640	107.9670 112.1020	4,749,062 8.047.401	4,398,640 7,178,629	4,398,640	0		0	Ω	5.930	6.004 MON 5.925 MON		11,593	260,839 446,959	10/28/2002	11/15/2022
52467@-BF-1	INAL-MANI FARMINGIUN NILLO MIUNIGAN	4	1	11	LI.D	/,408,2/6	1 12. 1020	ö,U4/,40 I		7,247,023	LU	L(19,061)	L		LD.∠bU	2.3.923   MUN		19,973			11/15/2023

### **SCHEDULE D - PART 1**

							Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar							
1	2		Cod	les	6	7	Fair Value	10	11			usted Carryin	g Value			Interest		Da	ates
•	_	3		5	1 -	8	9		* *	12	13	14	15	16	17 1		20	21	22
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					Desig-														
					nation,														
					NAIC								Total						
					Desig-								Foreign						
			F		nation							Current	Exchange						
			1 -		Modifier							Year's	Change						
			0										U						
			r		and	Rate					Current	Other-	in						
		С	е		SVO	Used to			Book/	Unrealized	Year's	Than-	Book/			Admit	tted		Stated
		0	i		Admini-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	Amo	unt Amount		Contractual
CUSIP		d	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate Wh	en Due a	and Received		Maturity
Identification	Description	e		Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Pa				Date
52467@-BK-0	WAL-MART SEATTLE & MURRAY UTAH	-		1	1.B	4,639,878 102.1230		4.662.999	4,661,263	(Decrease)	1,940	1 lecognized	value ^	5.335	5.395 FA	ilu Accit	.97,435		08/10/2021
	LOWES MONROEVILLE PENNSYLVANIA												0		5.928 MON .				
524670-BR-5 524670-BT-1	LOWES LAKE PARK FLORIDA			I;	2.A 2.A	11,557,148122.6650 7,339,719110.9020		11,013,826 7,358,582	11,226,432		(22,642)	L		6.340 5.890	5.928 MON .		11,638		06/25/2029 08/25/2023
52467@-BV-6	TARGET MT KISCO NEW YORK			I	1.C	14,393,180133.8250		13,796,380	14, 124, 217	u	(19,753)			6.400	6.081 MON .				11/15/2034
52468#-AB-8	HOME DEPOT FLEMINGTON NEW JERSEY			ļ'	1.0	4,320,787 110.9470		4,020,774	4,070,956	u	(19,702)		b	7.380	6.729 MON		39,243		01/15/2023
53227J-AC-8	LIFE STORAGE LP			['	2.B FE	4,504,831101.9530		4,020,774	4,070,956		( 19, 702)	ļ	J	2.200	2.188 AO		26,950	009/28/2020	10/15/2030
53227J-AC-8 53948K-AA-7	LPSLT 2020-2GF A			J	2.B FE			4,500,000	4,504,647		(184)	ا ۸	 0	2.200	2.188 AU 2.494 MON .		23,603		07/20/2047
53948N-AA-1	LPSLT 2020-2GF A			4	1.F FE	11,732,708100.5660		28,090,104	11,732,952		(965)			2.750	2.494 MON .				12/20/2047
54627R-AD-2	LCDA 2010-ELL A4			7	1.F FE	2,888,145 102.9780		2,860,863	2,886,397		10,573			3.960	2.520 MON .		8,85949, 47,204113,		08/01/2024
54627R-AK-6	LCDA 2010-ELL A4			7	1.A FE	5,972,848107.2020		5.977.037	5.974.990	,	374	,	۷	3.900	3.252 FA		80,690193,		08/01/2028
548640-AA-8	LOWES BROOKLYN NEW YORK			I	2.A	16,109,344121.6430				ν	(15,017)	, L	U0	6. 150	6.001 MON .		42,990967,		05/15/2029
54868#-AA-2	LOWES SANTA MARIA CALIFORNIA			1	2.A	10,510,149111.1000		10,406,815	10,495,361	ν	(3,551)	ν	0	3.480	3.414 MON .		16,096		06/15/2042
55056*-AA-5	LUTHER VILLAGE			'	1.0 FE	16,784,216 115.4640		16,784,216	16,784,216	۷	(3,331)	0	0	4.570	4.613 MON		34,091		11/15/2049
55056*-AB-3	LUTHER VILLAGE				1 . C	3, 101, 074 105. 3230	3,266,131	3, 101, 074	3,101,074	۷	0	٥	0	3.610	3.637 MON .		4,976110,		11/15/2049
55283A-AA-7	MCA 2020-1 A			1	1.F FE	11,971,961100.0000		11,971,961	11,971,961	0	0	۷	0	3.250	3.248 FMAN		64,84820,		11/15/2035
55303X-AB-1	MGM GROWTH/MGM FINANCE			1	3.0 FE	483, 125 107.5900		500,000	489,090	0	1,626	υ 	0	4.500	4.945 MS		7,500		09/01/2026
55303X-AF-2	MGM GROWTH/MGM FINANCE			1	3.0 FE	1,540,000 106.3880		1,500,000	1,539,317	۷	(683)	0	 Λ	4.500	4.052 JJ		31,12522,		01/15/2028
553214-AE-7	MP ENVIRONMENTAL			'	1.A FE	4,572,996 124.6950		4,000,000	4,464,659	٥	(49, 691)	0	٥	5. 127	3.451 JJ		94,565		01/15/2030
55388P-AB-6	MVWOT 2015-1A B			1	2.B FE	290,753100.1950		290.813	290,799	٥	19	۷	۷	2.960	2.987 MON .		263		12/20/2032
553891-AA-0	MVWOT 2013-1A B			4	1.F FE	358,264100.2040		358,365	358,355	0	27	υ 		2.250	2.937 MON .		246		09/22/2031
553891-AB-8	MVWOT 2014-1A B			4	2.B FE	656,910 100.0080		657,003	656,993	0	26	0	0	2.700	2.720 MON		542 17,		09/22/2031
553896-AC-5	MVWOT 2017-1A C			4	2.B FE	2,494,890 101.1680		2.559.030	2,500,996	0	6. 147	63.548	n	2.990	4.578 MON .		2.338		12/20/2034
55400D-AC-5	MVWOT 2017 1A C			4	2.B FE	2,981,858100.6210		3,355,197	2,988,459	0	6,601	372,248	0	2.680	6.840 MON .		2,748		10/20/2038
55819T-AW-1	MDPK			4	2.0 FE	2,842,08097.7120		3,000,000	2,850,428	0	8,348	0	0	3.214	4.191 JAJ0		17,14336,		07/27/2030
58571L-AA-8	MTEL 2019-1A A			4	1.F FE	1,018,518 104.3070		991,025	1,018,297	0	(221)	0	0	3.768	3.559 MON		1,660 12,		04/15/2049
58571L-AC-4	MTEL 2019-1A C			4	3.B FE	3,674,166 104.8710		3,500,000	3,673,762	0	(404)	0	0	6.070	5.619 MON		9,442 17,		04/15/2049
58769E-AC-2	MBALT 2020-B A3			4	1.A FE	2,141,891100.2110		2,142,000	2,141,904	0	12	0	0	0.400	0.402 MON			95209/15/2020	11/15/2023
59523U-AA-5	MID-AMERICA APARTMENTS			1	2.A FE	5,604,079109.0720		5.658.000	5,640,194	0	5.767	0	0	4.300	4.419 A0		.51,362		10/15/2023
59523U-AN-7	MID-AMERICA APARTMENTS			1	2.A FE	13,207,541113.1230		12,565,000	13,141,973	0	(71,537)	0	0	3.600	2.767 JD				06/01/2027
59523U-AQ-0	MID-AMERICA APARTMENTS			1	2.A FE	8,870,927 117.2230		8,227,000	8,785,505	0	(61,333)	0	0	3.950	2.985 MS		95,685 324,		03/15/2029
59531#-AF-7	MID-AMERICA APARTMENTS			1	2.A FE	20, 125, 485105.8610		20,000,000	20,044,131	0	(21,997)	0	0	4. 170	4.048 MN		.71,817		11/30/2022
59549W-AC-7	MDST 11 M2			4	5.B FE			589,425	589,425	0	0	0	٥	6.573	4.739 MON .		1,722		07/15/2038
61945L-AA-1	MSAIC 2019-2A A			4	1.D FE	11,006,866106.5400	11,676,361	10,959,585	11,006,866	0	0	0	0	2.880	2.830 MON .		9,644	66707/28/2020	09/20/2040
61946C-AA-0	MSAIC 2019-1A			4	1.F FE	33,801,196107.4950		33,857,359	33,803,013	0	1,817	0	0	4.370	4.506 MON		.45,209		12/21/2043
61946E-AA-6	MSAIC 2017-1A A			4	1.F FE	1, 112, 107 107 .5430		1, 112, 426	1, 112, 127		(69)	٥	٥	4.450	4.501 MON .		1,51349,		06/20/2042
61946F-AA-3	MSAIC 2018-1A A			4	1.F FE	20,807,175107.9360	22,459,672	20,808,248	20,807,189	0	(31)	0	٥	4.010	4.044 MON .			41104/11/2018	06/22/2043
61946G-AA-1	MSAIC 2017-2A A			4	1.F FE	4,623,507107.6100	4,975,991	4,624,104	4,623,536	0	29	0	٥	3.820	3.854 MON .		5,397176,		06/22/2043
61946L-AA-0	MSAIC 2018-2GS A			4	1.G FE	16,343,379107.6790		16,316,255	16,342,869	0	(510)	0	٥	4.200	4.190 MON .		_20,939626,		02/22/2044
62848B-AC-5	MVWOT 2018-1A C			4	2.B FE	3,542,257103.0720		3,613,973	3,546,764	0	4,499	71,679	۵	3.900	5.160 MON .		4,307140,		01/21/2036
62942Q-CT-8	NRART 2020-T1 CT1			4	1.F FE	949,999100.6370		950,000	949,999	0	0		۵۵	2.269	2.280 MON .		9586,		08/15/2053
62942Q-CU-5	NRART 2020-T1 DT1			4	2.B FE	6,249,996100.7000		6,250,000	6,249,996	0	0	0	٥	3.011	3.030 MON .		8,36457,		08/15/2053
62942Q-CZ-4	NRART NRART 2020-T2			4	2.B FE	999,998 _ 100.4330	1,004,325	1,000,000	999,998	0	0	0	0	2.863	2.880 MON .				09/15/2053
62942Q-DE-0	NRART 2020-T3 DT3			4	2.B FE	2,000,000100.3270		2,000,000	2,000,000	0	0	۵	۵	2.458	2.471 MON .		2, 185		10/15/2052
62979*-AC-1	NSA OP				2.A Z	5,000,000101.4340		5,000,000	5,000,000	0	0	0	۵۵	2.990	2.990 FA			007/24/2020	08/05/2030
62979*-AD-9	NSA OP				2.B PL	5,000,00099.6310		5,000,000	5,000,000	0	0	0	٥	3.090	3.090 FA			007/24/2020	08/05/2032
637417-AF-3	NATIONAL RETAIL PROPERTIES			1	2.A FE	3, 101, 844 _ 105.6030		3,125,000	3, 118, 888	0	2,483	0	0	3.300	3.388 AO				04/15/2023
637417-AG-1	NATIONAL RETAIL PROPERTIES			1	2.A FE	13,534,605108.7790		13,562,000	13,551,374	0	2,763		۵	3.900	3.924 JD				06/15/2024
637417-AH-9	NATIONAL RETAIL PROPERTIES			1	2.A FE	2, 104,880112.7560		2,000,000	2,080,554	0	(15,986)	٥	۵۵	4.000	3.059 MN		10,22280,		11/15/2025
637417-AL-0	NATIONAL RETAIL PROPERTIES			1	2.A FE	9,928,800115.9250	11,592,500	10,000,000	9,941,862	0	6,079	0	٥	4.300	4.388 AO		90,778430,		10/15/2028
637417-AM-8	NATIONAL RETAIL PROPERTIES				2.A FE	2,716,046121.7410		2,300,000	2,712,609	0	(3,437)	0	0	4.800	3.754 AO		23,30755,		10/15/2048
63967@-AA-5	NEBRASKA MEDICINE				1.D	21,752,331104.2490		21,752,331	21,752,331	0	0	0	٥	3.710	3.739 MON .				01/15/2049
65444#-AA-1	MARSH & MCLENNAN WESTLAKE OHIO			[1	1.G	3,359,115103.8590		3,359,115	3,359,115	۵	0	0	۵۵	3.485	3.510 MON .		6,503117,		07/11/2024
65478H-AD-0	NAROT 2017-C A3			4	1.A FE	2,115,080100.2620	2, 112, 209	2, 106, 686	2, 109, 745	L0	(5,334)	0	L0	2. 120	1.298 MON .		1.98529.	77404/21/2020	04/18/2022

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			justed Carrying	g Value			Interest			Dat	es
		3		5	1		8	9			12	13	14	15	16	17 18		9	20	21	22
		-			NAIC													•			
					Desig-																
					nation,																
														Total							
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/			Adm	itted			Stated
		0	l i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	Amo	ount Ar	mount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate Wh			ceived		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Pa			ng Year	Acquired	Date
65605*-AC-6	BURLINGTON NORTHERN SANTA FE	Ť	T	1	1.G	6,974,360		8,298,273	6.974.360	6,974,360	0	0	0	0	6.010	6.008 JD	7.00	1,164		11/15/2007	12/31/2028
67090U-AB-9	THOR 2018 A			4	1.G PL	11,038,625	103.9310	11,475,243	11,041,215	11,038,867	0	122	0	0	4.160	4.206 MON		28,069		.05/23/2018	02/09/2030
67090U-AC-7	THOR 2018 B			4	2.C PL	9,129,621		9,281,643	9, 129, 766	9, 129, 658	0	6	0	0	4.610	4.655 MON		25,721		05/23/2018	02/09/2030
67090U-AD-5	THOR 2018 C			4	3.C PL	5,780,128	98.6850	6,232,571	6,315,627	5,812,919	0	41,202	153,388	0	4.250	8.118 MON		16,403	268,414	05/23/2018	02/09/2030
67575N-BZ-5	OMART 2020-T1 DT1			4	2.B FE	4,499,991		4,509,297	4,500,000	4,499,991	0	0	0	0	3.061	3.081 MON		6, 123		_08/12/2020	08/15/2052
67576P-AJ-6	OCT			4	2.C FE	7,729,600		8,032,856	8,000,000		٥	16, 115	0	0	3.968	4.653 JAJ0		68,774		.06/19/2020	04/15/2031
682696-AA-7	OMFIT 2020-2A A			4	1.A FE	16,298,608		16,649,179	16,300,000	16,298,659	ō	51	0	ō	1.750	1.757 MON		13,470	89,537		09/14/2035
682696-AB-5	OMFIT 2020-2A B			4	1.C FE	6,596,476		6,719,190	6,600,000	6,596,643	}ŏ	167	ō	ō	2.210	2.229 MON		6,888	45,784		09/14/2035
682696-AC-3 682696-AD-1	OMFIT 2020-2A C			4	1.E FE 2.B FE	4,398,134 3,198,485		4,532,550 3,347,986	4,400,000 3.200.000	4,398,249 3,198,554	ļ	115		0	2.760 3.450	2.785 MON 3.483 MON		5,735 5,213	38,119	08/13/2020 08/13/2020	09/14/2035
68504L-AA-9	ONGLT 2016-A A			4	2.B FE	3, 198,485 1,997,714		2,023,516	1,997,889	1,997,806	L	12		U0	2.610	2.366 MON		3,331	52,145		09/14/2035
68504L-AB-7	ONGLT 2016-A A			4	2.B FE	2, 130, 805		2, 172, 722	2, 171, 030	2, 138, 494	n	6,018	35,888	0 0	2.910	3.811 MON		4,036	63, 177	10/22/2018	03/08/2029
68504T-AA-2	ONGLT 2015-AA A	1		4	1.F FE	754,990		762,757	755, 114	755,084	0		0	0	2.880	2.904 MON		1,389	21,747	10/21/2015	09/08/2027
68504T-AB-0	ONGLT 2015-AA B	1		4	2.B FE	652,484		652,736		652,551		12	0	0	3.470	3.501 MON		1,447	22,644	10/21/2015	09/08/2027
68504U-AB-7	ONGLT 2019-A B			4	1.F FE	6, 180, 091	103.4990	6,397,190	6, 180, 921	6, 180, 125	0	34	0	0	3.360	3.388 MON		12,691	207,679	05/21/2019	04/09/2038
68504U-AC-5	ONGLT 2019-A C			4	2.B FE	6,428,384	103. 1020	6,828,892	6,623,450	6,447,578	٥	19, 193	194,922	0	3.610	5.049 MON		14,612		05/21/2019	04/09/2038
69120C-AB-9	OWL ROCK 2020-5A A2			4	1.A FE	6,300,000		6,299,861	6,300,000	6,300,000	0	0	0	0	2.418	2.425 JAJ0		17,775	0	10/20/2020	11/20/2029
69145A-AC-2	OXFIN 2019-1A B			4	2.B FE	1,004,305		1,031,092	1,000,000	1,000,000	٥	(4,305)	۵	۵	5.438	5.438 MON		2,417		.08/27/2020	02/15/2027
69354W-AD-8	PNMSR PNMSR 2018-GT2 A			4	2.B FE	9,240,000		9,287,464	9,600,000	9,277,811	ļ	37,811	0	ο	2.798	4.295 MON		5,223			08/25/2025
69376B-AA-4	PACEF 2020-1A A			4	1.A FE 2.B FE	16, 173,890		16,745,732	16, 173,890	16, 173, 890	}ŏ		ō	ō	3.000 3.400	3.080 MON		14,826			09/20/2055
720198-AC-4 720198-AD-2	PIEDMONT OPERATING PARTNERS	+		L'	2.B FE	9, 127, 200 23, 953, 249		10,409,200 25,705,920	10,000,000 24,000,000	9,745,852 23,980,165	ļ		0	0	4.450	4.521 JD 4.476 MS		28,333	340,000		06/01/2023
721327-AE-4	PIPK 2018-1A C	†		4	12.B FE	2,953,249 2,580,463		25,705,920	24,000,000	23,980,165	,	7,019	n	ν	2.315	3.093 JAJ0		11,610	37,888		03/15/2024
73019#-AA-0	UNION PACIFIC RAILROAD			1	1.D	1,469,297		1,546,918	1,469,297	1,469,297	0	0	0	0	3.000	3.000 MS		13,224		07/13/2012	09/13/2027
73019#-AB-8	UNION PACIFIC RAILROAD	I		1	1.D	1,524,599		1,605,142	1,524,599	1,524,599		0	0	0	3.000	3.000 MS		13,721	45,738	07/13/2012	09/13/2027
73019#-AC-6	UNION PACIFIC RAILROAD	1		1	1.D	1,392,679		1,466,253	1,392,679	1,392,679	0	0	0	0	3.000	3.000 MS		12,534	41,780	07/13/2012	09/13/2027
74080@-AA-4	KROGER MCKINNEY TEXAS	4		1	2.B	143,880	100.8080	145,043	143,880	143,880	۵	0	0	۵	7.000	7.103 MON		448	10,072	09/26/2018	04/15/2021
74113M-AE-0	PART 2016-2A C			4	1.A FE	753,645	100.0880		753,751	753,749	٥	17	0	0	2.880	2.902 MON		965	21,708	10/22/2018	11/15/2022
74170*-AC-3	PRIME PROPERTY FUND	-+		[]	1.F	20,268,526		22,789,054	20,000,000	20, 175, 938	ō	(34,533)	0	0	4.610	4.394 FA				09/26/2018	08/22/2025
74170*-AD-1	PRIME PROPERTY FUND	+		<u> </u>	1.F	1,326,624		1,414,290	1,300,000	1,315,756	łō	(4,068)	·0	0	3.880	3.516 JJ	}	21,157		03/28/2018	07/30/2024
74170*-AN-9 74170*-AR-0	PRIME PROPERTY FUND	+			1.F	13,237,863		14,288,503	13,210,000 14,000,000	13,232,769	ļ	(3,407)	ļ	 0	3. 150 3. 480	3.118 JJ 3.480 A0		108,267	416, 115	06/25/2019	01/05/2027
74170*-AH-U 74170*-AU-3	PRIME PROPERTY FUND	-†		'	1.F	14,000,000 10,000,000		15,383,417 11,938,137	14,000,000	14,000,000	,	0	U	0 0	4.480	4.480 MN		65,956	487,200	10/19/2017 10/10/2018	10/11/2027
74170*-AU-3 74170*-AW-9	PRIME PROPERTY FUND	-†			1.F	20,000,000		22, 105, 072	10,000,000	20,000,000	n	n	n	n	3.600	4.480 MN		76,000	720,000	03/22/2019	05/23/2029
74170*-BD-0	PRIME PROPERTY FUND	1			1.F	8,000,000	100.9570	8,076,564	8,000,000	8,000,000	0	0	0	0	2.460	2.460 AO		42,640	0	09/22/2020	10/13/2030
74170*-BE-8	PRIME PROPERTY FUND	1			1.F	6,000,000	101. 1340	6,068,049	6,000,000	6,000,000		0	0	0	2.560	2.560 AO		33,280	ő [	09/22/2020	10/13/2032
74170*-BF-5	PRIME PROPERTY FUND				1.F	5,000,000	100.9920	5,049,593	5,000,000	5,000,000	0	0	0	0	2.710	2.710 AO		29,358		09/22/2020	10/13/2035
74264*-AA-4	PRISA LHC			1	1.F	16,000,000		16,098,502	16,000,000	16,000,000	٥	0	0	0	3.530	3.530 AO		119,236		01/23/2014	04/15/2021
74264*-AB-2	PRISA LHC			1	1.F	9,000,000		10,041,007	9,000,000	9,000,000	٥	۵	0	۵	4.270	4.270 AO		81,130		.01/23/2014	04/15/2026
74264*-AG-1	PRISA LHC				1.A Z	28,000,000		28,297,511	28,000,000	28,000,000	٥	٥	0	0	2.720	2.719 JJ		160,782		07/15/2020	10/15/2030
74340*-AL-8	PROLOGIS	-+			1.G PL	39,000,000		42,592,196	39,000,000	39,000,000	ō	0	0	ō	2.850	2.850 JJ		540,313	555,750		01/06/2027
74340*-AR-5 74340X-B#-7	PROLOGISPROLOGIS	-+			11.A Z	33,000,000		34,496,243	33,000,000	33,000,000	ļō	ō	0	0 770 000	2.440	2.440 JJ		_384,707	U		07/15/2027
74340X-BK-6	PROLOGIS	+		1	1.G FE	45,080,000 1.730.645	100.8680	48,267,116	47,852,000 1,617,000	47,852,000 1.715.621	ļū	(15, 023)	ا ۸	2,772,000	1.890	1.890 MN 2.071 AO		120,587	624,22152.553	.02/20/2020	02/27/2035
74340X-BP-5	PROLOGIS	-t		l'	1.G FE	8,078,714	112.9160		7,500,000		n	(3,868)	ر ا	 Λ	3.250	2.071 AU		47,500	98,750	12/23/2020	04/15/2050
74340X-BQ-3	PROLOGIS	1		l ·	1.G FE	3,346,892		3, 164, 128	3,400,000	3,347,306	n	414	n l	0	2.125	2.196 A0		26,291	0,750		10/15/2050
74340X-BR-1	PROLOGIS	1.			1.G FE	3,387,080		3,363,544	3,400,000	3,387,500	n	420	0	0	1.250	1.290 A0		15.465		.08/06/2020	10/15/2030
74959R-AB-2	RIO TRUST 1999-1 CL A	1		4	2.B	4,720,247		4,427,720	58,000,000	4,647,202		(816,921)	5,636,516	0	0.529	0.529 FA		120,144	1,341,882	06/28/1999	07/16/2029
74959R-AD-8	RIO TRUST 1999-2 CL A			4	1.E	5,655,921	6.9380	5,619,780	81,000,000	5,583,213		(1,175,681)	7,847,953	0	0.407	3.494 MS		108, 125	1,564,008	06/28/1999	02/01/2029
74959R-AF-3	RIO TRUST 1999-3 CL A			4	1.F	5,032,565	7.8600	4,794,600	61,000,000	5,079,069	٥	(778,695)		0	0.422	3.827 MS		87,315	1,269,604	06/28/1999	08/26/2029
74979V-AJ-2	RRAM			4	2.C FE	7,926,250	97.7810	8,311,343	8,500,000	7,963,307	0	37,057	0	0	3.318	4.596 JAJ0		61, 102	166 , 108	06/19/2020	10/15/2031
749860-AP-6	RREEF AMERICA REIT II			1	1.G		102.3350	15,350,303	15,000,000	15,000,000	٥	0	0	٥	2.950	2.950 JJ		216,333		09/26/2018	07/01/2022
74986@-AQ-4	RREEF AMERICA REIT II			I1	1.G	25,000,000	106.7120	26,678,070	25,000,000	25,000,000	L0	L0	L0	L0	3.210	3.210 JJ	L		802,500	04/01/2015	07/01/2025

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Coc	des	6	7		Fair Value	10	11			justed Carryin	g Value			li	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			ľ		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to	`		Book/	Unrealized		Than-	Book/				Admitted			Stated
		0	;		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	' '	Bond		Actual	Fair	Fair	Par			tization)	Impairment		Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g	Char	Symbol					Carrying	Increase/			Carrying	of	of	Paid			المصينات ما	
74986@-AR-2	Description RREEF AMERICA REIT II	е	l II	Unar	1.G	Cost 10,000,000	Value 109.8400	Value 10,983,984	Value 10,000,000	Value 10,000,000	(Decrease)	Accretion	Recognized	Value	3.310			Accrued 161,822	During Year 331,000	Acquired 04/01/2015	Date 07/01/2027
749860-BC-4	RREEF AMERICA REIT II	-+			1.A Z	5,000,000	109. 8400		5,000,000	5,000,000	0	0		۷	2.620	2.620		8,006		09/11/2020	12/09/2031
74986@-BD-2	RREEF AMERICA REIT II	1			1.A Z	5,000,000	100.7740	5,031,377	5,000,000	5,000,000	0	0	0	0	2.670	2.670	.ID	8, 158	0	09/11/2020	12/09/2032
754907-AA-1	RAYONIER	1		1	2.C FE	15,687,491	102.8760		15,963,000	15,915,753	0	35, 421	0		3.750	3.991		149,653	598,613	09/18/2013	04/01/2022
756109-A*-5	REALTY INCOME				1.G		108.8400	34,225,297	31,445,600	31,445,600	0	0	0	954,500	2.730	2.730	MN	97,770	802,362	05/08/2019	05/20/2034
756109-AN-4	REALTY INCOME	-‡		. 1	1.G FE	6,956,740	104.2550	7,297,850	7,000,000	6,990,966	٥	4,701		0	3.250	3.323		48,028	227,500	10/02/2012	10/15/2022
756109-AP-9	REALTY INCOME	-+	ļ	. []	1.G FE	5,305,750	109.5800	5,479,000	5,000,000	5,088,444	ō	(35,511)	٥	ō	4.650	3.851	FA	96,875	232,500	03/03/2014	08/01/2023
756109-AQ-7 756109-AT-1	REALTY INCOME  REALTY INCOME	-+		1	1.G FE 1.G FE	12,994,689	110 . 5530 136 . 8230	14,371,890 6,841,144	13,000,000 5,000,000	12,997,673 6,429,059	ļō	557	/ō	}ō	3.875 4.650	3.880	JJ	232,285 68,458	503,750 116,250	10/22/2018	07/15/2024 03/15/2047
756109-AU-8	REALTY INCOME	-+		1	1.G FE	11,086,525	136.8230 114.0890	13, 181, 843	11,554,000	11, 188, 566	u				3.650	4. 173	M9		421,721	08/07/2018	01/15/2028
75884R-AU-7	REGENCY CENTERS			1	2.A FE	3,893,279	111. 2320	4,325,812	3,889,000	3,892,095	0	(599)		0	3.900	3.881	MN	25,279	151,671	01/01/2019	11/01/2025
75884R-AV-5	REGENCY CENTERS			1	2.A FE	10, 130, 804	109.9090	11,090,917	10,091,000	10,126,474	0	(5,613)		0	3.600	3.531	FA	151,365	363,276	06/17/2019	02/01/2027
75884R-AX-1	REGENCY CENTERS			1	2.A FE	9,983,700	_114.0180	11,401,800	10,000,000	9,987,162	0	1,440		0	4. 125	4.145		121,458	412,500	02/28/2018	03/15/2028
75884R-AZ-6	REGENCY CENTERS			. 1	2.A FE	6,937,264	106.8670	7,420,844	6,944,000	6,937,985	٥	665		٥	2.950	2.961		60,316	219,074	08/13/2019	09/15/2029
75973L-AA-6	RENEW 2017-1A A				1.A FE	9,663,935	103.0350	9,959,904	9,666,485	9,663,427	0	55		٥	3.670	3.675		99,530	368,917	04/21/2017	09/20/2052
76131V-A@-2	RETAIL PROPERTIES OF AMERICA	<del>-</del>			2.C	13,049,397	104.8210		13,025,000	13,043,071	0	(4,698)		0	4.580	4.536		1,657	596,545	07/22/2019	06/30/2024
76132F-A@-6 76132F-AA-5	RETAIL OPPORTUNITY INVESTMENTS PARTNERSHIP RETAIL OPPORTUNITY INVESTMENTS PARTNERSHIP	·		.	2.C FE	20,000,000 11,579,082	112.3400 107.2480	22,468,084	20,000,000	20,000,000 11,647,959	J	0			4. 190 5. 000	4.190 5.107		37,244 25,962	868,000 584,150	10/18/2017	12/15/2027 12/15/2023
76132F-AB-3	RETAIL OPPORTUNITY INVESTMENTS PARTNERSHIP			1	2.0 FE	9, 180, 109	107 . 2480	9,964,678		9,298,975	ν	48 . 143		ν	4.000	4.629		25,962	384, 150	10/01/2019	12/15/2023
76169X-AA-2	REXFORD INDUSTRIAL			1	2.B FE	1,093,305		1, 103, 444	1, 102,000	1,093,390	0	85		0	2. 125	2.213		2,927	00,000	11/10/2020	12/01/2030
78466L-AD-8	SSF SETTLEMENT FINANCE 2005-1 B			4	1.B FE	3,052,841	105.3190		3,052,841	3,052,841	0	0			6.500	4.514		8,819	198, 435	12/19/2005	01/15/2042
78476Y-AA-4	STF FIRST MORTGAGE BOND 2006-A NOTE			4	2.B	2,374,972	1.0000	40,396	4,039,586	0	۵	۵	0	۵	6.450	0.000		123,763	158,083	09/26/2006	07/10/2037
78477A-AA-5	STF FIRST MORTGAGE BOND 2007-A A			. 4	6. *	2,210,991	1.0000	41,709	4, 170, 895	0	0	0	0	٥	7.320	0.000		152,655	101,275	06/14/2007	01/10/2037
81761T-AC-9	SERV 2020-1 A211			. 4	2.C FE	27,500,000	102.3320	28,141,355	27,500,000	27,500,000	0	0	0	0	1.000	1.001		16,806	0	11/20/2020	01/30/2051
82652W-AB-4 82652Y-AA-2	SRFC 2016-2A B			. 4	2.B FE 1.F FE	323,964	100.1700	324,533 871,950	323,982 864,588	323,981 864,538	u	6	0		2.780 2.430	2.800 2.152		275 642	9,007	07/11/2016	07/20/2033
82652Y-AB-0	SRFC 2016-3A B			4	2.B FE	864,465 1,602,604	100.8510 100.2210	1,609,207	1,605,664	1,603,631	0	987	2,947	۷	2.630		MON	1,290	21,010 42,229	10/22/2018 10/22/2018	10/20/2033
82653D-AA-7	SRFC 2018-2A A			4	1.A FE	8,143,328	103.7900		8,060,207		0	(11,774)		0	3.500	2.906		8,620	235,089	03/12/2020	06/20/2035
82653E-AB-3	SRFC 2019-1A B			4	1.F FE	2,524,684	103.0600	2,602,512	2,525,237	2,524,767	0	31			3.420	3.455		2,639	86,363	03/12/2019	01/20/2036
82653E-AC-1	SRFC 2019-1A C			4	2.B FE	8,206,485	102.5680	8,417,769	8,207,020	8,206,575	0	3		0	3.770	3.801	MON	9,454	309,405	03/12/2019	01/20/2036
82653G-AC-6	SRFC 2018-3A C			. 4	2.B FE	1,888,434	103.3030	1,950,844	1,888,468	1,888,434	٥	0	0	٥	4.170	4.225		2,406	78,749	10/10/2018	09/20/2035
828807-CN-5	SIMON PROPERTY GROUP			. 1	1.G FE	8,541,213		8,940,682	8,572,000	8,561,042	0	4,985		0	2.750	2.813		98,221	235,730	10/22/2018	02/01/2023
828807-CR-6 828807-CS-4	SIMON PROPERTY GROUP			]	1.G FE 1.G FE	10,728,700 2,495,100	108.3160 108.7420		10,000,000 2,500,000	10,256,345 2,497,907	ļō	(85,707) 493		}ō	3.750	2.803 3.398		156,250 21,094	375,000 84,375	02/05/2015	02/01/2024
828807-CS-4 828807-CV-7	SIMON PROPERTY GROUP			1'	1.G FE		108.7420 110.8040	5,540,221		5,336,998	n	(32, 802)		ار م	3.3/5		MS	58,333	84,3/5	09/03/2014	09/01/2024
828807-CV-7	SIMON PROPERTY GROUP	··	1	1	1.G FE	16, 169, 988	10. 8040	17,912,501	16,309,000		n	15,915		n	3.300	3.419		248 . 169	538 , 197	01/06/2020	01/15/2026
828807-CY-1	SIMON PROPERTY GROUP			1	1.G FE	2,988,660	110.8140	3,324,420	3,000,000	2,992,585	0	1, 110		0	3.250	3.296		8,396	97,500	04/20/2017	11/30/2026
828807-DC-8	SIMON PROPERTY GROUP			1	1.G FE	8,607,648	111.0700	9,619,773	8,661,000		0	4,940		0	3.375	3.448	JD	12,992	292,309	05/22/2017	06/15/2027
828807-DE-4	SIMON PROPERTY GROUP			. 1	1.G FE	2,927,695		3,406,201	3,048,000	2,957,865	٥	11, 158	0	٥	3.375	3.866		8,573	102,870	03/13/2018	12/01/2027
828807-DK-0	SIMON PROPERTY GROUP				1.G FE	4,982,950		5,318,819	5,000,000	4,983,644	Ω	694	0	0	2.650	2.689		63,306	0	07/06/2020	07/15/2030
83416N-AA-1	SOLARCITY LMC SERIES LLC 2016-A A			4	2.A FE	824,738	104.3340	852,986	817,556		ō	(2,059)		Fō	4.800	4.416		11,010	39,243	10/01/2018	09/20/2048
83546D-AF-5 84610W-AB-1	SONIC 2018-1A A2LIFESTORAGE	-†		4	2.B FE 2.B FE	1, 131,851 9,944,700	103.4340 112.8570	1,114,075 11,285,700	1,077,083	1,131,851 9,967,328	٥	0 5,288			4.026	3.620 3.566		1,325 175,000	14,454 350,000	08/27/2020	02/20/2048
86175E-AA-5	SSCRF 2015-1A A			4		9,944,700	108.7220	11,285,700	13,001,407	12,996,205	n			ν	3.570	3.500		20,629	464 . 150	10/22/2018	12/15/2054
862121-AB-6	STORE CAPITAL	1		1	2.B FE	10, 143,570	115.7140		10,000,000	10, 136, 044	0	(7,526)		0	4.625	4.420		136, 181	231,250	06/19/2020	03/15/2029
86212V-AG-9	STORE MASTER FUNDING LLC STR_1 18-1A	. [		4	1.E FE	3,422,154	106.2780	3,466,263	3,261,500	3,422,154		0	0		4.740	4.343		4,724	38,649	10/08/2020	10/20/2048
86212X-AB-6	STR 2019-1 A2			4	1.A FE	2,006,836	103. 1640	2,017,276	1,955,404	1,955,404	٥	(51, 432)	0		3.650	3.650	MON	2, 181	17,843	09/22/2020	11/20/2049
86213C-AB-1	STR 2015-1A A2		ļ	4	1.E FE	2,078,698	103.9620	2,085,988	2,006,492	2,078,698	٥	0		0	4. 170	3.837		2,557	27,890	08/28/2020	04/20/2045
86360F-AA-7	SFS 2006-A A			. 4	1.A FE	234,954		236,919	234,954	234,954	Ω	0		<u>0</u>	5.547	1.900		579	13,033	03/17/2006	01/15/2030
86360F-AB-5	SFS 2006-A B			4	1.B FE 1.E FE	1,097,481	104 . 4890	1,146,749	1,097,481	1,097,481	ļō	0		}ō	6.815	3.921		3,324	74,793	03/17/2006	01/15/2030
86361Y-AB-3 86365F-AA-2	SFS 2010-A A	-†		4	1.E FE	1,329,992 2,151,613	112.7740 107.3860	1,499,892 2,310,539	1,329,992 2,151,613	1,329,992 2,151,613	J	0		ļ	6.302 5.218	4.262 2.502		3,725 4,990	83,816 112,271	12/07/2006	03/15/2038
86365L-AA-9	SFS 2010-B A	1		4	1.A FE		107 . 3660		1,903,195	1,901,031	0		0	0	3.730	3.811		4,990	70.989	04/06/2011	08/15/2036

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar							
1	2		Cod	les	6	7		Fair Value	10	11			usted Carryin	g Value			Interest		Da	tes
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		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/			Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate Wh				Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Pa			Acquired	Date
	SFS 2010-B B			4	1.0 FE	2,557,274	123.9060	3, 169, 418	2,557,920	2,557,567	0	36	0	0	7.970	8.107 MON		061203,866	11/18/2010	08/15/2036
869504-AA-8	SPSS 2011-1A A	-}		4	1.A FE	15,037,285	115. 1190	17,331,526	15,055,249	15,044,345	ō	822	ļō	Ω	4.920	4.987 MON		,921	10/24/2011	11/15/2058
869507-AA-1 87285#-AA-7	SPSS 2017-1A A	+		4	1.A FE	14,504,692		16,768,390 4,751,932	14,510,143 3,900,134	14,505,720 3,939,684	Ω	229	0	٩	4. 190 7. 510	4.217 MON 7.280 MON		.021607,975 .018292,900	10/22/2018	01/15/2071 06/15/2027
87342R-AC-8	BELL 2016-1A A23	·		4	2.B FE			10,345,285	9,553,500		n	(10,059)		n	4.970	4.430 FMAN		,481237,404	05/21/2002	05/25/2046
88150*-AA-1	TERRENO REALTY	1		1	2.B	5,000,000	104.0240	5,201,200	5,000,000	5,000,000	n	0	0	n	4.230	4.230 MS		500211,500	07/21/2015	09/01/2022
88150*-AB-9	TERRENO REALTY			1	2.B FE	5,000,000	120 . 3790	6,018,939	5,000,000	5,000,000	0	0	0	٥	4.650	4.650 AO		,375232,500	07/21/2015	10/13/2027
88150*-AD-5	TERRENO REALTY			1	2.B	15,000,000	109.2060	16,380,837	15,000,000	15,000,000		0	0	0	3.750	3.750 JJ	260	,938562,500	05/25/2017	07/14/2024
88150*-AE-3	TERRENO REALTY				2.B FE	32,000,000	109.7120	35, 107,891	32,000,000	32,000,000	0	0	0	0	3. 140	3.140 JD		,9421,004,800	08/22/2019	12/02/2029
882384-A*-1	RREEF AMERICA REIT II	-+			1.A Z	14,000,000	105.9900	14,838,660	14,000,000	14,000,000	Ω	۵	٥ــــــ		3.100	3.100 A0		,5000	09/11/2020	10/01/2040
88576N-AB-4 88576N-AM-0	HENDR 2006-1A A2 HENDR 2007-2A A2	-+		4	1.E FE 1.G FE	3,606,556 3,544,613	111.7220	4,031,382 4,527,684	3,608,391	3,607,672	ō	26 89	ō	0 0	5.560 6.210	5.630 MON		917200,627	03/23/2006	03/15/2047
88576P-AD-5	HENDR 2007-2A A2			4	11.G FE	2,571,227		2,707,980	3,547,380 2,571,406	3,545,589 2,571,350		89		0	5.538	6.299 MON 5.603 MON		,791220,292 ,329142,404	09/15/2020	06/15/2048
88576U-AA-0	HENDR 2008-2A A			4	1.A FE	6,473,597	119.2210	7,721,177	6,476,344	6,474,797	n	117	ر م	0	6.270	6.359 MON		,047406,067	05/01/2008	11/15/2037
88576X-AA-4	HENDR 2010-1A A			4	1.A FE	2,675,923	111.7550	2,991,280	2,676,629	2,676,289	0	38	0	0		5.629 MON		614148,821	04/15/2010	07/15/2059
89238K-AD-4	TAOT 2017-D A3			4	1.A FE	590,859				592,862	0	2,003		0	1.930	2.880 MON		509 8,592	03/18/2020	01/18/2022
89239A-AD-5	TAOT 2019-A A3			4	1.A FE	1,094,543	101.7440	1,100,943	1,082,074	1,089,685	0	(4,859)	0	0	2.910	1.946 MON	1	,39923,616	03/13/2020	07/17/2023
901857-AB-8	TWO BROADWAY			1	1.B	27,476,538	113.8910	31,293,303	27,476,538	27,476,538	٥	0	٥	٥	8.310	8.309 MS		,3052,283,277	09/24/1999	09/15/2029
90265E-AT-7	UDR				2.A FE	9,989,400	102.0790	10,207,947	10,000,000	9,989,690	0	290	0	٥	2.100	2.110 FA		,3330	07/14/2020	08/01/2032
902730-AA-7	UNIVERSITY OF IOWA CORALVILLE IOWA			1	1.B	10,423,834		11, 103, 069	10,423,834	10,423,834	0	0	0	0	3. 190	3.211 MON		,779332,520	04/23/2015	03/15/2036
90783V-AA-3 90783W-AA-1	UNION PACIFIC RAILROAD 2005 PASS THRUUNION PACIFIC RAILROAD 2006 PASS THRU	·		1	1.D	8,813,742 8.014.467		9,566,376 9,455,708	8,678,580 8.014.467	8,778,002 8.014.467		(12,716)			5.082 5.866	4.578 JJ 5.865 JJ		,298441,045 ,758470,129	01/01/2019	01/02/2029
91679R-AA-7	UPSPT 2020-ST3 A			1	2.0 FE	785,649		9,455,708		785,649	ν	Q0		ν	3.350	3.414 MON		.805	08/28/2020	04/20/2028
91680B-AA-9	UPSPT 2020-ST2 A			4	2.0 FE	752,502		766,170		752,502	0	0	0	0	3.500	3.568 MON		.806	08/28/2020	03/20/2028
91802R-AV-1	UTILITY DEBT SECURITIZATION AU 2013-T T3	.T		4	1.A FE	98,675		100,811	100,000	99,768	0	277	0	0	2.937	3.453 JD		131 15,537	10/01/2018	06/15/2023
918286-AC-9	VSTNA 2018-A C			4	2.B FE	6,521,396	102.9540	6,829,546	6,633,564	6,524,385	0	3,003	111,316	0	4.020	4.871 MON	8	148266,669	08/07/2018	02/20/2036
918288-AC-5	VSTNA 2017-A C			4	2.B FE	4,702,382	98.7320	4,759,704	4,820,808	4,709,180	٥	6,796	118,419	۵	2.930	4.294 MON		316141,250	09/13/2017	03/20/2035
918290-AA-5	VSTNA 2016-A A			4	1.F FE	3,252,211	100 . 5820	3,271,301	3,252,378	3,252,211	0	0	0	Ω	2.540	1.842 MON		82,610	10/22/2018	07/20/2033
918290-AB-3 91845#-AA-2	VSTNA 2016-A B			4	2.B FE 2.A	1,711,155		1,720,603 19,825,193	1,730,491 17,108,310	1,717,236		6,348 0	17,781	0 0	2.740 3.812	3.176 MON 3.842 MON		,95147,415 ,985652,169	10/22/2018	07/20/2033
91854*-AA-4	VERIZON COMMUNICATIONS BASKING RIDGE NEW JERSEY			1	2.B	17, 108,310 35,648,002			35.648.002	17, 108, 310 35, 648, 002	,	0	0	0	3.620	3.647 MON		,3541,290,458	04/29/2015	05/15/2035
92212K-AC-0	VDC 2020-2A A2	†		4	1.G FE	6,500,000		6,570,820	6,500,000	6,500,000	n	0	n	U	2.000	2.008 MON		,77825,177	09/20/2018	09/15/2045
92277G-AJ-6	VENTAS REALTY	1		1	2.A FE	998,464		1, 102, 220	1,000,000	998,818	0	178	0	0	3.250	3.272 AO		86132,500	10/22/2018	10/15/2026
92277G-AT-4	VENTAS REALTY	1		1	2.A FE	4,972,700	107.0240	5,351,200	5,000,000	4,979,662	0	4,695	0	0	2.650	2.757 JJ		,097136,917	06/24/2019	01/15/2025
92277G-AU-1	VENTAS REALTY			1	2.A FE	19,901,200	107 . 5990	21,519,800	20,000,000	19,911,946	Ω	8,254	٥	۵	3.000	3.056 JJ	276		08/12/2019	01/15/2030
92348T-AA-2	VZOT 2020-A A1A	-+		4	1.A FE	3,999,532	102 . 40 10	4,096,028	4,000,000	3,999,705	٥	173	0	٩	1.850	1.862 MON		65,983	01/21/2020	07/22/2024
92349F-AA-1	VZOT 2018-1A A1A			4	1.A FE	4,453,341	100 . 4150	4,459,833	4,441,389	4,445,953	0	(7,387)	ō	Fō	2.820	2.268 MON		,82798,574	04/03/2020	09/20/2022
92535V-AF-9 92564R-AA-3	VBTOW 2020-2A A	+		4	1.E FE 3.B FE	17,470,125 751,616		17,685,796 776,825	17,460,000 749,000	17,470,020 751,080	0	(105) (480)		} <sup>0</sup>	2.636 4.250	2.646 MON 4.172 JD		,455	10/15/2020	09/15/2050
92564R-AA-3 92564R-AB-1	VICI PROPERTIES	·†		2	3.B FE	1,270,390	103. / 150	1,337,500	1,250,000	1,269,742	ν	(480)		ν	4.250	4. 1/2 JD 4. 357 JD		818	09/22/2020	12/01/2026
92564R-AD-7	VICI PROPERTIES	1		1	3.B FE	873,263		889,575	870,000	872,698	0	(565)		0	3.750	3.667 FA		,325	01/23/2020	02/15/2027
92564R-AE-5	VICI PROPERTIES			1	3.B FE	11,582,500	105.5630	12,667,560	12,000,000	11,598,564	0	16,064	0	0	4. 125	4.557 FA		000217,708	10/01/2020	08/15/2030
92968#-AA-1	WAL-MART RIO GRANDE NJ			1	1.B	12,880,781	114.5100	14,604,700	12,754,050	12,861,911	٥	(5,617)	٥	۵	3.600	3.516 MON	20	,406459, 146	04/24/2017	07/15/2037
93118@-AA-0	. WAL-MART NORTH BRIDGE MASSACHUSETTS			1	1.B	3,656,069	122.2150	4,361,805	3,568,956	3,611,548	٥	(3,456)	٥	۵	5.700	5.520 MON		041203, 430	04/13/2006	11/15/2031
93141#-AA-9	WALGREENS 5 WALGREENS PROPERTIES	-+		1	2.B	2,625,587	114.9770	3,018,831	2,625,587	2,625,587	Ω	0	0	٥	6.310	6.394 MON		,363165,675	02/12/2003	02/15/2028
93267*-AA-1	WAL-MART 3 WAL-MART PROPERTIES			[]	1.B	23,579,777	109.9160	25,918,014	23,579,777	23,579,777	ļ	0	ļ0	0	3.320	3.343 MON		,793782,848	03/23/2016	07/15/2035
948741-AK-9 948741-AL-7	WEINGARTEN REALTY INVESTORS	-}		1	2.B FE 2.B FE	22,029,461	106.9930 107.3180	23,506,362 22,536,780	21,970,000	22,003,142	ļ0	(11,638)	ļō	0 0	4.450 3.850	4.389 JJ 3.928 JD		.812	01/01/2019	01/15/2024
948741-AL-7 948741-AM-5	WEINGARIEN HEALIY INVESTORS				2.B FE	20,875,394 9,419,725		22,536,780	21,000,000 9,500,000	20,933,664		7,689	0	ر 0	3.850	3.928 JD	116		08/02/2018	06/01/2025 08/15/2026
949456-AA-5	WLKRG 2013-AA A	1		4	1.F FE	924,527		936,259	924,653	9,431,441	n		n	0	3.250	3.330 FA		.274	11/21/2013	03/15/2029
949458-AA-1	WLKRG 2015-AA A	<u> </u>		4	1.F FE	909,299		909,694	909,373	909,372	0	26	0	0	2.790	2.809 MON _		12825,371	06/02/2015	06/16/2031
949458-AB-9	WLKRG 2015-AA B			4	2.A FE	606,883	99.9800	606,879	607,000	606,998	٥	41	0	۵	3.280	3.310 MON		.88519,910		06/16/2031
94945P-AB-1	WLKRG 2017-AA B	.1		4	2.C FE	2,593,116	99.7140	2,617,328	2,624,847	2,597,093	0	3,914	31,344	0	3.410	4.231 MON	L	.978	06/15/2017	06/15/2033

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			usted Carryin	g Value			l	nterest		Da	ates
		3	4	5	7		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC		-							_			-		-		
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			l =		nation								Current	Exchange							
			F		Modifier																
			0				D-4-					0	Year's	Change							
			r		and		Rate			D 1/		Current	Other-	in				A 1 ' 1			0
		С	е		svo		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	İ	l	Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
94946D-AB-7	WLKRG 2019-AA B		-	. 4	1.F FE		103.5950		8,451,245	8,448,786	0	0	0	0	2.990			11,231	252,692	06/03/2019	06/15/2038
94949J-AG-0	WELF 2018-2A C		-	. 4	2.C FE	1,800,000	97.7100	1,954,194	2,000,000	1,813,730	0	13,730	0	٥	3.218	5.211	JAJ0	13,052	39,662	06/24/2020	10/20/2031
94978#-AR-8	INTL FLAVORS & FRAGRANCES SOUTH BRUNSWICK NEW JERSEY			ļ.	2.B	7 700 440	110 7050	0.704.500	7 700 440	7 700 440	_		_	_	7 054	7 004	MONI	32.601	558.877	0E /00 /0000	07/10/2024
94978#-AH-8 94978#-AX-5	CVS 16 CVS PROPERTIES			· [¦	2.B	7,708,112 2,601,562	113.7050 110.8800	8,764,536 2,875,215	7,708,112 2,593,077	7,708,112 2,598,519	D	(1,358)	0		7.251	7.361 6.614		32,601	558,877	05/23/2002	0//10/2024
94978#-AY-3	SCHLUMBERGER HOLDINGS HOUSTON TEXAS	+	1	¦	2.A	11,062,035	110.8800	12,664,510		2,598,519	n	(1,338)	n		6.080	6. 158		41, 102	672,572	09/04/2002	11/09/2024
94978#-ED-5	DOW CHEMICAL LEVERAGED LEASE 5	L		li	2.B	838,114	107.1800	898,291		838,114	n	0	0	n	5.670	5.670		23,497	47,521	04/03/2006	01/03/2029
94978#-EF-0	DOW CHEMICAL LEVERAGED LEASE C-1			1	2.B	1,870,117	106 . 3470	1,988,814	1,870,117	1,870,117	0	0	0	0	5.670		JJ	52,429	105,810	03/24/2006	01/03/2025
94978#-EH-6	DOW CHEMICAL LEVERAGED LEASE B-3			. 1	2.B	807,250	108 . 5980	876,656	807,250	807,250	0	0	0	0	5.670	5.670	JJ	22,631	45,771	03/24/2006	09/29/2029
94978#-EJ-2	DOW CHEMICAL LEVERAGED LEASE B-4			. 1	2.B	303,284	105.6720	320,488	303,284	303,284			0	0	5.670		JJ	8,503	17, 196	09/27/2006	01/03/2025
94978#-FB-8	DOW CHEMICAL LEVERAGED LEASE 4			. [1	2.B	130 , 108	109.4420	142,392	130 , 108	130 , 108	٥	0	0	0	5.670	5.670		3,648	7,377	04/03/2006	01/03/2029
94978#-GQ-4	DOW CHEMICAL LEVERAGED LEASE			. 1	2.B	389, 165	114.0410	443,807	389, 165	389, 165	0	0	0	0	5.670	5.669		10,910	22,066	12/08/2006	07/03/2029
95040Q-AH-7	WELLTOWER			. []	2.A FE	5,973,300	116.6580	6,999,480	6,000,000	5,977,363	0	2,239	0	0	4. 125	4. 179		72,875	247,500	02/13/2019	03/15/2029
95040Q-AJ-3 95058X-AE-8	WELLTOWER		-	- []	2.A FE 2.B FE	12,915,192 4,289,928	109.4340	14, 159, 665	12,939,000	12,917,579	U	1,966 0	0	Δ	3.100	3. 121 3. 418		184,956 7,002	363,226 39,429	08/08/2019	01/15/2030
962166-AS-3	WEYERHAEUSER			. 4	2.B FE	2,718,612	115.3460		2,394,000	2,718,612		0	u	ν 0	7.125	3.418		7,002	170,573	10/01/2018	03/15/2048
962166-AW-4	WEYERHAEUSER				2.B FE	7,878,356	130.2170		8,846,000	8,021,068	0	71,933		0	6.950	8.653	AO	153,699	614,797	10/22/2018	10/01/2027
962166-BX-1	WEYERHAEUSER			1	2.B FE	6,365,568	118.0730	7.556.672	6,400,000	6.369.987	0	2.737	0	0	4.000	4.063	MN	32.711	256,000	02/21/2019	11/15/2029
962166-BY-9	WEYERHAEUSER			. 1	2.B FE	5,908,200	118.4220	7, 105, 320	6,000,000	5,913,637	0	5,437	0	0	4.000	4. 188		50,667	130,000	03/26/2020	04/15/2030
96925@-AA-6	BEAUMONT HOSPITAL			. 1	1.F	7,536,123	120 . 3600	8,770,687	7,287,050	7,363,538	0	(10,515)		٥	7.325	7.100		23,723	533,776	09/10/2001	10/15/2027
96925@-AB-4	BEAUMONT HOSPITAL			. 1	1.F	3,231,665	120 . 3600	3,488,176	2,898,121	3,009,686	0	(15,676)	0	0	7.325	6.226		9,435	212,287	09/28/2005	10/15/2027
96928*-AB-3	WALGREENS 4 WALGREENS PROPERTIES			. 1	2.B	6, 198, 930	118.9350	7,372,685	6, 198, 930	6, 198, 930	٥	۵	٥	٥	6.353	6.438		17,503	393,818	11/30/2004	11/15/2029
96928*-AS-6	SPECTRUM HEALTH HOSPITAL GRAND RAPIDS MICHIGAN			. []	1.B	9,453,995	123.7200	11,590,552	9,368,392	9,411,514	Ω	(3, 121)	0	0	5.714	5.701		23,792	535,310	01/20/2006	10/15/2033
96928*-BF-3 96928*-DN-4	LOWES FERN PARK FLORIDA			. []	1.C	2,846,669 10,021,094	117.1670 127.0640	3,335,354 12,610,740	2,846,669 9,924,692	2,846,669 9,988,546		0	0		6.030 5.040	6.106 4.999		2,861 2,231	171,654 500,205	06/01/2007	01/25/2028
96928*-DZ-7	BANK OF AMERICA			-	1.C	20,891,941	127.0640	24,594,125	9,924,692	20,797,116		(10,295)			5.600	5.553		51,523	1, 159, 267	00/23/2010	11/15/2035
96928*-EP-8	CUMMINS COLUMBUS INDIANA			1	1.C	16,587,800	109. 1970	18, 113, 335	16.587.800	16,587,800	0	0	0	0	3.800		MON	28.015	630,336	01/06/2012	12/15/2030
96928*-ER-4	CVS ALLENTOWN PENNSYLVANIA			1	2.B	2,081,989	136 . 6820	2,845,709	2,081,989	2,081,989	0	0	0	0	6. 120	6.199		5.663	127 . 418	01/26/2012	01/15/2039
96928*-FB-8	FEDEX WOODBRIDGE NJ			1	2.B	8,301,975	108.8460	9,036,327	8,301,975	8,301,975	0	0	0		3.900	3.932	MON	14,390	323,777	09/26/2018	07/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA			. 1	1.C	463,807	108.7560	504,420	463,807	463,807	0	0	0	0	3.800	3.821	MON	783	17,625	12/19/2012	12/15/2030
96928*-FT-9	WAL-MART HOLLYWOOD FLORIDA			.  1	1.B	6,055,907	113.7540	6,823,340	5,998,330	6,041,310	٥	(2,445)		٥	3.880	3.792		10,344	232,735	09/26/2018	06/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA			.  1	1.B		113.5340	2, 195, 097	1,933,434	1,947,128	٥	(864)		0	3.880	3.801		3,334	75,017	09/26/2018	03/15/2035
96928*-FZ-5	CUMMINS COLUMBUS INDIANA				1.C	5,752,699	107.9990	6,212,866	5,752,699	5,752,699	ō	0	ō	Fō	3.330	3.353		8,514	191,565	08/24/2016	12/15/2030
97181#-KV-4	UNION PACIFIC RAILROAD LEVERAGED LEASE 4	+	-	- [	1.D 1.D	2,134,972	115.5930	2,467,868	2,134,972	2, 134, 972	łō	0	ļō	}ō	5.360	5.358		56,899	95,362	09/26/2018	11/30/2028
97181#-KW-2 97181#-KX-0	UNION PACIFIC RAILROAD LEVERAGED LEASE 7 UNION PACIFIC RAILROAD LEVERAGED LEASE 6		-	· [	1.D1.D	219,349 624,654	109.8380	240,929 674.811	219,349 624,654	219,349 624.654	U	0		ν	4.920	4.920 4.920		5,366 15,281	2,098 30,733	06/29/2005	07/02/2028
97181#-KX-0 97181#-KY-8	UNION PACIFIC RAILROAD LEVERAGED LEASE 6			'l¦	1.D	1,337,646	114.7680	1,535,239	1.337.684	1,337,684	n		n	n	5.360	5.360			71,700	09/29/2005	12/29/2028
97181#-KZ-5	UNION PACIFIC RAILROAD LEVERAGED LEASE 5B			li	1.D		113.1460		1,084,055	1,084,055	0	0	0	0	5.360	5.359		28,891	58, 105	09/26/2018	07/02/2028
97181#-LA-9	UNION PACIFIC RAILROAD LEVERAGED LEASE 5C		]	1	1.D	678,009	112.0960	760,039	678,023	678,028	0		0	0	5.380	5.379		18,138	36,478	09/26/2018	07/02/2028
97181#-LD-3	UNION PACIFIC RAILROAD LEVERAGED LEASE 8			. 1	1.D	279,862	109.6200	306,786	279,862	279,862	0	0	0	0	4.920	4.919		6,846	12,956	09/22/2005	07/02/2028
97181#-LE-1	UNION PACIFIC RAILROAD LEVERAGED LEASE 9			. 1	1.D	452, 153	108 . 4730	490,466	452, 153	452, 153	٥	0	0	0	4.920	4.919		11,061	22,246	09/22/2005	01/02/2026
97181#-LK-7	UNION PACIFIC RAILROAD LEVERAGED LEASE 10			. [1	1.D	193,909	110.5560	214,379	193,909	193,909	0	0	0	0	4.920	4.920		4,744	19,667	12/28/2005	07/02/2028
97181#-LL-5	UNION PACIFIC RAILROAD LEVERAGED LEASE 11		-	- [ ]	1.D	857,344	108 . 8530	933,247	857,344	857,344	Ω	0	ļū	ō	4.920	4.920		20,974	42, 181	12/21/2005	01/02/2026
974153-AB-4	WSTOP 2020-1A A2			.  4	2.B FE	12,316,531	102.6870	12,630,474	12,300,000	12,316,379	ō	( 152)	ļō	łō	2.841	2.840		59,211	0	10/13/2020	12/05/2050
97750*-AA-6 97988P-AN-6	WAL-MART ADDISON ILLINOIS			· [	1.B1.A FE	8,628,085 28,600,000	111.7370	9,640,804 28,599,886		8,628,085 28,600,000	D	0	0	0	3.820	3.851 2.209		5,493 129.843	329,593	10/05/2011 09/30/2020	11/25/2031
97988P-AN-6 97988P-AP-1	WDMNT	+		-	1. A FE	5,850,000	100.0000	28,599,886		28,600,000		0	,	,	2.209	2.209		129,843	0	09/30/2020	10/18/2032
97988P-AQ-9	WDMNT	1	1		1.0 FE	21,580,000	99.9990	21,579,849	21,580,000	21,580,000	n	0	0	n	2.809	2.809		124,588	n	09/30/2020	10/18/2032
97988P-AR-7	WDMNT	1			1.F FE	25,480,000	99.9990	25,479,643	25,480,000	25,480,000	0	0	0		4.009	4.009		209,954	0	09/30/2020	10/18/2032
97988P-AS-5	WDMNT				2.C FE	16,900,000	99.9970	16,899,544	16,900,000	16,900,000		0	0		5.609	5.609		194,838	0	09/30/2020	10/18/2032
98163D-AB-4	WOSAT 2020-A A2			4	1.A FE	862,923	100.1570	864,358	863,000	862,943	0	20	0	0	0.470	0.478		180	1,003	09/09/2020	06/17/2024
BANOZM-KS-2	CERBERUS ONSHORE LEVERED IV			.	1.A Z	34,900,000	100.0000		34,900,000	34,900,000	٥	٥	0	0	3.000	3.010		226,850	238,888	07/31/2020	07/16/2028
BAN10M-9R-3	IVYH 16A			. [4	1.C FE	43,923,600	99.6000	43,923,599	44, 100,000	43,929,221	L0	5,621	L0	L0	2.630	2.733	JAJ0	296.774	L0	11/13/2020	05/08/2029

# SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			lı	nterest		Da	tes
		3		5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation.																
					NAIC									Total							
					Desig-									Foreign							
			_										Current								
			F		nation								Current	Exchange							
			0		Modifier		<b>.</b> .						Year's	Change							
			r		and		Rate					Current	Other-	_ in							- · · ·
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
BAN111-7S-8	ORCC ORCC LOAN FINANCING II			4	1.0 FE	32,000,000	100.0000	32,000,000	32,000,000	32,000,000	0	0	0	0	2.648		JAJ0	148,309	0	11/03/2020	04/14/2029
BAN11E-1K-3	PK AIRFINANCE 2020 A-F				1.F FE	161,203,125		161,203,125	169,687,500	161,203,125	۵	0	٥	0	3. 190	4.119		0	0	12/17/2020	01/20/2035
BAN11E-3N-5	PK AIRFINANCE 2020 A-R	···			1.F FE	23,997,018	84.0240	23,997,018	28,559,848	23,997,018	0	0	0	0	3.080	6.069	JAJ0	0	0	12/17/2020	01/20/2035
DDW000 CU C	COUNTRY GARDEN HOLDINGS CO LTD COUNTRY GARDEN		1	1	0.0.55	005 5:-	440 000-	212.5:-	202 2	201	_	(555)	_	_					_	00/04/2022	04 /44 /0000
BRW0Q8-SU-3	HOLDINGS CO LTD				2.B FE	305,340		310,347	280,000	304,781	ļ0	(559)	ļō	0	5.630	4.431		7,313	0	09/24/2020	01/14/2030
BRW0RQ-LK-1	COUNTRY GARDEN HOLDINGS CO LTD				2.C FE	7,084,563	107.8910	7,315,032	6,780,000	7,071,210	۵ا	(13,352)	0	0	5. 125	4.308	JJ	161, 190	0	10/02/2020	01/14/2027
BRW73F-FP-2	HOLDINGS CO LTD		1	1	2.A Z	1,215,125	107. 9540	1,241,476	1, 150, 000	1,213,895	0	(1,230)	n	n	4.800	4.093	FΔ	22.233	n	10/15/2020	08/06/2030
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS			4	1.A Z	277,328,154	107.9540	1,241,470	279,969,485	277,377,123	n	48,970	n	0	2.644	2.733		2,617,264	0 n	09/24/2020	09/30/2045
136055-AA-8	CANADIAN IMPERIAL BANK OF COMMERCE			1	1.0 FE	12,539,031	130.3430	16,343,789	12,539,031	12,539,031	0	0,070	0	0	7.262	7.262		204,881	910,584	04/16/2002	04/10/2032
00038K-AG-6	ABBSL 2020-1A B	I	C	4	1.0 FE	14,500,000		14,529,754	14,500,000	14,500,000	0	0	0	0	2.860	2.877		26,495	0	10/29/2020	01/15/2033
00038K-AJ-0	ABBSL 2020-1A C		C	4	1.F FE	5,000,000		4,999,830	5,000,000	5,000,000	0	0	0	0	2.980	2.998		9,519	0	10/29/2020	01/15/2033
00038K-AL-5	ABBSL 2020-01A		C	4	2.C FE	6,000,000	100 . 4840	6,029,064	6,000,000	6,000,000	0	0	0	0	1.500	1.505	MON	5,750	0	10/29/2020	01/15/2033
000806-AA-7	ABPCI 2020-9A A1		C	4	1.A FE	12,000,000	99.8730	11,984,784	12,000,000	12,000,000	٥	٥	٥	٥	2.168	2.468		31,803	0	10/14/2020	11/18/2031
000806-AC-3	ABPCI 2020-9A A2		C	4	1.C FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	٥	0		0	2.818	3.177		6,889	0	10/14/2020	11/18/2031
000848-AC-5	ABPCI 2020-10A A1B		C	4	1.A FE	12,000,000	100.0000	12,000,000	12,000,000	12,000,000	0	0	0	0	2.340	2.381		1,560	0	11/24/2020	01/20/2032
000848-AG-6	ABPCI 2020-10A A2B	+	C	4	1.A FE	3,500,000	100.0000	3,500,000	3,500,000	3,500,000	0	0	0	0	2.620	2.667		509	0	11/24/2020	01/20/2032
000848-AL-5 00119H-AC-4	AGL 2019-1A C			4	1.0 FE 1.F FE	4,000,000 2,206,138	100.0000	4,000,000 2,227,874	4,000,000 2,220,000	4,000,000 2,206,391	U	253		ν	2.870 3.218	2.921 3.342		638	21.403	11/24/2020	01/20/2032
00119H-AC-4	AGL 2020–3A C			4	1.F FE	2,923,868		2,984,302	3,005,000	2,928,037	ν	4, 169	n		2.387	2.845	IA IO	15,541	18,623	09/23/2020	01/15/2033
00119V-AA-7	AGL 2020-6A A1		C	4	1.A FE	10,600,000		10,658,576	10,600,000	10,600,000	0	0	0	0	2.168	2.287		81,934	0,020	07/21/2020	07/20/2031
00119V-AG-4	AGL 2020-6A C		C	4	1.F FE	15, 100,000	100 . 4360	15, 165, 821	15, 100, 000	15,100,000	0	0	0	0	3, 168	3.180		169.987	0	07/21/2020	07/20/2031
00119V-AJ-8	AGL 2020-6A D		C	4	2.C FE	12,200,000	100 . 4970	12,260,585	12,200,000	12,200,000	٥	٥	٥	٥	4.618	4.643	JAJ0	199,747	0	07/21/2020	07/20/2031
001626-AY-6	ALM 2016-19A A1BR		C	4	1.A FE	17,000,000	99.8750	16,978,733	17,000,000	17,000,000	0	0	0	0	1.768	2.317		65, 112	462,637	02/21/2019	04/16/2029
00162L-CU-9	ALM		C	4	1.E FE	241,250	99.8240	249,561	250,000	242, 197	0	947	0	0	2.118		JAJ0	1, 133	3,361	06/17/2020	07/15/2027
00163G-BG-1	ALM		C	4	2.C FE	585, 133	100.4980	604,677	601,679	586,260	0	1, 127	0	0	3.768			4,912	13, 134	06/22/2020	07/15/2029
00166F-AG-1 00166F-AL-0	ALM 20-1A		C	4	1.C FE 2.C FE	3,013,563	100.1240	3,003,729	3,000,000 2,516,000	3,013,259 2,387,020	Ω	(304)	0	0	2.068	2.013 4.363	JAJO	13,440 17,541	0	10/15/2020	10/15/2029
00177J-AN-5	AMMC 2020-23A D1			4	2.B FE	2,377,620 5,900,000	100.4910	2,528,349 5,927,736	5.900.000	5,900,000		9,400		0	3.218		JAJ0	35,717	61,444	06/19/2020 10/15/2020	10/15/2029
001773-AN-3	AGL 2020–23A B1		C	4	1.0 FE	9,800,000	100.4700	9,812,828	9,800,000	9,800,000	0	0	0	0	2.637	2.645		81,477		08/10/2020	07/15/2031
008511-AG-2	AGL 2020-7A C		C	4	1.F FE	6,250,000		6,254,438	6,250,000	6,250,000	0	0	0	0	3. 187	3. 199		62,752	0	08/10/2020	07/15/2031
008511-AJ-6	AGL 2020-7A D	I	C	4	2.C FE	7,600,000		7,616,933	7,600,000	7,600,000	0	0	0	0	4.637	4.663		110,897	0	08/10/2020	07/15/2031
017154-AA-3	ALLPK 2019-1A A		C	4	1.A FE	10,000,000		10,011,560	10,000,000	10,000,000	0	0	0	0	1.548	1.876		31,398	187,610	12/11/2019	01/20/2033
017154-AC-9	ALLPK 2019-1A B1		C	4	1.C FE	15,000,000		15,073,650	15,000,000	15,000,000	0	0	0	0	2.018	2.209		61,392	336,053	12/11/2019	01/20/2033
01750H-AJ-1	ALLEG		C	4	2.C FE	800,339	100 . 1940	821,588	820,000	801,001	٥	662		0	4. 168	4.615		7,025	8,751	09/24/2020	01/19/2033
01750L-AE-3	ALLEG 2018-2A B2		C	4	1.C FE	5,800,000	100.0320	5,801,844	5,800,000	5,800,000	ō	0	ō	ō	4.510		JAJ0	56,676	0	09/29/2020	07/15/2031
033291-AC-9 033291-AG-0	ANCHORAGE CAPITAL CLO LTD ANCH 19-1			4	1.C FE 2.C FE	746, 175 4,503,339	100.0580 100.1370		750,000 4,500,000	746,283 4,503,227		108		0	2.218 4.118	2.315 4.110		3,604 40,148	0	10/27/2020 10/15/2020	04/15/2032
03329L-AS-0	ANCHE 15-2			,	1.A FE	3,517,500	100.1370	3,517,500	3,500,000	3,517,066	n	(434)	0	u	3.928	3.862	MOU	24,823	96,236	10/13/2020	04/15/2032
03329L-AY-7	ANCHE 15-2		C	4	1.D FE	3,015,000	100.5000	3,015,000	3,000,000	3,014,715	U	(285)		ν	4.628	4.559	AO	24,023	64,792	12/23/2020	04/25/2038
03330E-AG-9	ANCHORAGE CREDIT FUNDING LTD A 16-3		C	7	2.B FE	271,350	100.5000	271,350	270,000	271,313	0	(37)	0	0	7.500	7 . 439		3,544	10, 125	10/06/2020	10/28/2033
03330H-AA-5	ANCHE 19-9		C	4	1.A FE	2,311,500		2,311,500	2,300,000	2,311,225	0	(275)	0	0	3.793	3.726		15,751	43,620	10/21/2020	10/25/2037
03330H-AG-2	ANCHF 19-9		C	4	1.D FE	3,015,000	100.5000	3,015,000	3,000,000	3,014,617	٥	(383)		۵	4.443	4.373	AO	24,066	66,645	10/21/2020	10/25/2037
03330H-AU-1	ANCHF 19-9		C	4	1.G FE	1,005,000	100.5000	1,005,000	1,000,000	1,004,856	٥	(144)	0	0	5.500	5.426		9,931	27,500	10/21/2020	10/25/2037
03330P-AJ-8	ANCHE 2018-5A BR ANCHE 2018-5A BR		C	4	1.D FE	12,650,000	100.5000	12,713,250	12,650,000	12,650,000	0	0	0	0	3.370	3.339		105,392	27,236	09/17/2020	04/25/2036
03331X-AB-7	ANCHE 19-8		C	4	1.D FE	4,773,750	100.5000	4,773,750	4,750,000	4,773,487	٥	(263)	0	0	5.080	5.006		103,223	0	10/21/2020	07/25/2037
03331X-AC-5	ANCHE 19-8		C	4	1.G FE	2,010,000	100.5000	2,010,000	2,000,000	2,009,927	ο	(73)	ō	Ω	6.080	6.001		52,018	0	10/21/2020	07/25/2037
03332A-AA-8	ACNHF 2020-10A AV			4	1.A FE	653,250	100.5000	653,250	650,000		ļō	(70)	ļō	0 0	3.619	3.572		4,247	14,049	10/06/2020	04/25/2038
03665Y-AG-0 03666L-AA-0	ANTARES CLO ANTR_19-2A 19-2A			4	1.F FE 1.A FE	1,002,945	100.3110	1,003,110 20,090,380	1,000,000	1,002,892 20,000,000		(53)	0	0	3.917	3.884 2.239		7,615 74,991	10 , 109	10/06/2020	01/23/2032
03666L-AC-6	ANTR 2020-1A A2			4	1.A FE	5,000,000			5,000,000	5,000,000	n	0	n	0	2.509	2.730		74,991	0 n	09/18/2020	10/23/2031
03666L-AE-2	ANTR 2020-1A B		C	4	1.0 FE	3,500,000		3,513,937	3,500,000	3,500,000	0	0	0	0	2.817	2.826		23,593	0	09/18/2020	10/23/2031
03666L-AG-7	ANTR ANTARES CLO ANTR 20-1A		C.	4	1.F FE	6,000,000		6,023,484	6,000,000	6,000,000	0	0	0	0	3.209	3.221		34,231	0		10/23/2031

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
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CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of		Paid	Accrued	During Year	Acquired	Date
03666L-AJ-1	ANTR ANTARES CLO ANTR_20-1A		C	. 4	2.C FE	8,800,000	100.3800	8,833,431	8,800,000	8,800,000	0	0	0	0	3.459			54, 116	0	09/18/2020	10/23/2031
03767J-AE-5	APID 17-27		C	. 4	2.C FE	980,898		1,004,896	1,000,000	981,572	0	674	0	0	3.659	4.098 J		7,521	0	10/21/2020	07/17/2030
04009G-AC-1 04009G-AG-2	ARES 2019-53A A2			-   <sup>4</sup>	1.A FE 1.F FE	11,500,000		11,494,411	11,500,000 6,400,000	11,500,000	0	0	0	0	1.859 2.865	2.519 J	A <b>J</b> U	39,791 34,122	340,785 255,076	03/29/2019	04/24/2031
04009G-AG-2 04015W-AU-8	ARES 2016-39A BR		C	4	1.0 FE			20,048,300		20,000,000	n	n	n	 n	2.080	3.591 J			644,996	03/29/2019	04/24/2031
04015W-AW-4	ARES 2016-39A CR		C	4	1.F FE	9,900,000		9,878,022	9,900,000	9,900,000	n	0	n	n	2.930	3.665 J		59,628	405,059	03/15/2019	04/18/2031
04016P-AG-3	ARES 2017-43A D		C	4	3.A FE	7,724,417		7,788,014	7,750,000	7,724,714	0	296		0	3.977	4.077 J		66,778	0	12/14/2020	10/15/2029
04016U-AJ-6	ARES CLO LTD ARES_17-46A 17-46		C		1.0 FE	4, 100, 000		4, 100, 607	4,100,000	4, 100, 000	0	0	0	0	3.570	3.570 J		30,900	0	10/15/2020	01/15/2030
04623T-AG-0	ASRNT 2018-1A D		C	4	2.C FE	405,000	93.9450	422,750	450,000	407,826	0	2,826	0	0	3.068	5.076 J	A <b>J</b> O	2,800	3,590	07/27/2020	04/20/2031
04623T-AJ-4	ASRNT 18-2		C		1.0 FE	15,000,000		15,070,515	15,000,000	15,000,000	0	0	٥	۵	4.270	4.270 J		126,321	160 , 125	10/15/2020	04/20/2031
04965L-AL-2	ATRIUM CDO CORP ATRM_14A 14A		C		1.F FE	317,856		323,683	330,000	318,084	0	228		0	2. 167	2.594 J		1,390	0	10/14/2020	08/23/2030
05071T-AG-4	AUDAX SENIOR DEBT CLO I LLC AU 19-2		C		2.A FE	8,262,333		8,286,663	8,325,000	8,263,180	0	847 2, 101		0	5. 115	5.219 J		83,978	13, 181	12/09/2020	10/22/2029
05072L-AA-3 05072L-AC-9	AUDAX 20-1			. 4	1.A FE	9,929,254		9,960,480	10,000,000	9,931,355				0	1.826	1.984 J		37,022 5,507	0	12/08/2020	01/20/2030
05072L-AC-9	AUDAX 20-1			. 4	1.C FE 1.A FE	995,680		1,002,327	1,000,000 22,500,000	995,842 22,500,000	ν	162	ν	۵ 0	2. 137	2.821 J			0	10/21/2020	01/20/2030
05072M-AC-7	AUDAX 2020-4A		C	4	1.0 FE	22, 300, 000		22,100,000	22,300,000	22,100,000	0	0	0	0	2.837	2.142 J		50,504	0	10/30/2020	10/15/2031
05072M-AE-3	AUDAX 2020-4A		C	4	1.F FE	11,900,000		11,900,000	11,900,000	11,900,000	0	0	0	0	4.037	4.056 J		38,698	0	10/30/2020	10/15/2031
05766B-AE-8	B0BA 2020-1A C		C	4	1.F FE	9,250,000		9,250,000	9,250,000	9,250,000	0	0	0	0	2.768	3. 121 J		7,113	0	11/18/2020	01/20/2032
05766B-AG-3	BOBA 2020-1A D		C	4	2.C FE	3,500,000	100.0000	3,500,000	3,500,000	3,500,000	0	0	0	0	4.218	4.241 J		4, 101	0	11/18/2020	01/20/2032
06759M-AJ-0	BABSON CLO LTD BABSN_16-1A 16-1		C		1.C FE	7,500,000		7,516,875	7,500,000	7,500,000		0		0	4.580	4.580 J		64,883	85,875	10/15/2020	07/23/2030
06761V-AL-1	BABSN 2019-4A D		C	. 4	2.C FE	2,605,546		2,612,464	2,600,000	2,605,336	0	(210)		0	4.637	4.625 J		26, 121	19, 116	10/21/2020	01/15/2033
06762C-AG-3	BABSN 2020-2A C		C	. 4	1.F FE	5, 100,000		5,099,827	5, 100,000	5, 100,000	0	0		0	2.837	2.846 J		20,898	0	09/29/2020	10/15/2033
06762C-AJ-7 08180X-AN-2	BABSN 2020-2A D		C	. 4	2.C FE	9,800,000 6,469,450		9,846,491 6,474,176	9,800,000	9,800,000	0	۵		0	4. 167	4.187 J		58,985	0	09/29/2020	10/15/2033
08181J-AA-0	BSP 2018-58A A1A			. 4	1.A FE 1.A FE			9,304,532	6,500,000 9,370,000	6,469,450 9,307,046	u	ν 0		u	1.318	1.868 J	A <b>J</b> O	17,369 24,848	157,870 226,626	06/19/2019	01/20/2031
08181V-AJ-4	RSP		C	4	2.0 FE	2,062,925		2, 160, 569	2,150,000	2,067,721	0	4,796	0	۷	3.909		A <b>J</b> O	17,748	74,856	06/22/2020	01/17/2032
08182B-AC-2	BSP 2019-17A A2		C	4	1.A FE	4, 166, 500		4, 117, 110	4, 166, 500	4,166,500	0	0	0	0	1.837		A <b>J</b> O	16,582	124, 132	06/06/2019	07/15/2032
08182B-AE-8	BSP 2019-17A B		C	4	1.0 FE	16,000,000		16,038,784	16,000,000	16,000,000	0	0	0	0	2.087		A <b>J</b> O	72,345	517,352	06/06/2019	07/15/2032
08182B-AG-3	BSP 2019-17A C		C	4	1.F FE	13,000,000		12,957,399	13,000,000	13,000,000	0	0	0	0	2.687	2.986 J	A <b>J</b> O	75,680	499,649	06/06/2019	07/15/2032
08186P-AA-1	BSP 2019-18A A		C	4	1.A FE	8,000,000		7,996,856	8,000,000	8,000,000	0	0	0	0	1.577	2.005 J		27,333	192, 106	10/10/2019	10/15/2032
08186P-AC-7	BSP 2019-18A B		C	. 4	1.0 FE	19,000,000		19,033,972	19,000,000	19,000,000	0	۵	0	0	2. 187	2.362 J		90,027	564, 424	10/10/2019	10/15/2032
08186P-AE-3	BSP 2019-18A C		C	. 4	1.F FE	6,000,000		6,016,266	6,000,000	6,000,000	ō	0	0	0	2.937	3.352 J		38,179	220,239	10/10/2019	10/15/2032
08186P-AG-8	BSP 2019-18A D		C	- 4	2.C FE	2,511,640		2,606,991	2,600,000	2,532,777	ō	21, 137	ō	0	4. 137	4.645 J		23,304	56,207	07/31/2020	10/15/2032
09202V-AU-2 09629V-AG-8	BLACK 17-1		٠	4	1.0 FE	3,800,000 5,287,810	100.5000 97.0740	3,819,000	3,800,000 5,500,000	3,800,000 5,294,427	J0	6,617	ļ0	0	3.130	3.142 J		21,475 17,010	34,481	10/16/2020	04/24/2029
09630K-AE-4	BLUEM 18-2		C	4	1.F FE	5,287,810		5,339,059				0,01/	u	لا	2.420	2.983 J		17,010	34,481 n	06/22/2020	08/15/2031
09630K-AG-9	BLUEM		C	4	2.0 FE	13,000,000		13,042,523	13,000,000	13,000,000	0	0	0		4.622	4.647 J		113,519	0	06/22/2020	07/25/2031
10805Y-AC-5	BRIDGE STREET 2020-1A A2		C		1.0 FE	5,000,000		5,000,000	5,000,000	5,000,000	0	0	0	0	2.268	2.294 J		0	0	12/29/2020	01/20/2034
10805Y-AE-1	BRIDGE STREET 2020-1A B		C		1.F FE	5,000,000		5,000,000	5,000,000	5,000,000			٥	۵	2.918	2.948 J		0	0	12/29/2020	01/20/2034
11124T-AG-9	BROAD RIVER BDRVR_20-1A 20-1		C		2.C FE	402,014	100 . 3740	401,495	400,000	401,966	0	(48)		0	5. 166	5.093 J	A <b>J</b> O	4, 190	7,976	10/06/2020	04/20/2029
12482N-AJ-0	CBAM 2019-10A C		C	. 4	1.F FE	2,247,392		2,251,874	2,250,000	2,247,482	0	90		0	2.968	3.000 J		13,543	17,375	10/15/2020	04/20/2032
12482N-AL-5	CBAM		C	. 4	2.C FE	12,455,528		12,616,229	12,600,000	12,462,872	0	7,344		0	4.009	4.308 J		101,030	171,655	10/15/2020	04/20/2032
12551A-AJ-4 12551R-AE-8	CIFC 2017-1A D		C	4	3.A FE	1,925,796		1,949,188	2,000,000	1,926,718	ļō	922		0	3.709		A <b>J</b> O	14,835	0	12/11/2020	04/21/2029
12551R-AE-8 12551Y-AE-3	CIFC 2018-1A C		U	-   <sup>4</sup>	1.F FE	960,093 964,649		977,031 974,032	1,000,000 1,000,000	961,787 965,805		1, 156		0	1.968		A <b>J</b> O A <b>J</b> O	4,045 4,334	5, 111	09/24/2020	04/18/2031
12554X-AG-7	CIFC 18-3A		C	4	1.F FE 2.C FE			1,055,266	1,050,000	1,048,702		15	,	0 0	4.018	4.060 J		4,334 9,140	10,935	09/16/2020	10/15/2032
12555X-AJ-0	CIFC		C	4	2.0 FE	970,000		974.862	970,000	970,000	n	n	n	0	4.018	4.189 J		8,648	10,933	09/18/2020	01/16/2033
13875L-AS-7	CANYC 14-1		C	4	1.F FE	1,890,306		1,909,244	2,000,000	1,894,020	0	3,714	0	0	2.016	3.134 J		7,055	10,403	10/21/2020	01/30/2031
13876N-AG-8	CANYC 2020-2A C		C	4	1.F FE	6,230,000		6,232,137	6,230,000	6,230,000	0	0		0	2.818	2.827 J		34,622	0	09/22/2020	10/15/2031
13876N-AJ-2	CANYC CANYON CAPITAL CLO LTD CANYC_2		C	4	2.C FE	8,570,000	100.4710	8,610,322	8,570,000	8,570,000	0	0		0	4.068	4.086 J	A <b>J</b> O	68,753	0	09/22/2020	10/15/2031
14314H-AJ-3	CGMS 19-3A		C	4	2.A FE		100.2740	1,433,912	1,430,000	1,406,625	0	649		0	3.966	4.298 J		11,500	0	10/21/2020	10/20/2032
14316E-AA-7	CGMS 2019-2A A1		C	. 4	1.A FE		99.8910	12,985,791	13,000,000	12,826,366	0	19,608	0	0	1.517	2.157 J		42,725	400,926	03/17/2020	07/15/2032
14316E-AC-3	CGMS 2019-2A A2A		C	. [4	1.C FE	15,000,000	100 . 1050	15,015,780	15,000,000	15,000,000	L0	L0	0	٥	1.987	2.256 J	A <b>J</b> O	64,574	607,425	06/14/2019	07/15/2032

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carrying	g Value			Ir	nterest		Dat	tes
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			,		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		_	_													F#+:			A		
OLIOID		0		l	Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	ъ.	Effective	.,,	Amount	Amount		Contractual
CUSIP	5	d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of		Paid	Accrued	During Year	Acquired	Date
14316E-AE-9	CGMS 2019-2A A2B			4	1.0 FE	7,000,000	100.5000	7,035,000	7,000,000	7,000,000			0		4.000	4.440 J/		59,111	342,222	06/14/2019	07/15/2032
14919B-AJ-5 15032F-AA-4	CATLK 18-5 CEDF 2018-7A A1		٠	4	1.F FE 1.A FE	975,700 5,783,203		982,037 6,211,113	1,000,000 6,250,000				Ω	۵	2.659	3.175 J/ 3.335 J/		5,318 15,579	98,096	10/21/2020	10/21/2030 01/20/2031
15033T-AD-7	CEDF 2016-78 AT		C	4	1.F FE	12,000,000			12,000,000	12,000,000	0		0	Q	0.217	0.217 J/	AJ0	4,258		09/21/2020	10/25/2032
15033T-AE-5	CEDF 2020-12A D		C	4	2.0 FE	8,800,000		8,841,686	8,800,000	8,800,000	0	0	0	0	4. 167	4.186 J		60,090	0	09/21/2020	10/25/2032
15033X-AA-4	CEDF 2019-10A A		C	4	1.A FE	26,936,800	99.9460	27,460,246	27,475,000	26,989,945	٥	53, 145	0	۵	1.558	2.302 J	AJO	86,822	828 , 141	03/25/2020	10/20/2032
15033X-AC-0	CEDF 2019-10A B		C	4	1.C FE	10,000,000		10,015,830	10,000,000	10,000,000	0	0	0	٥	1.968	2.212 J		39,914	346,516	08/15/2019	10/20/2032
15033X-AE-6	CEDF 2019-10A C		C	4	1.F FE	6,500,000		6,502,522	6,500,000	6,500,000	0	0	0	٥	2.718		\J0	35,830	278,860	08/15/2019	10/20/2032
15673E-AB-9	CERB 2020-1A B		C	4	1.0 FE	7,700,000	100.3880	7,729,891	7,700,000	7,700,000	o	F0	0	0	2.787		AJ0	42,322	0	09/24/2020	10/15/2031
15673E-AC-7 15673E-AD-5	CERB 2020-1A C		[C	4	1.G FE	13,730,000	100.3860	13,782,929	13,730,000	13,730,000	ļō	Δ	0	Q 0	3.937		AJO	106,605	}0	09/24/2020	10/15/2031
15673Y-AF-6	CERB 2020-1A D			4	2.C FE 2.C FE	7,000,000 2,728,696		7,026,712 2,728,908	7,000,000 2,750,000	7,000,000 2,728,937	u	241		لا 0	5.537 5.087	5.5/5 J/	AJO		0	09/24/2020	10/15/2031 04/15/2031
15674H-AA-3	CERB 2020-2A A		C	4	1.A FE	20,000,000		19,999,600	20,000,000	20,000,000		241		Q0	2. 137	2.142 J	1.IO	61,732	0	10/16/2020	10/15/2032
15674H-AB-1	CERB 2020-2A B		C	4	1.0 FE	12,150,000		12,149,587	12,150,000	12,150,000	0	0	0	0	2.837	2.846 J		49,787	0	10/16/2020	10/15/2032
15674H-AC-9	CERB 2020-2A C		C	4	1.G FE	14,850,000		14,848,961	14,850,000	14,850,000	0	0	0	0	4.037	4.056 J		86,591	0	10/16/2020	10/15/2032
15674H-AD-7	CERB 2020-2A D		C	4	2.C FE	8,816,557		8,831,133	9,000,000	8,819,825	0	3,269	0	0	5.287	5.711 J	AJ0	68,729	0	10/16/2020	10/15/2032
15674J-AD-3	CERBERUS 2020-3A D		C	4	2.C FE	8,750,000		8,750,000	8,750,000	8,750,000	0	0	0	0	5.537	5.575 J	A <b>J</b> 0	21,532	0	11/20/2020	01/15/2033
17275G-AE-6	CIRUS 18-1		C	4	1.G FE	5,527,500	100.5000	5,527,500	5,500,000	5,527,622	0	122	0	٥	6.200	6.150 J	J	147 , 767	0	10/15/2020	01/25/2037
17275G-AG-1	CIRUS 2018-1A D		C	4	2.C FE	6,363,000	100.5000	6,331,500	6,300,000	6,360,359	0	(2,641)	0	۵	7.050	6.895 J.	J	192,465	222,075	07/13/2020	01/25/2037
197363-AC-8 25253Y-AA-4	CECLO 2020-29A A1F			4	1.A FE 1.A FE	5,000,000		5,018,750	5,000,000	5,000,000 2,009,860		0	0	0	1.974	1.977 J/ 3.872 J.	\J0	38,383	0	07/10/2020	07/20/2031
25253Y-AA-4 25253Y-AC-0	DCF 2 19-2A		٠	4	1.A FE	2,010,000 1,005,000		2,010,000 1,005,000	2,000,000 1.000.000			(61)		 n	4.540	4.470 J	,	19,421		10/21/2020	01/25/2038
25255A-AA-4	DCF 2 19-1A		C	4	1.A FE	9,472,125		9,472,125	9,425,000	9,471,528	υ	(598)	 0	لا ۱	4.600	4.470 J.		185,463	0	10/21/2020	07/25/2037
25255A-AC-0	DCF 2 19-1A		C	4	1.G FE	4,321,500	100 . 5000	4,321,500	4,300,000	4,321,353	0	(147)	0	0	6.200	6. 121 J		114,046	0	10/21/2020	07/25/2037
25255C-AA-0	DCF 2020-3A A		C	4	1.A FE	90,300,000		90,751,500	90,300,000	90,300,000		0	0	0	2.560	2.567 J		539,392	0	09/16/2020	10/25/2038
25255C-AC-6	DCF 2020-3A B		C	4	1.D FE	22,800,000	100.5000	22,914,000	22,800,000	22,800,000	0	0	0	0	3.260	3.272 J	AJO	173,432	0	09/16/2020	10/25/2038
25255C-AE-2	DCF 2020-3A C		C	4	1.G FE	9, 100,000	100.5000	9, 145, 500	9, 100,000	9,100,000	٥	٥	0	0	4.030		A <b>J</b> 0	85,570	0	09/16/2020	10/25/2038
25255C-AG-7	DCF 2020-3A D		C	4	2.C FE	9, 100,000		9, 145, 500	9, 100,000	9,100,000	0	0	0	۵	5.720		\ <b>J</b> 0	121,455	0	09/16/2020	10/25/2038
26243K-AC-1	DRSLF 2018-57A A		C	4	1.A FE	10,649,172		10,978,617	11,050,000	10,698,673	0	49,501	0	٥	1.231	2.364 FI		17,376	195, 260	03/25/2020	05/15/2031
26245R-AG-5 26251L-AG-9	DRYDEN SENIOR LOAN FUND 2018-58A C DRSLF 18-6			4	1.F FE	1,457,885		1,466,715 977.123	1,500,000	1,458,065 961,079		180		0	2.018	2.576 J/		6,221 4,026		12/23/2020	07/17/2031
26251L-AG-9 26251Y-AJ-5	DRSLF 18-6		 C	4	2.0 FE	959,727 1,436,313		1,481,891	1,500,000	1,438,566			 n	0۔۔۔۔۔۔ 0	1.959	4.266 J		10,202	n	10/21/2020	07/18/2031
26252J-AJ-7	DRSLF 2019-75A AR		C	4	1.A FE	15,000,000		14,981,235	15,000,000	15,000,000	0	0	0	0	1.437	1.853 J/		46,699	385,327	06/20/2019	07/15/2030
26252J-AL-2	DRSLF 2019-75A BR		C	4	1.0 FE	5,000,000		5,000,365	5,000,000	5,000,000	0	0	0	0	1.937	2.256 J/		20,983	153,859	06/20/2019	07/15/2030
26252J-AN-8	DRSLF 2019-75A CR		C	4	1.F FE	5,000,000		5,015,620	5,000,000	5,000,000			0	۵	2.637	2.953 J	AJO	28,566	189,442	06/20/2019	07/15/2030
26252W-AA-7	DRSLF 2019-76A A1		C	4	1.A FE	20,000,000		19,995,620	20,000,000	20,000,000	0	0	0	۵	1.548	1.907 J	AJ0	62,795	526,541	09/27/2019	10/20/2032
26252W-AE-9	DRSLF 2019-76A B		C	4	1.C FE	10,000,000		10,029,320	10,000,000	10,000,000	0	o	0	٥	2.018	2.248 J		40,928	310,662	09/27/2019	10/20/2032
26252W-AG-4	DRSLF 2019-76A C		C	4	1.F FE	8,000,000		8,018,920	8,000,000	8,000,000	ļō	0	0	0	2.718	2.940 J/		44,098	304,997	09/27/2019	10/20/2032
29001L-AJ-0 29001V-AG-4	ELMW2 2019-2A D ELMW6 2020-3A C			4	2.C FE 1.F FE	496,875		501,514 5,792,025	500,000 5.800,000	497, 130 5, 800, 000	0	255 0		۵	4. 168 2. 568	4.308 J/ 2.895 J/		4,249 32,268	11,822	07/09/2020	04/20/2031
2900 IV-AG-4 29002G-AD-3	ELMW4 2020-3A C		C	<u>ا</u>	1.F FE	5,800,000 1,462,500		5,792,025		1,463,803		1,303	 n	لا ۱	2.568	2.895 J/			23,860	09/22/2020	04/15/2031
29002G-AD-3 29002G-AE-1	ELMW4 20-1		C	4	2.C FE	240,000		251,250	250,000	240, 166	0	166	n	o	3.368		AJO	1,824	5,527	10/08/2020	04/15/2033
29003B-AA-9	ELMW5 2020-2A A1		C	4	1.A FE	10,000,000	100.3350	10,033,470	10,000,000	10,000,000	0	0	0	0	1.965		AJO	36,566	0	06/26/2020	07/24/2031
30191E-AA-3	FDF 2 19-5A		C	4	1.A FE	1,507,500	100.5000	1,507,500	1,500,000	1,507,396	0	(104)	0	٥	3.970	3.902 J.	J	25,474	0	10/21/2020	01/25/2038
30191E-AB-1	FDF 2 19-5A		C	4	1.D FE	2,010,000	100.5000	2,010,000	2,000,000	2,009,879	0	(121)	0	٥	4.570	4.499 J.	J	39,099	0	10/21/2020	01/25/2038
30191E-AC-9	FDF 2 19-5A		C	4	1.G FE	1,256,250		1,256,250	1,250,000	1,256,196	0	(54)	0	0	5.570	5.495 J.		29,784	0	10/21/2020	01/25/2038
30258U-AN-9	FDF 2018-4A DR		C	4	2.B FE	10,000,000		10,000,000	10,000,000	10,000,000	0		۵	Ω	5.729	5.729 J		14,323	o	12/09/2020	07/25/2036
30259A-AN-2	FDF 2017-3A BR		[C	4	1.D FE	15,000,000		14,900,640	15,000,000	15,000,000	·····ō	0	0	۵	3.374	3.374 J		29,523	0	11/30/2020	01/25/2036
31757L-AA-1 33830P-AA-9	FINS 2019-1A A			4	1.D FE 1.A FE	4,906,825 10,000,000		4,903,025 9,991,640	5,000,000 10,000,000	4,937,377 10,000,000	0	30,552	0	0 0	3.900	4.126 J/ 1.990 J/		40,083 35,249	48,750 213,983	08/28/2020	07/17/2034
33830P-AA-9	MORGN 2019-1A A1		C	<u>ا</u>	11.A FE	10,000,000		9,991,640	10,000,000	10,000,000		0	 n	ν	1.987	1.990 J/		35,249	213,983	11/22/2019	01/15/2033
33830P-AE-1	MORGN 2019-1A B1		C	4	1.0 FE		100 . 3120	4,019,916	4,000,000	4,000,000	n	n	n	و ۱	2.337	2.507 J/		20,253	109,418	11/22/2019	01/15/2033
33835A-AE-9	MORGN 2020-6A C	····	c	4	1.F FE		99.8670	10,985,348	11,000,000	11,000,000	0	0	0	0	2.709			48.840	0	09/25/2020	10/23/2033

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			usted Carrying	g Value			l	nterest		Dat	tes
1		3		5	1		8	9	]		12	13	14	15	16	17	18	19	20	21	22
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			1 .		nation								Current	Exchange							
			0		Modifier		_					_	Year's	Change							
		_	r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0			Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
34918Q-AE-2	FORT WASHINGTON CLO 2019-1 FWI 19-1A		C	4	1.F FE	1,503,716	100.3150	1,504,727	1,500,000	1,503,602	0	(114)	0	0	2.966			9,021	0	10/21/2020	10/20/2032
34918Q-AG-7	FORT WASHINGTON CLO 2019-1 FWI 19-1A		C	. 4	2.A FE	1, 199, 994	100 . 2730	1,203,280	1,200,000	1, 199, 979	0	(15)	0	٥	4. 116	4.116		10,015	12,793	10/15/2020	10/20/2032
34960N-AW-6	FCBSL 2015-1A B2R2		C	. 1,4	1.0 FE	6,500,000		6,532,500	6,500,000	6,500,000	0	0	0	ō	2.865	2.946		37,762	23,278	08/20/2020	04/18/2031
	FCO 2016-7A DR		C	4	2.C FE	16,131,025		16,265,096	16,250,000	16,140,668	ō	9,643	·····ō	ō	4.717	4.920		36, 193	225,881	12/09/2020	12/15/2028
34961C-AE-9 34961C-AG-4	FCO 2020-13A C			· [4	1.F FE 2.C FE	3,000,000		3,012,522	3,000,000	3,000,000	ļ	95,316	0	0	4.237	4.259 6.452		27,540	34,858	06/29/2020	07/15/2028
34961U-AG-4 34961J-AL-8	FCO 2020-13A D			4	2.0 FE 2.0 FE	9,903,740	95.1670	11,895,888	12,500,000	11,595,316			Ω	 0	3.971	6 . 452		116,103	146,945	12/09/2020	07/15/2028
34961L-AC-3	FCB 2017-9A D		C	4	1.0 FE	4,562,865	100.0800	4,633,681	4,630,000	4,565,433		2,568	 n	 n	2.092	2.422		18,029	24,747	10/21/2020	10/26/2029
34961L-AE-9	FCBSL 17-1		C.	4	1.F FE	3,648,681	99.7740	3,691,653	3,700,000	3,650,657	0	1,976	0	0	2.722		JAJ0	18,746	25,669	10/21/2020	10/26/2029
34961P-AL-4	FCBSL 2017-2A B2R		C	4	1.C FE	2,500,000	100 . 1020	2,502,553	2,500,000	2,500,000	0	0	0	0	2.723		JAJ0	15, 128	3,593	09/14/2020	07/11/2030
34961W-AN-5	FCO 2018-11A D		C	4	2.C FE	14,785,905	98.5910	14,788,665	15,000,000	14,788,196	0	2,291	0	٥	3.948	4.272		128,302	0	12/09/2020	04/15/2031
34962D-AE-6	FORTRESS CREDIT BSL LIMITED FC 19-2		C	4	1.C FE	2,501,258		2,505,923	2,500,000	2,501,227	0	(30)	0	0	2.466	2.461		12,500	16, 111	10/15/2020	10/20/2032
34962D-AG-1	FORTRESS CREDIT BSL LIMITED FC 19-2		C	4	1.F FE	1,807,123		1,809,212	1,800,000	1,806,908	0	(215)		0	3.416	3.359		12,467	0	10/21/2020	10/20/2032
34962D-AJ-5	FORTRESS CREDIT BSL LIMITED FC 19-2		C	. 4	2.C FE	2,212,978		2,211,004	2,200,000	2,212,592	0	(386)	0	0	4.566	4.481		20,368	0	10/21/2020	10/20/2032
34962X-AE-2 34962X-AG-7	FCBSL 2020-1A			. 4	1.A FE 1.C FE	4,000,000 24,000,000		3,999,928 24,084,480	4,000,000 24,000,000	4,000,000 24,000,000		0	0	0 0	3.210	3.222		16,050 98,100	0	10/29/2020	10/20/2033
34962X-AJ-1	FCBSL 2020-1A		0	4	1.6 FE	11,000,000	99.9960	24,084,480	11,000,000	11,000,000			 0	u	2.750	2.759		37,813	0	10/29/2020	10/20/2033
34962X-AL-6	FCBSL 2020-1A		C	4	2.C FE	10,000,000	99.9900	10,050,490	10,000,000	10,000,000	0	0	0	ر ۱	2.840	2.739		35.500		10/29/2020	10/20/2033
34962Y-AA-8	FCBSL 2020-1A		C	4	3.C FE	2,745,000	97.5300	2,925,903	3,000,000	2,748,316	0	3.316	0	0	7.930	9.808		29,738	0	10/29/2020	10/20/2033
375415-AE-6	GILBT 17-1	I	C	4	1.F FE	972,790		989,307	1,000,000	973,755	0	965	0	0	2. 168	2.734		4,697	0	10/21/2020	10/15/2030
38137M-AT-4	GLD12		C	4	2.C FE	932,500		984,660	1,000,000	936,377	0	3,877	0	0	3. 115	4.330		6, 143	18,239	06/22/2020	07/21/2030
38137W-AJ-4	GLM 2019-6A C		C	4	1.F FE	1,419,990		1,438,324	1,430,000	1,420,313	0	323	0	٥	2.818	2.947		8, 173	10,495	09/24/2020	01/20/2033
38172A-AE-9	GOLUB CAPITAL 2016-30		C	. 4	1.F FE	14,503,029	99 . 1590	14,519,048	14,642,129	14,505,092	0	2,063	0	٥	1.568	1.831		46,567	0	12/10/2020	04/20/2028
38172W-AC-5	GCBSL 2020-50A B		C	. 4	1.C FE	2,880,000	100 . 1550	2,884,450	2,880,000	2,880,000	0	0	0	0	2.418	2.426		15, 112	0	09/24/2020	10/20/2031
38172W-AE-1 38174B-AN-5	GCBSL 2020-50A C GOCAP 15-2		0	. 4	1.F FE 1.0 FE	8, 150,000	100.0330	8, 152, 690	8,150,000	8,150,000	μ	0	0	۵	3.118	3.130		55, 126	0	09/24/2020	10/20/2031
38174X-AJ-6	GOLUB CAPITAL PARTNERS CLO LTD 17-1			4	1.0 FE	964,230 983,342	100.5070 99.7970	1,005,074 997.971	1,000,000	965,468 983,706				۷	2.022		JAJO	3,479	5. 168	10/21/2020	01/20/2031
38175B-AC-8	GOLUB CAPITAL PARTNERS CLO LTD 17-1		C	4	1.0 FE	3,077,232	97.4120	3, 117, 184	3,200,000	3,081,395	0	4. 163	 0	 0	1.863	2.630		9,439	15,530	10/13/2020	02/05/2031
38175B-AE-4	GOLUB CAPITAL PARTNERS CLO LTD 2018-36A A		C	4	1.F FE	343, 175		348,877	370,000	344,233	0	1,058	0	0	2.313	3.799		1,355	2,221	10/02/2020	02/05/2031
38175L-AE-2	GOCAP 2014-18A		C	4	1.F FE	5,843,750		6,070,506	6,250,000	5,884,695	0	40,945	0	0	2.815	4.557		32,741	101,678	06/24/2020	10/25/2029
38175N-AC-2	GOCAP 15-2		C	4	1.C FE	1,937,718	97.9660	1,959,312	2,000,000	1,939,996	0	2,278	0	0	2.113	2.786	FMAN	6,691	10,984	10/21/2020	05/05/2030
38176E-AE-7	GCBSL 2019-40A B		C	. 4	1.C FE	2,000,552		2,000,380	2,000,000	2,000,502	0	(50)	0	٥	2.222	2.224		8,272	11,347	10/15/2020	01/25/2032
38176E-AG-2	GCBSL 2019-40A C		C	. 4	1.F FE	3,503,203		3,500,942	3,500,000	3,503,067	0	(136)	0	0	2.972	2.966		19,361	26,493	10/21/2020	01/25/2032
38176K-AG-8	GOCAP 19-4		C	· 4	1.F FE	16,039,776	100.1600	16,025,568	16,000,000	16,038,348	o	(1,428)	0	0	3.916	3.884		127,044	0	10/21/2020	04/20/2031
38177E-AA-4	GCPAF 2019-1 A		C	· [4	1.F FE	5,558,300	101.0400	5,557,200	5,500,000	5,554,368	ō	(3,932)		ō	4.720	4.437		51, 199	64,928	09/22/2020	10/20/2027
38177J-AG-0 38177J-AJ-4	GOLUB CAPITAL 2020-52A C			4	1.F FE 2.0 FE	3,750,000 5,000,000	99.9980	3,749,933	3,750,000 5,000,000	3,750,000 5,000,000		 0	0	0	3.018	3.029 4.341		2,830 5,398	0	12/04/2020	01/20/2034
38177K-AA-0	GOCAP 20-4		C	4	1.A FE	4,018,800		4,003,808	4,000,000	4,018,225	n	(575)	n	 n	2.716	2.642			n	10/19/2020	01/20/2034
38218G-AA-0	G00DG 2018-1A A		C	4	1.A FE	20, 118, 378		21,448,920	20,120,457	20, 117, 472	0	85	0	n	3.930	3.933		166,933	817,282	04/20/2018	10/15/2053
38218Q-AA-8	G00DG 2017-2A A		C	4	1.A FE	15,200,454		15,850,126	15,202,062	15, 199, 882	0	45	0	0	3.260	3.262		104,624	513,504	11/08/2017	10/15/2053
39729R-AD-0	GRNPK 2018-1A C		C	4	1.F FE	703, 125	97.7670	733,251	750,000	709,743	0	6,618	0	0	1.917	2.953	MJSD	679	3,785	07/16/2020	04/15/2031
402563-AE-0	GSM 20-1A		C	4	1.C FE	2,005,510	100.5000	2,010,000	2,000,000	2,005,420	0	(90)	0	0	2.218	2. 193	JAJ0	9,610	0	10/15/2020	04/15/2033
402563-AG-5	GSM 20-1A		C	. 4	1.F FE	1,500,000	100 . 3250	1,504,872	1,500,000	1,500,000	0	0	0	٥	2.718	2.718		8,833	0	10/15/2020	04/15/2033
402563-AJ-9	GSM		C	. [4	2.C FE	1,956,412	100 . 4920	2,009,840	2,000,000	1,958,001	0	1,589	0	<u>0</u>	3.718		JAJ0	16,110	28,411	10/21/2020	04/15/2033
40256T-AJ-2	GSM 2020-11A C		C	4	2.C FE	401,976	100.5000	402,000	400,000	401,879	ō	(97)		0	5.087		JAJ0	4,409	8,372	10/06/2020	10/15/2029
40256T-AS-2 40256T-AU-7	GSM 20-IIA RRME 20-IIA			· [4	1.B FE 1.D FE	4,760,000	100.4860	4,783,138 5.627,205	4,760,000	4,760,000	0	0	0	0	1.968	1.973		17,172	0	10/20/2020	10/15/2029
402561-AU-7 40256T-AW-3	RRME 20-11A			4	1.D FE	5,600,000 3,500,000			5,600,000 3,500,000	5,600,000 3,500,000	ν	Q	ν	0	2.118	2.123		21,742	0	10/20/2020	10/15/2029
40256T-AY-9	GSM 20-11A		C	4	2.C FE	3,500,000		3,518,172	3,500,000	3,500,000	0	0	0	0	3.968	3.987		25,460	0	10/20/2020	10/15/2029
42772B-AA-1	HERO 2020-1A A		C	4	1.A FE	9,866,611		9,892,576	9,868,307	9,866,522	0	(89)	0	0	2.590	2.594		71,707	0	03/10/2020	09/20/2057
42772G-AB-8	HERO 2018-1A A2		C	4	1.A FE	17,565,584	107.0650	18,350,790	17,139,869	17,515,191	0	(15,547)	0	0	4.670	<u>4</u> .094	MS	224,566	838,293	05/17/2018	09/20/2048
43133W-AA-7	HITR 2020-3 A		C	. 4	1.E FE	57, 125,000	100 . 4980	57,409,368	57, 125,000	57, 125,000	0	۵	0	0	3.714	3.731	JAJ0	371,322	640,950	06/30/2020	01/10/2038
44330Q-AD-3	HLM 1 A-18		C	4	1.F FE	1,445,165	98.0220	1,470,324	1,500,000	1,446,955	0	1,790	0	٥٥	2.059	2.769	JAJ0	6,347	0	10/21/2020	07/18/2031

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			justed Carrying	g Value			li	nterest		Da	tes
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		0	l i	l	Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	ICG US CLO LTD 18-1A		C	4	1.F FE	6,277,722	94.9910	6,307,416	6,640,000	6,284,855	0	7 , 134	0	0	1.979	2.564		26,283	34,640	10/06/2020	04/21/2031
46616K-AQ-7 47015P-AD-0	JFIN 13-1A NCBJ 2020-1		[C	4	1.F FE 3.B FE	1,002,594		1,003,224	1,000,000 22,000,000	1,002,490 22,000,000	ļō	( 104)	ļ0	0	3.366	3.321 c			0 240,625	10/21/2020 09/29/2020	01/20/2030 09/15/2030
	JTWN 19-14			4	2.A FE	22,000,000		22,000,000	22,000,000	1,863,077	l0	183	0	D	5.250	4. 156		51,333	240,625 n	10/29/2020	09/15/2030
48250E-AG-0	KKR 30A B2		[c	4	1.0 FE	2,025,000		2,035,125	2,025,000	2,025,000	n	103 N	n	νn	2.433	2.439		13,273	n	09/08/2020	10/20/2032
48250E-AJ-4	KKR 30A C	t	C	4	1.F FE	4,680,000		4,681,530	4,680,000	4,680,000	0	0	0	0	2.818	2.827		36,444	0	09/08/2020	10/17/2031
48250E-AL-9	KKR 30A D		C	4	2.C FE	4,500,000		4,523,693	4,500,000	4,500,000		0	0	٥	4.018		JAJ0	49,892	0	09/08/2020	10/17/2031
48250L-AQ-2	KKR FINANCIAL CLO LTD 9		C	4	1.F FE	3,584,625	99.0130	3,594,176	3,630,000	3,586,792	0	2, 167	0	٥	2.737	3.006	JAJ0	21,526	26,207	09/18/2020	07/15/2030
	KKR 1 2016		C	4	1.F FE	1,311,646	99.7420	1,326,565	1,330,000	1,312,422	0	776	0	0	2.716		JAJ0	7,324	0	10/20/2020	01/20/2029
48252K-AC-3	KKR 2 2021		C	4	1.C FE	547,200	100.0000	569,999	570,000	547,952	٥	752	0	0	1.618		JAJ0	1,998	0	10/21/2020	04/15/2031
48252K-AE-9	KKR 2 2021		C	4	1.F FE	276,000		288,958	300,000	276,774	}ō	774	0	٥	2.018	3.654		1,312	0	10/21/2020	04/15/2031
48252K-AG-4 48252R-AG-9	KKR 2 2021		C	4	1.F FE			315,394 6,407,008	350,000 6,400,000	305,918 6,304,964	L	1,418 5,964	0	0 0	2.818 2.909	5.678 3.321		2, 137 37, 237	0	10/21/2020	04/15/2031
	KKR 25 D		· C	4	2.0 FE	6, 178, 140		6,412,142	6,380,000	6, 188, 755	۷	10,615		0	4.087	4.684		56,494	81,741	10/21/2020	04/20/2032
	KKR 26 D		C	4	2.0 FE	7,267,500		7,508,687	7,470,000	7,279,074	0	11,574	0	0	4.087	4.596		66,146	155,624	09/18/2020	07/15/2032
48661C-AE-2	KAYNE 2020-7A C		C	4	1.F FE	4,806,000		4,909,825	5,000,000	4,816,575	0	10,575	0	0		2.846		22,794	79,364	06/26/2020	04/17/2033
48661C-AG-7	KAYNE 2020-7A D		C	4	2.C FE	616,830		653,353	650,000	618,305	0	1,475	0	0	3.168	4.051		4,232	13,731	10/08/2020	04/17/2033
48661N-AG-3	KAYNE CLO KAYNE_19-6A 19-6		C	4	1.F FE	2,009,904	100.5700	2,011,408	2,000,000	2,009,615	۵	(289)	0	۵۵	3.116	3.042		12,636	0	10/21/2020	01/20/2033
48661N-AJ-7	KAYNE CLO KAYNE_19-6A 19-6		C	4	2.C FE	1,702,101	100 . 4620	1,707,859	1,700,000	1,702,016	0	(85)	0	۵۵	4.216	4.215	JA <b>J</b> 0	14,533	18,558	10/15/2020	01/20/2033
	KAYNE 2020-9A		C	4	1.F FE	4,500,000		4,499,852	4,500,000	4,500,000	0	0	0	0	2.870	2.879		8,611	0	10/30/2020	01/15/2034
48661Q-AL-5 48662G-AA-0	KAYNE 2020-9A		C	4	2.C FE	9,000,000		9,047,637	9,000,000	9,000,000	0	0	0	0	4.237	4.256		25,421	0	10/30/2020	01/15/2034
48662G-AE-2	KAYNE 2020-8A A1			4	1.A FE	5,500,000		10,036,430	10,000,000 5,500,000	10,000,000 5,500,000		ν		U	1.937	2.027 3.047		84,757 72,833		07/01/2020	07/15/2031
48662G-AG-7	KAYNE 2020-8A D		C	4	2.0 FE	11,500,000		11,557,500	11,500,000	11,500,000	0	0	0		4.387	4.409		219,563		07/01/2020	07/15/2031
50184V-AR-5	LCM 14A AR		C	4	1.A FE	42,566,274	99.4570	43,641,819	43,880,000	42,700,644	0	134,370	0	0	1.258		JAJ0	111,913		03/31/2020	07/20/2031
50200Y-AE-8	LCM 30A A2		C	4	1.A FE	4,792,000	99.8890	4,786,690	4,792,000	4,792,000	0	0	0	0	1.868	2.118		18, 155	143, 113	03/28/2019	04/20/2031
50200Y-AG-3	LCM 30A B		C	4	1.0 FE	11,000,000	99.8430	10,982,686	11,000,000	11,000,000	۵	٥	0	۵۵	2.068		JA <b>J</b> 0	46 , 136	350,821	03/28/2019	04/20/2031
50200Y-AJ-7	LCM 30A C		C	4	1.F FE	5,000,000	100.1150	5,005,770	5,000,000	5,000,000	0	0	0	0	2.818	2.854		28,575	197 , 485	03/28/2019	04/20/2031
52465#-AV-7	TYCO INTERNATIONAL AURORA COLORADO		[C	]	2.B	4,744,657		4,966,864	4,744,657	4,744,657	Fō	ō	0	0	7.950	8.083		22,003	377,200	08/22/2000	06/10/2022
52465#-BA-2 55316L-AG-1	TYCO INTERNATIONAL ROCHESTER NEW YORK		[	I	2.B	3,516,641		3,688,737	3,516,641	3,516,641	ļō	0	J0	0	7.060	7.165		14,483	248,275	06/22/2001	01/10/2023
55316L-AG-1 55818K-AT-8	MMCF 2019-2A CMDPK 2013-11A CR			4	2.0 FE 1.F FE	8,004,008 9,562,000		9,936,110	8,000,000 10,000,000		ļū	(53)	L	0 0	0.237	0.226		4, 106 46, 844	144,728	12/09/2020 07/13/2020	04/15/2029 07/23/2029
55818X-AJ-2	MDPK 15-16		C	4	2.B FE	2,541,500		2,603,045	2,600,000		n	3,698	n	0	3.916	4.777		20,645	1 <del>111</del> ,720	10/20/2020	04/20/2026
55819G-AC-3	MDPK 2019-34A A2		C	4	1.A FE	21,800,000		21,881,750	21,800,000	21,800,000		0,030	0	0	3.965	3.982		158,472	864,392	03/28/2019	04/25/2031
55819G-AE-9	MDPK 2019-34A B		C	4	1.0 FE	15,000,000		15,019,695	15,000,000	15,000,000	٥ـــــــــــــــــــــــــــــــــــــ	٥	0	٥	2.059	2.620		57,484	473,753	03/28/2019	04/25/2031
55819G-AG-4	MDPK 2019-34A C		C	4	1.F FE	6,000,000	99.8930	5,993,598	6,000,000	6,000,000	۵	0	0	۵۵	2.809	3.399	JA <b>J</b> 0	31,369	235,376	03/28/2019	04/25/2031
55819G-AJ-8	MDPK 2019-34A D		C	4	2.C FE	1,924,400		2,008,864	2,000,000	1,928,900	٥	4,500	0	٥٥	3.915	4.680		14,572	43,659	06/29/2020	04/25/2031
	MDPK 2019-33A A		C	4	1.A FE	30,000,000		30,034,320	30,000,000	30,000,000	ļ	0	0	٥٥	1.567	1.996		101,847	720,061	09/26/2019	10/15/2032
	MDPK 2019-33A B1		[C	4	1.0 FE	22,500,000		22,609,913	22,500,000	22,500,000	}ō	łō	0	ō	2.037	2.337		99,298	638,746	09/26/2019	10/15/2032
55819J-AE-3 55819J-AJ-2	MDPK 2019-33A C MDPK 2019-33A B2		[	4	1.F FE 1.C FE	5,000,000		10,030,990	10,000,000 5,000,000	10,000,000	<u>0</u>	0 0	0	0	2.687	3.432		58,216	344,554 153,138	09/26/2019	10/15/2032
55819M-AJ-5	MDPK 2019-33A B2			4	2.0 FE	1,080,788		5,025,000 1,125,669			u	726		 n	3.331	4.648		35, 162 8,711	24,597	09/26/2019	10/15/2032 04/20/2031
55819P-AJ-8	MDPK 2019-36A D		[č	4	2.0 FE	7,907,415	100 . 4820	8,113,897	8,075,000	7,914,778	n	7,363	0	n	3.987		JAJO	69,754	195,552	10/22/2020	01/15/2033
55819Q-AL-1	MDPK		C	4	2.B FE	2,281,250		2,417,520	2,500,000	2,304,690	0	23,440	0	0	2.367		JAJO	11,504	35,906	06/22/2020	01/22/2028
55820C-AJ-4	MDPK 18-29		C	4	1.F FE	1,966,060	98.9310	1,978,618	2,000,000	1,967,257	0	1, 197	0		2.409		JAJ0	9,902	0	10/21/2020	10/18/2030
55820Y-AE-7	MDPK MADISON PARK FUNDING		C	4	2.C FE	1, 105, 440	97.0160	1, 164, 187	1,200,000	1, 109, 856	٥	4,416	0	Ω	2.816	4.560	JAJ0	6,852		09/23/2020	04/20/2030
55821A-AJ-7	MDPK		C	4	2.C FE	4, 140, 000		4,379,963	4,500,000	4, 167, 572	۵	27,572	0	۵	2.918	4.583		28,448	78,790	06/22/2020	07/15/2030
	MAGNE 2017-19A C		C	4	1.F FE		100.0050	2,937,656	2,937,500	2,896,487	٩	3,050	0	0	2.518	2.827		15,203	19,734	07/14/2020	07/17/2030
55954N-AC-3	MAGNE 2019-23A B		[C	4	1.0 FE	22,000,000		22, 108, 394	22,000,000	22,000,000	ō	0	ō	0	1.959	1.510		80,215	624, 171	10/10/2019	10/25/2032
55954N-AE-9 55955E-AG-3	MAGNE 2019-23A C		[	4	1.F FE	3,000,000		3,013,755 4,994,990	3,000,000	3,000,000	} <u>0</u>	0 0	0	0	2.609	3.003		14,568	103,910	10/10/2019	10/25/2032
55955E-AG-3 55955E-AJ-7	MAGNE 2020-27A C			,	2.0 FE	5,000,000	99.9000 100.4980	5,778,624	5,000,000 5,750,000	5,000,000	ļ	ļ	,	J	2.868 4.218	3.152 4.239		53,836		07/24/2020	07/20/2033
	MIDO 2019-10A C		[c	4	1.0 FE		100 . 4980	2,003,522	2,000,000	2,003,934	n	( 152 )	n l	ν	3.209			90,805	13,573	10/15/2020	10/23/2032

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			usted Carryin	g Value			li	nterest		Da	ates
1		3		5	7		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			ļ .		and		Rate					Current	Other-	in							
		С	'		SVO		Used to			Book/	Unrealized	Current Year's	Than-	Book/				Admitted			Stated
		_	e													-u			A 4		
OLIOID		0	'	I	Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted	<b>.</b> .	Effective	14/1	Amount	Amount		Contractual
CUSIP	<b>5</b>	d	g	Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
59803A-AG-7	MIDO 2019-10A C		- C	- 4	1.F FE	1,005,040	100.6230		1,000,000	1,004,889	0	(151)		L	3.209	3.134		6,240	10,989		10/23/2032
59803A-AJ-1 59982V-AA-7	MCSLT 2019-10A D			- 4	2.0 FE 1.F FE	3,996,400 7,407,738	100 . 2840		4,000,000 7,408,244	3,996,452 7,407,738		52 0			4.709 3.690	4.753 3.719	JAJU	36,627 8,353	273,364	12/08/2020 07/23/2019	10/23/2032 07/20/2043
59982V-AA-7 59982W-AA-5	MCSLT 2019-14 A		1c	4	1.F FE	14,789,337	105.3270		1,408,244	14,789,424	n	(33)	n	n	4.340	4.055			546, 187	06/11/2020	03/20/2043
60685M-AB-3	ML CLO 1997-197		C	1,4	6. *	0	0.0000		28,905,062	0	0	0	0	0	7.614	0.000		0	0	09/15/2011	03/23/2025
60689W-CX-7	VENTURE CDO LTD VENTR 15-22RR 15-2		. C	. 4	1.B FE	1,261,776	100.3600	1,279,587	1,275,000	1,262,048	Ω	272	0		2.068	2.180	JAJ0	5,641	6,924	10/06/2020	01/16/2031
62951C-AP-7	NZCG 15-1A		. C	4	1.C FE	982,572	100.0280	1,000,284	1,000,000	983, 138	0	566	0	0	1.775	2.116	FMAN	1,726	4,608	10/21/2020	02/26/2031
64133R-AE-6	NEUB 2020-38A		. C	. 4	1.F FE	8,500,000	99.9080		8,500,000	8,500,000	0	0	0	0	2.716	2.910		50,716	0	09/10/2020	10/20/2032
64755R-AG-8	NMC CLO-1A		. C	. 4	1.C FE	5,800,000	100.2050		5,800,000	5,800,000	0	0	0		2.318	2.324		23,899	0	10/05/2020	10/15/2032
64755R-AJ-2	NMC CLO-1A		- C	- 4	1.F FE	5,510,000	100 . 1500		5,510,000	5,510,000	0	0	0	0	3.068	3.079		30,050	0	10/05/2020	10/15/2032
64755R-AL-7 65357L-AA-3	NMC CLO-1A		- 0	- 4	2.C FE 1.A FE	10,440,000	99.9830		10,440,000 10,000,000	10,440,000		0 0	Q		4.468	4.491 1.996	JAJO	82,921 31,453		10/05/2020 05/23/2019	10/15/2032
65357L-AC-9	NIAPK 2019-1A A		٠	- 4	1.0 FE	10,000,000 11,000,000	99.9830		11,000,000	11,000,000		0			1.530	2.318		34,598	349, 130	05/23/2019	07/17/2032
65357L-AC-5	NIAPK 2019-1A C		C	4	1.F FE	7,000,000	100 . 4830		7,000,000	7,000,000	0	0	0	٥	1.530	2.848		22,017	265, 107	05/23/2019	07/17/2032
65357L-AG-0	NIAPK		C	4	2.C FE	712,500	100 . 1040		750,000	714,204	0	1,704	0	0	3.759	4.615		5,954	16,368	06/23/2020	07/17/2032
67098D-AL-7	OAKC 2019-4A D		. C	4	2.C FE	2,075,220	100.4810		2,100,000	2,076,061	0	841	0		3.966	4. 193		16,425	21,508	09/22/2020	10/22/2032
67098U-AC-9	OAKC 20-6A		_ C	4	1.C FE	751,275	100 . 4050	753,038	750,000	751,275	0	0	0	0	2.416	2.388	JAJ0	7,924	0	10/27/2020	07/20/2031
67098U-AG-0	OAKC 2020-6A D		_ C	. 4	2.C FE	10,000,000	100 . 3190		10,000,000	10,000,000	0	۵	٥	۵	4.368	4.390		190,527	0	07/01/2020	07/20/2031
67098W-AE-1	OAKC 2020-7A C		_ C	. 4	1.F FE	2,600,000	99.9970		2,600,000	2,600,000	0	٥		٥	2.618	2.626		10,776	0	09/24/2020	10/19/2032
67098W-AG-6	OAKC 2020-7A D		- C	. 4	2.C FE	2,600,000	100 . 4790		2,600,000	2,600,000	0	0	0	0	3.868	3.885	JAJ0	15,922	0	09/24/2020	10/19/2032
67107F-BJ-5 67110U-AL-3	OZLM LLC OZLM_14-8A 14-8A OHALF 2016-1A AR				2.C FE	955,234 32,728,750	97.3070 100.0100		1,000,000 3,100,000	956, 109 32, 763, 770		875	U		3.359	3.945		7,094 99,228	8,938 530.837	10/15/2020	10/17/2029
67112W-AJ-2	OZLM LTD OZLM 19-23A 19-23			- 4	2.0 FE		100 . 0 100				ν	(219)	ν	ν	4.118	4.110		78,066		10/15/2020	04/15/2032
67113D-AQ-7	OZLM 19-24		C	4	2.B FE	1,254,615	100 . 1370		1,250,000	1,254,471	0	(144)		0	4.116	4.110		10,812	0	10/21/2020	07/20/2032
67401U-AJ-6	OAKCL 19–2		C	4	1.F FE	2,713,500	100.5000		2,700,000	2,713,093	0	(407)	0	0	5.300	5.225		30,210	0	10/22/2020	04/15/2031
67402C-AJ-5	OAKTREE CLO LTD 19-4		C	4	1.F FE	1,997,496	100.0510		2,000,000	1,997,518	0	22		0	3.166	3.178		12,839	16,467	10/15/2020	10/20/2032
67402C-AL-0	OAKTREE CLO LTD 19-4		. C	. 4	2.A FE	4,753,646	99.7950		4,750,000	4,753,439	0	(207)	0	٥	4.116	4.123		39,643	0	12/10/2020	10/20/2032
67572Y-BW-1	OCT		_ C	. 4	2.C FE	5,046,250	96.8270		5,500,000	5,079,140	0	32,890	0	0	2.967	4.665		31,725	95,768	06/22/2020	01/22/2030
67590Q-BG-1	0CT21		_ C	- 4	2.C FE	1,044,750	100.0460		1,050,000	1,044,912	0	162	0	0	4. 172	4.296		5,841	11,555	09/17/2020	02/14/2031
67591J-AL-6	OCT29 2016-1A AR		- C	- 4	1.A FE	18,000,000	100.4100		18,000,000	18,000,000	0	0	0	0	1.389	1.684		46,536	243,968	02/14/2020	01/24/2033
67592F-AC-3 67592F-AE-9	0CT41 2019-2A A2 0CT41 2019-2A B		- Li	- 4	1.A FE	10,832,698	100.0140		10,834,000 15,000,000	10,832,698 15,000,000	Δ	0	0	l0	1.887	1.202		44,292 67,824	328,283	10/21/2019	04/15/2031
67592F-AG-4	0CT41 2019-2A B		1c	4	1.F FE	8, 100,000	99.8790				n	0	n	n	2.087	3.408			323,672	03/08/2019	04/15/2031
67707E-AE-4	OAKC 2019-2A A2A		C	4	1.A FE	4,000,000	99.9040		4,000,000	4,000,000	0	0		0	1.909	2.660		15,269	121,610	02/22/2019	04/21/2031
67707E-AG-9	OAKC 2019-2A B1	1	. C	4	1.0 FE	20,000,000	99.7990		20,000,000	20,000,000	0	0	0		2.059	2.827		82,345	638,549	02/22/2019	04/21/2031
67707E-AN-4	OAKC 2019-2A A2B		. C	4	1.A FE	3,000,000	100.5000	3,015,000	3,000,000	3,000,000	0	0	0	0	4.230	4.470	JAJ0	24,675	126,900	02/22/2019	04/21/2031
69122D-AC-3	OWL ROCK CLO I LTD 19-1A		. C	. 4	1.C FE	7,999,896	100 . 1550		8,000,000	7,999,892	0	(4)	0	0	2.905	2.905	FMAN	27, 112	60,372	10/15/2020	05/20/2031
69355D-AA-5	PPMC 2018-1A A		_ C	. 4	1.A FE	42,153,920	99.1560		43,000,000	42,263,641	0	109,721	0	0	1.387	2.433		129,211	1,004,878	06/22/2020	07/15/2031
69355D-AN-7	PPMC 2018-1A B1R		_ C	- 4	1.0 FE	11,000,000	99.1210		11,000,000	11,000,000	0	0		0	4.750	2.352		110,306	19,072	09/15/2020	07/15/2031
69355E-AA-3	PPMC 2019-3A A		- C	- 4	1.A FE	19,275,750	99.8710		19,500,000	19,381,571	0	105,821	0	0	1.618	1.899		64,845	210, 126	07/10/2020	07/17/2030
69355E-AC-9 69355E-AE-5	PPMC 2019-3A BPPMC 2019-3A C		- Lu	- 4	1.0 FE 1.F FE	10,200,781 5,000,000	100.2700 100.0010		10,250,000 5,000,000	10,207,327 5,000,000	U	6,545 0	0	0	2.180 2.930	2.638 3.414		45,934 30,115	196,834 204,696	07/31/2020	07/17/2030
69355E-AG-0	PPMC 2019-3A D		- C	14	2.0 FE	5,000,000	100.0010		5,000,000	5,000,000	n	0	n	n	3.930	4.447 ــــــ		40,393	204,696	05/03/2019	07/17/2030
69356A-AE-2	PPMC 2020-4A B		C	4	1.0 FE	15,000,000	100.4730		15,000,000	15.000.000	0	0	0	0	3.718		JAJ0	97.591		10/09/2020	10/18/2031
69356A-AG-7	PPMC 20-4A			4	1.F FE	5,330,000	100.6180		5,330,000	5,330,000	0	0	0	0	2.859		JAJ0	26,664	0	10/09/2020	10/18/2031
69356A-AJ-1	PPMC 20-4A		. C	. 4	2.C FE	6,600,000	100 . 4980		6,600,000	6,600,000	0	0	0		4.309	4.329	JAJ0	49,765	0	10/09/2020	10/18/2031
69688M-AG-0	PALMER SQUARE CLO LTD 18-2		. C	4	1.F FE	955,852	98.3060		1,000,000	956,609	Ω	757	0	0	2.118	2.584	JAJ0	4,531	5,548	10/15/2020	07/16/2031
69700V-AG-4	PSTAT		. C	. 4	2.C FE	569,969	100 . 2490		575,000	570,329	0	361	0	0	3.366	3.646		3,924	5,026	09/17/2020	04/20/2027
69701B-AG-7	PLMRS 2020-21 A1B		- C	- 4	1.F FE				3,500,000	3,500,000	Ω	0	0	<u>0</u>	2. 137	2.142		27,835	0	07/20/2020	07/15/2031
69701H-AG-4	PLMRS 20-1		-[c	- 4	2.C FE	457,404	100 . 2020		470,000	457,908	ō	504	ļō	}ō	3.216	3.893		3,065	0	10/21/2020	04/20/2029
69701K-AE-2 70017W-AJ-2	PALMER SQUARE LOAN FUNDING LTD 20-3PAIA 2019-1A C		-   0	- 4	1.F FE 2.C FE	301,500	98.0500		300,000	301,459 2,970,593	ļū			<sub>0</sub>	3.516 4.071	3.443		2, 139 15,606	3,575 31,320	10/06/2020	07/20/2028
70163Q-AA-6	PARLI 2019-1A G		- L	- 4	1.A FE	2,969,673			9, 180, 000			920		ν	2.668	4.280			31,320	09/24/2020	08/12/2030
101004 NA 0																					

# SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

							Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7	Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			lı	nterest		Da	ites
		3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC														= -	
					Desig-															
					nation,															
					NAIC								Total							
			l _		Desig-							_	Foreign							
			F		nation							Current	Exchange							
			0		Modifier							Year's	Change							
			r		and	Rate					Current	Other-	in							
		С	е		SVO	Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	l i		Admini-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
70163Q-AC-2	PARLI 2020-1A B			4	1.0 FE	13,770,000 _100.5000	13,838,850	13,770,000	13,770,000	(Decrease)	Accietion	n tecognized	value 0	3.418		JAJO	187,078	During real	07/16/2020	08/12/2030
72132U-AE-3	PIPK			4	1.F FE	996,200100.0380	1,000,380	1,000,000	996,224	۸	24	0	0	3. 172	3.349		5,993	18,038	06/23/2020	04/25/2030
72132U-AG-8	PIPK 2019-3A D		C	4	2.0 FE	8.501.695 100.0260	8.502.219	8.500.000	8,501,567	0	(128)	0	0	4.115	4. 131		65.093	78,573	11/30/2020	04/25/2030
72132W-AC-3	PIKES PEAK CLO 19-4A		C	4	1.F FE	1,073,210100.3410	1,073,651	1,070,000	1,073,153	0	(57)	0	0	3.118	3.088		7,228	8,682	10/08/2020	07/15/2032
72132Y-AG-0	PIKES PEAK CLO 20-6A		C	4	2.0 FE	331,637100.4290	331,414	330,000	331,606		(31)	0	0	4.824	4.761 F		1,946	8,458	10/06/2020	08/18/2030
72133P-AE-3	PIKES PEAK CLO 20-5A		C	4	1.F FE	1,996,523100.0000	1,999,990	2,000,000	1,996,580	٥	57	0	Ω	2.466		JAJ0	10,000	17,460	12/23/2020	04/20/2033
72133P-AG-8	PIKES PEAK CLO 2020-5A D		C	4	2.C FE	966,60497.9880	979,875	1,000,000	966,722		118	0	٥	3.468	4.091	JAJ0	7,033	0	12/23/2020	04/20/2033
72142T-AB-0	PILGRIM AMERICA CBO 1998-1A B		C	4	6. *	0.0000	0	22,639,023	0	٥	0	0	٥	6.875	0.000 N	MS	0	0	09/15/2011	09/20/2021
74042J-AB-9	PRETSL PRETSL 21-A2		C	4	1.E PL	8,871,81072.6110	8,380,867	11,542,161	8,885,089	0	13,278	0	0	0.650	3.701 N		2,085	18,976	12/14/2020	03/22/2038
74042M-AA-4	PRETSL		C	. 4	1.0 FE	29,728,63890.9010	30,363,461	33,402,964	29,893,567	٥	164,929	0	Ω	0.555	1.838 N		5, 147	105,623	06/25/2020	09/22/2036
74042M-AC-0	PRETSL		C	. 4	1.C PL	26,081,74976.6910	27,684,919	36,099,307	26,453,455		371,706		Ω		4.380 N		6,375	125, 160	08/04/2020	09/22/2036
74042Q-AB-3	PREFERRED TERM SECURITIES XXVI A2		C	. 4	1.F PL	944,74369.5320	902,957	1,298,616	949,934		5, 191	0	٥	0.587	5.164 N		212	2,036	09/23/2020	09/22/2037
74972F-AJ-4	RRAM			. 4	1.F FE	2, 128,60099.4320	2, 187, 497	2,200,000	2,132,439	ļ	3,839	0	0	2.168	2.862		10,333	23,724	09/22/2020	04/15/2030
749756-AE-2 749756-AG-7	RRAM 2020-11A B		(	4	1.F FE 2.C FE	16,500,000100.2160 7,760,000100.4460	16,535,690	16,500,000 7,760,000	16,500,000 7,760,000	L	0	Δ	0 0	3.037	3.048 c		177,628	0	07/30/2020	10/15/2031
74980F-AL-9	RRAM 2020-11A C			4	1.F FE	989,435 99.6470			989,474		39		رر	2.337	2.524		5,063		12/23/2020	04/15/2033
74980F-AL-9	RRAM			/ /	2.0 FE	1,926,815 100.3570	2,007,142	2,000,000	1,929,560	ν	2,745	0	ν 0	3.318	3.913		14,377	21,714	12/23/2020	04/15/2033
74988L-AG-9	RRAM		C	4	2.0 FE	821,25095.8220		900,000	826,254	0	5,004	0	0	2.718	4.328		5.233	14,843	06/22/2020	01/15/2030
74988L-AJ-3	RRAM		C	4	1.F FE	6,038,90697.3200	6,204,131	6,375,000	6,061,973	0	23,067	0	0	2.018	3.040		27,521	82,453	07/09/2020	01/15/2030
74989H-AA-0	RRAM 2020-12A AAR2		C	4	1.A FE	14,250,000 100.0000	14,250,000	14,250,000	14,250,000	0	0	0	0	1.597	1.600		2,528	0	12/23/2020	01/15/2036
74989H-AE-2	RRAM 2020-12A A2R2		C	4	1.0 FE	2,670,000100.0000	2,670,000	2,670,000	2,670,000		0	0	0	1.937	1.941		575	0	12/23/2020	01/15/2036
74989H-AG-7	RRAM 2020-12A BR2		C	4	1.F FE	1,650,000100.0000	1,650,000	1,650,000	1,650,000	٥	٥	٥	٥	2.537	2.545		465	0	12/23/2020	01/15/2036
74990F-AC-7	RRAM 2019-6A A1A		C	4	1.A FE	12,842,900100.2940	13,038,155	13,000,000	12,866,953	٥	24,053	0	0	1.487	2.287	JA <b>J</b> 0	41,880	316 , 125	04/03/2020	04/15/2030
74990F-AE-3	RRAM 2019-6A A1B		C	4	1.A FE	20,602,500100.0000	20,999,958	21,000,000	20,637,424	0	34,924	0	0	1.837	2.290		83,578	579,639	03/30/2020	04/15/2030
74990F-AG-8	RRAM 19-6A		C	4	1.C FE	1,393,000100.3700	1,405,186	1,400,000	1,393,135		135	0	0	2. 138	2.195		6,485	0	10/14/2020	04/15/2030
74990F-AJ-2	RRAM 2019-6A B		C	. 4	1.F FE	448,875100.0080	450,036	450,000	448,926	0	51	0	0	2.737		JAJ0	2,668	3, 191	08/26/2020	04/15/2030
77342K-AE-0	ROCKT 18-2		C	. 4	1.F FE	751,67499.1200		770,000	752,309	0	635	0	ΩΩ	2.416		JAJ0	3,772	4,864	10/08/2020	10/20/2031
78434T-AG-3 78434T-AJ-7	SCFF_20-1A 20-1A			. 4	1.G FE 2.B FE	273,374100.3570	270,963 272,914	270,000 270,000	273,314	L	(61)	Ω	0 0	4.968		JAJO	2,906	6,749 6,749	10/06/2020	04/15/2031
80317L-AE-3	SARANAC CLO LTD SRANC_18-6A 18-6			4	2.A FE	271,350101.0790 7,000,000100.3460	7,024,192	7,000,000	271,325 7,000,000		(25)	0	0	5.393	4.907 L	JA <b>J</b> 0	2,906 18,876	94,378	10/06/2020	04/15/2031
81883M-AE-3	SHACK 19-1			4	1.F FE	2,000,460 _100.0060	2,000,128		2,000,439		(22)	0	0	3.018	3.024		13,077	94,370	10/13/2020	01/15/2030
82811R-AC-1	SLVRK 2020-1A B		C	4	1.0 FE	26,970,000100.1550	27.011.830	2,000,000	26,970,000	n	0	n	0	2.518	2.526		111.314	n	10/21/2020	10/20/2031
82811R-AE-7	SLVRK 2020-1A C		C	4	1.F FE	9,270,000100.1930	9,287,863	9,270,000	9,270,000	0	0	0	0	3.068	3.079		46,616	0	10/13/2020	10/20/2031
83012D-AD-5	SIXST 2020-16A C		C	4	1.F FE	11,800,00099.8650	11,784,094	11,800,000	11,800,000		0	0	0	2.616	2.903		51,443		10/05/2020	10/20/2032
83012D-AE-3	SIXST 2020-16A D	I	C	4	2.C FE	13,800,000100.4800	13,866,281	13,800,000	13,800,000	٥	٥	0	۵	3.918	3.936		90, 123	0	10/05/2020	10/20/2032
83438J-AA-4	SLOSO 2007-1A A1LA		C	4	1.F FE	51,452,00890.7310	56,930,204	62,746,352	51,916,785		464,776	0	٥	0.480	3.198	JAJ0	71,987	85,929	08/04/2020	10/07/2037
86315R-AA-7	STRAS 2020-1A A		C	4	1.A FE	34, 101, 762 101. 7290	35,041,937	34,446,224	34, 174, 068	٥	72,306	0	0	2. 198	2.888		153,555	503,201	04/02/2020	05/01/2028
87231B-AG-8	TFLAT 17-1		C	. 4	1.F FE	950,67595.9700	959,702	1,000,000	952,360	0	1,685	0	0	2.074	3.092 F		2,535	5,444	10/21/2020	11/18/2030
87232A-AJ-3	TFLAT 18-1		C	. 4	2.C FE	992,969100.1770	1,001,772	1,000,000	993, 163	٥	194	0	٥	3.914	4.070		6,959	10 , 145	10/20/2020	01/29/2032
87248T-AN-5	TICP 17-7A		C	. 4	1.0 FE	6,882,400100.2570	7,018,018	7,000,000	6,885,627	٥	3,227	0	٩	1.918	2.198		29,086	0	10/21/2020	04/15/2033
87250R-AA-2	TICP 2020-15A		[C	4	1.A FE	25,000,000100.1060	25,026,475	25,000,000	25,000,000	ō	0	0	Fō	1.498	1.984		75,960	392,691	01/23/2020	04/20/2033
87268R-AA-2	TFINS 2019-2A A1			. 4	1.B FE	1,875,36998.2690	1,960,529	1,995,074	1,878,938	łō	3,568	ļō	} <u>0</u>	2.533	3.226 F		4,492	26,934	07/30/2020	02/28/2039
87268R-AB-0	TFINS 2019-2A A2TMCL 2020-1A A			4	1.F FE	940,00097.7450 4,052,667103.1180	977,451 4,179,720	1,000,000 4,053,354	941,883 4,053,354	ļō	1,883	ō	J	3.083	3.803 F		2,740	16,342	07/30/2020	02/28/2039
88315L-AE-8 88315L-AF-5	TMCL 2020-1A A		٠	4	1.F FE 2.B FE	4,052,667103.1180 4,052,067105.0560	4, 179, 720	4,053,354 4,053,354	4,053,354	ļ	1,287	0	Ω	4.940	2.607 N		3,381 6,118	36,886 66,745	08/04/2020	08/21/2045
886313-AG-0	CHURCHHILL 2016-1A ER		C	4	3.0 FE	949,832 95.0040	4,258,290 950,035	1,000,000	4,053,354 950,331	,	1,287		ν	8.188		JAJO	5,118	00,745	12/11/2020	08/21/2045 10/20/2030
886314-AA-1	CHURCHHILL 2017-1A E		C	٠	3.0 FE	937,708 93.7680	937,678	1,000,000	938,372	,	664	n	,	7.515		JAJO JAJO	13,986		12/11/2020	01/20/2030
894135-AA-0	TRAP 2007-13A A1		C	4	1.0 FE	18,267,27391.5770	19,085,705	20,841,156	18,321,522	n	54.249	n	0	0.493		FMAN	15, 127	27,566	08/06/2020	11/09/2042
89413C-AA-5	TRAPEZA 06-10A A1		C	4	1.F FE	2,818,44491.2980	2,836,431	3, 106, 793	2,820,503	0	2,059	0	0	0.574	1.543		4,306	0	12/01/2020	07/06/2041
89413G-AA-6	TRAP 2007-12A A1		C	4	1.0 FE	11,946,63592.6000	12,708,241	13,723,877	11,988,342		41,707		0		1.836		17,362	20,824	08/04/2020	04/06/2042
89531F-AG-2	TREST 2017-1A		C	4	1.F FE	2,023,656 100.0100	2,030,209	2,030,000	2,023,976	0	319	0	0	2.767	2.847		10,608	14,340	09/09/2020	07/25/2029
89640A-AC-0	TRNTS 2019-10A B		C	4	1.0 FE	1,494,375100.3740	1,505,604	1,500,000	1,494,469	٥	94	0	٥	2.337	2.412	JA <b>J</b> 0	7,595	0	11/23/2020	04/15/2032
89640A-AE-6	TRNTS 19-1		C	4	1.F FE	8,039,056100.5040	8,040,288	8,000,000	8,037,856	0	(1,200)	0	0				57,508	0	10/21/2020	04/15/2032

### **SCHEDULE D - PART 1**

							5	Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ear							
1	2		Code	es	6	7	F	air Value	10	11	Change	in Book/Ad	justed Carryin	u Value			Interest		Da	ates
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Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Paid		During Year	Acquired	Date
89640A-AG-1	TRNTS 19-1	(	C	4	2.C FE	15,071,250	100.5000	15,075,060	15,000,000	15,069,079	0	(2, 171)	0		4.368	4.299 JAJ0 _	141,952		10/21/2020	04/15/2032
89640X-AT-3	TRNTS 2016-4A DR		C	4	3.A FE	1,955,153	90.0440 .	1,980,977	2,200,000	1,957,063	0	1,910	0	0	3.578	6.022 JAJO	16, 179		12/14/2020	10/18/2031
89640Y-AG-9	TRNTS 17-6		Ü	4	2.C FE	3,006,219		3,093,952	3, 100,000	3,009,869	ō	3,651	ļō	0	4.022	4.792 JAJO	23,206			07/25/2029
89820X-AA-6 89822P-AA-1	TRUPS 2020-2A A1		٥	4	1.0 FE	33, 165, 000	100.0000	33,165,000 52,000,000	33,165,000 52,000,000	33,165,000 52,000,000	ļ	ļ	ļū		2.777 3.237	2.786 JAJ0 3.249 JAJ0	43,489 700,558		11/25/2020	07/15/2041
89822P-AB-9	TFINS 2020-1A A1		٥	4	1.C FE 1.G FE		100.0000 L				<u>V</u>	J	ļū		4.037	3.249 JAJO 4.056 JAJO			07/20/2020	04/15/2040
92331A-AQ-7	VENTR 2017-28A BFR		٥	4	1.0 FE	4,200,000	100.0000	4,221,000		4,200,000	ا ۸	ν	, , , , , , , , , , , , , , , , , , ,	 n	3.287	4.056 JAJU 3.357 JAJO				07/20/2030
92332N-AF-2	VENTR		C	4	2.0 FE	3,540,625	95.9390	3,597,720	3,750,000	3,552,912	n	12,287	n		4.476	5.522 JAJO	29,372			07/20/2030
92332T-AF-9	VENTR 2020-39A D	···†	C	4	2.0 FE	9,683,438	99.5940	9,710,454	9,750,000	9,685,151	n	1.714	n		4.487	4.630 JAJO	94,785		12/08/2020	04/15/2033
92558F-AL-3	VIBR 18-8A		C	4	1.F FE	7, 125,000	100.1150	7.133.208	7,125,000	7,125,000	n	1,717	n	ر ۱	4.383	4.406 JAJO	61.590			01/20/2031
92914R-AY-8	VOYA 2014-4A A1RA		C	4	1.A FE	16,491,261	98.9240	16,714,077	16,895,962	16,532,024	n	40,763		n	1.329	2.215 JAJO	49,271	378,375		07/14/2031
92916M-AD-3	VOYA 2017-1A C		C	4	3.A FE	1,417,443	94.5240	1,417,862	1,500,000	1,418,221	0		0	0	3.548	4.876 JAJO	10.939		12/14/2020	04/17/2030
	VOYA 2019-2A A		C	4	1.A FE	8,000,000	99.9400	7,995,184	8,000,000	8,000,000	0	0	0		1.488	2.358 JAJ0	24,145			07/20/2032
92917R-AE-9	VOYA 2019-2A B		C	4	1.0 FE	10,000,000	100 . 1730	10,017,280	10,000,000	10,000,000	0	0	٥		1.968	2.719 JAJO	39,914	398,775	06/20/2019	07/20/2032
92917R-AG-4	VOYA 2019-2A C		C	4	1.F FE	5,000,000	100.1070	5,005,365	5,000,000	5,000,000	0	0	0	0	2.618	3.419 JAJO	26,547	239,651		07/20/2032
939653-A*-2	APOLLO TEMP PRIVATE	(	C		2.A Z	11,000,000	100 . 4320	11,047,565	11,000,000	11,000,000	0	0	0	0	3.440	3.426 JJ	2, 102		09/22/2020	12/29/2030
949496-BE-2	WELF 15-1A	(	C	4	1.F FE	3, 174, 994	100.0100	3, 175, 308	3,175,000	3, 174, 994	0	0	0	0	2.966	2.976 JAJO	19,094	24,518		07/20/2029
94950A-AC-4	WELF 2020-2A B1	(	C	4	1.C FE	5,378,400	100.2790	5,415,077	5,400,000	5,379,690	0	1,290	٥	۵	2.637	2.717 JAJO	52,920		07/17/2020	07/15/2031
94950A-AG-5	WELF 2020-2A C	(	C	4	1.F FE	9,700,000	100.1770 .	9,717,169	9,700,000	9,700,000	0	0	0	٥	3.287	3.300 JAJO	118,354		07/17/2020	07/15/2031
	WELF 2020-2A D	(	C	4	2.C FE	13,000,000	100.4980 .	13,064,779	13,000,000	13,000,000	0	0	0	0	4.787	4.814 JAJO	230,660		07/17/2020	07/15/2031
	WELF 2017-3A B	(	C	4	1.F FE	4,333,442	97.2070	4,374,320	4,500,000	4,340,272	0	6,831	0	0	2. 168	2.921 JAJ0	20,594			01/17/2031
	WELF 2019-1A A2B		C	4	1.C FE	12,274,240		12,741,790	12,680,000	12,293,359	0	19, 119	0		2.237	2.792 JAJO	57,515			07/20/2032
94951D-AE-3	WELF 2018-3A B		C	4	1.F FE	3,638,500	97.8740 .	3,719,201	3,800,000	3,648,568	0	10,068		Ω	2.518	3.286 JAJO	19,406		07/13/2020	01/20/2032
97988A-AN-9	WDMNT 17-3		C	4	1.A FE	1,796,590	100 . 1930 .	1,803,467	1,800,000	1,796,760	0	171	0	0	2.116	2.154 JAJO			12/23/2020	04/20/2032
	WDMNT 17-3		Ü	4	1.0 FE	2,177,332	99.7130 .	2, 193, 688	2,200,000	2,178,043	0	711		D	2.416	2.608 JAJO	10,777		12/23/2020	04/20/2032
97988A-AS-8	WDMNT 2017-3A CR		0	4	1.F FE	2,960,729	99.4310	2,982,942	3,000,000	2,961,839		1,110 94	L		3.418	3.680 JAJO	20,795		12/23/2020	04/20/2032
97988A-AU-3 97988W-AA-9	WOODMONT TRUST 2020-7A A1A		0	4	2.C FE 1.A FE	515,442	95.4660	515,518 18,250,000	540,000 18,250,000	515,536 18,250,000		94	D		4.418	5.380 JAJO 2.143 JAJO	4,838 15.166		12/23/2020	04/20/2032
97988W-AE-1	WOODMONT TRUST 2020-7A ATA		C	4 4	1.A FE	3,750,000	100.0000	3,750,000		3,750,000		b		 ۱	2.137	2.143 JAJU 2.495 JAJU		0	11/20/2020	01/15/2032
97988W-AG-6	WOODMONT TRUST 2020-7A B		٥	4 1	1.0 FE	8,750,000	100.0000	8,750,000	8,750,000	8,750,000	 n	u		ر ۱	2.837	2.847 JAJO	9,653	0	11/20/2020	01/15/2032
97988W-AJ-0	WOODMONT TRUST 2020-7A C		C	4	1.F FE	10.000.000	100.0000	10.000.000	10.000.000	10,000,000	۷	٥	0	۷	4.037	4.057 JAJO	15.699		11/20/2020	01/15/2032
97988W-AL-5	WOODMONT TRUST 2020-7A C		C	4	2.0 FE	7,500,000	100.0000	7,500,000	7,500,000	7,500,000	n	ν	n	ر ۱	5.637	5.676 JAJO	16,441		11/20/2020	01/15/2032
98625N-AJ-7	YORK YCLO 2019-1A D	···†·····	C	4	2.0 FE	2,430,000	100.5180	2,442,575	2,430,000	2,430,000	n	n	n	ر ۱	4.215	4.235 JAJO	20,199		09/18/2020	07/22/2032
98626L-AL-5	YCLO 20-1A		C	4	1.F FE	8,525,000	99.9970	8,524,744	8,525,000	8,525,000	0	0	0	o	3.016	3.026 JAJ0	26,423		10/23/2020	04/20/2032
98626L-AQ-4	YCLO 20-1A		C	4	2.0 FE	4,205,000	100.5260	4,227,097	4,205,000	4,205,000	n	n		o	4.716	4.742 JAJO	20,381		10/23/2020	04/20/2032
	OR 19-2A	(	C	4	1.A FE	12,468,750	99.6750	12,459,363	12,500,000	12,469,699	0	949	0	0	1.966	2.020 JAJO	49,826		10/28/2020	01/20/2031
BAN026-GH-2	CHINA OVERSEAS FINANCE		C	4	2.A FE	290,280	140.3820	280,764	200,000	289,928	0	(352)		0	6.375	3.498 A0			11/10/2020	10/29/2043
BANOLG-M6-6	CORDA CORDA 10A B1		C	4	1.0 FE	2,311,520	99.1290	2,421,726	2,443,000	2,403,164	0	456	0	91,188	1.200	1.525 JAJ0	5,375	0	10/19/2020	01/27/2031
BANOLG-M8-2	CORDA CORDA 10A C		C	4	1.F FE	280,272	97.7580	298,529	305,375	292,760	۵	348	٥	12, 139	1.600	2.451 JAJ0	896		10/29/2020	01/27/2031
BANOLT-7C-2	CORDA CORDA 9A B		C	4	1.C FE	3,040,627	100.0280	3, 146, 234	3, 145, 363	3, 140, 749	0	101	0	100,021	1.500	1.533 FMAN	5,504		11/11/2020	08/20/2030
BANOLU-RF-0	MADISON PARK 10A B2	(	C	4	1.C FE	1,750,922	99.5630	1,763,431	1,771,175	1,759,317	0	186	0	8,210	1.950	2.096 JAJO	6,236		11/24/2020	10/25/2030
BANOME-D6-0	GLME GLME 1A B1A	(	C	4	1.C FE	2,268,550	98.5230	2,406,905	2,443,000	2,379,164	0	2,028	0	108,586	1.050	1.586 JAJO	5,202		10/23/2020	10/20/2030
BANOME-D8-6	GLME 1A		C	4	1.F FE	1, 129, 047	98.1600	1, 199, 029	1,221,500	1, 172, 476	ا ۵	1,963	٥	41,466	1.550	2.408 JAJO	3,839		10/06/2020	10/20/2030
BANON0-6M-2	MARLAY PARK CLO MRLPK 1A MRLPK 1A C		C	4	2.B FE	1,686,599	100.3360 .	1,838,414	1,832,250	1,753,281	۵	1,589	٥ـــــــ	65,093	2.400	3.346 JAJO	9,528		10/01/2020	10/15/2030
BANONF-PB-2	CORDA CORDA_6A		C	4	2.B FE	831,832	99.0820	907,718	916, 125	865,712		1,739	ō	32, 141	2.400	3.435 JAJO	4,764		10/01/2020	04/15/2032
BANONQ-CP-1	ARBOUR CLO ARBR_3A 3A		Ü	4	1.F FE	4,005,521	99.5960	4,257,961	4,275,250	4, 166, 141	ļ	5,264	ļ0	155,356	1.400	2.035 MJSD	2,826		10/06/2020	03/15/2029
BANONV-EB-9	ARBOUR CLO ARBR_5A ARBR_5A		Ü	4	2.B FE	1,676,014	99.3880	1,821,027	1,832,250	1,744,002		3,239	ļō	64,749	2.750	3.721 MJSD	2,379		10/05/2020	09/15/2031
	RPARK RPARK 1A B1RBECLO 6A B1		Ú	4	1.0 FE	1, 175,813	100.0030	1,221,532	1,221,500	1,209,762	ū	226	ļū	33,723	1.192	1.376 JAJO	3, 195		10/05/2020	07/14/2031
BANOPZ-TO-6 BANOPZ-T3-0	BECLO 6A D		٥	4	1.C FE 2.C FE	2,497,500 2,436,755	100.0060 99.9940	3,053,939 2,442,858	3,053,750 2,443,000	3,050,780 2,430,880	L	68 95	ļ	553,211	1.887	1.908 JAJ0 4.578 JAJ0	12,484		10/05/2020	07/15/2032
BANOQY-KV-9	ARESE ARESE 10A B1		٠	4	1.0 FE	2,436,755	99.9940	2,749,450	2,748,375	2,430,880	L	95		(5,970) 85,304	1.700	4.578 JAJU 1.749 JAJO			12/10/2020	10/15/2032
BANOQY-KY-3	ARESE ARESE 10A D		·	4	1.6 FE 2.B FE	567,862	99.8020	609,539	2,748,375 610,750		ا ۸	449			3.200	3.807 JAJO	4,235		10/29/2020	10/15/2031
	CORDATUS CLO PLC CORDA 11A 11A C		٥	4	1.F FE			1,221,833	1,221,500	1,211,312	ا ۸	449	,	24,585	2.250		4,235		10/29/2020	10/15/2031
PUINOI III 11-0	LOSIDATOS OLO ILO OUIDA_ITA TIA U			T																

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2	L	Cod	des	6	7		Fair Value	10	11			justed Carryin	g Value				nterest		Da	ates
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		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	Ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		ď	g	Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
BANORQ-23-7	CORDA 4A DRR	Ŭ	C	4	2.0 FE	712,920	100.0070		763,438	741,329	0	765		27,644	3.300			5,459	6, 167	10/01/2020	01/15/2032
BANOSD-YH-9	HAYEM HAYEM 1A C		. C	4	1.F FE	4,099,781	100 . 4350		4,244,713	4,234,476	0	363		134,332	2.300			6,780	24,244	10/08/2020	09/06/2031
BANOST-EY-9	CRWPK 1A		. C	4	1.F FE	3,990,559			4, 153, 100	4, 165, 939	0	(432)	0	175,812	2.100	2.049	MJSD	4, 118	30,289	10/06/2020	03/15/2032
BANOST-F2-8	CRWPK 1A C		. C	. 4	2.C FE	3,732,943	100.3160		3,847,725	3,853,856	0	(398)		121,310	4.467			8, 116	41 , 125	10/07/2020	03/15/2032
BAN0U4-AF-6	MADISON PARK EURO 4A DN		_ C	- 4	2.C FE	764,295				770,692	0	(7)		6,404	3.837			6,397	0	12/04/2020	07/15/2032
BANOWY-QJ-3 BANOXV-VK-9	DUNEDIN PARK 1A A2A		- C	- 4	1.0 FE 1.F FE		100 . 1920 100 . 5000		702,363 1,221,500	703,544 1,199,658	Q	(12)		5,846 48,615	3. 106 2. 100	3.087		4,302 5,558	0	12/02/2020	10/22/2032
BANOYG-YJ-1	BECLO BECLO 7A B1			4	1.F FE	1, 150, 318	99.9660		1,679,563	1,678,667		20		68,513	1.700				12,988	11/06/2020	04/15/2033
BAN0Z8-2M-6	OCP EURO CLO RFTE 2019-1A D		C	4	2.0 FE	1,450,643	100.4560		1,526,875	1,499,111	0	911		47,557	3.700	4.055		11,456	11,819	10/01/2020	01/20/2033
BAN0Z8-4F-9	OCP EURO CLO 2020-4A C		. C	4	1.F FE	1,354,612	100.5000		1,404,725	1,408,870	0	(67)		54,325	2.800	2.758		7,757	0	10/01/2020	01/22/2033
BAN0ZE-Y7-1	ANCHE ANCHE 3A D		. C	4	2.C FE	1,738,399	100 . 4540		1,832,250	1,807,770	0	774	0	68,596	3.800	4.076	JAJ0	15,086	13,634	10/06/2020	07/15/2032
BANOZE-YA-4	AQUEDUCT EUROPEAN CLO AQUE_19-3X		. C	. 4	1.F FE	589,545	100 . 4530		610,750	612,221	0	(53)		22,730	2.750			2, 146	4, 114	10/01/2020	05/15/2032
BANOZV-GM-0	BECLO BECLO 9A C		_ C	- 4	1.F FE	1, 136, 857	100.5000		1, 190, 963	1, 183,507	0	177		46,473	2.400			1,350	7, 188	11/06/2020	12/15/2032
BAN0ZZ-FD-2 BAN10C-5Y-4	CGMSE CGMSE 2019-1A C		- C	- 4	2.0 FE 1.F FE	432,875	100.0850 100.4600		458,063	442,412	Q	374		9, 163	4.000			865 36 . 147	4,608	10/29/2020	03/15/2032
BAN10C-5Z-1	ABSOLUTE ABSOLUTE 2020-1 A		- 0	4	2.B FE	36,760,000	100.4600		36,760,000 32,170,000	36,760,000 32,170,000		0 0			2.950 5.000	2.960		38, 147	0	09/24/2020	10/01/2025
BAN10C-KP-6	ABSOLUTE 1A D		C	4	2.0 FE	1,687,055	100.000		1,679,563	1,682,907	0	(14)		(4, 133)	5.256			19, 127	0	12/04/2020	04/15/2032
BAN10S-7F-8	RRME RRME 5A B		C	4	1.F FE	23,989,525	100.5000		24,796,450	24,796,450	0	0		806,925	2.737	2.745		133.845	0	10/01/2020	10/15/2033
BAN10S-7H-4	RRME 5A		. C	4	2.C FE	15,362,750	100.5000	15,958,898	15,879,500	15,879,500	0	0	0	516,750	3.237	3.249	JAJ0	101,372	0	10/01/2020	10/15/2033
BAN10S-7N-1	DERPK 1A		. C	. 4	2.B FE	735,924			763,438	764,410	0	(19)		28,505	3.000		JAJ0	4,962	0	10/01/2020	04/15/2033
BAN10S-7P-6	BECLO 2A DR		_ C	- 4	2.B FE	864,257	100.0090		916, 125	896,395	0	436		31,702	3.100			6, 153	0	10/01/2020	01/15/2030
BAN10S-7Q-4	AQUEDUCT EUROPEAN CLO 19-3A		- C	- 4	2.0 FE	1,750,696	100.4140		1,832,250	1,818,971	Q	445		67,830	3.810			8,920	17,099	10/01/2020	05/15/2032
BAN10S-7R-2 BAN10S-7S-0	ARBR 8ACORDA CORDA 4A DRR	<del>-</del>		4	1.F FE 2.0 FE	1,063,118	100.5000 100.2240		1,099,350 5,496,750	1, 104, 213 5, 460, 308	ν 0	(80)		41, 176 219, 017	2.900	2.836		6,908 41,195	51,686	10/01/2020	07/15/2033
BAN10S-7T-8	ARBR 6A D	·	C	4	2.0 FE	737,400	. 100.2160		916, 125	901,216	0	394		163,421	4. 121			4,824	8,752	10/01/2020	11/15/2031
BAN10S-7U-5	ARBR 5A		C	4	2.B FE	1,725,337	100.0160		1,832,250	1,782,907	0	1,011		56,560	2.950		JAJ0	10,810	0	10/01/2020	07/21/2030
BAN10S-7V-3	ARBR 4A		. C	. 4	2.B FE	1, 160, 036	100.0160		1,221,500	1,202,978	۵	397		42,545	3.100		JAJ0	8,204	0	10/01/2020	01/15/2030
BAN10S-7W-1	CLARINDA PARK CLO 1A		. C	. 4	2.B FE	641,922	100 . 3340		671,825	667,015	Ω	220		24,873	3.400	3.585		2,919	5,595	10/01/2020	11/15/2029
BAN10S-7X-9	CONTEGO CLO BV 8A	·	- C	- 4	1.F FE 2.B FE	590,621	100.5000		610,750	613,410	0	(85)		22,874	2.800	2.729 3.941		5,795 9,528	0	10/01/2020	01/25/2032
BAN10S-7Y-7 BAN10S-7Z-4	DERPK 1A B			- 4	2.8 FE	1,063,118 589.857	100.5000 100.5000		1,099,350 610.750	1, 104, 215 612, 682	J	(21)		41,176 22,847	4.000 3.237	3.941		9,528	0	10/01/2020	07/15/2033
BAN10S-72-4 BAN10S-80-0	AQUEDUCT EUROPEAN CLO 20-5A		C	4	2.0 FE	883,726			916, 125	917,917	U	(38)		34,229	3.800	3. 194		7,059	0	10/01/2020	04/10/2033
BAN10S-81-8	CORDA CORDA 5A CR		C	4	1.F FE	574,271	100.0110		610,750	602,372	0	165		27,936	3.800			4,642	0	10/01/2020	07/20/2032
BAN10S-83-4	ARBR 4A		. C	4	1.F FE	1,170,242			1,221,500	1,219,709	0	39	0	49,427	2.250	2.290	JAJ0	5,955	0	10/01/2020	01/15/2030
BAN10S-84-2	AQUEDUCT EUROPEAN CLO 2020-5A C		. C	. 4	1.F FE	737,303	100.5000		763,438	766,764	٥	( 105)		29,566	2.800			7, 125	0	10/01/2020	04/20/2032
BAN10S-85-9	CONTEGO CLO BV 8A		. C	- 4	2.B FE	1,770,099	100.5000		1,832,250	1,838,491	٩	( 165)		68,558	3.800			23,595	0	10/01/2020	01/25/2032
BAN10S-86-7 BAN10T-05-5	CORDA 3A DRR		- C	- 4	2.B FE	909,676	99.9010		1,001,630	948,357	ō	1,541 841		37, 141	2.771	3.814		3,547 808	6,256	10/28/2020	08/15/2032
BAN101-05-5 BAN10T-DR-3	DRYD 2017-62A C			- 4	1.0 FE 1.F FE	1,152,822 1,939,411	99.8710 99.6720		1,221,500 2,076,550	1,199,471 2,011,654	ļ	1.098		45,809 71,145	1.400 1.700				4,301	10/05/2020	09/15/2031
BAN10T-DS-1	VOYE EURO CLO 3A		C	4	2.B FE	1, 939, 411	96.7820		1,282,575	1,229,872	U	1,730		51.903	3. 150			8.754	21,283	10/06/2020	04/15/2033
BAN10T-FH-3	HARVT HARVT 25A C		C	4	1.F FE	11,733,000	100.5000		12,215,000	12,215,000	0	0		482,000	3.709			62,918	0	10/06/2020	01/21/2034
BAN10T-FJ-9	HARVT HARVT 25A D		. C	4	2.C FE	13,582,075	100.5000	14, 117, 486	14,047,250	14,047,250	0	0		465, 175	2.540	2.547	JAJ0	49,556	0	10/06/2020	01/21/2034
BAN10T-V2-8	BECLO 8A		. C	. 4	1.F FE	1,419,868	100 . 3340		1,465,800	1,466,374	٥	(12)		46,518	2.650			7,877	0	10/07/2020	07/20/2032
BAN10T-V4-4	CONTE CONTE 4A B1		. C	- 4	1.0 FE	7,034,975	100.0310		7,329,000	7,298,457	٩	584		262,899	1.500		JAJ0	21,376	0	10/08/2020	01/23/2030
BAN10U-DH-2	PHNXP PHNXP 1A A21PENTA 19-6A		- C	- 4	1.C FE	3,490,357	100.1040		3,664,500	3,660,256	ō	146 145		169,753	1.750			11,401	15,628	10/08/2020	10/29/2031
BAN10U-DJ-8 BAN10U-DP-4	BAST BAST 2020-3A B1	·	- 0	4	1.0 FE 1.0 FE	2,920,488 5,026,263	100.5070 100.5000		3,053,750 5,191,375	3,049,321 5,191,375	ļū	145		128,688 165,113	1.870 3.000	1.900		10,628 24.659	11,947	10/08/2020	07/25/2032
BAN10U-DP-4 BAN10U-DQ-2	BAST BAST 2020-3A B1		- C	4	1.0 FE		100.5000			5, 191,375		0		588,578	2.300				0	10/09/2020	01/15/2034
BAN10U-Q9-6	ARESE ARESE 14A C		. C	4	1.F FE	7,095,600			7,329,000	7,329,000	0	0		233,400	3.120			31,124	0	10/09/2020	10/21/2033
BAN10U-QB-1	ARESE ARESE 14A D		. C	4	2.C FE	18,921,600	100.5000		19,544,000	19,544,000		0		622,400	3.230			85,923	0	10/09/2020	10/21/2033
BAN10V-AX-8	HNLY HNLY 3A D		. C	. 4	2.C FE	13,887,884	100.5000		14,254,905	14,254,905	0	0		367,022	3.256			47,703	0	10/14/2020	01/25/2034
BAN10Z-0H-5	CORDA 5A		- C	- 4	1.0 FE	4, 119, 581	100.0050		4,275,250	4,258,761	٩	592		138,588	1.500			12,826	0	10/19/2020	07/21/2030
BAN10Z-J9-3	ORWPK 19-6	L	_I C	.14		1.536.493	100.2430	1.628.548	1.624.595	1.610.368	L0	376	L0	73,498	2.450	2.616	JAJ0	7.408	L0	10/20/2020	07/25/2032

### **SCHEDULE D - PART 1**

						;	Showing All Lor	ng-Term BOND:	S Owned Dece											
1	2		Cod	les	6	7 F	air Value	10	11	Change	in Book/Adj	usted Carrying	g Value			lr	nterest		Dat	tes
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			r		and	Rate					Current	Other-	in							
		C	е		SVO	Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o	li		Admini-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Dond	strative	Actual Fair	Fair	Par		Increase/	tization)		Carrying	Rate	Rate	When	Due and	Received		Maturity
	B			Bond					Carrying			Impairment								
Identification	Description	е	n	Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
BAN10Z-JA-0	VOYE 1A		C	4	1.C FE	383,16798.8690	398,534	403,095	395,793	0	248	0	12,378	1. 150		JAJ0	1,004	0	10/20/2020	10/15/2030
BAN10Z-JB-8	ORWPK 1A		C	4	1.B FE	5,311,538100.0120	5,497,399	5,496,750	5,483,538	٥	513	0	171,487	1.450	1.509		16,383	0	10/20/2020	07/18/2029
BAN110-0R-9	SCULE SCULE 7A B2		C	4	1.C FE	7,016,03099.9020	7,077,785	7,084,700	7,078,354	٥	30	0	62,294	2.100	2.119		8,560	0	10/22/2020	01/15/2034
BAN110-0S-7	SCULE SCULE 7A D		C	4	2.C FE	7,613,23299.8040	7,680,352	7,695,450	7,680,946	٥	116	0	67,597	0.000	0.026		0	0	10/22/2020	01/15/2034
BAN110-UK-1	PENTA PENTA 2020-8A B2		C	4	1.C FE	9,520,400100.5000	9,820,860	9,772,000	9,772,000	0	0	0	251,600	2.050	2.055		20,033	0	10/23/2020	01/15/2034
BAN110-UL-9	PENTA PENTA 2020-8A C		C	4	1.G FE	10,710,450100.5000	11,048,468	10,993,500	10,993,500	۵۵	۵	۵	283,050	3.050	3.061		34,462	0	10/23/2020	01/15/2034
BAN110-UQ-8	PENTA PENTA 2020-8A D		C	4	2.C FE	3,570,150100.5000	3,682,823	3,664,500	3,664,500	۵	٥	0	94,350	2.500	2.507		9,416	0	10/23/2020	01/15/2034
BAN111-7L-3	VOYE VOYE 4A D		C	4	2.B FE	1,328,580100.5000	1,350,368	1,343,650	1,343,650	٥	0	0	15,070	2.470	2.477	JAJ0	2,766	0	10/26/2020	01/15/2034
BAN111-NH-4	HAYEM HAYEM 1A B		C	4	1.C FE	1,287,645 100.0610	1,344,470	1,343,650	1,340,909	0	78	0	53, 186	1.780	1.822	MJSD	1,661	5,939	10/26/2020	09/06/2031
BAN112-9H-8	ALME 5A		C	4	1.0 FE	2, 124, 938 100. 0320	2, 199, 412	2, 198, 700	2, 194, 854	۵	108	٥	69,808	1.600	1.637	JAJ0		0	10/27/2020	07/15/2031
BAN112-9J-4	MILPK 1A		C	4	2.B FE	96.6050	1,026,629	1,062,705	1,011,086	٥	1,444	0	47,885	2.650	3.708		6, 102	0	10/27/2020	01/15/2031
BAN112-UK-7	BECLO 4A		C	4	2.B FE	1,123,51899.5450	1,215,937	1,221,500	1,162,234	0	1,752	0	36,965	2.650	3.759	JAJ0	7,013	0	10/28/2020	07/15/2030
BAN113-FX-4	CORDA 3A		C	4	1.0 FE	285,603 99.1780	302,866	305,375	298, 138	0	173	0	12,362	1.300	1.713	FMAN	507	972	10/29/2020	08/15/2032
BAN114-12-5	RFTE RFTE 2018-1A CE		C	4	1.F FE	1, 171, 814100.0780	1,222,447	1,221,500	1,209,586	0	291	0	37,481	2.470	2.662	MJSD	922		10/30/2020	12/20/2031
BAN116-4G-6	RPARK 1A		C	4	1.C FE		411,656	411,646	408,913	0	64	0	11,415	1.500	1.630		1,355	0	11/06/2020	07/14/2031
BAN116-ZC-1	CHURCHHILL 2020	T	C	4	1.A Z	12,900,000 100.0000	12,900,000	12,900,000	12,900,000	0	0	0	0	1.714	1.718		19,658	0	12/07/2020	10/30/2029
BAN116-ZD-9	CHURCHHILL 2020		C	4	2.A Z	10,500,000 100.0000	10,500,000	10,500,000	10,500,000	0	0	0	0	1.964	1.969		18,334	0	12/07/2020	10/30/2029
BAN118-D5-6	Carlyle Global 1A		C	4	1.0 FE	6,702,575100.0000	6,718,250	6,718,250	6,718,250	0	0	0	15,675	2.100	2.105		5.487	0	11/13/2020	01/15/2034
BAN118-US-7	Carlyle Global 19-1		C.	4	1.B FE	1,067,966100.0060	1,099,410	1,099,350	1,096,087	0	34	0	28,086	3.287	3.356		1,706		11/16/2020	03/15/2032
BAN11E-NZ-6	JUBILEE 2020-24A		C.	4	2.B FE	2,500,000100.0000	2,500,000	2,500,000	2,500,000	0	0	0	0	5.256	5.290		0	0.020	12/02/2020	01/16/2034
BAN11F-5V-2	HOLLAND PARK 1A A2RR		C.	4	1.0 FE	12,119,645 100.2500	12,245,525	12,215,000	12, 193, 229	0	214	0	73,369	3.006	3.049		46,918	0	12/02/2020	11/14/2032
BAN11F-RE-6	BILBAO 2A C		0	4	2.0 FE	1,675,904100.1410	1,681,924	1,679,563	1,683,704	0	(57)	n	7,857	5.306	5.290		10,397	٥	12/03/2020	05/20/2032
BAN11H-43-1	PHNXP 3A C		0	4	1.F FE	3,647,400100.0000	3,664,500	3,664,500		0	0	0	17,100	3.856	3.873		0	0	12/10/2020	01/15/2034
BAN11H-45-6	CIFCE 3A D		0	4	2.0 FE	3,647,400100.0000	3,664,500	3,664,500	3,664,500	0	0	0	17, 100	1.356		JAJ0	0	0	12/10/2020	01/15/2034
Z925N2-S6-8	AVOCA CLO AVOCA 10A AVOCA 10A		0	4	2.B FE	6,463,932 100.0860	6,724,041	6,718,250	6,688,071	n	937	0	223,202	4.956		JAJ0	72, 141	10,764	10/14/2020	01/15/2030
Z927JZ-LZ-9	PALMP 1A		0	4	1.0 FE	3,821,484 100.0180	3,970,574	3,969,875	3,950,757	n	708	n	128,565	1.600		JAJ0	13,056	10,704	10/19/2020	04/18/2030
Z928CB-QL-3	CASPK CASPK 1A CR			4	1.D FE	1,761,065100.0860	1,833,829	1,832,250	1,835,805	0	(105)	٥ ــــــــــــــــــــــــــــــــــــ	74,845	2.968		JAJO	11,783		10/01/2020	01/15/2028
Z9293G-TR-4	AVOCA 12A			4	2.B FE	779,928100.1430		818,405	805,565	۷	445	ν	25, 192	3.100	3.473		5,497	٥	10/20/2020	04/15/2030
Z92G50-4Q-0	DRYDEN 2015-39A B1R		٠	4	1.0 FE	904, 14699.4330	910,928	916, 125	908,872	Ω	76	٥	4,650	2.706	2.870		5,371		12/04/2020	10/15/2031
Z92GPS-4Y-0	AVOCA 14A		·	,	1.0 FE	1,524,830 99.4890	1,579,828	1,587,950	1,574,515	,	445		49,240	1.300	1.471		4.645		12/04/2020	01/12/2031
Z92LMB-FQ-4			٠	,													9,528			
Z92LMB-FQ-4 Z92LMB-FS-0	ALME 4A			4	1.0 FE	3,496,503100.0030	3,664,606	3,664,500	3,615,621 594,287	Δ	1,459		117,659	1.200	1.444		9,528 2,183	0	10/19/2020	01/15/2032
Z94007-5A-7	AVOCA 15A		٠	4	1.F FE 2.B FE	572,94899.6100 1,783,41399.2950	1,940,629	610,750 1,954,400	1,854,276		321		21,018 69,179	1.650	2.134			0	10/01/2020	01/15/2032
Z94007-5A-7 Z9429K-H9-5	AVOCA CLO AVOCA 16A 16A C1R		٠	4	1.F FE		1,940,629	1,954,400	1,854,276	ō	1,683			2.300	3.3/8		9,739	0	10/07/2020	04/15/2031 07/15/2031
				4	2.B FE					ļ		<u>0</u>					11,910	4 704	10/06/2020	
Z9429K-HD-6	AVOCA CLO AVOCA 16A AVOCA 16A			4		575,543100.0120	610,825	610,750	596,503	ō	278	<u>0</u>	20,681	3.200	3.687		4,235	4,784	10/01/2020	07/15/2031
Z9455J-7Y-1	AVOCA CLO AVOCA 19A 19A			4	2.C FE	1,146,722100.0110	1,221,634	1,221,500	1, 189, 289	ō	506	0	42,061	3.200	3.725		8,469	0	10/07/2020	10/15/2031
Z9455J-8E-4	AVOCA CLO AVOCA_19A 19A C			4	1.F FE		916,692	916, 125	910,010	ō	111		32,184	2.370	2.506		4,704	0	10/01/2020	10/15/2031
Z945A5-5Y-7	GLME GLME 2A B1Ā		U	4	1.0 FE	1,737,141100.0150	1,832,519	1,832,250	1,821,923	ō	286	0	84,496	1.750	1.857		6,502	0	10/23/2020	01/20/2032
Z945A5-6T-7	GLME 2A		C	4	2.C FE	1,065,36492.5510	1,130,506	1,221,500	1, 112, 146	ļ	2,670	0	44, 113	2.850	4.698		7,059	0	10/28/2020	01/20/2032
Z949BB-WL-3	HAYEM 2A		C	4	1.0 FE	700,387100.1660	734,117	732,900	730,065	٩	93		29,585	1.850	1.923		1,318	3,394	10/13/2020	05/27/2032
Z949BB-WQ-2	HAYEM 2A C		C	4	1.F FE	2,359,002100.2710	2,449,621	2,443,000	2,435,842	٩٥	166		76,675	3.032		FMAN	7,202	17, 120	10/13/2020	05/27/2032
Z949BB-WS-8	HAYEM 2A D		C	4	2.B FE	792,337100.1320	795,025	793,975		٩٥	(20)	0	3,028	5.106	5. 103		3,941	0	12/04/2020	05/27/2032
Z94A7N-YP-8	ACLO ACLO 5A B1		C	4	1.C FE	2,050,351100.2780	2, 158, 271	2, 152, 283	2, 152, 283	۵	0	0	101,932	1.850	1.854		8, 185	0	10/19/2020	04/17/2032
Z94AKY-5N-6	. AQUE 2019-4A C		C	4	1.F FE	881,520100.5220	920,906	916, 125	910,363	٥	187	0	28,656	2.637	2.756		5,234	5,462	10/01/2020	07/15/2032
Z94BG7-E3-2	VOYE 2A		C	4	1.F FE		1,731,927	1,722,315	1,722,977	٥	(27)	0	48,029	2.750	2.752		10,262	0	10/08/2020	07/15/2032
Z94CFK-H0-5	CORDA 15A		C	4	2.C FE	802,765100.4500	858,900	855,050	841,513	٥	342	0	38,407	3.750	4.068		3, 117		10/21/2020	08/26/2032
Z94DJF-DN-4	AVOCA 17A		C	4	1.C FE	1,766,864100.2430	1,836,699	1,832,250	1,826,460	۵	160	0	59,437	1.700	1.758		6,749	0	10/19/2020	10/15/2032
Z94FG5-PL-5	MADISON 8A BRN		C	4	1.C FE	1,511,45699.8010	1,510,430	1,513,439	1,513,439	۵	٥	0	1,982	3.056	3.067	JAJ0	10,021	0	12/04/2020	04/15/2032
Z94FG5-PN-1	MADISON 8A		C	4	1.F FE			916, 125	892,010	٥	426	0	22,967	3.477		JAJ0	6,901	0	11/16/2020	04/15/2032
3599999 Sul	ibtotal - Bonds - Industrial and Miscellar	neous	(Unaffil	iated) - (	Other															
	an-Backed and Structured Securities	. 5000	,			8,669,437,990 XXX	9,082,958,487	8,993,599,722	8,682,022,765	^	(89, 371)	20,644,495	14,866,325	XXX	XXX	XXX	51,032,687	179, 164, 956	XXX	XXX
		cu .	, D .		+															
3899999. Fot	tal - Industrial and Miscellaneous (Unat	Tillated	I) Bond:	S		45.543.899.469 XXX	50,123,090,519	45.010.171.729	45,495,288,398	(6,494)	(40.820.705)	31.135.047	43.993.552	XXX	XXX	XXX	380,013,651	1.353.583.411	XXX	XXX

### **SCHEDULE D - PART 1**

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

								Snowing All Lor	ng-Term BOND	S Owned Decei	nber 31 of	Current Yea	ar								
1	2		Code	es	6	7	F	air Value	10	11	Change	e in Book/Adju	usted Carrying	g Value			l	nterest		Da Da	ates
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		C	ė		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		ď	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
172967-MU-2	CITIGROUP		- 11	2	3.A FE	15,200,000	102.8750	15.637.000	15,200,000	15,200,000	(Decrease)	Accretion	necognized	Value	4.000	4.020		35,467	During real	12/03/2020	12/31/2049
29379V-BM-4	ENTERPRISE PRODUCTS OPERATING			2	2.0 FE	2,891,871	96.3750	2,891,250	3,000,000	2,891,897	0	26	0	0	4.875	5.069		54,844	0	12/23/2020	08/16/2077
30767E-AD-1	FARM CREDIT BK OF TEXAS			2	2.A FE	27,000,000	109.0000	29,430,000	27,000,000	27,000,000	0	0	0	0	5.700	5.700		68,400	619,875	07/15/2020	01/01/9999
59156R-CA-4	METLIFE			2	2.B FE	5,750,000	105.7500	6,080,625	5,750,000	5,750,000	0	0	0	٥	3.850	3.850	MS	68,257	0	09/08/2020	12/31/2049
808513-BJ-3	CHARLES SCHWAB			2	2.B FE	5,000,000		5,287,500	5,000,000	5,000,000	0	0	0	0	4.000	4.033		11, 111	0	12/08/2020	12/31/2049
97263C-AA-9	WILTON REBARCLAYS BANK			2	2.C FE 3.B FE	18,000,000 3,754,377		18,270,000	18,000,000	18,000,000 3,754,377	۵	0		Ω	6.000 6.278	6.000 6.159		207,000	00	10/15/2020	01/01/9999
06738C-82-8	Ibtotal - Bonds - Hybrid Securities - Issu		U	Ζ	عn d د	77.596.248	XXX	4,609,459	3,683,000	77.596.274		26				XXX	XXX	10,276 455,355	231,219	XXX	01/01/9999 XXX
	ibitolai - Bonds - Hybrid Securities - Issu Ital - Hybrid Securities	er Oblig	alions	<b>)</b>		77,596,248	XXX	82,205,834 82,205,834	77,633,000	77,596,274	<u> </u>	26	0	0		XXX	XXX	455,355	851,094 851,094	XXX	XXX
	ntal - Hybrid Securities otal - Parent, Subsidiaries and Affiliates	Danda				77,390,248	XXX	82,200,834	77,033,000	11,090,214	0	20	0	0		XXX	XXX	400,300	801,094	XXX	XXX
	ibtotal - SVO Identified Funds	bullus				0	XXX	0	0	0	0	0	0	0		XXX	XXX	0	0	XXX	XXX
51508P-AG-9	GOLDEN NUGGET TERM LOAN B				4.B FE	4,457,614	96.3280	4,303,182	4,467,219	4,462,587	0	1.319	0	0	3.695	3.752		4, 127	185,883	07/12/2017	10/04/2023
80875A-AP-6	SCIENTIFIC GAMES				4.8 FE	2,279,442	90.3260	4,303,162	2,290,332	2,283,818	۷	1,669	ر	۷	3.731	3.834			92, 195	02/22/2018	08/14/2024
BL3294-34-7	INGERSOLL RAND SERVICES				3.B FE	194,750		197,750	200.000	194,750	0	0	0	0	2.647	3, 124		0	0	11/04/2020	02/28/2027
BL3392-82-8	MILEAGE PLUS HOLDINGS				2.C FE	69,697,243	104.3750		70,078,642	69,709,794	0	12,467		0	0.148	0.228		1, 152	0	09/20/2020	06/25/2027
BL3428-69-7	ASPLUNDH TREE EXPERT LLC				3.A FE	414,004		418,664	416,667	414,957	0	953	0	0	2.658	2.725		431	0	08/19/2020	08/18/2027
BL3443-08-4	VIRGIN MEDIA BRISTOL LLC				3.C FE		100.0830	470,899	470,507	463,449	Ω	0	0	۵	1.899	2.100		0	0	09/10/2020	01/10/2029
BL3475-38-3 BL3477-04-1	AVANTOR				3.C FE 3.C FE	495,000 197,000		501,875 200,250	500,000	495,082 197,000		82	0	۷	3.645	3.834 5.107		101	0	10/30/2020	11/06/2027
BL3477-04-1 BL3492-92-5	CALPINE TERM B5				3.6 FE 3.8 FE	198,000			200,000	197,000		10			2.653	2.826		442	0 N	10/29/2020	12/02/2027
BL3447-31-7	SKYMILES IP		C		2.B FE	27,817,414		28,912,000	27,800,000	27,817,002	0	(412)		0	2.500	2.489		30,889	0	09/18/2020	09/16/2027
L5137L-AK-1	INTELSAT JACKSON HOLDINGS DIP NEW MONEY TL		C		1.A Z	213,889	101.8500	220,283	216,282	215,052	<u>0</u>	1, 164	0	٥	5.720	6.863	MJSD	619	9,078	12/14/2020	07/14/2021
	ıbtotal - Bonds - Unaffiliated Bank Loan:	s - Acqu	iired		-	106,427,805		110,801,885	106,839,649	106,451,501	0	17,252	0	0	XXX	XXX	XXX	52,716	287, 156	XXX	XXX
	ıbtotal - Unaffiliated Bank Loans					106,427,805	XXX	110,801,885	106,839,649	106,451,501	0	17,252	0	0	7000	XXX	XXX	52,716	287, 156	XXX	XXX
	tal - Issuer Obligations		-			39,983,601,665	XXX	44,309,704,729	38,891,497,886	39,994,186,181	0	(36,514,534)	9,495,958	29, 127, 227		XXX	XXX	360,450,221	1,167,804,991	XXX	XXX
	tal - Residential Mortgage-Backed Secu					895,792,591	XXX	950,810,552	963,050,538	870, 197, 574	(6,494)	(8, 109, 262)	994,594	0	XXX	XXX	XXX	3,099,694	30,536,385	XXX	XXX
	tal - Commercial Mortgage-Backed Sec				-	2,947,118,261	XXX	3,162,046,984	2,893,404,366	2,928,387,709	0	(5,040,630)	0	0	,,,,,	XXX	XXX	8,408,047	96,636,291	XXX	XXX
	tal - Other Loan-Backed and Structured	l Securit	ties			8,746,799,781	XXX	9,170,075,955	9,070,309,991	8,759,080,812	0	(140,632)	20,644,495	14,866,325		XXX	XXX	51,217,672	182,612,568	XXX	XXX
8099999. To	tal - SVO Identified Funds					0	XXX	0	0	0	0	0	0	0		XXX	XXX	0	0	XXX	XXX
8199999. To	tal - Affiliated Bank Loans					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. To	tal - Unaffiliated Bank Loans					106,427,805	XXX	110,801,885	106,839,649	106,451,501	0	17,252	0	0	XXX	XXX	XXX	52,716	287, 156	XXX	XXX
8399999 - To	otal Bonds					52,679,740,103	XXX	57.703.440.105	51.925.102.430	52.658.303.777	(6.494)	(49.787.806)	31.135.047	43.993.552	XXX	XXX	XXX	423.228.350	1.477.877.391	XXX	XXX

3A ..\$ .......518,252,710 3B ...\$ ......444,749,300 3C ...\$ ......409,918,848 4A .\$ .......95,263,045 4B ..\$ ......165,322,941 4C ..\$ ........52,586,398 5A .\$ \_\_\_\_2,711,831 5B ..\$ \_\_\_\_655,050 5C ..\$ \_\_\_ 

## **SCHEDULE D - PART 2 - SECTION 1**

Showing All PREFERRED STOCKS Owned December 31 of Current Year

					,	Onowing 7 to		HED STOCK		111001 01 01 0									
1	2	Codes	5	6	7	8	F:	air Value	11		Dividends			Change in B	ook/Adjusted (	Carrying Value		20	21
		3 4					9	10		12	13	14	15	16	17	18	19	NAIC	
																		Desig-	
																		nation.	
																		NAIC	
																	Total	Desig-	
							Rate										Foreign	nation	
							Per								Current		Exchange	Modifier	
							Share							Current	Year's	Total Change	Change in	and	
				Par		Book/	Used to						Unrealized	Year's	Other-Than-	in	Book/	SVO	
CUSIP			Number	Value	Rate	Adjusted	Obtain				Amount	Nonadmitted	Valuation	(Amor-		Book/Adjusted		Admini-	
Identi-		F	of	Per	Per	Carrying	Fair			Destaura					I emporary i	2	Aujusteu	strative	Date
	Description	For-		_	-			F : 1/ 1	A -41 O4	Declared	Received	Declared But		tization)	impairment	Carrying Value	Carrying		
fication	Description	Code eign	Shares	Share	Share	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Accretion	Recognized	(15 + 16 - 17)	Value	Symbol	Acquired
	ASSET ALLIANCE		9,890.000	100.00		0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	04/19/2012
	FEMME PHARMA		13,207.000			0	11.095	146,530	0	0	0	0	0	0	0	0	0	6. *	12/31/2018
	FEMME PHARMA		28, 191.000	100.00		0	11.095	312,775	0	0	0	0	Δ	0		0	0	6. *	12/31/2018
	FEMME PHARMA		25,944.000	100.00		0	11.095	287,845	0	0	0	0	0	0	Q L.	0	0	6. *	12/31/2018
	FEMME PHARMA		20,424.000	100.00		0	11.095	226,600	0	0	0	0	0	0		0	0	6. *	12/31/2018
	FIRST REPUBLIC BANK		250,000.000	1.00		6,250,000	26.370	6,592,500	6,250,000	0	31,510	0	0	0		0	0	6. *	09/09/2020
	ONLINE INSIGHT		569,949.000			0	0.000	0	0	0	0	0	J	J	ļ	0	0	6. *	01/01/2008
	ONLINE INSIGHT		1,723,449.000				0.000		0	0	0	0	μ	μ	٠	0	0	6. *	01/01/2008
	PUBLIC STORAGE		600,000.000			15,000,000	26.945	16,167,000	15,000,000	0	237 , 188	0	Ω	Q	u	0	0	2.A	08/11/2020
			348,000.000 415,000.000			8,700,000	25.740	8,957,520 10,447,625	8,700,000 10.375.000	0	0	0	o	Q	٠	0	0	3.A	12/02/2020
	U.S. BANCORP 3 3/4 PERP			1.00		10,375,000	25.175	, , .	, , ,	0	0	0	ν			0	U	b. ^	10/20/2020
8499999. S	ubtotal - Preferred Stock - Industria	al and Miscella	neous (Unaffiliated)	Perpetual Pr	referred	40,325,000	XXX	43, 138, 395	40,325,000	0	268,698	0	0	0	0	0	0	XXX	XXX
												-	-	-					
				<b>-</b>							ļ	+		<b>-</b>			<b></b>	<b></b>	
				<b>-</b>			ļ					+		<b>-</b>			<del> </del>	<b></b>	
												-	-	-				<b>-</b>	
				-							<b></b>	+		<b>-</b>				<b>!</b>	
				<b></b>	ļ							<u> </u>	<u> </u>	<del> </del>					
8999999 - 1	otal Preferred Stocks					40,325,000	XXX	43, 138, 395	40,325,000	0	268,698	0	0	0	0	0	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation	tion Category Footnote:	
1A .\$0 1B\$	) 1C.\$0 1D.\$0 1E.\$0 1F\$0 1G.\$0	
2A\$15,000,000 2B\$	· 2C\$0	
3A\$	· 3C\$0	
4A\$0 4B\$	· 4C\$0	
5A\$0 5B\$	· 5C\$0	
6\$16,625,000		

## SCHEDULE D - PART 2 - SECTION 2

						Showing A	All COMMON ST	OCKS Owned D	ecember 31 of	Current Year							
1	2	Cod	les	5	6		ir Value	9		Dividends		Ch	ange in Book/Ad	ljusted Carrying Va	alue	17	18
	_	3	4	· ·	Ü	7	8	Ŭ	10	11	12	13	14	15	16	• • •	NAIC
			-			,	O		10	'''	12	10	14	10	10		Desig-
																	nation,
																	NAIC
																	_
																	Desig-
						Rate											nation
						Per									Total Foreign		Modifier
						Share							Current Year's		Exchange		and
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in		svo
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		Admini-
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Date	strative
fication	Description	Code	1	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	Acquired	Symbol
02376R-10-2	AMERICAN AIRLINES	Code	eign	427.000		value 15.770		Actual Cost	but Oripaiu		Ulipaiu		necognized			10/09/2018	Symbol
28413L-10-5	ELAH HOLDINGS			43.000	6,734 3,526		6,734 3,526	3,440		43		(5,513) 890		(5,513) 890		05/22/2018	
			/1.1		3,320		3,320	3,440				890		890	u	03/22/2018	
	ubtotal - Common Stock - Industrial and	iviiscellar	neous (Un	папппатеа)		2004										<b>V</b> 007	1,000
	Publicly Traded				10,260	XXX	10,260	3,440	0	43	0	(4,623)	0	(4,623)	0	XXX	XXX
	ASSET ALLIANCE			30,465.000	ō	0.000	وأ	<u>0</u>  -	0	0	0	ļ0	0	0		.06/24/2009	
05164B-10-6	AURORA FOODS			7,792.000	ō	0.000	ō إ-	·····ŏ ŀ		ō	}ō	ļ0	0.700.000	0	├ŏ ├-	09/04/2012	
286991-49-2 31339*-10-7	ELIZABETH ARDEN SALONFHLBI CLASS B-1	RF		97,000.000	40F 000 400	0.000	105 000 100	105 000 100	0	4 607 677	ļū	0	9,700,000	(9,700,000)	}ŭ }-	12/31/2018	-
31339*-10-7	FEMME PHARMA	.   rit	1	1,253,921.000 18,952.000	125, 392, 100	100.000 11.095	125,392,100	125,392,100	626,961	4,627,077		0	0	0		09/29/2016 12/31/2018	
594991-13-5	MICELL TECHNOLOGIES				50,002	5.650	50,002			u	n	n	o	n		12/31/2018	
000000-00-0	FEMME PHARMA			2,256.000	25,030	11.095	25,030			n		0		0	n l	12/31/2018	
000000-00-0	NIELSEN BIOSCIENCES INC		1	25,402.000	773,745	30.460	773,745	773,745	0	0	0	0	0	0	0	09/27/2018	1
	ubtotal - Common Stock - Industrial and	Miscellar	neous (I In		126,451,147	XXX	126,451,147	126,215,848	626.961	4,627,077	0	0	9.700.000	(9.700.000)	0	XXX	XXX
01915*-10-2	ALLIED BROKERAGE	Miscellai	leous (Oi	900,000.000	497,899	0.552	497,899	296,135	020,301	4,027,077	0	6,329	3,700,000	6,329	0	02/20/2008	////
466600-10-2	JACKSON NATIONAL LIFE CHARITABLE FOUNDATION			1.000	100	100.000	100					0,329	o	0,029		12/20/2016	
46852*-10-2	JACKSON NATIONAL LIFE NEW YORK	-		2,000.000	607,762,377	303,881.189	607,762,377	485,385,949	0	0	0	(7,466,076)	0	(7,466,076)	0	05/23/1996	
605100-10-5	MISSION PLANS OF AMERICA			100.000	12,313	123.130	12,313	13,000	0	0	0	(63)	0	(63)		.09/04/2012	
750010-10-9	ROP			100.000	201.450	2,014.496	201,450	208,236	0	0	0	(850)	0	(850)		.09/04/2012	
75604#-10-8	REALIC OF JACKSONVILLE PLANS			10,000.000	1,562	0.157	1,562	1,806	0	0	0	(10)	0	(10)	0	.07/20/1998	
G9310*-10-9	VFL INTERNATIONAL LIFE			100.000	1,030,696	10,306.960	1,030,696	1,272,471	0	0	0	(222,838)	0	(222,838)	0	09/04/2012	
G4987#-10-8	JNL BERMUDA			250,000.000	4, 145, 427	16.582	4, 145, 427	4, 158, 746	0	0	0	(15,554)	0	(15,554)	0	08/04/2003	
9399999. S	ubtotal - Common Stock - Parent, Subsid	diaries ar	nd Affiliate	es Other	613,651,824	XXX	613,651,824	491,336,443	0	0	0	(7,699,062)	0	(7,699,062)	0	XXX	XXX
46644W-18-7	JNAM/ JNL MULTI-MGR EMERGING MKT EQU			56.000	643	11.460	643	424	0		0	220	0	220	0	12/03/2020	
46644W-49-2	JNAM/ JNL MULTI-MANAGER ALT FUND			98.000	1, 135	11.590	1, 135	983	0	0	0	117	0	117	0	04/24/2020	
46644W-62-5	JNAM/ JNL/MELLON CPTL MSCI KLD 400 S			48.000	811	16.760	811	514	0	0	0	140	0	140	0	10/30/2018	
46644W-67-4	JNAM/ JNL/CRESCENT HIGH INCOME I			48.000	541	11.370	541	504	0	0	0	20	0	20	0	06/21/2019	
46648L-16-1	JNAM/ JNL/PIMCO REAL RETURN FUND			51.000	608	11.860	608	515	0	0	0	64	0	64	0	10/30/2018	
46648L-18-7	JNAM/ JNL/PIMCO INCOME			51.000	572	11.130	572	517 .	0	0	0	56	0	56		04/24/2020	
46648L-23-7 46648L-25-2	. JNAM/ JNL/NEUBERGER BERMAN STRATEGIC JNAM/ JNL/T ROWE PRICE MANAGED VOL I			1,074.000 175.000	13,088 2.695	12.190 15.380	13,088 2.695	11,862 2,117		0	0	891 294	0	891 294		10/29/2019 06/21/2019	
46648L-25-2	JNAM/ JNL/S&P MANAGED MODERATE		1	33.000	2,695	15.380	2,695	500	ا ۱		ļ	294	U	73		09/21/2019 09/22/2017	-
46648L-63-3	JNAM/ JNL/S&P MANAGED CONSERVATIVE	-	1		601	19.420	601		 n	n	n	50	n	50		09/22/2017	
46648M-45-8	JNAM/ JNL/MELLON CPTL INDEX 5				1.332	18.580	1,332	1,046	0	0	0	151	o	151		06/21/2019	-
46648M-62-3	JNAM/ JNL/MELLON S&P 400 MIDCAP INDX			494.000	12,893	26.080	12,893	8,587	0	0	0	4,306	0	4,306		04/24/2020	
46648M-86-2	JNAM/ JNL/BLACKROCK GLOBAL NAT RES			117.000	1,008	8.620	1,008	717	0	0	0	291	0	291		.04/24/2020	
46649B-55-0	JNAM/ JNL/DFA INTL CORE EQUITY			101.000	1, 157	11.500	1, 157	1,007	0	7	0	68	0	68	0	12/03/2020	
46649B-56-8	JNAM/ JNL/BLACKROCK ADV INTL I			2,048,794.000	23,028,441	11.240	23,028,441	20,506,584	0	95,804	0	1,448,274	0	1,448,274	0 [.	_12/31/2020	
46649B-57-6	JNAM/ JNL/BLACKROCK ADV INTL A		<b></b>	101.000	1, 131	11.210	1, 131	1,007	0	3	0	69	0	69	0	_12/30/2020	
46649B-59-2	JNAM/ JNL/AQR LARGE CAP DEF STYLE A		<del>-</del>	100.000	1, 196	11.960	1, 196	1,000	0	0	0	126	0	126		06/21/2019	
46649B-62-6	JNAM/ JNL/MORNINGSTAR WIDE MOAT INDX			54.000	713	13. 180	713	553	0	50	0	39	0	39	0	12/03/2020	
46649B-63-4	JNAM/ JNL/LOOMIS SAYLES GLOBAL GRWTH			50.000	785	15.590	785	505 .	ō	4	0	201	lō	201	ō	12/03/2020	
46649B-64-2	JNAM/ JNL/LOOMIS SAYLES GLOBAL GRWTH		·	50.000	779	15.470	779	505 .	0	4	}0	197	0	197	} <u>0</u> }-	12/31/2020	-
46649B-66-7 46649B-67-5	JNAM/ JNL/JPMORGAN HEDGED EQUITY JNAM/ JNL/HEITMAN US FOCUSED RL EST	-	† <del>-</del>	51.000 55.000		12.100		513	0	3			0		<sup>0</sup>	12/03/2020	-
46649B-68-3	JNAM/ JNL/HEITMAN US FOCUSED RL EST	-	1		564	9.990	564			58 59	U	(81)	U	(81)	<sup>^</sup>  -	12/03/2020	-
46649B-69-1	JNAM/ JNL MULTI-MANAGER INTL SM CAP	-	1	51.000	709	13.840		515			n		o	162	<sup>0</sup>	12/03/2020	
46649B-71-7	JNAM/ JNL/MULT-MANAGR INTL SMALL CAP		1	51.000	703	13.760	703	513	n	11	n	160	n	160		12/03/2020	
46649B-72-5	JNAM/ JNL/AM FUNDS CAP INCOME BUILDR			100.000	1.158	11.580	1.158	1.000	0	0	0	47	0	47		.08/10/2018	]
46649B-73-3	JNAM/ JNL/AM FUND CAP INCOME BUILDER			100.000	1,149	11.490	1,149	1,000	0	0	0	44	0	44		08/10/2018	
46649U-20-2	JNAM/ JNL/JNL GUIDANCE CONSERVATIVE			85.000	1, 193	14.010	1,193	1,003	0	0	0	87	0	87		.08/10/2018	
46649U-60-8	JNAM/ JNL/JNL TACTICAL ETF MODERATE			47.000	615	13.060	615	563	0	30	0	19	0	19	0	12/03/2020	
46649U-69-9	JNAM/ JNL/NEUBERGER BERMAN RISK BAL		ļ	46.000	493	10.650	493	513	0	0	0	(19)	0	(19)	0	10/29/2019	
4664011-75-6	INIAM/ INI /LODD ADDETT CHODT DID INC	1	1	250,000	2 615	10 450	2 615	2 500	0	l n	I 0	115	۸	115	ı n	04/38/3030	1 1

### **SCHEDULE D - PART 2 - SECTION 2**

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Code	es	5	6	F	air Value	9		Dividends		Ch	ange in Book/Ad	ljusted Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC
																	Desig-
																	nation,
																	NAIC
																	Desig-
						Rate											nation
						Per									Total Foreign		Modifier
						Share							Current Year's		Exchange		and
					Book/	Used to						Unrealized	Other-Than-	Total Change in			SVO
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		Admini-
ldenti-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Date	strative
fication	Description	Code	eign		Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	Acquired	Symbol
	. PPM PPM CORE PLUS FIXED INCOME			4,795,709.000	51,505,912		51,505,912	50,038,418	0	3, 154, 531	0	1,522,067		1,522,067	0	12/31/2020	
	PPM PPM HIGH YIELD CORE FUND INST			5,222,469.000	52,642,487		52,642,487	51,055,167	0	479,427	0	1,587,317		1,587,317	0	12/31/2020	
	PPM SMALL CAP VALUE FUNDS			321,919.000	3,055,008	9.490	3,055,008	2,465,795	0	15,923	0	589, 213	0	589,213	0	12/31/2020	
9499999. S	Subtotal - Mutual Funds				130,284,551	XXX	130,284,551	124, 108, 576	0	3,745,934	0	5, 154, 769	0	5, 154, 769	0	XXX	XXX
9799999 - T	Total Common Stocks				870,397,782	XXX	870,397,782	741,664,307	626,961	8,373,054	0	(2,548,916)	9,700,000	(12,248,916)	0	XXX	XXX
9899999 - 1	Total Preferred and Common Stocks				910,722,782	XXX	913,536,177	781,989,307	626,961	8,641,752	0	(2,548,916)	9,700,000	(12,248,916)	0	XXX	XXX

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

## SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year											
1	2	3	4	5	6	7	8	9			
			_					Paid for Accrued			
CUSIP			Date		Number of Shares			Interest and			
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends			
	G2SF 2 1/21		12/16/2020	WELLS FARGO SECURITIES		2,504,141	2,410,000	2,27			
	G2SF 2.5 2/18		12/16/2020	CITIGROUP		7,683,998	7,320,000	8,64			
	FR SB8027 SB8083		12/16/2020	CITIGROUP MSDW		963,184 1.828.493	945,094	59			
	FN BQ\$204		05/12/2020	NOMURA				1,27			
	GINNIE MAE II POOL MA5986		05/12/2020	INOMORA		1.711.406	1,650,293	3,48			
	GINNIE MAE II POOL MA6041		02/10/2020	CITICORP		2,145,262	2,042,270	4,85			
	GINNIE MAE II POOL MA6410		01/23/2020	BMO CAPITAL MARKETS		6,015,245	5,791,720	12,95			
	GINNIE MAE II POOL MA6474		02/04/2020	PARIBAS		4,276,449	4,163,894	1,38			
	GINNIE MAE MA6543		10/08/2020	NOMURA		3,401,327	3, 193, 735				
	GINNIE MAE MA6819		11/19/2020	JP MORGAN SECURITIES		2,983,992	2,834,936	3,93			
36179V-N4-8	GINNIE MAE MA6711		11/06/2020	NOMURA		4,913,608	4,645,065				
912810-PU-6 U	US TREASURY NOTES		01/15/2020	DEUTSCHE BANK		10,827,276	7,500,000				
	US TREASURY NOTES		01/31/2020	Various		14,511,164	13,700,000	146,99			
	US TREASURY NOTES		03/31/2020	Various		4,935,937	4,800,000	39, 19			
	US TREASURY NOTES		06/11/2020	Various		1,999,728,211	1,772,000,000	11,388,94			
	US TREASURY NOTES		11/30/2020	Various		42,404,086	44,320,000	47 ,23			
	US_TREASURY_NOTES		06/11/2020	Various		1,201,692,031	1,229,000,000	1,014,42			
	US TREASURY NOTES US TREASURY NOTES		12/24/2020	Various			16,500,000 17,500,000	115,95 101,84			
	US TREASURY NOTES		02/24/2020	Various BOA ML		17,663,281	17,500,000				
	US TREASURY NOTES		02/07/2020	Various		36,704,770	36,500,000				
	US TREASURY NOTES		11/02/2020	Various		50,273,237	49,900,000	274,71			
	US TREASURY NOTES		01/15/2020	JP MORGAN SECURITIES		10,879,436	10,500,000				
	US TREASURY NOTES		05/28/2020	DEUTSCHE BANK		7,467,055		12, 17			
	US TREASURY NOTES		12/09/2020	BINO CAPITAL MARKETS		1,574,186	1,500,000	5,754			
912828-YK-0 l	US TREASURY NOTES		03/10/2020	Various		18,410,685	18,000,000	100,082			
	US TREASURY NOTES		11/18/2020	Various		804,793,880	753,000,000	3,612,801			
	US TREASURY		11/30/2020	Various		15,965,210	16,000,000	5,370			
	US TREASURY		12/24/2020	Various		11,597,524	11,800,000	5,862			
	US TREASURY		10/23/2020	Various		28,437,361	28,500,000	836			
	otal - Bonds - U.S. Governments					4,348,239,116	4,089,944,765	17,279,390			
	CPPIB CAPITAL		07/22/2020	BOA ML		1,515,359	1,524,000				
	PROVINCE OF QUEBEC		07/16/2020	BMO CAPITAL MARKETS		1,499,340	1,500,000	(			
	TAQA ABU DHABI NATIONAL ENERGY	C	06/19/2020	Various		3,960,210	3,000,000	28 , 16			
	ASIAN DEVELOPMENT BANK	C	04/21/2020	HSBC SECURITIES (USA)		2,027,304	2,031,000				
	REPUBLIC OF CHILE		06/19/2020	CITIGROUP Various		1,468,750 35,065,000	1,250,000 31,250,000	456,94			
	REPUBLIC OF COLOMBIA	0	01/21/2020	GOLDMAN SACHS		494,540	500,000	430,94			
	ABU DHABI GOVT		06/22/2020	CITIGROUP		2,965,625	2,500,000				
	EUROPEAN INVESTMENT BANK	C.	02/04/2020	RBC CAPITAL MARKETS		1,246,088	1,250,000	10,23			
	EUROPEAN INVESTMENT BANK	C	09/15/2020	RBC CAPITAL MARKETS		990,810	1,000,000				
	REPUBLIC OF INDONESIA	C	07/30/2020	Various		24,483,325	21,000,000	243,250			
	INTERAMER DEV BK	C	04/17/2020	RBC CAPITAL MARKETS		1,510,486	1,511,000				
	INTL BK RECON & DEV	C	07/21/2020	MISDW		2,496,650	2,500,000				
500769-JF-2 H	KFW INTERNATL	C	07/07/2020	BOA ML		1,151,249	1, 156,000				
	KFW INTERNATL	C	09/15/2020	NOMURA		2,498,325	2,500,000				
	REPUBLIC OF PANAMA	C	07/20/2020	Various		24,612,500	20,000,000	167, 22			
	REPUBLIC OF PANAMA	C	09/22/2020	ATHENE ANNUITY & LIFE		2,484,130	2,200,000	15,60			
	REPUBLIC OF PANAMA	C	07/21/2020	Various		71,701,500	56,500,000	690,50			
	PERU	0	11/23/2020	MSDW		790,840	800,000	FF7 04			
		III.	06/25/2020	Various		76,747,600	60,000,000	557,61 			
	REPUBLICA ORIENT URUGUAY	C	06/19/2020	I CITI (2DOID							
80413T-AJ-8 S	SAUDI INTERNATIONAL	C	06/18/2020	CITIGROUP		3,075,000	2,500,000	70 00			
80413T-AJ-8 \$ 91086Q-BF-4	SAUDI INTERNATIONAL UNITED MEXICAN STATES	C	06/19/2020	CITIGROUP		4,009,000	3,800,000	72,83			
80413T-AJ-8	SAUDI INTERNATIONAL UNITED MEXICAN STATES UNITED MEXICAN STATES	C	06/19/2020	CITIGROUP		4,009,000 929,700	3,800,000	72,83 16,42			
80413T-AJ-8 § 91086Q-BF-4 Ц 91087B-AF-7 Ц 91087B-AM-2	SAUDI INTERNATIONAL UNITED MEXICAN STATES UNITED MEXICAN STATES UNITED MEXICAN STATES UNITED MEXICAN STATES	C	06/19/2020 03/16/2020 11/16/2020	CITIGROUP  JP MORGAN SECURITIES  GOLDMAN SACHS		4,009,000	3,800,000 900,000 3,129,000				
80413T-AJ-8 § 91086Q-BF-4 ↓ 91087B-AF-7 ↓ 91087B-AM-2 ↓ BAN0ZX-TV-2 ↓	SAUDI INTERNATIONAL UNITED MEXICAN STATES UNITED MEXICAN STATES	C	06/19/2020	CITIGROUP				16,42			
80413T-AJ-8	SAUDI INTERNATIONAL UNITED MEXICAN STATES UNITED MEXICAN STATES UNITED MEXICAN STATES ARUBA ARUBA	C	06/19/2020 03/16/2020 11/16/2020 08/25/2020	CITIGROUP  JP MORGAN SECURITIES  GOLDMAN SACHS  DIRECT		4,009,000	3,800,000 900,000 3,129,000	9,38			
80413T-AJ-8	SAUDI INTERNATIONAL UNITED MEXICAN STATES UNITED MEXICAN STATES UNITED MEXICAN STATES UNITED MEXICAN STATES ARUBA TAGA ARU DHABI NATIONAL ENERGY RUSSIAN FEDERATION STATE OF GATAR	C		CITIGROUP  JP MORSAN SECURITIES  GOLDMAN SACHS  DIRECT  Various			3,800,000 900,000 3,129,000 24,600,000 1,000,000				
80413T-AJ-8 91080C-BF-4 91087B-AF-7 91087B-AH-2 BAN0ZX-TV-2 BRS2WF-JJ-1 BRTBKE-FP-1 BRTRIKE-B6-5 BRTRIK-B6-9 STRWA-J6-9	SALDI INTERNATIONAL UNITED MEXICAN STATES UNITED MEXICAN STATES UNITED MEXICAN STATES ARUBA ARUBA DHABI NATIONAL ENERGY RUSSIAN FEDERATION STATE OF GATAR RUSSIAN FOREIGN BOND - EUROBON	C		CITIGROUP  JP MORGAN SECURITIES  GOLDMAN SACHS  DIRECT  Various  CITIGROUP  CITIGROUP  Various			3,800,000 900,000 3,129,000 24,600,000 1,000,000 2,400,000 2,2,500,000 3,400,000	9,3 62,6 33,4 7,9			
80413T-AJ-8 910860-BF-4 91087B-AF-7 91087B-AM-2 BAN0ZX-TV-2 BRS2IF-JU-1 BRTBKE-FP-1 BRTRCE-86-5 BRTRWA-J6-9 BRTSCD-82-7	SAUDI INTERNATIONAL UNITED MEXICAN STATES UNITED MEXICAN STATES UNITED MEXICAN STATES UNITED MEXICAN STATES ARUBA TAGA ABU DHABI NATIONAL ENERGY RUSSIAN FEDERATION STATE OF GATAR RUSSIAN FOREIGN BOND — EUROBON SAUDI ARABIAN OIL CO	C		CITIGRUP JP MORGAN SECURITIES GOLDMAN SACHS DIRECT Various CITIGROUP CITIGROUP Various CITIGROUP		4,009,000 929,700 3,129,000 24,477,000 1,317,933 3,210,000 3,325,000 4,219,440 2,461,250	3,800,000 900,000 3,129,000 24,600,000 1,000,000 2,500,000 3,400,000 2,200,000 2,200,000				
80413T-AJ-8 910800-BF-4 1087B-AF-7 91087B-AM-2 BAN0ZX-TV-2 BRS2WF-JU-1 BRTBKE-FP-1 BRTRCE-86-5 BRTRWIA-J6-9 BRTS0B-62-7 BRISCO-82-7 BRISCO-82-7 BRIW4D0-Z9-8	SALDI INTERNATIONAL UNITED MEXICAN STATES UNITED MEXICAN STATES UNITED MEXICAN STATES ARUBA ARUBA DHABI NATIONAL ENERGY RUSSIAN FEDERATION STATE OF GATAR RUSSIAN FOREIGN BOND - EUROBON	C		CITIGROUP  JP MORGAN SECURITIES  GOLDMAN SACHS  DIRECT  Various  CITIGROUP  CITIGROUP  Various			3,800,000 900,000 3,129,000 24,600,000 1,000,000 2,400,000 2,2,500,000 3,400,000				

## **SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year											
1 CUSIP	2	3	4 Date	5	6 Number of Shares	7	8	9 Paid for Accrued Interest and			
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends			
01F012-62-7	UMBS		12/16/2020	WELLS FARGO SECURITIES WELLS FARGO SECURITIES		1,001,374	995,000	415 3,206			
01F020-62-0 047870-SN-1	FNCL		12/14/202010/30/2020	WELLS FARGO SECURITIES		5,970,280 5,022,694	5,771,000 5,000,000	3,206 251			
047870-SP-6	CITY OF ATLANTA GA WATER & WAS			BARCLAYS CAPITAL				201			
235036-6Z-8	DALLAS FORT WORTH TEX INTL ARP		08/26/2020	Various		26,215,117	25,997,500	4,035			
235036-7A-2	DALLAS FORT WORTH TEX INTL ARP		08/03/2020	MSDW		14,723,225	14,400,000	L			
250336-EZ-3	DESCHUTES COUNTY HOSPITAL FACI		10/09/2020	_ JP MORGAN SECURITIES		2,900,000	2,900,000	L0			
30311M-AS-1	FREMF 2019-K95 B		03/17/2020	Various		5,387,343	5,412,000	12,537			
3128MF-S4-1	FG G16639		01/24/2020	BIMO CAPITAL MARKETS		1,348,848	1,305,402	2,828			
3131XY-4R-7 3131YB-FP-8	FREDDIE MAC ZW4674		05/15/202002/10/2020	JP MORGAN SECURITIES JP MORGAN SECURITIES		353,657 3,924,283		281 4,402			
3132AC-GC-8	FR ZT0195		05/13/2020	MSDW				4,402			
3132AE-KT-2	FR ZT2106		01/24/2020	BOA ML		5.013.037	4.791.433	5,856			
3132CW-HR-8	FREDDIE MAC FR SB0240		01/22/2020	AMHERST		6,913,499	6,819,728	10,419			
31335B-2M-7	FREDDIE MAC G61680		02/03/2020	TD SECURITIES (USA)		2,966,689	2,867,232	717			
31339S-F2-6	FREDDIE MAC QA2885		02/03/2020	_ WELLS FARGO INVESTMENTS		5,031,400	4,843,889	1,413			
3133A0-EE-0	FR QA5533		01/27/2020	- WELLS FARGO INVESTMENTS		6,243,630	6,018,863	6,437			
3133G9-6T-1	FR QN3582			JP MORGAN SECURITIES		1,286,919	1,237,422	1,100			
31346Y-5R-0 3135G0-3U-5	FANNIE MAE		04/15/2020	GOLDMAN SACHS CITICORP		4,540,521 2.794.232	4,290,784 2,800,000	5,363			
3135G0-30-5 3135G0-4Q-3	FANNIE MAE	-	04/22/2020	CITICORP		2,794,232		0			
3135G0-5G-4	FANNIE MAE	-	07/08/2020	CITICORP		4,390,540	4,400,000				
3137EA-EU-9	FREDDIE MAC		07/21/2020	WELLS FARGO INVESTMENTS		1,691,534	1,700,000	0			
3137EA-EV-7	FREDDIE MAC		08/19/2020	Various		4,860,038	4,865,000	L0			
3137FG-R3-1	FHMS K078 A2		01/22/2020	MSDW		5,602,344	5,000,000	13,917			
3138WG-R9-7	FANNIE MAE AS6811		01/31/2020	BOA ML		3,248,127	3, 140 , 183	2,879			
3140HJ-HS-3	FANNIE MAE BK4740		02/06/2020	ROBERT BAIRD		3,795,578	3,604,151	2,144			
3140JM-2M-3	FNNIE MAE B05168		01/24/2020	TD SECURITIES (USA)		307,111	294, 150	850			
3140K0-W6-1 3140K4-UB-4	FN B08677		09/25/2020	_ NUMUKA		871,114 347.660	830,993 328,078	900 331			
3140K9-EL-9	FN BP1938		04/29/2020	MSDW		2,377,589	2,279,366	4,540			
3140KA-BJ-4	FN BP2740		05/01/2020	BOA ML		3.471.978	3,334,432	2,779			
3140KA-DP-8	FN BP2809		07/06/2020	BOA ML		1,433,409	1,375,591	1,242			
3140KF-PW-9	FN BP7636		11/30/2020	. WELLS FARGO SECURITIES		1,025,553	1,000,082	625			
3140KK-KY-9	FN B00310		09/15/2020	MISDIV		3,819,158	3,667,033	3,260			
3140KT-5Z-4	FN BQ 8063		11/19/2020	NOMURA		1,992,958	1,922,661	1,389			
3140X4-EZ-5	FANNIE MAE FM1051 FANNIE MAE FM1389		01/27/2020	JP MORGAN SECURITIES CREDIT SUISSE FIRST BOSTON		2,505,529 2,194,942	2,345,040 2,079,128	3,224			
3140X5-KH-5	FANNIE MAE FM 1309		02/10/2020 01/22/2020	MSDW		7,069,040	6,920,360				
3140X5-LL-5	FANNIE MAE FM2130		01/28/2020	CREDIT SUISSE FIRST BOSTON		1,021,310	989,013	1,401			
3140X7-YP-8	FN FM4317		10/08/2020	WELLS FARGO INVESTMENTS		3, 120, 259	2,965,391	3,213			
353187-EV-5	FRANKLIN CNTY OHIO HOSP REV			JP MORGAN SECURITIES		2,320,000	2,320,000	ļ0			
414008-CU-4	HARRIS COUNTY CULTURAL EDU		10/22/2020	BARCLAYS CAPITAL		3,745,657	3,720,000	0			
57421C-AV-6	MARYLAND HEALTH AND HIGHER ED		07/28/2020	JP MORGAN SECURITIES		47,514,705	47,000,000	10,809			
57421C-AW-4	MARYLAND HEALTH AND HIGHER ED		07/21/2020	JP MORGAN SECURITIES		20, 173, 280	20,000,000	888			
64971M-4Q-2 66285W-A9-7	NEW YORK CITY TRANSITIONAL FIN		10/02/2020	ATHENE ANNUITY & LIFE		8,491,910 1,570,000	7,000,000 1,570,000	25,596			
66285W-A9-7	NORTH TEXAS TOLLWAY AUTHORITY		10/02/2020	BOA ML		2,340,000	2,340,000				
67760H-NB-3	OHIO ST TURNPIKE COMMISSION	-	01/29/2020	CITICORP			485,000				
769036-BT-0	RIVERSIDE CA PENSN OB		07/08/2020	CITIGROUP		20,738,513	19,705,000	46,225			
79766D-TK-5	SAN FRANCISCO CALIF CITY & CNT		08/27/2020	BOA ML		36,850,191	36,820,000	6,218			
3199999. Subt	otal - Bonds - U.S. Special Revenues					305,862,911	298,370,260	201,837			
001055-AY-8	AFLAC		08/27/2020	Various		25,660,677	19,500,000	241,691			
001055-BJ-0	AFLAC		12/23/2020	Various		29, 100, 176	27,447,000	82,000			
00108W-AM-2	AEP TEXAS		06/29/2020	BARCLAYS CAPITAL		9,959,700	10,000,000	t0			
00175P-AB-9	AMN HEALTHCARE		06/29/2020	- MSDW		4,895,000	5,000,000	57,813			
00206R-CM-2 00206R-FU-1	AT&T		07/30/2020	ATHENE ANNUITY & LIFE		548,310 25,534,000	525,000 20,000,000	1,313 389,111			
00206R-HK-1	AT&T		06/26/2020 01/16/2020	BUA ML		25,534,000 971,415	830,000	389,111			
00206R-KD-3	AT&T		07/27/2020	DEUTSCHE BANK		7, 171, 556		13,033			
00206R-KE-1	AT&T		07/27/2020	DEUTSCHE BANK		5,496,810	5,500,000	L0			
00206R-KH-4	AT&T		07/27/2020	MISDIV		5,490,045	5,500,000	0			
00206R-MC-3	AT&T		09/18/2020	Tax Free Exchange		517,663	499,000	<sub> 0</sub>			
00206R-MD-1	AT&T			Tax Free Exchange		5,021,071	4,778,778	ا ۵			
00206R-ME-9	AT&T		09/18/2020	Tax Free Exchange		5,653,200	4,691,000	0 1			

		Shov	wing All L	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	AT&T		12/07/2020	Tax Free Exchange		14,377,988	16,204,000	176 , 458
	AT&T		12/07/2020	Tax Free Exchange		1,595,258	1,493,000	0
	AP TUNDRA		12/17/2020	DIRECT		61,600,000	61,600,000	0
	ABBOTT LABORATORIES		12/23/2020	ATHENE ANNUITY & LIFE		5,682,311	3,850,000	12,053
	ABBVIEABBVIE		01/16/2020	RBC CAPITAL MARKETS		1,439,883	1,350,000 12,000,000	9, 113 19, 833
	ABBVIE		05/03/2020	Tax Free Exchange		1,757,460	1,714,000	7,865
	ABBVIE		05/14/2020	Various		25,645,292	22,525,000	167,968
	ABBVIE		05/14/2020	Tax Free Exchange		5,735,787	5,000,000	100,368
	ABBVIE		06/23/2020	JP MORGAN SECURITIES			6,000,000	
00442J-AD-6	ACE 2007-ASP1 A2C		09/30/2020	MSDW		519,367	847,947	67
	ACT WORLDWIDE		06/29/2020	MORGAN STANLEY INT		3,132,000	3,000,000	65, 167
	ADOBE INC		01/22/2020	BOA ML		20,894,916	20,958,000	0
	ADVOCATE HEALTH		04/28/2020	JP MORGAN SECURITIES		11,902,000	11,902,000	0
	ADVANCED DRAINAGE SYSTEMS		06/29/2020	Various		3,030,750	3,000,000	37,917
	AETNA		07/10/2020	RBC		17,287,350	15,000,000	240,573
	AGREE		08/12/2020	WELLS FAHGU INVESTMENTS		5,995,620 8,960,875	6,000,000 8,960,875	
	AIR PRODUCTS & CHEMICALS		01/05/2020	BOA ML				
	ALBERTSONS COS		04/27/2020	BOA ML		488,000	488,000	 n
	ALBERTSONS COS		08/11/2020	BOA ML		3,000,000	3,000,000	
	ARCONIC		05/29/2020	CITICORP		2,688,188	2,655,000	
01400E-AD-5	ALCON FINANCE		05/18/2020	Various		29,050,319	29,096,000	0
	ALLETE INC		08/25/2020	JP MORGAN SECURITIES		10,000,000	10,000,000	0
	ALLIED UNIVERSAL		06/29/2020	Various		3, 162,000	3,000,000	91,646
	ALLISON TRANSMISSION		06/29/2020	MSDW		3, 139, 500	3,000,000	14,688
	ALPHABET		08/12/2020	Various		27, 197, 281	27,500,000	2,306
	ALPHABET		08/21/2020	Various		27,220,590	27,500,000	5,625
	ALPHABET		08/03/2020	JP MORGAN SECURITIES		269,082 942,710	270,000 1,273,933	3, 185
	CWALT 2007-J1 3A1		12/07/2020	NTAL		1,136,037	1,583,326	2,082
	ALTRIA GROUP		03/09/2020	MITSUBISHI		9.139.320	9,000,000	114,844
	ALTRIA GROUP		03/16/2020	Various		10,786,200	10,000,000	45,333
	ALTRIA GROUP		01/17/2020	WELLS FARGO INVESTMENTS		559,449	450,000	11,751
	ALTRIA GROUP		05/04/2020	Various		8, 183, 470	8,209,000	0
	AMAZON		01/16/2020	WELLS FARGO INVESTMENTS		658,961	550,000	9,219
	AMAZON		06/01/2020	GOLDMAN SACHS		1,183,765	1,196,000	0
	AMERICAN BUILDERS & CONTRACTOR		06/29/2020	MSDW		4,863,750	5,000,000	133,889
	AMERICAN CAMPUS COMMUNITIES		07/08/2020	JP MORGAN SECURITIES		7,262,570	7,000,000	61,979
	AMERICAN CAMPUS COMMUNITIES		07/08/2020 07/09/2020	Various		10,295,162 5,246,800	9,688,000 5,000,000	9,991 29,201
	AMERICAN CAMPUS COMMUNITIES		06/29/2020	CITICORP		9,704,900	10,000,000	119,542
	AMERICAN CAMPUS COMMUNITIES		06/25/2020	CITIGROUP		10.489.900	10,000,000	19,375
	AMERICAN FINANCIAL GROUP		03/26/2020	Various		28,601,250	29,000,000	
	AMERICAN INTERNATIONAL GROUP		08/04/2020	ATHENE ANNUITY & LIFE		106,250	100,000	2,413
	AMERICAN INTERNATIONAL GROUP		07/14/2020	DIRECT		4,529,543	3,800,000	82,663
	AMERICAN INTERNATIONAL GROUP		06/30/2020	MSDW		12, 182, 100	10,000,000	224,556
	AMERICAN INTERNATIONAL GROUP		05/06/2020	JP_MORGAN_SECURITIES		9,998,700	10,000,000	0
	AMERICAN TOWER		06/01/2020	RBC_CAPITAL_MARKETS		1,913,931	1,925,000	0
	AMERICAN WATER CAPITAL		04/08/2020	RBC CAPITAL MARKETS		9,959,100	10,000,000	
	AMERICOLD REALTY		10/30/2020	BOA ML		12,300,500 12,300,500	12,300,500	0
	ANCAR 2016-4 C		08/28/2020	ATHENE ANNUITY & LIFE		623,047	619,858	830
	AHISR 2019-GT1 A		09/22/2020	ATHENE ANNUTY & LIFE		4.841.981	5,000,000	15,675
	AINIGEN		06/29/2020	Various		13,204,268	10,000,000	18,548
	AMGEN		06/25/2020	Various		6,613,939	6,300,000	
031162-CS-7	ANGEN		07/15/2020	DEUTSCHE BANK		17,419,650	15,000,000	205,313
031162-CT-5	AMGEN		03/16/2020	JP MORGAN SECURITIES		9,855,400	10,000,000	16,500
032654-AS-4	ANALOG DEVICES		04/06/2020	JP MORGAN SECURITIES		278,589	280,000	0
	ANHEUSER-BUSCH		01/16/2020	HSBC SECURITIES (USA)		2,132,078	1,750,000	40,493
	ANHEUSER-BUSCH INBEV		06/23/2020	JP_MORGAN SECURITIES		13,349,800	10,000,000	234,333
	ANHEUSER-BUSCH INBEV		10/22/2020	MSDW		6,967,260	6,000,000	
	ANTHEM		04/30/2020	Various		34,868,750	35,000,000	0
	APACHE		07/01/2020	Various		1,479,500 1,504,017	1,800,000 1,500,000	31,308
U374 H-BJ-3	ALAUTE		08/04/2020	various		1,504,01/	000,000,1	0

		Shov	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	APPALACHIAN POWER		06/23/2020 .	JP MORGAN SECURITIES		11,241,900	10,000,000	42 , 139
037833-BF-6	APPLE		03/16/2020 _	BOA ML		679,866	667,000	6,253
	APPLE		05/04/2020 .	GOLDMAN SACHS		1,052,113	1,054,000	0
	APPLE		05/04/2020 .			591,426	600,000	0
	ARCHER-DANIELS-MIDLAND		03/27/2020 .	Various		12,913,503	10,773,000	
	ARCHER-DANIELS-MIDLAND		03/27/2020 .	Various		10,695,923	10,441,000	4,063
039483-BQ-4	ARCHER-DANIELS-MIDLAND		06/29/2020	CITICORP		28,257,600	20,000,000	265,000
	ARCHES BUYER		11/25/2020	BOA ML		881,008	875,000	0
03959K-AC-4	ARCHROCK PARTNERS		12/14/2020 .	RBS SECURITIES		1,048,750	1,000,000	13,194
	ARES CAPITAL		09/16/2020 _	BOA ML		16,413,963	16,180,000	118,429
	ARTHUR J GALLAGHER		01/05/2020 _	BOA ML		15,000,000	15,000,000	0
	ASBURY AUTOMOTIVE		11/10/2020 .	Tax Free Exchange		981,283	961,000	8,289
	ASBURY AUTOMOTIVE		11/10/2020 .	Tax Free Exchange		10,462,675	10,666,000	
	ASCENSION HEALTH		04/23/2020 .	Various		4,498,808	4,361,000	50,609
	ASHIEAU CAPITAL		01/16/2020 _ 01/31/2020 _	JP MOHGAN SECURITIES		1,077,200	1,000,000	24,792 7,917
	AUTOZONE		12/23/2020 .	IVATIOUS		17,692,160	15,000,000	113,333
	AUTOZONE		08/04/2020 .	JP MORGAN SECURITIES		7,975,680	8,000,000	n
	AVALONBAY COMMUNITIES		02/10/2020	Various		18,541,140	18,561,000	0
05351W-AC-7	AVANGRID INC		04/07/2020	BOA ML		8,265,324	8,276,000	0
05454N-AA-7	AXALTA COATING SYSTEMS		06/29/2020	MSDW		3,019,500	3,000,000	6,333
	BBCMS 2020-C6 A4		03/18/2020 _	Various		39,064,593	40,000,000	54,906
	BFLD 2020-EYP F		09/30/2020 _	MSDW		14,631,000	14,631,000	0
	BAT CAPITAL		01/23/2020 .	Various		9, 181, 235	8,750,000	172,308
	BAT CAPITAL		09/17/2020 .	JP MORGAN SECURITIES		5,417,550	5,000,000	7,213
	BAT CAPITAL BAT CAPITAL		06/23/2020 _			11,368,000 15,000,000	10,000,000 15,000,000	144,062
	BAT CAPITAL		03/30/2020 _	DEUTSCHE BANK		11,190,000	11, 190,000	
	BAT CAPITAL		12/01/2020 .	Various		3.498.975	3,417,000	12,873
	BAMLL 2015-200P B		03/31/2020	WELLS FARGO INVESTMENTS		14,467,578	14,000,000	1,357
	BMMC 18-1A		10/21/2020	ATHENE ANNUITY & LIFE		970.424	1,000,000	66
	BBA US HOLDINGS		09/22/2020	ATHENE ANNUITY & LIFE		964,000	1,000,000	2,333
05565E-BM-6	BMW US CAPITAL		04/06/2020 .	BOA ML		19,979,400	20,000,000	0
	BWX TECHNOLOGIES		06/29/2020 .	MSDW		3,004,500	3,000,000	6,531
	BX 2020-BXLP C		01/23/2020 _	Various		7,992,684	7,992,684	0
	BALL		07/31/2020 _	Various		7,655,278	7,000,000	108,604
	BAFC 2006-C 2A1		10/14/2020 _	MSDW		3,086,098 508,400	3,391,316 496,000	6,270
	BANK OF AMERICA		03/16/2020 .	Various		1,312,238	1,250,000	694 20,804
	BANK OF AMERICA		01/16/2020 .	CITICORP		2,116,900	2,000,000	5,888
	BANK OF AMERICA		03/17/2020 .	BOA ML		500,000	500,000	
	BANK OF AMERICA		07/22/2020 .	MSDW		290,880	272,000	1,665
	BANK OF AMERICA		06/16/2020	BOA ML		1,934,000	1,934,000	0
	BANK OF AMERICA		07/20/2020 _	BOA ML		1,550,000	1,550,000	0
	BANK 2020 BN26 A4		03/02/2020 .	Various		10,299,622	10,000,000	7,343
	BANK 2019-BN22 A4		07/08/2020 .	Various		28, 195, 724	25,375,000	
	BANK 2017-NK4 A3		03/25/2020 .	CANTOR FITZGERALD		5,500,859	5,500,000	13,355
	BARINGS BDC		10/14/2020 _	ATHENE ANNUITY & LIFE		4,500,000	4,500,000	0
	BARINGS BDC		10/14/2020 .	ATHENE ANNUITY & LIFE		4,500,000 1,829,084	4,500,000 1,670,000	17,257
	BAYER US FINANCE II		12/28/2020 .	Various		1,829,084	930,000	1, 25/
	BAYER US FINANCE II		03/16/2020 .	WELLS FARGO INVESTMENTS		777,602		7,868
	TRUIST BANK		12/28/2020	ATHENE ANNUITY & LIFE		5,765,525	5,000,000	30,611
	BBCMS 2019-C4 A5		04/03/2020 .	BARCLAYS CAPITAL		18,241,329	17,835,000	11,288
073685-AF-6	BEACON ROOFING SUPPLY		06/29/2020	MSDW		2,944,500	3,000,000	17,250
	BECTON DICKINSON		07/15/2020 _	DEUTSCHE BANK		7,034,755	6,500,000	29,053
	BECTON DICKINSON		07/15/2020 _	DEUTSCHE BANK		11,751,700	10,000,000	60,072
	BMARK 2019-B15 A5		04/07/2020 .	DEUTSCHE BANK		24,221,641	23,849,000	15,518
	BMARK 2019-B11 AS		03/17/2020 .	JP_MORGAN_SECURITIES		1,557,422	1,500,000	2,838
	BMARK 2019-B10 A4		03/25/2020 _	GOLDMAN SACHS		9,309,375	9,000,000	24, 161
	BMARK 2020-B20 C BMARK 2019-B14 A5		10/19/2020 _			1,544,988 17,128,998	1,500,000 16,420,000	4,091
	BNAHK 2019-B14 A5		12/18/2020 .	Various   Deutsche Bank		17,128,998		35,522 4,583
	BENCHMARK MORTGAGE 2020-B22		12/18/2020 .	DEUTSCHE BANK		1,999,827	2,750,000	4,497
00 100D_DLL_9	DEITOLIBRIEN MOTERANDE ZUZUTUZE		14/ 10/ 2020 _	DECTOR DATES		1,888,02/	∠,000,000	4,497

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1 CUSIP	2	3	4 Date	5	6 Number of Shares	7	8	9 Paid for Accrued Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
08182F-AJ-8	BSP	roreign	06/18/2020	Various	OI OLOGIC	1,250,000	1,250,000	0
084423-AU-6	WR BERKLEY		09/01/2020	MSDW		6,564,152	5,600,000	72,800
084659-AP-6	BERKSHIRE HATHAWAY		06/23/2020	JP MORGAN SECURITIES		6,567,770	5,500,000	92,889
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE		06/29/2020	GOLDMAN SACHS		12,777,000	10,000,000	158,667
084664-CV-1 09062X-AG-8	BERKSHIRE HATHAWAY FINANCE			BOA ML		880,295 14,876,100	881,000 15,000,000	0
09062X-AG-8	BIOGEN					66,090,480	66,000,000	110,000
09247X-AQ-4	BLACKROCK		01/16/2020	Various		1,227,018	1,228,000	0.00,000
09261B-AB-6	BLACKSTONE HOLDINGS FINANCE CO		09/23/2020			4,349,450	4,375,000	0
097023-CM-5	BOEING			JEFFERIES & COMPANY		452,534	450,000	5,805
097023-CN-3	BOEING			Various		9,837,700	10,000,000	125,375
097023-CU-7	BOEING			BOA ML		326,457	300,000	3,654
097023-CX-1 097023-CY-9	BOEING			JP MORGAN SECURITIES	-	12,288,300	10,000,000	84,008
09748R-AA-6	BOE ING		07/31/2020	GOLDMAN SACHS		219, 190 18,061,632	200,000	2,575 412
09857L-AQ-1	BOOKING HOLDINGS		04/08/2020	GOLDMAN SACHS		568,746	570,000	412 N
101137-BA-4	BOSTON SCIENTIFIC		05/14/2020	BARCLAYS CAPITAL		4,992,550	5,000,000	0
103186-AB-8	BOXER PARENT		05/14/2020	JEFFERIES & COMPANY		1,097,000	1,097,000	0
10373Q-BG-4	BP CAP MARKETS AMERICA		06/26/2020	GOLDMAN SACHS		14,785,320	15,000,000	157,250
	BP CAP MARKETS AMERICA		07/23/2020	GOLDMAN SACHS		2,322,460	2,000,000	22,404
	BP CAP MARKETS AMERICA		09/11/2020	Various		8,286,145	8,300,000	3,346
10373Q-BN-9	BP CAP MARKETS AMERICA BRIGHTHOUSE FINANCIAL		08/05/2020	CITICORP		699,951	700,000	0
10922N-AC-7 10922N-AF-0	BRIGHTHOUSE FINANCIAL		07/30/2020	Various		519,488 18,646,100	500,000	1,953 31,333
10922N-AG-8	BRIGHTHOUSE FINANCIAL			Various			6,300,000	53,609
109696-AB-0	BRINKS			MSDW		10.190.000	10,000,000	13,750
110122-CQ-9	BRISTOL-MYERS SQUIBB			RBC CAPITAL MARKETS		1,172,460	1,000,000	4, 125
11135F-AL-5	BROADCOM		12/17/2020	Various		3,555,062	3, 150, 000	23,222
11135F-AQ-4	BROADCOM			Various		15,249,176	15,237,000	3,880
11135F-AZ-4	BROADCOM			BOA ML		2,243,745	2, 100,000	23,800
11135F-BC-4	BROADCOM			CITICORP		21,619,800	20,000,000	83,556
11135F-BD-2 118230-AM-3	BROADCOM		12/28/2020	ATHENE ANNUITY & LIFE		3,023,627	2,500,000	25,347
118230-AM-3	BUCKEYE PARTNERS		05/29/2020	RBC CAPITAL MARKETS		678,720 579.550	808,000 692.000	1,935 4,736
12189L-AU-5	BURLINGTON NORTHERN SANTA FE		07/02/2020	GOLDMAN SACHS		16,695,487	12,639,000	201,276
12189L-AX-9	BURLINGTON NORTHERN SANTA FE		06/25/2020	GOLDMAN SACHS		5.314.840	4,000,000	61,622
12189L-BC-4	BURLINGTON NORTHERN SANTA FE		01/16/2020	BARCLAYS CAPITAL		580, 155	500,000	2,025
12189L-BE-0	BURLINGTON NORTHERN SANTA FE		02/20/2020	GOLDMAN SACHS		11,073,200	10,000,000	8,875
12189L-BF-7	BURLINGTON NORTHERN SANTA FE		12/23/2020	ATHENE ANNUITY & LIFE		2,827,268	2,500,000	27,111
12327F-AA-5	BJETS 20-1			BOA ML		4,368,492	4,368,556	0
1248EP-CB-7	CCO HOLDINGS		08/11/2020	ATHENE ANNUITY & LIFE		4,376,531 10,252,500	4,000,000 10,000,000	41,806 58,333
1248EP=CJ=0	CCO HOLDINGS			Various Various		6,565,025	6,374,000	121,959
12508E-AJ-0	COK GLOBAL		06/29/2020	MSDW		3,109,500	3,000,000	46,375
12515B-AE-8	CD 2019-CD8 A4		04/06/2020	BREAN CAPITAL		16,194,374	16,000,000	9,060
12515H-BD-6	CD 2017-CD5 C		11/05/2020	BOA ML		445,487	430,000	398
12527G-AH-6	OF INDUSTRIES			UBS WARBURG		5,389,350	5,000,000	87,500
12542R-L#-5	CHS		07/23/2020	ATHENE ANNUTY & LIFE		2,200,000	2,200,000	0
12542R-L@-7	CHS		07/23/2020	ATHENE ANNUITY & LIFE	}	2,500,000	2,500,000	0
12542R-M*-8 12546D-AN-7	CHS		07/23/2020	BOA ML		2,300,000 1,998,206	2,300,000 2,130,000	
12546U-AN-7	CIFC 2017-3AC		12/14/2020	Various			2,130,000	
125523-CJ-7	CIGNA		03/04/2020	BOA ML		502,261	503,000	20,024 N
125523-CL-2	CIGNA		03/09/2020	Various		26,694,270	26,714,000	0
125581-HA-9	CIT GROUP		06/16/2020	MSDW		2,250,000	2,250,000	0
12610#-AC-7	CBRE US CORE PARTNERS REIT		08/05/2020	BOA ML		15,500,000	15,500,000	0
12610#-AD-5	CBRE US CORE PARTNERS REIT		08/05/2020	BOA ML		5,000,000	5,000,000	0
126117-AW-0	CNA FINANCIAL		08/11/2020	WELLS FARGO INVESTMENTS	-	3,491,180	3,500,000	0
126307-AU-1 126307-AY-3	CSC HOLDINGS		07/28/2020	ATHENE ANNUITY & LIFE		1,050,675 5,457,500	1,000,000 5,000,000	11, 153 110, 417
126307-AY-3	CSC HOLDINGS		06/29/2020	INSDW		5,457,500		
126408-HS-5	CSX			Various		9,843,236	8,000,000	69,772
126408-HT-3	CSX		12/28/2020	JP MORGAN SECURITIES		2,953,410	3,000,000	4, 167
12646J-AW-3	CREDIT SUISSE MORTGAGE CAPITAL 12-7R 2A2		12/10/2020	AMHERST		4,759,790	5,310,784	7,248
126650-BP-4	cvs		08/04/2020	ATHENE ANNUITY & LIFE		193.621	172,909	696

				ng-Term Bonds and Stocks ACQUIRED During Current Year			
1	2	3	4	5	6 7	8	9
CUSIP			D-4-		Niversia and Objects		Paid for Accrued
	Description	Faraign	Date	Name of Vanday	Number of Shares of Stock Actual Cos	Day Value	Interest and Dividends
Identification	Description	Foreign	Acquired03/09/2020	Name of Vendor  WELLS FARGO INVESTMENTS		Par Value 14,10010,000,000	
126650-CW-8 CVS			06/23/2020	Various		93,650	
126650-DH-0 CVS			12/23/2020	ATHENE ANNUITY & LIFE		90,266	41,285
126650-DJ-6 CVS			12/23/2020	ATHENE ANNUITY & LIFE		07,5655,000,000	42,708
126650-DK-3 CVS			12/23/2020	Various		77,50710,682,000	103, 125
126650-DL-1 CVS			12/23/2020	ATHENE ANNUITY & LIFE		00,4915,000,000	48,400
126650-DN-7 CVS			08/12/2020	BARCLAYS CAPITAL	8,1	35,650 8,750,000 97,240 6,000,000	
12666U-AE-3 CWL			06/12/2020	Various		56,5821,633,377	3,715
126694-MU-9 CWHL 05-26			10/28/2020	CREDIT SUISSE FIRST BOSTON		55,624	10,409
12685J-AC-9 CABLE ONE			10/26/2020	BOA ML		15,0001,415,000	
127080-AA-6 COLORADO SCHOOL OF M			01/05/2020	Various		66,64410,166,644	
127220-AA-8 DUKE ENERGY DUKE ENE	ERGY CAROLINAS		01/05/2020	Various		00,58944,300,589	
12730*-AA-0 KUM & GO LC			08/14/2020	JP MORGAN SECURITIES		0,00019,000,000	
131347-CM-6 CALPINE			12/02/2020	MSDW JP MORGAN SECURITIES		52,50010,000,000 23,000823,000	238,750
134429-BJ-7 CAMPBELL SOUP			04/20/2020	JP MORGAN SECURITIES		99,550	
141781-BM-5 CARGILL			04/20/2020	Various		20,22023,948,000	(
14180L-AA-4 CARGO AIRCRAFT MANA			01/22/2020	SUNTRUST	2,0	26,3602,002,000	
144285-AL-7 CARPENTER TECHNOLOGY	l		07/10/2020	BOA ML		59,0001,259,000	ļ
14448C-AA-2 CARRIER GLOBAL			03/06/2020	Various		37,39127,200,000	15,054
14448C-AH-7 CARRIER GLOBAL 14576A-AC-6 CAPITAL AUTOMOTIVE 2	2020_1/\ A2		04/27/2020	Various		59,60516,001,000 98,4892,500,000	35,972
14576A-AC-6 CAPITAL AUTOMOTIVE 2			11/18/2020	GOLDMAN SACHS		73,5062,375,000	
14888@-AA-4 SIDNEY A MURRAY HYDR			05/05/2020	BARCLAYS CAPITAL		61,50742,361,507	(
149123-CE-9 CATERPILLAR			08/18/2020	ATHENE ANNUITY & LIFE		54,4942,000,000	22, 167
149123-CJ-8 CATERPILLAR			06/23/2020	JP MORGAN SECURITIES		60,00010,000,000	68,61
14913R-2H-9 CATERPILLAR FINANCIA			11/09/2020	BARCLAYS CAPITAL		2,000,000	
14918A-AD-1 CATHOLIC HEALTH SERV	VICES		09/10/2020	Various		41, 12830, 400, 000	1,010
15135B-AM-3 CENTENE			01/23/2020	Tax Free Exchange		60,000 1,000,000 71,875 5,500,000	23,590
15135B-AR-2 CENTENE			12/11/2020	ATHENE ANNUITY & LIFE		21,250	41,556
15135B-AT-8 CENTENE			06/29/2020	Various		77,50011,500,000	.29,806
15135B-AV-3 CENTENE			02/05/2020	Various		13,0002,413,000	
15135B-AW-1 CENTENE			09/23/2020	Various		29,0004,629,000	
15137T-AA-8 CENTENE ESCROW I			07/31/2020	ATHENE ANNUITY & LIFE		31,250	44,792
15189T-AY-3 CENTERPOINT ENERGY 156700-BC-9 CENTURYLINK			06/26/2020	BOA ML		58,850 5,000,000 12,000 1,112,000	61 , 150
159864-AE-7 CHARLES RIVER LABORA	ATORIES		06/29/2020	MSDW		23,250	21,250
161175-BJ-2 CHARTER COMMUNICATION			07/21/2020	Various		47,390	110,559
161175-BT-0 CHARTER COMMUNICATION	ONS		02/27/2020	Various		93,78510,850,000	12,327
161571-HP-2 CHAIT 2020-A1 A1			02/10/2020	UP MORGAN SECURITIES		56,3452,857,000	
16412X-AD-7 CHENIERE CORPUS CHRIS	ISTI HOLDINGS		09/28/2020	Various		94,972	18,88
166756-AH-9 CHEVRON USA			08/10/2020	CITICORP Various		00,000 9,000,000 42,200 25,000,000	109,010
168290-AB-9 CHICK-FIL-A			10/16/2020	ATHENE ANNUITY & LIFE		10,0002,000,000	109,010
168290-AC-7 CHICK-FIL-A			10/16/2020	ATHENE ANNUITY & LIFE		0,000	
168290-AD-5 CHICK-FIL-A			10/16/2020	JP MORGAN SECURITIES	3,0	00,0003,000,000	
168290-AE-3 CHICK-FIL-A			10/16/2020	JP MORGAN SECURITIES		00,00017,000,000	
168290-AF-0 CHICK-FIL-A			10/16/2020	JP MORGAN SECURITIES		00,00018,000,000	ļ
168290-AG-8 CHICK-FIL-A	DISTRICT		10/16/2020	JP MORGAN SECURITIES		00,00039,000,000	4 40
16876D-AA-6 CHILDRENS HOSPITAL - 169905-AG-1 CHOICE HOTELS	- vioinivi		08/27/2020	VariousVarious		37,393 31,500,000 60,841 3230,000	1,464 7,589
171239-AG-1 CHUBB INA HOLDINGS			09/14/2020	CITICORP		10,978	7,300
171265-C#-6 CHUGACH ELECTRIC ASSI			09/22/2020	WELLS FARGO INVESTMENTS		00,000	
171265-C0-8 CHUGACH ELECTRIC ASS			09/22/2020	ATHENE ANNUITY & LIFE	2,5	0,0002,500,000	
17291E-BA-8 CGCMT 2016-P6 C			11/06/2020	PTG		71,4101,730,000	1,859
172967-BL-4 CITIGROUP			06/23/2020	JP MORGAN SECURITIES		34,0005,000,000	9,20
172967-EW-7 CITIGROUP 172967-HA-2 CITIGROUP			07/14/2020	DIRECT		33,9845,000,000 43,80010,000,000	201,997
172967-HA-2			06/23/2020	CITICORP		79,2005,000,000	63,000
172967-KK-6			03/16/2020	MARKET AXESS		26,388	14,000
172967-LD-1 CITIGROUP			02/04/2020	Various		20,610	35,685
17312V-AE-8 CMLTI 2007-6 1A3A			10/20/2020	AMERIPRISE	3,7	70,7624,001,588	6,95
17313F-AA-0 CMLTI 2007-AR8 1A1A			07/09/2020	AMERIPRISE	1,5	76,4511,679,309	

		Shov	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
17328C-AD-4	CGCMT 2019-CT A4		09/14/2020 .	Various		37,823,883	33,680,000	60,765
	CMLT1 2020-EXP2 B3W		10/28/2020 .	CITICORP		1, 123, 428	1,123,994	3,299
	CMLTI 2020-EXP2 B4		02/13/2020 .	CITICORP		472,890 25,233,802	596,811 24,500,000	1,752 49,647
	CLAREMONT MCKENNA COLLEGE		02/13/2020 .	ICITICORP		1,932,758	1,670,000	12,850
	CLEAN HARBORS		06/29/2020	MSDW		3.117.000	3,000,000	
	CLEARWAY ENERGY OPERATING		08/18/2020	ATHENE ANNUITY & LIFE		1,685,920	1,600,000	31,433
18539U-AC-9	CLEARWAY ENERGY OPERATING		06/29/2020	MSDW		10,215,000	10,000,000	263,889
	COCA-COLA ENTERPRISES		03/20/2020 .	Various		9,935,800	10,000,000	0
	COCA-COLA ENTERPRISES		03/20/2020 .	Various		7,998,480	8,000,000	0
	COCA-COLA ENTERPRISES		07/14/2020 .	WELLS FARGO INVESTMENTS		5,297,150	5,000,000	28,646
	COCA-COLA ENTERPRISES		09/14/2020 .	AIHENE ANNUTTY & LIFE		5,509,960 1,729,671	5,544,000 1,730,000	
	COLORADO INT GAS		03/05/2020 .	MSDW		10,995,246	10,000,000	24,401
	CONCAST		10/07/2020	ATHENE ANNUITY & LIFE		6,291,166	4,000,000	40,156
	CONCAST		12/23/2020	ATHENE ANNUITY & LIFE		3,758,794	3,000,000	
	CONICAST		12/28/2020	ATHENE ANNUITY & LIFE		2,048,409	1,500,000	
	COMCAST		12/28/2020 .	ATHENE ANNUITY & LIFE		6,031,319	4,500,000	
	CONCAST		12/28/2020 .	ATHENE ANNUITY & LIFE		1,072,643	1,000,000	10,640
	CONCAST		01/16/2020 .	WELLS FARGO INVESTMENTS		2,110,448	1,750,000	21,467
	CONCAST		08/11/2020 .	- WELLS FARGO INVESTMENTS		4,464,450 4,459,410	4,500,000 4,500,000	0
20268J-AF-0	COMMONSPIRIT HEALTH		10/21/2020 .	WELLS FARGU INVESTMENTS		4,459,410	4,500,000	 n
	COMMONIFALTH EDISON		02/18/2020	BOA ML		1.997.240	2,000,000	0
	CONNECTICUT LIGHT AND POWER		06/26/2020	JEFFERIES & COMPANY		6, 171, 750	5,000,000	49,444
	CONOCOPHILLIPS		07/14/2020	DIRECT		5,647,668	4,000,000	38,678
	CONOCOPHILL IPS		07/14/2020 .	DIRECT		6,058,133	4,000,000	117,722
	CONOCOPHILLIPS		07/14/2020 .	DIRECT		5,871,001	3,850,000	75,722
	CONSOLIDATED COMMUNICATION		11/06/2020 .	DEUTSCHE BANK		2, 135,000	2,000,000	13,722
	CONSOLIDATED EDISON OF NY		03/26/2020 .	Various		4,292,191	4,302,000	0
	CONSOLIDATED EDISON OF NY		03/26/2020 .	BOA ML		633,776 899.560	638,000 897,000	٠
	CORNING		06/25/2020	MILLENNIUM ADVISORS		1,204,320	1,000,000	13,722
	CORNING		08/14/2020	Various		21,749,615	19,500,000	116,838
22160K-AQ-8	COSTCO WHOLESALE		04/16/2020	CREDIT SUISSE FIRST BOSTON		15,602,948	15,635,000	0
	COSTAR GROUP		12/14/2020 .	Various		64,972,853	63,499,000	36,433
	COX COMMUNICATIONS		07/16/2020	MSDW		20,048,100	15,000,000	68,542
	COX COMMUNICATIONS		09/28/2020 .	Various		612,907	500,000	5,250
	COX COMMUNICATIONS		07/21/2020 .	SEAPORT GROUP		6,168,816 7,894,411	4,631,000 7,920,000	93,495 458
	CROWN AMERICAS		08/18/2020	Various		6,010,500	5,800,000	66,749
	CROWN CASTLE INTERNATIONAL		04/03/2020	Various		5, 126, 300	5,000,000	27,444
	CROWN CASTLE INTERNATIONAL		03/31/2020	MSDW		9,917,900	10,000,000	0
	DLL 2018-ST2 A3		02/11/2020	BOA ML		679,796	673,118	1,488
	DCP MIDSTREAM OPERATING		08/06/2020	CREDIT SUISSE FIRST BOSTON		1,530,000	1,500,000	18, 151
	DTE ENERGY		05/28/2020 .	KEYBANC CAPITAL MARKETS		26,000,000	26,000,000	ō
	DANA		06/16/2020 .	CITICORPATHENE ANNUITY & LIFE			478,000 2,000,000	
	DEERE DEERE		03/25/2020	CITICORP		1,997,280	2,000,000	17,208
	DEERE		04/01/2020	Various		33,839,430	33,043,000	3,369
	DELL INTERNATIONAL		07/07/2020	Various		11,020,704	10,000,000	132 , 486
24703N-AA-7	DEFT 2020-1 A1		04/21/2020 .	BARCLAYS CAPITAL		4,425,216	4,425,216	0
24704A-AD-8	DEFT 2018-1 A3		03/24/2020	JP MORGAN SECURITIES		5,334,872	5,447,221	1,925
	DEFT 2020-2 A2		09/15/2020	RBC CAPITAL MARKETS		1,302,840	1,303,000	0
	DEVON ENERGY		12/11/2020 .	ATHENE ANNUITY & LIFE		3,653,407	3,065,000	69,610
	DEVON ENERGY		12/11/2020 .	ATHENE ANNUITY & LIFE		3, 132, 489	2,860,000	9,811
	DELL INTERNATIONAL		03/12/2020 .	Var i ous		1,142,792 5,954,321	1,000,000 4,000,000	7,859 19,978
	WALT DISNEY		05/11/2020	MSDW			1,000,000	
	DISCOVERY COMMUNICATIONS		07/14/2020 .	DIRECT		5,545,837	4,000,000	30,339
25470D-AS-8	DISCOVERY COMMUNICATIONS		07/22/2020	Various		12,209,132	10,000,000	170,778
25470D-BJ-7	DISCOVERY COMMUNICATIONS		05/07/2020	CITICORP		13,043,000	13,043,000	0
	DOLLAR GENERAL		04/01/2020 .	BOA ML		20,960,947	20,975,000	0
	DOMINION ENERGY		07/06/2020 .	CITICORP		6,524,650	5,000,000	
25755T-AL-4	DPABS 2019-1A A2		07/30/2020 .	ATHENE ANNUITY & LIFE		1,050,780	990,000	504

	Sh <sub>i</sub>	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2 3	4	5	6	7	8	9
		_					Paid for Accrued
CUSIP		Date		Number of Shares			Interest and
Identification	Description Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	DOW CHEMICAL	10/01/2020	GOLDMAN SACHS	·	7,922,400 795,483	8,000,000	18,200
	HONK 20-2A	02/26/2020	VariousBARCLAYS CAPITAL		35,000,000		
	DRSLF 2020-77A A	04/24/2020	PARIBAS		20,000,000	20,000,000	
	DUKE ENERGY INDIANA	12/23/2020	ATHENE ANNUITY & LIFE		6, 120, 244	4,000,000	
	DUKE ENERGY	09/09/2020	MISDW		2,386,305	2,250,000	17 , 76
26746*-AA-2	DYAL CAPITAL PARTNERS III ISSUER B	06/11/2020	GOLDMAN SACHS GOLDMAN SACHS	<u> </u>	11, 166, 911 19, 433, 089	11, 166, 911	
	EOG RESOURCES	08/18/2020	ATHENE ANNUITY & LIFE	<u></u>	19,433,089	170,000	
	ERP OPERATING	12/23/2020	ATHENE ANNUITY & LIFE		5,512,686	5,000,000	.20 , 58
	EQT	11/06/2020	BOA ML		2,005,000	2,000,000	8,45
	EQT	03/02/2020	JP MORGAN SECURITIES	ļ ļ	450,000	600,000	5,01
	EQT MIDSTREAM PARTNERS	02/27/2020	CANTOR FITZGERALD  JP MORGAN SECURITIES	<u> </u>	507,000 820,000	600,000	6,250 20,22
	EQT MIDSTREAM PARTNERS	06/16/2020	JP MORGAN SECURITIES			364,000	20 , 22
	E3 2019-1 A	04/29/2020	SUNTRUST		16,319,140	16,292,123	14,05
	THE EAST OHIO GAS COMPANY	07/09/2020	JEFFERIES & COMPANY		5,218,950	5,000,000	11,25
	ECOLAB	07/01/2020	BARCLAYS CAPITAL		27,726,160	22,000,000	75,379
	ECOLAB	03/27/2020	Various		34,836,458	34,146,000	5,89
	EL PASO NATURAL GAS	02/24/2020	Various		15, 173, 490 202, 899	13,250,000 145,000	101,19
	KINDER MORGAN ENERGY PARTNERS	07/29/2020	JP MORGAN SECURITIES		10,108,889	7,100,000	74,91
28623C-AG-6	AWPT 2018-10A C	06/24/2020	CREDIT SUISSE FIRST BOSTON		472,500	500,000	3,24
	ELIZABETHTOWN GAS	10/21/2020	JP MORGAN SECURITIES		2,000,000	2,000,000	
	NDCP 2020-4A A2	10/16/2020	KEYBANC CAPITAL MARKETS	<b> </b>	20,999,943	21,000,000	
	IDCP 2020-3A A2	08/26/2020 07/29/2020	KEYBANC CAPITAL MARKETS	·	20,999,504 16,883,220	21,000,000	355,06
	ENCANA	10/01/2020	GOLDMAN SACHS		1,596,875	1,750,000	20,22
	ENBRIDGE ENERGY PARTNERS	08/03/2020	JP MORGAN SECURITIES			6,500,000	139,020
	ENDEAVOR ENERGY RESOURCE	04/16/2020	Various		1,931,940	2,230,000	28,49
	ENDEAVOR ENERGY RESOURCE	06/02/2020	GOLDMAN SACHS		91,000	91,000	
	ENCOMPASS HEALTH	06/29/2020	MSDW MSDW		2,892,000 3,214,500	3,000,000	59,379 107,200
	ENERGIZER HOLDINGS	06/17/2020	CITICORP	<u></u>	2,500,000	2,500,000	107 , 200
	ENERGY TRANSFER PARTNERS	01/16/2020	CREDIT SUISSE FIRST BOSTON		913,656	800,000	4.64
29278N-AQ-6	ENERGY TRANSFER PARTNERS	12/23/2020	Various		12,734,782	12,500,000	54,79
	ENERGY TRANSFER PARTNERS	01/16/2020	MILLENNIUM ADVISORS	ļ ļ	568,981	550,000	
	ENERGY TRANSFER OPERATING	12/23/2020	ATHENE ANNUITY & LIFE		3,602,199	3,000,000 10,250,000	35,41 19,89
	ENLINK MIDSTHERM	12/14/2020 08/19/2020	WELLS FARGO INVESTMENTS		10,057,813 32,000,000	32,000,000	19,89
	ENTEGRIS .	06/29/2020	MSDV		3,068,250	3,000,000	_22,24
29364G-AL-7	ENTERGY	07/15/2020	DEUTSCHE BANK		4,863,330	4,500,000	20,300
	ENTERGY	08/24/2020	MSDW		1,238,103	1,243,000	
	ENTERGY LOUISIANA	09/22/2020	ATHENE ANNUITY & LIFE		1,431,093 9.352.031	1,350,000 9,375,000	12,56
	ENTERGY NEW ORLEANS	03/03/2020	Various		9,352,031		
	ENTERGY ARKANSAS LLC	09/10/2020	ATHENE ANNUITY & LIFE		6,952,909	6,976,000	
29379V-AM-5	ENTERPRISE PRODUCTS OPERATING	08/18/2020	ATHENE ANNUITY & LIFE		2,208,587	1,555,000	40 , 11
	ENTERPRISE PRODUCTS OPERATING	12/23/2020	ATHENE ANNUITY & LIFE		5,013,396	3,700,000	
	ENTERPRISE PRODUCTS OPERATING	09/22/2020	ATHENE ANNUTY & LIFE		1, 193, 181	1,025,000	5, 10
	ENTERPRISE PRODUCTS OPERATING	12/23/2020	ATHENE ANNUITY & LIFE		5,803,217 2,672,359	5,000,000 2,275,000	75,550
	ENTERPRISE PRODUCTS OPERATING	01/16/2020	WELLS FARGO INVESTMENTS				11,31
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING	07/30/2020	JP MORGAN SECURITIES		3,537,963	3,300,000	1,79
	EQUIFAX	04/22/2020	JP MORGAN SECURITIES		280,685	281,000	
	EQUIFAX	06/23/2020	Various		20,000,588	19,375,000	49,94
	EQUINIX	04/21/2020 12/01/2020	_ JEFFERIES & COMPANY		3,071,490 1,546,410	3,000,000 1,419,000	33,900 4,35
	EQUITABLE FINANCIAL LIFE	08/25/2020	. Bua ML	<u> </u>			4,30
	ESSENTIAL UTILITIES	04/13/2020	RBC CAPITAL MARKETS			778,000	
29717P-AV-9	ESSEX PORTFOLIO	02/04/2020	Various		11,457,220	11,500,000	
29717P-AW-7	ESSEX PORTFOLIO	09/15/2020	Various	ļ	13,044,107	13,250,000	2,35
	ESSEX PORTFOLIO	08/27/2020	Various	ļ	24,444,297	25,000,000	1,61
	ESTEE LAUDER CO	07/16/2020	Various		39,423,800	35,000,000	106,77
29736R-AQ-3	ESTEE LAUDER CO	04/15/2020	Various		17,760,740	17,000,000	4,91

		Shov	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	EVERSOURCE ENERGY		08/11/2020 .	Various		44,057,500	38,000,000	150 , 171
	EVERSOURCE ENERGY		08/11/2020 _	GOLDMAN SACHS		6,998,040	7,000,000	0
	EXELON		12/24/2020 _	Various		30,495,126	27,836,000	116,438
	EXELON		12/23/2020 .	ATHENE ANNUITY & LIFE		13, 139, 625	10,000,000	
	EXPEDIA GROUP		07/07/2020 .	JP MORGAN SECURITIES		17,985,960	18,000,000	0
	EXPEDIA GROUP		07/07/2020 .	JP_MORGAN_SECURITIES		22,499,325	22,500,000	0
	EXXON MOBILORA		06/29/2020 .	CITICORP		10,543,600	10,000,000	116,063
	EXXON MOBILORA		09/14/2020 _	Various GOLDMAN SACHS		14,738,709	11,730,000	158,201
	EXXON MOBILORA FINNSR 2019-GT2 A		06/26/2020 .	ATHENE ANNUITY & LIFE		11,099,900 5,889,028	10,000,000	71,917 19,035
	FMMSR 2020-GT1 A		12/10/2020	CREDIT SUISSE FIRST BOSTON		7,497,108	7,500,000	19,033
	FSK		12/10/2020 _	BOA ML		1,368,796	1,385,000	n
	FAIR ISAAC CORP		09/22/2020	ATHENE ANNUITY & LIFE		1,031,825	1,000,000	10,778
	FEDEX		07/29/2020	Various		22,266,690	20,000,000	
	FEDEX		07/15/2020	Various		20,459,310	17,000,000	180 , 125
	FEDEX		04/03/2020 _	JP MORGAN SECURITIES		4,986,200	5,000,000	0
	FEDEX		07/30/2020 .	CITICORP		8,200,000	8,200,000	0
31620R-AK-1	FIDELITY NATIONAL TITLE		09/10/2020 .	BOA ML		4,982,100	5,000,000	0
	FIRST INDUSTRIAL		06/17/2020 _	WELLS FARGO INVESTMENTS		11,000,000	11,000,000	0
	FIRST INDUSTRIAL		06/17/2020 _	WELLS FARGO INVESTMENTS		4,000,000	4,000,000	0
	FIRST REPUBLIC BANK		06/29/2020 .	CITICORP		6,072,100	5,000,000	
	FISERV		07/16/2020 .	Various		32,298,250	25,000,000	43,389
	FIRSTENERGY		12/01/2020 .	JP MORGAN SECURITIES		2,204,760	2,000,000	29,900
	FIRSTENERGY		12/01/2020 _	JP_MORGAN_SECURITIES		3,052,950	2,500,000	46,479
	FIRSTENERGY		06/03/2020 .	MSDW		141,787	142,000	0
	FIRSTENERGY		06/03/2020 .	MSDVI		351,472 25,460,775	352,000 25,182,000	
	DUKE ENERGY FLORIDA			Various ATHENE ANNUITY & LIFE				5,689
	NATIONAL FOOTBALL LEAGUE		12/23/2020 . 07/17/2020 .	BOA ML		6,212,680	4,000,000 10,000,000	
	FOOTBALL CLUB TERM NOTES		07/17/2020 .	BOA ML		36.040.000		
	NATIONAL FOOTBALL LEAGUE		07/17/2020 .	BOA ML		8,750,000		 0
	FOOTBALL CLUB TERM NOTES		07/17/2020 .	BOA ML		3.000.000	3,000,000	 0
	FOOTBALL CLUB TERM NOTES		07/17/2020	BOA NL		1,400,000	1,400,000	0
	FOOTBALL CLUB TERM NOTES		07/17/2020 .	BOA ML		1,200,000	1,200,000	0
	NATIONAL FOOTBALL LEAGUE		07/17/2020 .	BOA ML		260,000	260,000	0
	NATIONAL FOOTBALL LEAGUE		07/17/2020 _	BOA ML		350,000	350,000	0
	NATIONAL FOOTBALL LEAGUE		07/17/2020 _	BOA ML		700,000	700,000	0
	FORDO 2018-A A3		03/25/2020 .	BARCLAYS CAPITAL		2,551,139	2,567,184	2,593
	FORDO 2019-B A2A		03/25/2020 .	WELLS FARGO INVESTMENTS		1, 199, 192	1,205,976	945
	FORDO		03/25/2020 .	AMHERST		29,773	29,889	28
	FORD MOTOR COMPANY		05/05/2020 _	Various		4,312,500	4,500,000	16 , 125
	FORD MOTOR CREDIT		06/16/2020 .	INSDW		1, 181,000	1, 181,000	0
	FORD MOTOR CREDIT		08/12/2020 .	CITICORP CREDIT SUISSE FIRST BOSTON		2,500,000	2,500,000	0
	FORTRESS TRANSPORTATION		05/11/2020 _ 12/10/2020	MSDW MSDW		2,229,500 551,250	2,450,000 538,000	49 , 122 7 ,965
	FOX		06/23/2020 .	JP MORGAN SECURITIES				228, 167
	FOX		08/23/2020 .	Various			39,000,000	
	FOX		09/03/2020 .	Various		3,280,582	2,900,000	
	FREEPORT-MCMORAN		03/03/2020 .	BARCLAYS CAPITAL		3,090,450	3,000,000	
	FREEPORT-MCMORAN		03/17/2020 .	JP MORGAN SECURITIES		825,000	1,000,000	1,719
	FRESENIUS MED CARE III		09/09/2020 .	JP MORGAN SECURITIES		11,963,880	12,000,000	
	FRONTIER COMMUNICATIONS		11/20/2020	Various			874,000	0
	GATX		05/08/2020	CITICORP		29,936,100	30,000,000	0
36185M-EV-0	GNACM 2006-AR2 2A1		10/14/2020 .	MSDW		6,519,564	7,382,380	14,036
36185M-EZ-1	GNACN GNACN 2006-AR2 4A1		10/14/2020 .	MSDW		804,711		1,808
	ALLY FINANCIAL		08/18/2020 .	ATHENE ANNUITY & LIFE		1,381,055	1,000,000	23,778
	GFORT 2019-1 A		03/13/2020 .	BOA ML		20,073,438	20,000,000	3,000
	GSMS 2015-590M A		03/30/2020	BOA ML		5, 125,000	5,000,000	0
	GSMS 2017-GS6 A3		03/23/2020 .	GOLDMAN SACHS		7,807,813	8,000,000	18,309
	GNCAR GNCAR 2017-3A A3		03/26/2020 .	GOLDMAN SACHS		673,833	676,581	518
	GMALT 2020-3 A3		09/22/2020 .	WELLS FARGO INVESTMENTS		2,499,761	2,500,000	0
	GSW ARENA HOLDINGS GNCAR 2019-3 A2A		08/13/2020 _	GOLDMAN SACHS		39,000,000	39,000,000	
	GNIS 2019-S0H0 E		04/21/2020 .	BUA ML		2,185,303 2,730,900	2,1/7,139	944
	GSMS 2019-SUHU E		04/06/2020 .	Various				3,595 47,905
JUZJ01-DL-1	NOMO 2020-0040			Yai   1005		U18,860,U&		47,90

		Shov	wing All L	ng-Term Bonds and Stocks ACQUIRED During Current Year				
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CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	GNALT 2020-1 A2A		02/10/2020	JP MORGAN SECURITIES		1,415,059	1,415,118	0
	GSMS 2019-GC39 A4 GARTNER		09/14/2020	BARCLAYS CAPITAL Various		5,800,000	5,000,000	7,431
	GENERAL DYNAMICS		06/29/2020	VARTIOUS		3,038,250	3,000,000	3,375
	GENERAL DYNAMICS		03/23/2020	Various		21,768,340	22,000,000	0
	GENERAL ELECTRIC PERPETUAL		10/26/2020	Various		674.794		8.943
369604-BV-4	GENERAL ELECTRIC		04/13/2020	BOA ML		3,844,033	3,850,000	0
	GENERAL ELECTRIC		04/13/2020	BOA ML		598,308	600,000	0
	GENERAL MILLS		06/29/2020	CITICORP		26,773,800	20,000,000	193, 222
	GENERAL MILLS		03/31/2020	BOA ML		11,976,000	12,000,000	0
	GENERAL MOTORS		01/29/2020	RBC CAPITAL MARKETS Various		10,696,000 5,105,487	10,000,000	171,667
	GENERAL MOTORS		05/07/2020	VARTIOUS		5, 105, 487	5,000,000	51,892
	GENERAL MOTORS FINANCIAL		09/28/2020	BOA ML		15,786,270	14,000,000	
	GENERAL MOTORS FINANCIAL		12/01/2020	BOA ML		2,112,220	2,000,000	15,450
	GENESIS FINANCIAL 2020 A		12/30/2020	WELLS FARGO INVESTMENTS		621,265	621,265	0
37187A-AG-9	GENESIS FINANCIAL 2020 B		12/30/2020	WELLS FARGO INVESTMENTS		103,327	103,327	0
	GENESIS FINANCIAL 2020 C 1		12/30/2020	WELLS FARGO INVESTMENTS		139,620	139,620	0
	GENESIS FINANCIAL 2020 D 1		12/30/2020	WELLS FARGO INVESTMENTS		160,289	160,289	0
	GENESIS FINANCIAL 2020 E 1		12/30/2020	WELLS FARGO INVESTMENTS		61,664 87,673	61,664	0
	GEORGIA-PACIFIC		04/27/2020	VELLS FARGU INVESIMENTS			87,673 40,000,000	٠
	GEORGIA POWER		04/27/2020	BARCLAYS CAPITAL		10,190,670	10,224,000	 N
375558-BD-4	GILEAD SCIENCES		06/30/2020	US BANCORP INVESTMENTS		6.800.700	5,000,000	
	GLENCORE FUNDING		08/24/2020	DEUTSCHE BANK		9,830,546	9,873,000	0
	GLOBAL PAYMENTS		06/29/2020	Various		5,778,590	5,000,000	78 , 158
	GOLDEN STATE WATER		06/23/2020	BOA ML		25,000,000	25,000,000	0
	GOLDMAN SACHS GROUP		06/23/2020	JP MORGAN SECURITIES		13,091,000	10,000,000	222,667
	GOLDMAN SACHS GROUP		03/17/2020	GOLDMAN SACHS		1,488,060	1,500,000	0
	GOLDMAN SACHS GROUP		12/04/2020	GOLDMAN SACHS		1,359,000	1,359,000	2,031
	GRACE 2020-GRCE E		06/29/2020	BOA ML		3,034,500 3,143,561	3,000,000	4,429
	WW GRAINGER		07/16/2020	MSDW		15,545,160	11,600,000	51,878
	GRAPHIC PACKAGING INTERNATIONA		06/29/2020	Various		3,169,500	3,000,000	
39154T-BB-3	GALC 2020-1 A2		03/13/2020	Various		6,708,814	6,738,295	436
	GALC 2020-1 A3		02/04/2020	WELLS FARGO INVESTMENTS		999,777	1,000,000	0
	GPMF 2006-AR7 2A1		10/07/2020	MSDW		6,438,891	6,660,562	902
	GREIF		12/14/2020	ATHENE ANNUITY & LIFE		7,422,100	7,000,000	130 , 181
401378-AC-8 401378-AD-6	GUARDIAN LIFE INSUR		07/15/2020	DEUTSCHE BANK		8,615,296 605,466	6,400,000 600,000	149, 164
	HCA		07/31/2020	Various		9,482,625	8,000,000	220,313
	HCA		11/06/2020	Various		11,570,750	11,709,000	105, 194
	HACKENSACK MERIDIAN HEALTH		08/20/2020	BOA ML		8,000,000	8,000,000	0
404530-AD-9	HACKENSACK MERIDIAN HEALTH		09/10/2020	Various		19,977,560	20,000,000	7,986
	HALL IBURTON		12/23/2020	ATHENE ANNUITY & LIFE		5,584,674	5,000,000	20,056
	HANESBRANDS		04/30/2020	JP MORGAN SECURITIES		1,248,000	1,248,000	0
	HANOVER INSURANCE GROUP		08/19/2020	MSDW		4,494,060	4,500,000	0
	HVMLT 2006-5 1A1A HARBORVIEW 2004-8 2A1		07/10/2020	JMONT		12,605,186 1,045,141	30,012,348 1,114,838	24 , 193 1 , 089
	HVMLT 06-2		10/14/2020	MSDW		4,513,437	4,638,830	
	HARBORVIEW 2005-12 1A1A		11/19/2020	BOA ML		2,600,118	3,537,576	5,931
	HVMLT 2006-12 2A2A		09/02/2020	ATHENE ANNUITY & LIFE		5,754,941	6,316,912	
413717-AA-7	HRPK 2020-1A A		03/06/2020	CITICORP		20,000,000	20,000,000	0
	HRPK 2020-1A B1		03/06/2020	CITICORP		5,000,000	5,000,000	0
	HRPK 2020-1A D		06/29/2020	GOLDMAN SACHS		2,910,000	3,000,000	28,652
	HARRIS		06/29/2020	Various		13,220,414	10,000,000	
	HARTFORD FINANCIAL SERVICES		04/24/2020	WELLS FARGO INVESTMENTS		20,631,200	20,000,000	107,333
	HALTHOLDINGS I		06/29/2020	Various		3, 169,500 5,324,350	3,000,000	35,000 83,576
	HEALTHCARE REALTY TRUST		06/29/2020	Various		5,324,350	5,000,000	
421946-AM-6	HEALTHCARE REALTY TRUST		09/29/2020	Various		3,379,794	3,400,000	
	HEALTHCARE TRUST OF AMERICA		09/14/2020	Various		8,468,838	8,530,000	0
	HIGHNOODS REALTY		08/27/2020	Various		13,409,437	13,452,000	2,665
	HILL-ROM HOLDINGS		06/29/2020	Various HSBC SECURITIES (USA)		3,027,000	3,000,000 531,000	38,646

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								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	HILTON DOWESTIC		06/29/2020 .	Various		3,004,500 3,143,250	3,000,000 3,000,000	67 , 438 57 , 813
	HOME DEPOT		12/23/2020 .	Various ATHENE ANNUITY & LIFE		6,058,666	4,000,000	4,569
	HOME DEPOT		10/07/2020 .	ATHENE ANNUITY & LIFE		5,827,911	3,850,000	3,818
	HOME DEPOT		01/06/2020 .	BOA ML		14,598,920	14,000,000	32,122
	HOME DEPOT		03/26/2020 .	JP MORGAN SECURITIES		9,951,300	10,000,000	0
	HOME DEPOT		03/26/2020 _	JP MORGAN SECURITIES		24,860,250	25,000,000	0
	HOME DEPOT		03/26/2020 _			545,127	550,000	0
	HOME DEPOT		07/15/2020 .	DEUTSCHE BANK SG AMERICAS		12,004,300389,367	10,000,000	99,569
	HOSPITALITY PROPERTIES TRUST		07/21/2020	WELLS FARGO INVESTMENTS		2,707,500	3,000,000	40.600
	HOSPITALITY PROPERTIES TRUST		12/14/2020	ATHENE ANNUITY & LIFE		4,011,975	4,000,000	39,738
	HOST HOTELS & RESORTS		08/11/2020 .	JP MORGAN SECURITIES		1,677,934	1,700,000	0
	HOWNET AEROSPACE		06/29/2020 .	Various		11,808,000	10,793,000	
	HY 2016-10HY B		03/31/2020 .	DEUTSCHE BANK		7,552,442	7,500,000	620
	HY 2019-55HY B		04/02/2020 _	SG AMERICAS		4,396,379	4,469,000	1,827
	HUMANA		07/14/2020 .	DIRECT		6,751,676 9,125,061	5,000,000 7,663,000	70,813 111,463
	HUNTINGTON BANCSHARES		01/28/2020 .	MSDW		9,959,700		111,403
	HUNTINGTON INGALLS		03/26/2020 .	JP MORGAN SECURITIES		19,499,220	19,500,000	0
44891A-BM-8	HYUNDAI CAPITAL		09/15/2020	ATHENE ANNUITY & LIFE		3,446,757	3,450,000	0
44891A-BP-1	HYUNDAI CAPITAL		09/15/2020 .	BNP PARIBAS		9, 149, 529	9, 152, 000	0
	IAA SPO		06/29/2020 .	Various		3, 109,500	3,000,000	7,333
	ISTAR		08/06/2020 _	ATHENE ANNUITY & LIFE		3,003,417	3,000,000	49,479
	IDEX		04/27/2020 .	BOA MLCITICORP		19,861,185	19,897,000 833,340	2,431
	INGEVITY		06/18/2020 .	Various		2,993,250	3,000,000	
	INGEVITY		10/20/2020	JP MORGAN SECURITIES		951,000	951,000	
	INOVA HEALTH SYSTEM FOUNDATION		09/02/2020	JP MORGAN SECURITIES		67,500,000	67,500,000	0
	INTEL		08/11/2020 .	ATHENE ANNUITY & LIFE		3,985,795	2,790,000	4,557
	INTEL		08/26/2020 .	ATHENE ANNUITY & LIFE		2,034,602	1,590,000	19,014
458140-BH-2	INTEL		02/10/2020 _	WELLS FARGO INVESTMENTS		10,212,500	10,000,000	55,806
458140-BK-5458140-BM-1	INTEL		07/24/2020 _	Various		5,948,163	5,000,000	71,042
458140-BR-0	INTEL		08/11/2020 .	Various		31,783,200 23,950,800	25,000,000 24,000,000	253,333
45866F-AK-0	INTERCONT INENTAL EXCHANGE		05/18/2020 .	BOA ML			700,000	0
460146-CQ-4	INTERNATIONAL PAPER		07/07/2020	Various		34,787,150	30,000,000	544,500
460146-CS-0	INTERNATIONAL PAPER		08/27/2020 .	Various		33,367,615	28,000,000	341,315
460690-BQ-2	INTERPUBLIC GROUP		08/27/2020 .	Various		7,059,277	6,225,000	94,328
460690-BR-0	INTERPUBLIC GROUP		12/28/2020 .	Various		109,391,641	95,215,000	761,772
	IQVIAIRON MOUNTAIN		06/29/2020 _	Various		3,980,750	4,000,000 2,000,000	37,222
	THUN MOUNTAINFACEBOOK		10/08/2020 .	Various		2,105,000 49,721,745		31,792
465740-AA-6	ITRON		06/29/2020 .	Various		2,997,000	3,000,000	
	HENDR 2020-A1 A		09/03/2020	Various		96,976,405	98,923,971	114,821
	JPMORGAN CHASE		07/14/2020 .	DIRECT		7,861,643	5,000,000	52,444
	JPMORGAN CHASE		12/23/2020 .	ATHENE ANNUITY & LIFE		7,434,656	5,000,000	99,219
	JPMMT 2006-A5 2A1		10/14/2020 .	MSDW		2,086,600	2,246,676	3,773
	JPMIT 2006-A5 3A6		10/16/2020 _	MSDW MSDW		1, 102, 180 5, 237, 366	1, 191, 546 5, 717, 063	2,035 9,565
	JABIL CIRCUIT		01/08/2020 .	BOA ML		5,237,366		J, 303
	JACK 2019–1A A21		08/27/2020 .	ATHENE ANNUITY & LIFE		8, 187, 042	7,940,000	1,757
	JACK		08/27/2020	Various		11,393,021	10,897,650	16,716
46639J-AH-3	JPMCC 2013-C10 AS		09/15/2020	ATHENE ANNUITY & LIFE		12,526,421	12,000,000	15,734
	JPNBB 2014-C26		01/24/2020 .	BOA ML		3,277,779	3, 183, 154	7,851
	JPMORGAN CHASE		01/16/2020 .	MARKET AXESS		862,838	750,000	5,451
	JPMORGAN CHASE		01/16/2020 _	MITSUBISHI		1,516,319	1,420,000	7,300
	JPMORGAN CHASE		01/16/2020 _ 11/12/2020 _	SUNTRUST		1,261,050	1,250,000	12,268
	JEN FUEL INFRASTRUCTURE		01/12/2020 .	US BANCORP INVESTMENTS		10,963,713	10,963,713	0
	JG WENTWORTH VFN		10/23/2020 .	DIRECT		49,880,057	49,880,057	0
	HENDR 2020-F		12/17/2020	Various		17,823,666	17,823,666	0
46671*-AA-9	ORLANDO HEALTH		11/04/2020 .	JONES LANGE LASALLE		20,509,422	20,000,000	0
	JEFFERIES GROUP		12/24/2020 .	ATHENE ANNUITY & LIFE		12,830,982	11,000,000	235,629
47233J-DX-3	JEFFERIES GROUP		09/30/2020 _	JEFFERIES & COMPANY		12,371,000	12,500,000	L0

### **SCHEDULE D - PART 3**

				ng-Term Bonds and Stocks ACQUIRED During Current Year		_		
1	2	3	4	5	6	7	8	9
OLICID			D-4-		Ni 6 Ob			Paid for Accrued
CUSIP	Deceriation	Faraian	Date	Name of Vandor	Number of Shares	Actual Cost	Par Value	Interest and Dividends
Identification	Description  JELD-WEN	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	3.000.000	
	JELD-WEN  JOBSOHIO BEVERAGE		06/29/202001/24/2020 .	Various		3, 147,000		29,688
	JOHNS HOPKINS		03/09/2020	GOLDMAN SACHS		377,000	377,000	
48121@-AG-6	JRD HOLDINGS		10/28/2020	BOA ML		22,000,000	22,000,000	0
48129R-AX-3	JPNDB 2019-C0R6 A4		03/20/2020	Various		14,271,094	15,000,000	29,291
482480-AJ-9	KLA		09/09/2020 .	Various		37,514,590	35,000,000	
	KKR GROUP		09/08/2020 _	Various		45,083,133	45,000,000	12,688
	KDP LICENSING		11/09/2020	DIR		9,000,000	9,000,000	0
	KEURIG DR PEPPER INC		01/05/202008/18/2020 .	Various		34, 129, 752 1, 967, 500	34, 129, 752 2, 000, 000	42,910
	KAISER ALUMINUM		06/29/2020 .	Various		3, 139, 500	3,000,000	34,125
	KANSAS CITY SOUTHERN		07/20/2020	JP MORGAN SECURITIES		1,274,075	1,100,000	9,625
	KB HOME		06/29/2020	Various		3,293,250	3,000,000	9,167
	KEMPER CORP		09/22/2020	BOA ML		16,976,030	17,000,000	0
	KEURIG DR PEPPER		02/20/2020 .	GOLDMAN SACHS		11,436,700	10,000,000	113,648
	KEURIG DR PEPPER		08/25/2020 _	Various		35,704,650	30,000,000	309,278
	KEYSPAN GAS EAST		09/15/2020 .	ATHENE ANNUITY & LIFE		2,521,116	1,800,000	48,298
	KILHOY HEALIY  KILROY REALTY		12/23/202004/17/2020 .	Various		13,246,188 23,000,000	13,200,000 23,000,000	34,833
	KIMBERLY-CLARK		04/17/2020 _	Various		14,952,000	15,000,000	
	KIMBERLY-CLARK		03/31/2020	Various		26,378,939	25,487,000	6,012
49446R-AW-9	KIMCO REALTY		07/07/2020 .	WELLS FARGO INVESTMENTS		24,885,750	25,000,000	0
	KINDER MORGAN ENERGY PARTNERS		06/23/2020 .	JP MORGAN SECURITIES		6,416,150	5,000,000	130,000
	KINDER MORGAN ENERGY PARTNERS		09/22/2020 _	ATHENE ANNUITY & LIFE		1,499,085	1, 185,000	4,407
	KINDER MORGAN ENERGY PARTNERS		07/30/2020	ATHENE ANNUITY & LIFE		741,100	700,000	11,444
	KINDER MORGAN		07/27/2020 _	_UP_MORGAN_SECURITIES		1,774,170	1,800,000	
	KIRBY		09/09/2020 .	Various		4,870,000	450,000 5,000,000	
	KRAFT HEINZ FOODS		09/01/2020 .	Various		5,777,428	5,500,000	
	KRAFT HEINZ FOOD		07/31/2020	ATHENE ANNUITY & LIFE		5,188,608	5,000,000	
	KRAFT HEINZ FOOD		03/25/2020	BARCLAYS CAPITAL		1,970,000	2,000,000	14,646
	KRAFT HEINZ FOOD		03/05/2020 _	RBC CAPITAL MARKETS		2,040,000	2,000,000	42, 139
	KRAFT HEINZ FOOD		07/31/2020 _	ATHENE ANNUITY & LIFE		1,863,682	1,700,000	27,625
	KROGER		07/06/2020 .	US BANCORP INVESTMENTS		6,442,450	5,000,000	111,729
	KROGER KROGER		10/07/202007/14/2020	ATHENE ANNUITY & LIFE		5,551,885 5,551,885 5,551,885	4,000,000	49,200 1,097
	KROGER		07/14/2020 _	Various		31,473,502	16,000,000 31,541,000	
	L BRANDS		12/03/2020	Various		825.040	750.000	4,681
	L BRANDS		11/06/2020	JEFFERIES & COMPANY		1,638,750	1,500,000	45,313
	LGAFUEL		01/05/2020	US BANCORP INVESTMENTS		7,272,728	7,272,728	0
	LV STADIUM EVENTS		01/17/2020 _	BOA ML		27,000,000	27,000,000	0
	LYB INT FINANCE		10/06/2020 .	CREDIT SUISSE FIRST BOSTON		4,238,944	4,273,000	0
	LAB CORP OF AMERICA HOLDINGS		06/29/2020 .	Various		24,488,461	20,000,000	390,981
	LAM RESEARCH LAM RESEARCH		07/07/2020 _ 07/20/2020 _	Various		5,270,734	5,000,000 5,000,000	24,591 33,420
	LAMAR MEDIA		01/20/2020 .	DEUTSCHE BANK		5,798,000		33,420
	LAMAR MEDIA		06/29/2020 .	Various		2,910,750	3,000,000	5,333
	LAMAR MEDIA		05/11/2020	Various		1,252,138	1,250,000	5,000
	LENNAR		06/29/2020	Various		10,890,000	10,000,000	42,222
	LEVEL 3 FINANCING		06/29/2020 .	Various		10,015,000	10,000,000	18,889
	LIBERTY MEDIA		11/06/2020 .	MARKET AXESS		547,685	500,000	13,576
	LIBERTY MUTUAL GROUP		01/16/2020 .	BARCLAYS CAPITAL		641,682	600,000	7,507
	LIBERTY UTILITIES FINANCE GP1		09/24/2020 _	Various		7,625,316	7,650,000	339
	LIFEPOINT HOSPITALS		02/11/2020 .	BARCLAYS CAPITAL		750,000 4.504.831	750,000 4,500,000	
	ELI LILLY		08/28/2020 .	. Various		4,504,831	4,500,000	
	LINCOLN NATIONAL		05/08/2020	CITICORP		19,956,200	20,000,000	n
	LINCOLN NATIONAL		09/08/2020	Various		10,427,407	8,666,000	90,781
536797-AE-3	LITHIA MOTORS		12/11/2020 .	Various		5,958,325	6,000,000	32,889
	LIVE NATION ENTERTAINMENT		12/17/2020 .	JP MORGAN SECURITIES		501,000	501,000	0
	LPSLT 2020-2GF A		10/01/2020 _	Various		28,498,923	28,090,104	21,830
	LPSLT 2020-36S A		10/29/2020 _	GOLDMAN SACHS		11,732,708	11,737,561	0
	LOCKHEED MARTIN		07/13/2020 .	Various		5,790,692	5,347,000	21,389
	LUGAN MERGER SUB		08/14/202007/08/2020	BARCLAYS CAPITAL		2,585,000 17,349,650	2,585,000 15,000,000	130 , 014
J40U0 I−L/IV−4	LUIIEO		01/08/2020 _	UTTIONE		17,349,650	15,000,000	130,014

		Shov	wing All Lo	ong-Term Bonds and Stocks ACQUIRED During Current Year				
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								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	LOWES		03/24/2020 _	Various		19,954,200	20,000,000	0
	LOWES		03/27/2020 _	Various		26,948,416	25,946,000	7,753
	LOWES		10/07/2020 _	Various		30,041,472	24,000,000	266,785
	LOWES		10/07/2020 .	WELLS FARGO INVESTMENTS		758 , 256	759,000	ļ <u>0</u>
	NDC HOLDINGS INC		01/06/2020 .	CITICORP		750,000	750,000	0
	MFRA 2020-NOM1 A2		08/26/2020 .	CREDIT SUISSE FIRST BOSTON		2,553,555 4,138,509	2,553,597	4,056
	MFRA 2020-NQM1 A3		08/26/2020 _ 08/26/2020 _	CREDIT SUISSE FIRST BOSTON		4, 138, 509	4, 138, 588 2,000,000	8,461 5,460
	MANUFACTURERS & TRADERS TRUST		12/23/2020	ATHENE ANNUITY & LIFE		3,266,175	3,000,000	
	MCA 2020-1 A		10/21/2020 .	BARCLAYS CAPITAL			11,971,961	
	MGM GROWTH/MGM FINANCE		11/06/2020	JP MORGAN SECURITIES		1.040.000	1.000.000	14.375
	MKT 2020-525M B		02/07/2020	BARCLAYS CAPITAL		5,664,780	5,500,000	10,947
	MPLX		09/14/2020	Various		6, 190, 649	5,850,000	96,419
	MPLX		07/30/2020	Various		3,223,307	2,960,000	44,976
	MPLX		08/11/2020 _	Various		4,977,666	4,982,000	0
55336V-BR-0	MPLX		08/11/2020	JP MORGAN SECURITIES			901,000	0
	MSC1		08/18/2020 .	ATHENE ANNUITY & LIFE		861,000	800,000	11, 108
	MSCI		06/29/2020 .	Various		5, 107, 500	5,000,000	25 , 556
	MANKATO ENERGY CENTER		07/01/2020 .	BLACKROCK		15,212,320	15,212,320	0
	MACY'S		10/02/2020 _	Various		1,552,500	1,500,000	41 , 177
	NOPK		12/23/2020 .			2,842,080	3,000,000	17 , 732
	MAJOR LEAGUE BASEBALL TRUST		03/26/2020 .	BOA ML		26,300,000	26,300,000	L0
	OMV 2020-OMV C		08/17/2020 .	DEUTSCHE BANK		10,083,575	10,250,000	18,542
	MARATHON PETROLEUM		09/14/2020 _	BARCLAYS CAPITAL		1,894,713	1,730,000	228
	MARATHON PETROLEUM		09/15/2020 .	Various		10,562,103	9,530,000 1,730,000	136 , 496 30 , 102
	MARKEL		09/15/2020 .	WELLS FARGO INVESTMENTS			5,000,000	
	MARRIOTT OWNERSHIP		06/29/2020 _	Various		5, 151, 250	5,000,000	40,833
	MARRIOTT OWNERSHIP		12/14/2020	ATHENE ANNUITY & LIFE		7,986,328	7,625,000	138,418
	MARS		07/13/2020	JP MORGAN SECURITIES		23.832.371	23,840,000	0.00,410
	MARS		07/13/2020	JP MORGAN SECURITIES		12,926,030	13,000,000	0
	MASTERCARD INC		03/24/2020	CITICORP		4,564,564	4,584,000	0
57636Q-AR-5	MASTERCARD INC		03/24/2020	CITICORP		19,111,530	19,165,000	0
576433-D4-5	MARM 2005-7 2A1		10/01/2020 .	CREDIT SUISSE FIRST BOSTON		3, 164, 230	3,259,996	1,084
	MATTEL		03/10/2020 _	UBS WARBURG		823,000	800,000	10,800
	MCCORMICK & CO		06/29/2020 _	CITICORP		24,663,600	20,000,000	317,333
	MCDONALD'S		12/23/2020	ATHENE ANNUITY & LIFE		6,025,403	4,000,000	47,600
	MCDONALD'S		09/22/2020 _	GOLDMAN SACHS		1,010,776	800,000	12,062
	MCDONALD'S		07/13/2020 .	GOLDMAN SACHS		25,373,600	20,000,000	331,278
	MCDONALD'S		02/26/2020 _	Various		14,965,450	14,500,000	205,880
	MCDONALD'S		07/06/2020 _ 03/03/2020 _	WELLS FARGO INVESTMENTS		22,765,600 16,979,216	20,000,000	255,764
	MODONALD'S		03/03/2020 .	Warious		9,951,500	17,008,000	L
	MOCHINSEY		03/25/2020 .	BOA ML		9,951,500	47,000,000	L
	MEGGITT HOLDINGS		10/29/2020 _	BARCLAYS CAPITAL		5,000,000	5,000,000	
	MEGGITT HOLDINGS		10/29/2020	Various		20,450,000	20,450,000	o
	MTEL 2019-1A A		08/27/2020 .	ATHENE ANNUITY & LIFE		1,018,518	991,025	1,245
	MTEL 2019-1A C		12/14/2020	ATHENE ANNUITY & LIFE		3,674,166	3,500,000	17,114
	MBALT 2020-B A3		09/15/2020	MIZUHO SECURITIES USA		2,141,891	2,142,000	0
	MERCER INTL		11/18/2020	Various		938,986	986,000	14,680
590027-AN-8	MHP 2020-HILL E		08/17/2020	JP MORGAN SECURITIES		6,900,000	6,900,000	0
	MHP 2020-HILL F		08/17/2020 .	JP MORGAN SECURITIES		6,900,000	6,900,000	0
	MERRILL LYNCH		07/14/2020 _	DIRECT		7,181,789	5,000,000	140,021
	MANA MANA 2007-A1 A2C		10/28/2020 .	AMHERST		2,557,219	5,581,924	235
	BANK OF AMERICA		07/14/2020 .	DIRECT		8,383,933	5,000,000	64,583
	METLIFE		03/19/2020 .	GOLDMAN SACHS		14,939,250	15,000,000	0
	METLIFE GLOBAL FUNDING I		04/03/2020 _	Various		25,910,514	25,964,000	L0
	MICHAELS STORES		11/25/2020	JP MORGAN SECURITIES		692,883	668,000	19,817
	MICROSOFT		01/16/2020 .	WELLS FARGO INVESTMENTS		1,545,669	1,350,000	22,616
	MICROSOFT		06/01/2020 .	Tax Free Exchange		1,008,529	700,000	15,735
	MICROCHIP TECHNOLOGY		06/29/2020 _	Various MSDW		4,355,250	4,317,000	11,333
	MID-AMERICA APARTMENTS		03/03/2020	DIRECT		6,981,799	6,313,000	59,342
	BERKSHIRE HATHAWAY ENERGY		07/14/2020 .			6,000,085	4,000,000	70,097
	MILEAGE PLUS HOLDINGS		07/09/202005/07/2020 .	JP MORGAN SECURITIES			130,227,291 20,201,000	7,314
000 190-AL-8	MUDAWN INDUSTRIES		05/07/2020 _	Jr MUNGAN SECURITIES		20, 1//, 365	20,201,000	L

		Shov	<i>i</i> ing All Lo	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
60855R-AK-6	MOLINA HEALTHCARE		11/03/2020 .	BOA ML		575,230	574,000	0
609207-AT-2 609207-AW-5	MONDELEZ INTERNATIONAL MONDELEZ INTERNATIONAL		05/29/2020 .	War ious BOA ML		7, 117, 738	7,056,000	7,486 987
615394-AM-5	MOOG		09/30/2020 06/29/2020	Various		317,965 2,929,500	330,000	5,667
61690Q-AD-1	MSBAM 2015-C23 A3		03/26/2020 .	ROBERT BAIRD		1,001,124	977,600	2,718
617446-8L-6	MORGAN STANLEY		07/22/2020	Various		30,105,029	29,749,000	1,179
617446-8R-3	MORGAN STANLEY		_10/16/2020	MSDW		2,940,000	2,940,000	0
617446-8U-6	MORGAN STANLEY		11/09/2020	MSDW		2,930,000	2,930,000	0
61744Y-AK-4	MORGAN STANLEY		08/31/2020 .	MSDW		345,948	306,000	1,221
617482-V9-2	MORGAN STANLEY		12/23/2020 .	ATHENE ANNUITY & LIFE		8, 102, 764	5,000,000	131,927
61760C-AN-561761J-VL-0	MSRR 2010-R9 2C		09/02/2020 .	AMERIPRISE ANNUITY & LIFE		1,339,788 1,749,467	2,010,940 1,570,000	552 24,204
617700-A*-0	MORNINGSTAR		09/21/2020 _ 09/23/2020 _	Various		1,749,467	16,000,000	24,204
61945L-AA-1	MSAIC 2019-2A A		07/28/2020	Various		1,904,814	1,854,419	1,435
61946C-AA-0	MSAIC 2019-1A		04/23/2020	STIFEL NICOLAUS		3,178,536	3,224,510	2,740
61946L-AA-0	MSAIC 2018-2GS A		04/29/2020	ROBERT BAIRD		4,259,222	4,230,140	5,429
623115-AF-9	MOUNT SINAI HOSPITAL		09/16/2020 .	CITICORP		4,300,000	4,300,000	0
625440-AA-9	MULTICARE HEALTH SYSTEM		06/19/2020 .	CANTOR FITZGERALD		63,985,188	63,985,188	0
626717-AG-7	MURPHY OIL		_01/07/2020 .	GOLDMAN SACHS		561,000	600,000	3,721
628312-AA-8	MUTUAL OF OMAHA		06/19/2020 .	Various		6,345,070	5,000,000	3,778
62912X-AF-1 62927#-AS-5	NGPL PIPECO		03/04/2020 .			4,890,735 46,500,000	4,500,000 46,500,000	12,797
62927#-A5-5	NATIONAL FOOTBALL LEAGUE G-4		08/18/2020 .	DIRECT				u
62927@-AG-3	NHL US FUNDING		07/31/2020	JP MORGAN SECURITIES		7.300.000	7,300,000	0
62927@-AH-1	NHL US FUNDING		07/31/2020	JP MORGAN SECURITIES		5,000,000	5,000,000	0
62942Q-CT-8	NRART 2020-T1 CT1		08/18/2020 .	BARCLAYS CAPITAL		949,999	950,000	0
62942Q-CU-5	NRART 2020-T1 DT1		08/18/2020 .	BARCLAYS CAPITAL		6,249,996	6,250,000	0
62942Q-CZ-4	NRART NRART 2020-T2		09/10/2020 .	BARCLAYS CAPITAL		999,998	1,000,000	0
62942Q-DE-0	NRART 2020-T3 DT3		10/01/2020	BARCLAYS CAPITAL		2,000,000	2,000,000	0
62954R-AA-4	NYU HOSPITALS CENTER		01/28/2020 .	GOLDMAN SACHS		643,000		0
62979*-AC-1 62979*-AD-9	NSA OP		07/24/2020 . 07/24/2020 .	KEYBANC CAPITAL MARKETS		5,000,000 5,000,000	5,000,000 5,000,000	
631005-BJ-3	NARRAGANSETT ELECTRIC		01/24/2020 _	CITICORP		7,750,000	7,750,000	0 N
63486*-AA-9	NATIONAL BASKETBALL ASSOC		11/24/2020	JP MORGAN SECURITIES		000,000	6,000,000	0
63486*-AB-7	NATIONAL BASKETBALL ASSOC		11/24/2020	Various		33,000,000	33,000,000	0
637417-AM-8	NATIONAL RETAIL PROPERTIES		08/04/2020 .	ATHENE ANNUITY & LIFE		2,716,046	2,300,000	33,427
637432-NV-3	NATIONAL RURAL UTILITIES		_01/22/2020	Various		28, 154, 142	28,278,000	0
637432-NW-1	NATIONAL RURAL UTILITIES		09/29/2020 .	JP MORGAN SECURITIES		1, 149, 097	1, 152,000	0
638671-AN-7	NATIONNIDE MUTUAL INSURANCE NATIXIS COMMERCIAL MORTGAGE 2019-LVL E		07/15/2020 .	Various		46,231,800	45,000,000	139,563 17,594
63874T-AN-7	NAVIENT   NAVIENT		12/15/2020 .	BOA ML		9,606,355 3,127,500	10,000,000 3,000,000	
63967@-AA-5	NEBRASKA MEDICINE		01/05/2020 .	US BANCORP INVESTMENTS		21,752,331	21,752,331	29,200 N
641062-AN-4	NESTLE		07/01/2020	WELLS FARGO INVESTMENTS		6.576.350	5.000.000	
64110L-AT-3	NETFLIX		_03/20/2020	JP MORGAN SECURITIES		985,000	1,000,000	21,052
641423-CD-8	NEVADA POIIER		_01/28/2020	MIZUHO SECURITIES USA		1,823,247	1,828,000	0
651229-AW-6	NEWELL BRANDS		08/04/2020 .	Various		6,296,725	5,835,000	
651229-BB-1	NEWELL BRANDS		05/20/2020 .	JP MORGAN SECURITIES		848,735	853,000	0
651639-AY-2 65342Q-AB-8	NEIMONT MINING NEXTERA ENERGY		07/23/2020 .	Various		16,385,690	16,272,000	32,250 39,750
65364U-AB-8	NEXTERA ENERGY		06/29/2020 . 06/26/2020 .	Various Various		3, 195, 750 9, 655, 000	3,000,000 9,500,000	2, 101
65409Q-BF-8	NIELSEN FINANCE		09/20/2020 .	JP MORGAN SECURITIES		1,051,000	1,051,000	2, IUT
654106-AK-9	NIKE		03/25/2020 .	Various			17,988,000	0
65473P-AL-9	NISOURCE		08/12/2020	CREDIT SUISSE FIRST BOSTON		17,486,700	17,500,000	0
65473Q-BF-9	NISOURCE FINANCE		06/23/2020	JP MORGAN SECURITIES		12,232,900	10,000,000	48,611
65473Q-BG-7	NISOURCE FINANCE		06/29/2020 .	CITICORP		5,816,300	5,000,000	49,924
65478H-AD-0	NAROT 2017-C A3		04/21/2020 .	JP MORGAN SECURITIES		2, 115,080	2,106,686	992
65535H-AS-8	NONURA		07/06/2020 .	NOMURA		40,000,000	40,000,000	0 740
65536P-AM-2	NOMURA 2006-AF1 NORFOLK SOUTHERN RAILWAY		12/10/2020 .	GOLDMAN SACHS		460,940 14,611,960	526,812 11,000,000	247 ,225
655844-BH-8 655844-BV-9	Norfolk Southern Railway		07/07/2020 . 07/08/2020 .	Various			11,000,000	
665228-H#-2	NORTHERN ILLINOIS GAS		08/11/2020 .	SCOTIA CAPITAL (USA)			7,500,000	
665228-J*-4	NORTHERN ILLINOIS GAS		_08/11/2020	SCOTA		6,000,000	6,000,000	 0
666807-BM-3	NORTHROP GRUMMAN		03/16/2020	JP MORGAN SECURITIES		1,641,736	1,587,000	
666807-BN-1	NORTHROP GRUMMAN		.03/19/2020	CANTOR FITZGERALD			20,000,000	117,361
666807-BP-6	NORTHROP GRUMMAN		_07/13/2020	GOLDMAN SACHS		18,434,150	15,000,000	136,572

		Shov	wing All L	ing-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	NORTHROP GRUMMAN		03/20/2020	Various		27,069,737	26,916,000	2,078
	NORTHROP GRUMMAN		12/23/2020	- Various		18,352,578	12,320,000	164,541
	NORTHIESTERN UNI		05/20/2020	GOLDMAN SACHS		408,000	408,000	0
	NOVELIS CORP		06/29/2020	Various		2,985,750	3,000,000	22,521
	NSTAR ELECTRIC		03/23/2020	Various		11,727,380	11,792,000	
	NUCOR		07/28/2020	Various		13,272,900	12,400,000	
67059T-AF-2	NUSTAR LOGISTICS		10/27/2020	Various		8,809,500	8,950,000	122,433
	NVIDIA CORP		03/26/2020	Various		24,907,250	25,000,000	0
	NUTRITION & BIOSCIENCES		09/16/2020	MSDW		13,320,893	13,312,000	0
	NUTRITION & BIOSCIENCES		09/21/2020	Various		2,314,062	2,300,000	438
	OCHSNER		10/09/2020	DIRECT		20,442,685	20,442,685 10,013,000	3,749
	OAKTREE CAPITAL		05/01/2020	JP MORGAN SECURITIES		33,000,000	33,000,000	3,749 د
	OCCIDENTAL PETROLEUM		06/03/2020	JP MORGAN SECURITIES		2,014,375	2,750,000	
	OCCIDENTAL PETROLEUM		06/04/2020	Various		1,298,000	1,800,000	26,950
674599-DY-8	OCCIDENTAL PETROLEUM		06/29/2020	CREDIT SUISSE FIRST BOSTON		1,997,500	2,000,000	0
	OCCIDENTAL PETROLEUM		12/08/2020	RBS SECURITIES		1,000,000	1,000,000	0
	OCCIDENTAL PETROLEUM		12/08/2020	RBS SECURITIES		2,000,000	2,000,000	0
	OMART 2020-T1 DT1		08/12/2020	BARCLAYS CAPITAL		4,499,991	4,500,000	0
67576P-AJ-6 67740Q-AG-1	OCTOHIO NATL FINANCIAL SERVICES		06/19/2020	BOA ML DEUTSCHE BANK		7,729,600 4,362,615	8,000,000 4,500,000	
	OKLAHOMA GAS & ELECTRIC		10/05/2020	Various		2,874,715	4,500,000	
	OLIN		07/22/2020	JP MORGAN SECURITIES		1.910.000	2,000,000	54,063
	ONNICOM GROUP		08/12/2020	Various		34.511.670	34,050,000	
	OWNICOM GROUP		12/23/2020	Various		14,824,560	12,400,000	41,627
	ONEOK		03/05/2020	BARCLAYS CAPITAL		4,994,850	5,000,000	0
	OMFIT 2020-2A A		08/13/2020	CITIGROUP		16,298,608	16,300,000	0
	OMFIT 2020-2A B		08/13/2020	CITIGROUP		6,596,476	6,600,000	0
	OMFIT 2020-2A C		08/13/2020	CITIGROUP		4,398,134	4,400,000	0
	ORACLE		08/13/2020	DIRECT		3, 198, 485 6, 080, 341	3,200,000 4,000,000	4,083
	ORACLE		12/23/2020	ATHENE ANNUITY & LIFE		5,514,454	3,850,000	90,823
	ORACLE		07/15/2020	DEUTSCHE BANK		12,419,700	10,000,000	
68389X-BW-4	ORACLE		12/23/2020	ATHENE ANNUITY & LIFE		3,495,777	3,000,000	24,600
	ORACLE ORACLE CORP		09/30/2020	Various		1, 173,890	1,050,000	9,765
	ORACLE		12/23/2020	ATHENE ANNUITY & LIFE		12, 173, 379	10,000,000	87,694
	ORLANDO HEALTH OBLIGATED GROUP		10/19/2020	ATHENE ANNUITY & LIFE		1,020,698	1,000,000	1, 109
	UNLANDU MEALIM UBLIGATED GHOUP		10/19/2020	WELLS FARGO INVESTMENTS		1,605,408 4,958,286	1,600,000 4,977,000	1,854
	OTIS WORLDWIDE		12/16/2020	Various		1,094,455	1,030,000	
	OVENS-BROCKWAY		05/06/2020	BOA ML				,0,903 N
	OWENS CORNING		05/07/2020	WELLS FARGO INVESTMENTS		14,983,650	15,000,000	0
69120C-AB-9	OWL ROCK 2020-5A A2		10/20/2020	NATIXIS		6,300,000	6,300,000	0
	OWL ROCK		12/01/2020	BOA ML		4,441,106	4,493,000	0
	OXFIN 2019-1A B		08/27/2020	ATHENE ANNUITY & LIFE		1,004,305	1,000,000	1,813
	PACIFIC GAS & ELECTRIC		06/29/2020	Various		6,793,250	6,800,000	3,333
	PACIFIC GAS & ELECTRIC PNC FINANCIAL SERVICES GROUP		06/29/2020 01/16/2020	Various Various		16,365,000 10,543,396	16,300,000 10,573,000	11,667
	PMISR PMISR 2018-GT2 A		09/10/2020			9,240,000	9,600,000	15,067
	PSMC 2018-1 A1		04/23/2020	WELLS FARGO INVESTMENTS	·	3,685,171	3,617,346	9,144
	PACEF 2020-1A A		06/05/2020	SUNTRUST		16,173,890	16, 173, 890	0
	PACIFIC GAS & ELECTRIC		10/21/2020	Various		499,356	485,000	6,214
	PACIFIC GAS & ELECTRIC		09/18/2020	Various		3,307,538	3,300,000	14,310
	PACIFIC GAS & ELECTRIC		07/21/2020	Various		4,682,665	4,700,000	5,715
	PACIFIC GAS & ELECTRIC		08/18/2020	Various		11,665,735	11,911,000	15,996
	PACIFIC GAS & ELECTRIC		06/26/2020 09/10/2020			4,851,000 8,930,880	5,000,000 9,000,000	5,347 0
	PACIFIC LIFE INSURANCE		08/11/2020	ATHENE ANNUITY & LIFE		5,443,781	5,000,000	63,903
	PACIFIC LIFE INSONANCE		12/23/2020	ATHENE ANNUTTY & LIFE		5,720,641	5,000,000	44,917
	PAYPAL		01/16/2020	BNP PARIBAS		1,719,295	1,700,000	13,033
70450Y-AE-3	PAYPAL		11/03/2020	CITICORP		437,996	400,000	1,077
	PEPSICO		03/17/2020	BOA ML		9,946,300	10,000,000	0
	PEPSICO		03/17/2020	BOA ML		1,442,833	1,454,000	0
717081-EW-9	PFIZER		03/25/2020	BOA ML		17,176,671	17,237,000	0

		Shov	ving All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
011015								Paid for Accrued
CUSIP	Description	F	Date	Name of Vender	Number of Shares	A - + 1 O +	Dan Value	Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	PFIZERPHILIP MORRIS INTERNATIONAL		05/18/2020 .	GOLDMAN SACHS		16,855,672	16,961,000 1,220,000	
	PHILLIPS 66		06/30/2020 _	Various		37,669,100	30,000,000	181,450
	PHILLIPS 66 PARTNERS		08/04/2020	ATHENE ANNUITY & LIFE		478, 122	440,000	9,66
	PIEDMONT NATURAL GAS		06/29/2020 .	Various		12,479,304	11,437,000	36,75
	PIPK 2018-1A C		06/25/2020 _	BOA ML		2,580,463	2,695,000	15,417
	PIONEER NATURAL RESOURCE		08/06/2020 _	BOA ML		1,247,999	1,258,000	400 44
	RALPH LAUREN POLYONE		07/29/2020 _ 04/29/2020 _	Various CITICORP		57,345,171 1,842,000	55,876,000 1,842,000	126,41
	POST HOLDINGS		02/11/2020	MSDW			556,000	
737679-B#-6	POTOMAC ELECTRIC POWER		.02/12/2020	SCOTIA CAPITAL (USA)		25,000,000	25,000,000	
	PRAXAIR		_08/26/2020	Various		14,326,918	12,500,000	
	HARVARD PRES&FEL		04/14/2020 .	GOLDMAN SACHS		528,000	528,000	
	PRINE SECSRVC BRW		08/06/2020 .	DEUTSCHE BANK		877,000	877,000	
	PRIME PROPERTY FUND		09/22/2020 _ 09/22/2020 _	BOA ML		8,000,000 6,000,000	8,000,000 6,000,000	
	PRIME PROPERTY FUND		09/22/2020 _	BOA ML		5,000,000	5,000,000	
	PRISA LHC		03/22/2020 .	JP MORGAN SECURITIES		28,000,000	28,000,000	
742718-FH-7	PROCTER & GAMBLE		03/23/2020 _	Various		23,443,600	23,500,000	
	PROGRESS ENERGY		12/23/2020 _	ATHENE ANNUITY & LIFE		1,486,951	1,000,000	24, 11
	PROGRESSIVE		03/17/2020 .	CREDIT SUISSE FIRST BOSTON		1,986,000	1,986,000	ļ
	PROLOGIS PROLOGIS		01/05/2020 .	Various		39,000,000	39,000,000	ļ
	PROLOGISPROLOGIS		05/28/202002/20/2020	US BANCORP INVESTMENTS		33,000,000 45,080,000	33,000,000 45,080,000	
	PROLOGIS		02/10/2020	Tax Free Exchange		1,730,645	1,617,000	18,83
	PROLOGIS		12/23/2020	Various		8,078,714	7,500,000	
74340X-BQ-3	PROLOGIS		08/06/2020	BOA ML		3,346,892	3,400,000	
	PROLOGIS		08/06/2020 _	CITICORP		3,387,080	3,400,000	
	PROMIGAS SA ESP GASES		10/30/2020	Various		2,099,345	2,070,000	1,775
	PRUDENTIAL FINANCIAL		07/15/2020 . 08/18/2020 .	DEUTSCHE BANK		11,758,100	10,000,000	43,38
	PRODENTIAL FINANCIAL  PRODENTIAL FINANCIAL		08/18/2020 . 07/15/2020 .	DEUTSCHE BANK		12,556,600	13,000,000 10,000,000	171,58
	PRUDENTIAL FINANCIAL		06/23/2020	JP MORGAN SECURITIES		5,496,100	5,000,000	52,41
744573-AQ-9	PUBLIC SERVICE ENTERPRISE		08/12/2020	GOLDMAN SACHS		3,493,560	3,500,000	
	PULTEGROUP		06/29/2020 .	Various		3,492,000	3,000,000	24,43
	PULTEGROUP		06/29/2020 _	Various		3,229,500	3,000,000	69, 16
	QORVO		06/29/2020 _ 10/02/2020 _	Various Various		3,064,500	3,000,000	27,700
	QUALCOMM		09/25/2020 .	Taxable Exchange		5,595,441	5,667,000	10,64
	QUANTA SERVICES INC		09/17/2020	BOA ML		17,939,340	18,000,000	
	QUEST DIAGNOSTICS		09/15/2020	JP MORGAN SECURITIES		5,799,780	4,500,000	98,11
	QUEST DIAGNOSTICS		09/10/2020 .	Various		14,235,717	14, 192,000	6,870
	RRAM		06/19/2020 .	CITIGROUP		7,926,250	8,500,000	70,36
	RREEF AMERICA REIT II		09/11/2020 09/11/2020	WELLS FARGO SECURITIES		5,000,000 5,000,000	5,000,000 5,000,000	
	RADIATE HOLDCO		09/11/2020 . 09/11/2020 .				1,131,000	
	RAYMOND JAMES FINANCIAL		03/26/2020 .	JP MORGAN SECURITIES		4,983,400	5,000,000	
75513E-AX-9	RAYTHEON		06/10/2020	Tax Free Exchange		3,553,475	2,882,000	21,46
75513E-CJ-8	RAYTHEON		07/13/2020 _	HSBC SECURITIES (USA)		5,839,335	4,500,000	10,33
	REALTY INCOME	[	07/06/2020 .	WELLS FARGO INVESTMENTS		6,446,100	5,000,000	72,97
	REGENERON PHARMACEUTICAL		08/07/2020 .	GOLDMAN SACHS		3,843,016	3,854,000	ļ
	RELIANCE STEEL AND ALUMINUM		07/28/2020 . 02/27/2020 .	. JP MORGAN SECURITIES		8,476,370 19,538,851	8,500,000 19,500,000	3,010
	REPUBLIC SERVICES		06/25/2020 .	JEFFERIES & COMPANY		12,422,160	12,000,000	124,03
	REPUBLIC SERVICES		08/11/2020	BOA ML		3,483,095	3,500,000	124,00
76169X-AA-2	REXFORD INDUSTRIAL		11/10/2020 .	JP MORGAN SECURITIES		1,093,305	1,102,000	
	ROCKWELL AUTOMATION		06/29/2020 _	Various		25,301,455	20,000,000	279,78
	ROPER TECHNOLOGIES ROPER TECHNOLOGIES		08/18/2020 _	WELLS FARGO INVESTMENTS		506,331	507,000	ļ
	ROSS STORES		04/02/2020 .	Various		24,883,000	25,000,000	47.70
	ROSS STORES		09/18/2020 . 12/23/2020 .	Various		27,352,916 30,161,285	26,850,000 23,000,000	47 ,73 294 , 14
	ROSS STORES		10/19/2020 _	BOA ML		516,089	518,000	294, 14
	NAV IENT		12/02/2020	BOA ML		235,313	250,000	4,80
78466C-AC-0	SS&C TECHNOLOGIES		06/29/2020 .	Various		5,368,580	5,250,000	75,58
78486Q-AE-1	SVB FINANCIAL		07/13/2020 _	SUSQUEHANNA_INTL_GROUP		5,396,150	5,000,000	17,36

1 CUSIP Identification	2	3	4	5	6	7	8	9
Identification					•	•	0	-
Identification								Paid for Accrued
			Date		Number of Shares			Interest and
	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
785592-AJ-5	SABINE PASS LIQUEFACTION		01/16/2020 .	MSDW		1,556,051	1,390,000	14,653
785592-AV-8	SABINE PASS LIQUEFACTION		01/16/2020 .	DEUTSCHE BANK		520 , 136	450,000	1,542
79588T-AC-4 797440-BZ-6	SAMMONS FINANCIAL GROUP INC		07/30/2020	ATHENE ANNUITY & LIFE		2,229,757	2,000,000	19,283
797440-BZ-6 80282K-BB-1	SANTANDER HOLDINGS USA		09/22/2020 .	MITSUBISHI		6,256,095	6,267,000 19,750,000	
808513-BC-8	CHARLES SCHIVAB		03/21/2020 .	CREDIT SUISSE FIRST BOSTON		19, 163, 749	19, 791, 000	
808625-AA-5	SCIENCE APPLICATIONS INTERNATI		06/29/2020	Various		2,982,000	3,000,000	43,875
81211K-AK-6	SEALED AIR		06/29/2020	Various		3,555,750	3,000,000	95 , 104
81211K-AY-6	SEALED AIR		06/29/2020	MORGAN STANLEY INT		3,030,750	3,000,000	10,000
816851-AP-4	SEMPRA ENERGY		12/23/2020 .	ATHENE ANNUITY & LIFE		5,694,897	4,000,000	45,333
81728U-AA-2	SENSATA TECHNOLOGIES		06/29/2020 _	Various		4,938,750	5,000,000	82,639
81743Q-AG-9	SEMT SEMT 2006-1 2A1		10/14/2020	MSDW		2,113,387	2,655,739	4,265
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		10/14/2020 .	MSDW		7,334,718	9, 143, 661	15,684
81744L-AN-4	SENT 07		09/24/2020 _	ATHENE ANNUITY & LIFE		2,489,429	2,737,758	6,661
81748R-AB-3 817565-CE-2	SENIT 2020-4 A2		10/23/2020 _	Various		2,897,170 7,788,625	2,817,916 7,091,000	5,479 13,977
81761T-AC-9	SERV 2020-1 A211		12/03/2020 _	BARCLAYS CAPITAL				
	SHAPP HEALTHCARE		09/17/2020 .	CITICORP		4,250,000	4,250,000	
	SHEA HOMES LP		10/05/2020	Various		1,322,086	1,308,000	
82653D-AA-7	SRFC 2018-2A A		03/12/2020	Various		8,143,328	8,060,207	20,374
827048-AW-9	SILGAN HOLDINGS		09/02/2020	Various		4,515,428	4,487,000	54,043
828807-CV-7	SIMON PROPERTY GROUP		07/06/2020 .	JP MORGAN SECURITIES		5,369,800	5,000,000	62,222
	SIMON PROPERTY GROUP		07/06/2020 .	JP MORGAN SECURITIES		4,982,950	5,000,000	0
	JR SIMPLOT		02/11/2020 _	ALLISON-WILLIAMS		10,544,900	10,000,000	95,578
	DELTA AIR LINES		09/17/2020 .	Various		21,564,916	21,549,000	0
	DELTA AIR LINES		10/06/2020 .	Various		110,439,514	107,609,000	65,468
	SMITHFIELD FOODS		06/23/2020 .	ATHENE ANNUITY & LIFE		2,475,876 7,943,094	2,301,000 7,753,928	27 ,919 79 ,235
	SONIC 2018-1A A2		08/27/2020 .	ATHENE ANNUITY & LIFE		1, 131, 851	1,077,083	
835495-AL-6	SONOCO PRODUCTS		04/20/2020	BOA ML		21.132.305	21,156,000	
837004-CJ-7	SOUTH CAROLINA ELECTRIC & GAS		07/20/2020	Various		16,491,738	10,500,000	
838515-J@-4	SOUTH JERSEY GAS		04/01/2020	BOA ML		15,000,000	15,000,000	0
842400-GT-4	SOUTHERN CALIFORNIA EDISON		03/04/2020	BARCLAYS CAPITAL		719,244	682,000	4,149
842400-GU-1	SOUTHERN CALIFORNIA EDISON		03/04/2020 _	Various		6,736,594	6,743,000	0
842434-CK-6	SOUTHERN CALIFORNIA GAS		06/23/2020 _	JP MORGAN SECURITIES		5,310,700	4,600,000	47 , 917
842434-CU-4	SOUTHERN CALIFORNIA GAS		01/06/2020 _	Various		13, 183, 608	13,214,000	0
84265V-AG-0	SOUTHERN COPPER		10/08/2020	Various		18,688,760	14,833,000	172,082
84265V-AJ-4 8426EP-AD-0	SOUTHERN COPPER		07/23/2020 .	Various		47,517,578 13,953,800	35,462,000 14,000,000	478 , 128
845467-AL-3	SOUTHIESTERN ENERGY		05/05/2020 .	WELLS FARGO INVESTMENTS		435,000		
845467-AP-4	SOUTHWESTERN ENERGY		08/18/2020	CITICORP		480,000	480,000	
84762L-AV-7	SPECTRUM BRANDS		06/29/2020	Various		2,970,750	3,000,000	
85172F-AR-0	SPRINGLEAF FINANCE		03/11/2020	MARKET AXESS			750,000	14,109
852060-AD-4	SPRINT CAPITAL		02/06/2020	BOA ML		1,531,875	1,500,000	24,349
85207U-AF-2	SPRINT		03/20/2020	DEUTSCHE BANK		2,541,500	2,600,000	5, 119
853496-AD-9	STANDARD INDUSTRIES		06/29/2020 .	MORGAN STANLEY INT		5,082,500	5,000,000	109,514
855244-AM-1	STARBUCKS		07/08/2020 .	GOLDMAN SACHS		11, 113,600	10,000,000	40,625
855244-AW-9 855244-BA-6	STARBUCKS		03/10/2020 .	Various		29,824,200 21,127,820	30,000,000 20,000,000	
	STATE STREET		07/01/2020 .	Various		9,362,000		106,361
	STATE STREET		12/23/2020 .	Various		9,362,000	9,362,000	50 , 870
858119-BM-1	STEEL DYNAMICS		06/29/2020 .	CITICORP		20,434,000	20,000,000	
858155-AE-4	STEELCASE		09/14/2020	Various		3,726,533	3,398,000	24,044
858912-AG-3	STERICYCLE		11/09/2020	BOA ML		220,000	220,000	
85917A-AB-6	STERLING BANCORP		07/30/2020	ATHENE ANNUITY & LIFE		3,880,000	4,000,000	13,333
862121-AB-6	STORE CAPITAL		06/19/2020 .	Various		10,143,570	10,000,000	120,764
86212V-AG-9	STORE MASTER FUNDING LLC STR_1 18-1A		10/08/2020 _	BOA ML		3,422,154	3,261,500	9,877
86212X-AB-6	STR 2019-1 A2		09/22/2020	ATHENE ANNUITY & LIFE		2,006,836	1,955,404	397
	STR 2015-1A A2		08/28/2020 .	ATHENE ANNUITY & LIFE		2,078,698	2,006,492	1,859
87166B-AA-0	SYNEOS HEALTH		11/18/2020 .			635,000	635,000	0
871829-BK-2 871829-BM-8	SYSCO		02/11/2020 _	GOLDMAN SACHS		9,466,465 323,358	9,500,000 324,000	U
87227L-AA-5	TCF Nat I Bk		08/07/2020	ATHENE ANNUITY & LIFE			8,000,000	27 ,958
872540-AS-8	TJX		03/30/2020 .	BOA ML		9,993,100		27 ,930 N
	TJX		09/16/2020	Various		24,997,893	23,950,000	

		Shov	wing All L	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	TJX		09/09/2020	Various		29,450,485	22,500,000	
	T-MOBILE USA		03/23/2020	Various		2,988,083	3,030,000	9,529
	T-MOBILE USA		06/29/2020	Various		5,307,500	5,000,000	56,736
	T-MOBILE USA		06/29/2020	Various		5,282,500	5,000,000	98,958
	T-MOBILE USA		12/23/2020	ATHENE ANNUITY & LIFE		9,059,341 1,428,792	7,500,000 1,265,000	61,979 18,184
	T-MOBILE USA		08/25/2020	Various Various		33,460,441	32,500,000	54,896
	T-MOBILE USA		09/21/2020	Various		40,989,158	40,430,000	
	T-MOBILE USA		09/30/2020	ATHENE ANNUITY & LIFE		4,371,281	4,400,000	
	T-MOBILE USA		09/22/2020	BARCLAYS CAPITAL		3, 193, 376	3,200,000	0
	BELL 2016-1A A23		07/30/2020	ATHENE ANNUITY & LIFE		10,087,195	9,553,500	85,729
	TARGA RESOURCES PARTNERS		09/22/2020	ATHENE ANNUITY & LIFE		1,020,375	1,000,000	3,208
	TARGA RESOURCES PARTNERS		08/11/2020	WELLS FARGO INVESTMENTS		1,865,455	1,862,000	
	TARGET		01/21/2020	GOLDMAN SACHS		14,561,719	14,589,000	0
	TARGET		03/26/2020	CITICORP		5,990,040	6,000,000	
	TEACHERS INSURANCE AND ANNUITY		07/07/2020	Various		47,777,320	40,000,000	226,903
	TEACHERS INSURANCE AND ANNUITY		09/09/2020	JEFFERIES & COMPANY  JP MORGAN SECURITIES		2,587,650	2,500,000	28,417
	TEGNA TEGNA		09/08/2020	MARKET AXESS		1,355,000 505,740	1,351,000 500,000	12,222
	TELEFLEX		03/05/2020	Various		6,342,250	6, 191,000	
	TENET HEALTHCARE		03/16/2020	BOA ML		1,683,000	1,800,000	14,569
	TENET HEALTHCARE		06/02/2020	BARCLAYS CAPITAL				
	TENNESSEE GAS PIPELINE		02/19/2020	Various		24,451,245	24,500,000	
88104L-AE-3	TERRAFORM POWER OPERATING		06/29/2020	Various		3,162,000	3,000,000	62,917
	TERRAFORM PHOENIX I		09/16/2020	RBC		7,000,000	7,000,000	
	RREEF AMERICA REIT II		09/11/2020	DIRECT		14,000,000	14,000,000	0
	TEXAS INSTRUMENTS		03/03/2020	BOA ML		448,331	449,000	
	TEXTRON		03/10/2020	BOA ML		6,916,849	6,950,000	
	THERMO FISHER SCIENTIFIC		06/25/2020	BARCLAYS CAPITAL		6, 147, 741	4,345,000	94,673
	THERMO FISHER SCIENTIFIC		06/23/2020	JP MORGAN SECURITIES JP MORGAN SECURITIES		5,311,231	4,300,000	63,664
	TBMLT 2018-3 A1		03/23/2020	WELLS FARGO INVESTMENTS		8,141,000 2.804.114	8, 141,000 2,753,349	6,730
	TOLL BROTHERS FINANCE		04/21/2020	Various		5,207,500	5,000,000	
	TOLL BROTHERS FINANCE		06/29/2020	Various		5,007,500	5,000,000	
89175T-AD-0	TPMT		06/19/2020	Various		3,738,267	4,212,027	6,318
89176E-AD-2	TPMT		06/19/2020	Various		5,572,686	5,636,993	10,569
	TPMT		06/19/2020	Various		7,523,145	8,569,000	16,067
	TPMT 2020-2 M2		10/19/2020	BRAVER STERN		13,698,750	13,000,000	27,083
	TPMT 2020-3 M2		10/19/2020	BRAVER STERN		23,675,391	22,700,000	44 , 139
	TPINT 2020-1 N2		10/19/2020	BRAVER STERN		10,725,761	10,300,000	21,458
	TOWD POINT MORTGAGE TRUST TPMT 20-4		10/08/2020	CITICORP		17,311,852	17,330,000	21,903
	TOYOTA MOTOR CREDIT		04/27/2020	Various		24,690,661 8.919.051	25,000,000 8,400,000	111,333
	TAOT 2017-D A3		07/30/2020	BOA ML		8,919,051		80,523
	TAOT 2017-D AS		03/18/2020	DEUTSCHE BANK		1,094,543	1,082,074	175
	TRANSDIGM		08/13/2020	Various Various		6,037,461	6,000,000	94,955
	TRANSDIGM		12/14/2020	Various		14,262,188	13,750,000	227 , 214
893647-BK-2	TRANSDIGM		06/29/2020	Various		10,552,500	10,000,000	184,444
	TRAVELERS		07/13/2020	IMPERIAL CAPITAL		6,090,250	5,000,000	31,250
	TRAVELERS		07/15/2020	Various		6,527,609	5,000,000	72,651
	TRAVELERS		06/29/2020	CITICORP		4,946,200	5,000,000	22,667
	UR		07/14/2020			9,989,400	10,000,000	
	USAA CAPITAL		04/14/2020	BOA ML		470,416	471,000	
	UNION PACIFIC RAILROAD		07/31/2020	Various		12, 121, 172	9,700,000	169,811
	UNION PACIFIC RAILROADUNION PACIFIC RAILROAD		01/23/2020	Various		10,089,676 9.096,720	9,337,000 8,700,000	122,648
	UNION PACIFIC RAILROAD		01/09/2020	JP MORGAN SECURITIES		9,961,100		
	UNION PACIFIC RAILROAD		01/26/2020	GOLDMAN SACHS		10,252,800	10,000,000	24,375
	UNION PACIFIC RAILROAD		01/28/2020	MSDW		805,637	806,000	24,07
	UNITED AIRLINES 2020-1 CLASS A		10/20/2020	GOLDMAN SACHS		57,000,000	57,000,000	(
	UNITED PARCEL SERVICE		07/08/2020	GOLDMAN SACHS		17,094,300	15,000,000	
911312-BW-5	UNITED PARCEL SERVICE		12/23/2020	Various		27,852,531	19,000,000	258,817
	UNITED PARCEL SERVICE		03/19/2020	BOA ML		24,973,750	25,000,000	
	UNITED PARCEL SERVICE		03/19/2020	Various		19,426,485	19,500,000	
911365-BM-5	UNITED RENTALS		06/29/2020	Various		3,008,250	3,000,000	14,854

Packed   P			Shov	wing All Lo	ong-Term Bonds and Stocks ACQUIRED During Current Year				
Color   Province   P	1	2	3	4	5	6	7	8	9
Description									Paid for Accrued
100 Per   100									Interest and
1975-00-10			Foreign		Name of Vendor	of Stock			Dividends
Minute   M								4,000,000	28,906
Minimary   Minimary									121,819 56,367
\$200-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0									
1866   1875									42,986
Size-1-1								10,000,000	93,750
1000-0-10   1000									2,906
	91324P-DV-1								139,931
1000000000000000000000000000000000000	91324P-DZ-2								47 ,528 72 ,917
1800-16-0    180									
18-20-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-									J (
									l (
1933-1-5									[
\$1,000   \$	91533B-AD-2	UPJOHN INC		09/04/2020	Various		32,631,538	32,233,000	29,915
\$1,000   \$									
1988   44   997   200   73   1   100   200   73   1   100									
SIGNATE   19   1997									586 586
\$19579-1-1							/52,502		586
\$825-1-7-7   VIETO BERGY								3 035 000	30,074 54,232
2007-1-0-7   WAY IN F									
SOCIA-1-1-2   MUNIE									9,454
2023-1-1-2   VARIUM DEMONITOR   PROPERTY SETTING									44,861
S0201-1-1-1	92203#-AU-2								<u>L</u>
\$2078-0-0   \$07.2003   \$2078-0-0   \$1.0000									Ļ
2024 -F-1									٦
2023 1-0-5   SETZEN COMMINICATIONS   12/20/2000   12/20									٢
2039-0-5   SETZED COMMINICATIONS   1,900,000   1,900,000   2039-0-5   SETZED COMMINICATIONS   1,900,000   1,900,000   2039-0-5   SETZED COMMINICATIONS   1,900,000   1,900,000   2,900,0									65,973
\$2359-P-2   \$2170 (MANIA) (TIOS   97/15/200   85									15,889 58,667
\$25391-75-0   \$187.207 (COMMINICATIONS   D1/17/2020   ParkAN SEGRITIES   \$2,871   \$4,000									
25/39/F-5-0   YERTAN COMMUNICATIONS									864
SASSIP-1-  VERIZED COMMUNICATIONS   9,500 14 7,000,000									
\$2534FF-0   THE PRODUCT   TH	92343V-FD-1								
\$2,934 FF-6   VEHIZ MOMENTATIONS   17,1726   12,123,000									ر
\$2957-4-5   \$19518   \$40L/TICS   \$0.408/2020   \$2959F-4-5   \$1950   \$395.52   \$4,000,000   \$2939F-4-5   \$1707 2020-5 A 1	92343V-FR-0								Ļſ
92584F-A-2   VOT 2020-A NA									٢
QSAMPS-A-1   VZD 2018-1A ATA   QD4/03/2000   Various   A 453.341   A 441.889   VSSS-VAF-9   VSTOW 2020-2A   S									2,307
\$255974-F-9   VIDTO 200-26 A   VIDTO 2									
DESIGNA-A-7   VERTICAL U.S. NEIRO   DESIGNA-A-7   VICI PROPERTIES   DESIGNA-A-7   VICI PROPE									3,749
December   December									
SCRIPT   VICT PROPERTIES					ATHENE ANNUITY & LIFE				14,260
\$2568-A-E-5   VICI PROPERTIES   1.0701/2020   Various   1.1 5821,002   2.000,000     \$27804-F0-4   VIRBINIA ELECTRIC & POWER   1.201/2020   0.000     \$27804-F0-4   VIRBINIA ELECTRIC & POWER   1.201/2020   0.000     \$27804-F0-4   VIRBINIA ELECTRIC & POWER   1.201/2020   0.000     \$2808-A-1   VISTA RIDGE   7.20   7.000     \$2808-A-1   VISTA RIDGE   7.000   0.000     \$2808				01/23/2020	BOA ML		873,263	870,000	0
\$2780-6-0-0   VIRGINIA ELECTRIC & POWER   1.2/01/2020   0.1/19/2020   1.1/19/2020					Various			12,000,000	178,750
S28388-A-1   VISTA RIDGE   11,179/2020   PMRRAM SEQURITIES   10,000,000   10,000,									58 , 181
92866-AT-9   VULSINGEN   9.4/17/2020   WELLS FARGO INVESTMENTS   9.4/17/2020   SERVINES   9.4/									[C
929160-AZ-2 VULCAN MATERIALS 5.5 166.597 5.181,000 92976C-AJ-0 WACHVIA BANK NA 5.000.000 07714/2020 DIRECT 5.5 166.597 5.181,000 92976C-AJ-0 WACHVIA BANK NA 5.000.000 07714/2020 DIRECT 5.5 WEC BIRRY GROUP 5.1000,000 1.111/3/2020 MT 5.1000,000 1.111/3/2020 MT 5.1000,000 1.111/3/2020 MT 5.1000,000 1.111/3/2020 MT 5.1000,000 1.111/3/2020 MT 5.1000,000 1.111/3/2020 MT 5.1000,000 1.111/3/2020 MELLS FARGO & COMPANY 5.1000,000 1.111/3/2020 MELLS FARGO & COMPANY 5.1000 0.000 1.1000,000 1									0 120 , 783
92976-AJ-0 WACHOVIA BANK NA 7,545,026 5,000,000 92984-AA-5 WELE PERGY GROUP 1,7545,026 5,000,000 1,11/12/202 MIT 1,000,000 1,11/12/202 MIT 1,000,000 1,11/12/202 MIT 1,000,000 1,000,000 1,000,000 1,000,000									120 , 783
9284*-AA-5 WEC ENERGY GROUP 12,000,000 12,000,000 12,000,000 931142-EP-4 WAL-MART 17,631,013 15,670,000 931142-EP-4 WAL-MART 17,631,013 15,670,000 931142-EP-4 WAL-MART 17,000 11,17/2020 MESIRON FINANCIAL 17,631,013 15,670,000 949749-JAG-0 WELE 2018-2A C 06/24/2020 GREDIT SUISSE FIRST BOSTON 1,800,000 2,000,000 949749-EP-0 WELLS FARGO & COMPANY 1,800,000									164,083
931142-EP-4 WAL-MART 17,631,013 15,670,000 933803-A-5 WANU 06-AR 501,000 11/11/2020 MESIROW FINANCIAL 504/2020 (CC) 11/11/2020 MESIROW FINANCIAL 504/2020 (CC) 11/11/2020 MESIROW FINANCIAL 504/2020 (CC) 11/11/2020 (CC) 11/1									(
93830-A-5   WAMU 06-AR   .600,965   .634,263   .94949-AG-O									127 ,551
94974B-FP-0 WELLS FARGO & COMPANY	93363D-AA-5	WAMU 06-AR		11/17/2020 .	MESIROW FINANCIAL		600,965	634,263	597
94984N-AA-0 WFMBS 2006-AR16 A1									16 , 137
94985A-AB-5 WFMBS 2006-AR15 A2									
94986Y-AB-2   WFMLT 2010-RR1 1A2									2,011
94988_F_5X1   WELLS FARGO BANK   0.1/09/2020   Various   20,000,000   949890_AW-9   WFCM WFCM VIG-C27 A5   0.3/26/2020   BARCLAYS CAPITAL   95000G_BE-3   WFCM 2016_BNK1 C   1,217,860   1,242,714   2,200,000					ATHENE ANALITY O LIFE				1,82
949890-AW-9 WFCM WFCM 015-C27 A5 1,277,860 1,242,714 95000G-BE-3 WFCM 2016-BNK1 C 1,814,656 2,200,000									250
95000G-BE-3   WIFCM 2016-BNK1 C   1,814,656   2,200,000									
									2,815
1300000726TV		WELLS FARGO		01/16/2020	US BANCORP INVESTMENTS			635,000	3,730

		Shov	ving All L	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
95000U-2F-9	WELLS FARGO		01/17/2020	WELLS FARGO INVESTMENTS		2,636,386	2,526,000	7,849
95000U-2G-7	WELLS FARGO		01/16/2020	US BANCORP INVESTMENTS		912,654	900,000	5,830
95000U-2H-5	WELLS FARGO		01/16/2020	MITSUBISHI		1,254,525	1,250,000	6,767
95000U-2J-1 95001L-AU-6	WELLS FARGO		02/25/2020	Various		20,209,000 20,517,773	20,000,000 19,000,000	22,862
9500 1L-AU-6	WFCM 2017-C38 C		11/13/2020	BOA ML		306,949	300,000	
95002T-AA-2	WFMBS 2020-3 A1		07/15/2020	WELLS FARGO INVESTMENTS		1,077,350	1,043,123	2,434
95058X-AE-8	WEN 2018-1A A211		09/22/2020	ATHENE ANNUITY & LIFE		4,289,928	4,060,663	3,067
95081Q-AN-4	WESCO DISTRIBUTION		05/29/2020	BARCLAYS CAPITAL		1,396,000	1,396,000	(
95081Q-AP-9	WESCO DISTRIBUTION		05/29/2020	BARCLAYS CAPITAL		1,108,555	1,117,000	(
958254-AD-6	WESTERN GAS PARTNERS		12/28/2020	ATHENE ANNUITY & LIFE		5,048,650	5,000,000	65,854
958667-AA-5	WESTERN MIDSTREAM		05/05/2020	JP MORGAN SECURITIES		1,630,000	2,000,000	
96208T-AA-2	WEX		06/29/2020	Various		4,976,250	5,000,000	
962166-BY-9	WEYERHAEUSER		03/26/2020	GOLDMAN SACHS		5,908,200	6,000,000	
96221T-AF-4	WF-RBS COMMERCIAL MORTGAGE TRU		01/24/2020	CREDIT SUISSE FIRST BOSTON		1,559,692	1,515,471	4,003
96926J-AC-1 96926J-AE-7	WILLLIAM CARTER		06/29/2020	BOA ML		5, 188, 750	5,000,000	82,813
96926J-AE-7 96949L-AC-9	WILLLIAM CARIER		12/28/2020	BUA ML		954,000 2.914.005	954,000 2,375,000	34,655
96950F-AF-1	WILLIAMS PARTNERS		08/18/2020	ATHENE ANNUTY & LIFE		2,914,005	2,375,000 586.000	
96950F-AK-0	WILLIAMS PARTNERS		09/22/2020	ATHENE ANNUITY & LIFE		381,541	315,000	
96950G-AE-2	WILLIAMS SCOTSMAN INTL		08/11/2020	JP MORGAN SECURITIES		325,000	325,000	, بر
974153-AB-4	WSTOP 2020-1A A2		10/13/2020	BARCLAYS CAPITAL		12,316,531	12,300,000	
976657-AH-9	WEC ENERGY GROUP		07/30/2020	ATHENE ANNUITY & LIFE		2,376,060	3,000,000	15,864
976826-BN-6	WISCONSIN POWER & LIGHT		12/23/2020	ATHENE ANNUITY & LIFE		15,412,384	13,000,000	108,081
97988P-AN-6	WDMNT		09/30/2020	WELLS FARGO INVESTMENTS		28,600,000	28,600,000	
97988P-AP-1	WDMNT		09/30/2020	WELLS FARGO INVESTMENTS		5,850,000	5,850,000	
97988P-AQ-9	WDMNT		09/30/2020	WELLS FARGO INVESTMENTS		21,580,000	21,580,000	
97988P-AR-7	WDMNT		09/30/2020	WELLS FARGO INVESTMENTS		25,480,000	25,480,000	
97988P-AS-5	WDINT		09/30/2020	WELLS FARGO INVESTMENTS		16,900,000	16,900,000	
98163D-AB-4 98212B-AM-5	WOSAT 2020-A A2		09/09/2020	BARCLAYS CAPITAL				
98212B-AM-5 98310W-AS-7	WYNDHAM DESTINATIONS		10/01/2020	Various		1,990,250	1,094,000 1,904,000	19,875
98389B-AY-6	XCEL ENERGY		12/28/2020	Various		29,256,165	27,500,000	31,875
98877D-AC-9	ZF NORTH AMERICA CAPITAL		10/28/2020	BOA NL		1,560,000	1,500,000	198
98919V-AA-3	FRONT RANGE BIDCO		08/18/2020	Various		6,161,960	6,421,000	
98978V-AH-6	ZOETIS		06/23/2020	JP MORGAN SECURITIES		3,901,890	3,000,000	
BANOZM-KS-2	CERBERUS ONSHORE LEVERED IV		07/31/2020	NATWEST SECURITIES		34,900,000	34,900,000	
BAN10M-9R-3	IVYH 16A		11/13/2020	SOCIETE GENERALE SECURITIES		43,923,600	44, 100,000	
BAN111-7S-8	ORCC ORCC LOAN FINANCING II		11/03/2020	NATIXIS		32,000,000	32,000,000	
BAN11C-4V-0	AP TUNDRA		12/28/2020	DEUTSCHE_BANK		184,800,000	184,800,000	
BAN11E-1K-3	PK AIRFINANCE 2020 A-F		12/17/2020	CITIGROUP		161,203,125	169,687,500	(
BAN11E-3N-5	PK AIRFINANCE 2020 A-R		12/17/2020	CITIGROUP		23,997,018	28,559,848	
BBE05M-WG-6	NIGHTHANK		11/12/2020	BLACKROCK DIRECT		17,415,000 44.000.000	17,415,000	
BBE05V-43-6 BBE05W-VN-0	ORLANDO FUEL FACILITIES		12/02/2020	BLACKROCK		23,333,000	44,000,000 23,333,000	
BRW0Q8-SU-3	COUNTRY GARDEN HOLDINGS CO LTD COUNTRY GARDEN HOLDINGS CO LTD		09/24/2020	UBS WARBURG		23,335,000	23,333,000	
BRWORQ-LK-1	COUNTRY GARDEN HOLDINGS CO LTD COUNTRY GARDEN HOLDINGS CO LTD		10/02/2020	Various		7,084,563	6,780,000	44,646
	COUNTRY GARDEN HOLDINGS CO LTD COUNTRY GARDEN HOLDINGS CO LTD		10/15/2020	Various		1,215,125	1,150,000	9,387
	CAYMAN UNIVERSE HOLDINGS		09/24/2020	DIRECT		277,328,154	279,969,485	(
G8655*-AA-2	TPG PARTNER		08/28/2020	GOLDMAN SACHS		25,000,000	25,000,000	
008474-F*-4	AGNICO EAGLE MINES		03/05/2020	CITIGROUP		20,000,000	20,000,000	
00909D-AA-1	AIR CAN 2020-2A PTT		09/09/2020	CITICORP		284,000	284,000	
013716-AW-5	RIO TINTO ALCAN		08/25/2020	MSDW		4,375,764	3,016,000	41,428
01626P-AH-9	ALIMENTATION COUCHE-TARD		04/22/2020	Various		17,911,419	17,579,000	152,547
01626P-AM-8	ALIMENTATION COUCHE-TARD		09/24/2020	Various		28,332,584	27,700,000	32,530
03666H-AB-7	ANTARES		06/22/2020	Various		2,212,833	2,200,000	17,661
071734-AC-1 071734-AK-3	BAUSCH HEALTH COS BAUSCH HEALTH COS		06/29/202010/07/2020	MSDW BARCLAYS_CAPITAL		5,295,000 2,550,000	5,000,000 2,500,000	108,611
071734-AK-3 071734-AL-1	BAUSCH HEALTH COS		10/0//2020	BARCLAYS CAPITAL			2,500,000	9,375
	CCL INDUSTRIES		05/27/2020	BOA ML		938,000	17, 193,000	
13607G-LZ-5	CANADIAN IMPERIAL BANK		03/21/2020	WELLS FARGO INVESTMENTS		2,499,775	2,500,000	
136375-CK-6	CANADIAN NATIONAL RAILWAY		06/29/2020	CITICORP		11,086,200		132,444
136385-AX-9	CANADIAN NATURAL RESOURCES		03/02/2020	WELLS FARGO INVESTMENTS		8,902,419		
			04/08/2020	Various		16.554.543	17,080,000	16,774
13648T-AA-5	CANADIAN PACIFIC RAILROAD		U4/U8/2U2U	I vai ious				10.774

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
15135U-AF-6 CENOVUS ENERGY			12/11/2020	Various		3,022,370	3,540,000	99,94
15135U-AM-1 CENOVUS ENERGY			12/11/2020	ATHENE ANNUITY & LIFE		387,537	360,000	2,38
15135U-AP-4 CENOVUS ENERGY			12/11/2020	ATHENE ANNUITY & LIFE		108,274	100,000	2,56
15135U-AR-0 CENOVUS ENERGY			12/11/2020	ATHENE ANNUITY & LIFE		1,629,166	1,450,000	
286181-AD-4 ELEMENT FLEET MANAGEME	NT		05/28/2020	JP MORGAN SECURITIES		22,644,603	22,648,000	
29250N-AS-4 ENBRIDGE			07/30/2020	ATHENE ANNUITY & LIFE		4,718,750	5,000,000	11,45
36168Q-AF-1 GFL ENVIRONMENTAL			06/29/2020	MSDW		3,113,250	3,000,000	6,83
36168Q-AM-6 GFL ENVIRONMENTAL			12/14/2020	BARCLAYS CAPITAL		1,750,000	1,750,000	
36485M-AK-5 GARDA WORLD SECURITY 552704-AE-8			06/29/2020	MSDW		14,700,000 1,129,000	15,000,000	292,91
575385-AD-1 MASONITE INTERNATIONAL			06/29/2020	MSDW		3.075.750	3,000,000	
66977W-AP-4 NOVA CHEMICALS			10/05/2020	GOLDMAN SACHS		995,000	1,000,000	21,66
66977W-AQ-2 NOVA CHEMICALS			09/02/2020	MSDW		902.250	900,000	11,33
67077M-AX-6			06/25/2020	GOLDMAN SACHS		11,236,500	10,000,000	
68245X-AK-5 1011778 BC UNLIMITED L	IABILITY		06/29/2020	MSDW		5,263,750	5,000,000	
683715-AC-0 OPEN TEXT HOLDINGS			12/16/2020	Various		2,289,063	2,250,000	
683720-AA-4 OPEN TEXT HOLDINGS			06/29/2020	Various		7,329,250		
878742-AE-5 TECK RESOURCES			07/02/2020	JEFFERIES & COMPANY		3,490,380	3,000,000	49,00
884903-AY-1 THOMSON REUTERS			07/16/2020	MSDW		5,403,320	4,000,000	94,72
			12/23/2020	ATHENE ANNUITY & LIFE		2,773,737	2,000,000	22,10
		.	03/16/2020	Various		9,510,355	9,500,000	
89356B-AA-6 TRANSCANADA TRUST			08/04/2020	ATHENE ANNUITY & LIFE		345,950	340,000	3,93
89356B-AB-4 TRANSCANADA TRUST			08/18/2020	ATHENE ANNUITY & LIFE		301,420	280,000	13
89356B-AC-2 TRANSCANADA TRUST			08/04/2020	ATHENE ANNUITY & LIFE		1,366,875	1,350,000	27,62
89356B-AE-8 TRANSCANADA PIPELINES .		-	06/19/2020	Various		7,970,400	8,000,000	114,88
92660F-AK-0 VIDEOTRON LTD			06/29/2020	Various		3, 139,500	3,000,000	32,45
941053-AH-3 WASTE CONNECTIONS 94106B-AA-9 WASTE CONNECTIONS INC .			07/28/2020	CITICORP BOA ML		1,423,045	1, 180,000 6,500,000	8,21
			01/21/2020	BUA ML		6,499,415 900,563		
BAN10V-33-2 LOGAN GROUP BRWONU-HS-4 LONGFOR GROUP HOLDINGS	I TD		10/15/2020	Various		3.283.890		35,44
C01040-AE-0 ATRBUS CANADA	LIV		07/08/2020	CITIGROUP			55,000,000	
C01049-AF-7 AIRBUS CANADA			07/08/2020	CITIGROUP		15,000,000	15,000,000	
C5793#-AM-5 MCCAIN FOODS			01/05/2020	Various		15,000,000	15,000,000	
00038K-AG-6 ABBSL 2020-1A B		С	10/29/2020	MSDW		14,500,000	14,500,000	
00038K-AJ-0 ABBSL 2020-1A C		C.	10/29/2020	MSDW		5.000.000	5,000,000	
00038K-AL-5 ABBSL 2020-01A		C	10/29/2020	MSDW		6,000,000	6,000,000	
000806-AA-7 ABPCI 2020-9A A1		C	10/14/2020	BARCLAYS CAPITAL		12,000,000	12,000,000	
000806-AC-3 ABPCI 2020-9A A2		C	10/14/2020	BARCLAYS CAPITAL		2,000,000	2,000,000	
000848-AC-5 ABPCI 2020-10A A1B		C	11/24/2020	NATIXIS		12,000,000	12,000,000	
000848-AG-6 ABPCI 2020-10A A2B		C	11/24/2020	NATIXIS		3,500,000	3,500,000	
000848-AL-5 ABPCI 2020-10A B2		C	11/24/2020	NATIXIS		4,000,000	4,000,000	
00119H-AC-4 AGL 2019-1A C		C	10/21/2020	Various		2,206,138	2,220,000	8,90
00119M-AG-4 AGL 2020-3A C		C	09/23/2020	Various		2,923,868	3,005,000	8,68
		C	07/21/2020	PARIBAS		10,600,000	10,600,000	
00 1 10 1 Mg 1 111111111 Mg 2020 01 0 1111111111		Ü	07/21/2020	PARIBAS		15,100,000	15, 100, 000	
		ر	07/21/2020	PARIBAS		12,200,000		^ ^^
00131L-AK-1 ATA GROUP 00162L-CU-9 ALM		ر	10/30/2020	Various		5,594,304 241.250		3,93 1,40
00163G-BG-1 ALM		C	06/17/2020	CITIGROUP				5,57
00166F-AG-1 ALM 20-1A	······	Č	10/15/2020	ATHENE ANNUITY & LIFE		3,013,563	3,000,000	
00166F-AL-0 ALM		C.	06/19/2020	CITIGROUP		2,377,620	2,516,000	35,30
00177J-AN-5 AMMC 2020-23A D1		D	10/15/2020	SOCIETE GENERALE SECURITIES		5,900,000	5,900,000	, 00
00205G-AB-3 APT PIPELINES		C	12/28/2020	ATHENE ANNUITY & LIFE		1,109,076	1,000,000	11,08
00774M-AN-5 AERCAP IRELAND CAPITAL		C	06/03/2020	CITICORP			404,000	
00774M-AP-0 AERCAP IRELAND CAPITAL		C	06/23/2020	BOA ML			8,000,000	
008511-AE-7 AGL 2020-7A B		C	08/10/2020	BARCLAYS CAPITAL		9,800,000	9,800,000	
008511-AG-2 AGL 2020-7A C		C	08/10/2020	BARCLAYS CAPITAL		6,250,000	6,250,000	
008511-AJ-6 AGL 2020-7A D		C	08/10/2020	BARCLAYS CAPITAL		7,600,000	7,600,000	
00913R-AE-6 AIR LIQUIDE FIN		. C	07/15/2020	Various		21,257,796	18,000,000	177,63
009279-AA-8 AIRBUS SE		C	09/24/2020	Various		1,780,393	1,670,000	23,67
009279-AC-4 AIRBUS SE		C	06/29/2020	Various		10,822,130	10,000,000	87,01
00928Q-AT-8 AIRCASTLE		C	08/05/2020	GOLDMAN SACHS		1,129,250	1,140,000	
00973R-AE-3 AKER BP ASA		C	01/08/2020	JP MORGAN SECURITIES		4,893,080	4,908,000	
00973R-AF-0 AKER BP ASA		C	01/08/2020	JP MORGAN SECURITIES		29,441,590	29,500,000	
01750H-AJ-1 ALLEG		C	09/24/2020	Various		800,339	820,000	6,55

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
	ALLEG 2018-2A B2	roreign	09/29/2020	PARIBAS	UI SLUCK	5,800,000	5,800,000	Dividends
02154C-AF-0	ALTICE FINANCING SAC		01/08/2020	JP MORGAN SECURITIES		945,000	945,000	0
	ALTICE FRANCE SA		06/29/2020	Various		3,038,250	3,000,000	34,833
	ALTICE FRANCE SA		11/06/2020	. Various		1,767,500	1,750,000 3,000,000	
033291-AC-9	ANCHORAGE CAPITAL CLO LTD ANCH 19-1		10/27/2020	Various				544
033291-AG-0	ANCHORAGE CAPITAL CLO LTD ANCH 19-1 C		10/15/2020	ATHENE ANNUITY & LIFE		4,503,339	4,500,000	0
	ANCHF 15-2 C		10/21/202012/23/2020	ATHENE ANNUITY & LIFE		3,517,500 3,015,000	3,500,000	94,708 71,220
03329L-AY-7	ANCHORAGE CREDIT FUNDING LTD A 16-3		12/23/2020	ATHENE ANNUITY & LIFE		271,350		
	ANCHF 19-9		10/21/2020	ATHENE ANNUITY & LIFE		2,311,500	2,300,000	42,650
	ANCHF 19-9		10/21/2020	ATHENE ANNUITY & LIFE		3,015,000	3,000,000	65, 164
	ANCHE 2018-5A BR ANCHE 2018-5A BR		10/21/2020	GROM		1,005,000 12,650,000	1,000,000 12,650,000	26,889
03331X-AB-7	ANCHF 19-8 C		10/21/2020	ATHENE ANNUITY & LIFE		4,773,750	4,750,000	57,644
	ANCHF 19-8 C		10/21/2020	ATHENE ANNUITY & LIFE		2,010,000	2,000,000	29,049
03332A-AA-8 034863-AP-5	ACNHF 2020-10A AV		01/16/2020	. ATHENE ANNUITY & LIFE		653,250	650,000 700.000	12,807
034863-AT-7	ANGLO AMERICAN CAPITAL		06/26/2020	BARCLAYS CAPITAL		5,403,400	5,000,000	60,556
	ANGLO AMERICAN CAPITAL		03/30/2020	RBC CAPITAL MARKETS		1,198,908	1,200,000	0
	ANGLO AMERICAN CAPITAL		07/01/2020		-	6,053,000 3,270,135	5,000,000 3,300,000	72,344
	ANGLO AMERICAN CAPITAL		09/08/2020	GOLDMAN SACHS		2,217,668	2,250,000	
03512T-AE-1	ANGLOGOLD ASHANTI HOLDINGS PLC C		11/24/2020	Various		4,527,626	4,401,000	
	ANTARES CLO ANTR_19-2A 19-2A		10/06/2020	ATHENE ANNUITY & LIFE		1,002,945	1,000,000	8,241
	ANTR 2020-1A A1		09/18/2020	PARIBAS		20,000,000 5.000.000	20,000,000 5,000,000	
03666L-AE-2	ANTR 2020-1A B C		09/18/2020	BNP PARIBAS		3,500,000	3,500,000	0
	ANTR ANTARES CLO ANTR_20-1A		09/18/2020	. BNP PARIBAS		6,000,000	6,000,000	0
	ANTR ANTARES CLO ANTR_20-1A		09/18/202010/21/2020	BNP PARIBAS		8,800,000 980,898	8,800,000 1,000,000	
03938L-BC-7	ARCELORMITTAL C		05/29/2020	JEFFERIES & COMPANY		2,020,000	2,000,000	32,111
03939A-AA-5	ARCH CAPITALC		07/21/2020	Various		38,477,095	35,000,000	54,575
	ARDAGH PACKAGING FINANCE		10/28/2020	CREDIT SUISSE FIRST BOSTON		1,023,750 5,145,000	1,000,000 5.000.000	18,906
	ARES 2017-43A D C		12/14/2020	ATHENE ANNUITY & LIFE		7,724,417	7,750,000	51,368
04016U-AJ-6	ARES CLO LTD ARES_17-46A 17-46 C		10/15/2020	ATHENE ANNUITY & LIFE		4,100,000	4,100,000	0
	ASCOT GROUP		12/11/2020	ATHENE ANNUITY & LIFE		9,000,000	9,000,000	0
	ASRNT 2018-1A D		07/27/202010/15/2020	JP MORGAN SECURITIES ATHENE ANNUITY & LIFE		405,000 15,000,000	450,000 15,000,000	351 151,229
04965L-AL-2	ATRIUM CDO CORP ATRM_14A 14A C		10/14/2020	BOA ML		317,856	330,000	01,220
	AUDAX SENIOR DEBT CLO I LLC AU 19-2		12/09/2020	Various		8,262,333		51,005
05072L-AA-3 05072L-AC-9	AUDAX 20-1		12/08/202010/21/2020	. Various		9,929,254 995,680	10,000,000	15,440 76
05072M-AA-1	AUDAX 2020-4A		10/21/2020	BOA ML		22,500,000	22,500,000	0
	AUDAX 2020-4A		10/30/2020	BOA ML		22, 100, 000	22, 100,000	
	AUDAX 2020-4A		10/30/2020	BOA ML ATHENE ANNUITY & LIFE	-	11,900,000 2,588,272	11,900,000 2,250,000	
	BAE SYSTEMS C		09/08/2020	ATHENE ANNUITY & LIFE		2,298,868	2,333,000	0,725
05523R-AF-4	BAE SYSTEMS		09/16/2020	Various		7,845,240	7,900,000	69
	BBVA BANCOMER		09/22/2020	Various		6,096,620 7.276.500	6,000,000 5,000,000	37 , 208
	BOBA 2020-1A C C		11/18/2020	MSDW		9,250,000	9,250,000	
05766B-AG-3	B0BA 2020-1A D		11/18/2020	MSDW		3,500,000	3,500,000	Ω
	BANCO SANTANDER MEXICO SA INST		10/29/2020	Various		460,675	430,000	2,127
	BANCO DE CREDITO DEL PER		06/26/2020	CITICORP		14,888,100 3,033,375	15,000,000 3,000,000	
06738E-BB-0	BARCLAYS		12/28/2020	ATHENE ANNUITY & LIFE		1,081,400	1,000,000	1,840
	BARCLAYS		12/03/2020	BARCLAYS CAPITAL		1,500,000	1,500,000	0
	BABSON CLO LTD BABSN_16-1A 16-1		10/15/202010/21/2020	ATHENE ANNUITY & LIFE		7,500,000 2,605,546	7,500,000 2,600,000	78 , 242 12 , 824
	BABSN 2020-2A C		09/29/2020	MSDW		5,100,000	5,100,000	
	BABSN 2020-2A D		09/29/2020	MSDW	-	9,800,000	9,800,000	0
	BSP		06/22/2020	CITIGROUP		2,062,925	2,150,000 2,600,000	19,635 27,830
08186P-AG-8	BSP 2019-18A D		07/31/2020	Various		2,511,640	2,600,000	27,830

		Shov	ving All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	BLACK 17-1	C	10/16/2020 .	GOLDMAN SACHS		3,800,000	3,800,000	0
	BLUEM 18-2 BLUEM	C	10/21/2020 .	ATHENE ANNUITY & LIFE		5,287,810 18,510,000	5,500,000	24,629
	BLUEM	٠	06/22/2020 _ 06/22/2020 _	CITIGROUP		13,000,000	18,510,000 13,000,000	u
	BNP PARIBAS	C	08/18/2020 .	ATHENE ANNUITY & LIFE		2,024,113	1,900,000	30,849
	BORAL FINANCE PT	C	05/14/2020	CITIGROUP		22.000.000	22,000,000	0
10805Y-AC-5	BRIDGE STREET 2020-1A A2	C	12/29/2020	JP MORGAN SECURITIES		5,000,000	5,000,000	0
	BRIDGE STREET 2020-1A B	C	12/29/2020	JP MORGAN SECURITIES		5,000,000	5,000,000	0
	BROAD RIVER BDRVR_20-1A 20-1	C	10/06/2020 .	ATHENE ANNUITY & LIFE		402,014	400,000	7,111
	CBAM 2019-10A C	C	10/15/2020 .	Various		2,247,392	2,250,000	16,074
	CBAM	C	10/15/2020 .	Various		12,455,528 1,925,796	12,600,000 2,000,000	108,366 10,508
	CIFC 2017-1A D	٠	09/24/2020 .	APOLLO		960,093	1,000,000	3,763
	CIFC 2010-1A C	C	10/21/2020 .	ATHENE ANNUITY & LIFE		964.649	1,000,000	
	CIFC	C	09/16/2020	CITIGROUP		1,048,688	1,050,000	7,726
12555X-AJ-0	CIFC	c	09/18/2020	CREDIT SUISSE FIRST BOSTON			970,000	7,734
	CNOOC FINANCE 2013 LTD	C	06/24/2020 .	BARCLAYS CAPITAL		10,502,600	10,000,000	
	CANYC 14-1	C	10/21/2020 .	ATHENE ANNUITY & LIFE		1,890,306	2,000,000	9,387
	CANYC 2020-2A C	C	09/22/2020 _	CREDIT SUISSE FIRST BOSTON		6,230,000	6,230,000	0
	CANYC CANYON CAPITAL CLO LTD CANYC_2	Ü	09/22/2020 _	CREDIT SUISSE FIRST BOSTON		8,570,000	8,570,000	0
	CGMS 19-3A	ر د	10/21/2020 .	BARCLAYS CAPITAL BARCLAYS CAPITAL		1,405,976 2,806,758	1,430,000 3,000,000	473 16,593
	CARNIVAL 1	C	11/05/2020 .	Various		3,358,750	3,000,000	109,889
	CATLK 18-5	C	10/21/2020	ATHENE ANNUITY & LIFE		975.700	1.000.000	0
	CEDF 2018-7A A1	C	03/25/2020	MSDW		5,783,203	6,250,000	
	CEDF	C	09/21/2020 .	JP MORGAN SECURITIES		12,000,000	12,000,000	0
	CEDF 2020-12A D	C	09/21/2020 _	JP MORGAN SECURITIES		8,800,000	8,800,000	0
	CEDF 2019-10A A	C	03/25/2020 _	DEUTSCHE BANK		6,936,800	7,475,000	136 , 197
	CEMEX SAB DE CV	C	11/18/2020 .	JEFFERIES & COMPANY		1,626,000	1,500,000	13,650
	CERB 2020-1A B	C	09/24/2020 .	NATIXISNATIXIS		7,700,000	7,700,000	0
	CERB 2020-1A D	٠	09/24/2020 09/24/2020	NATIXIS		13,730,000 7,000,000	13,730,000 7,000,000	
	CERB 2019-1A	C	12/09/2020	APOLLO		2,728,696	2,750,000	21,761
	CERB 2020-2A A	C	10/16/2020	WELLS FARGO INVESTMENTS		20,000,000	20,000,000	0
	CERB 2020-2A B	C	10/16/2020	WELLS FARGO INVESTMENTS		12, 150, 000	12, 150,000	0
	CERB 2020-2A C	C	10/16/2020 .	WELLS FARGO INVESTMENTS		14,850,000	14,850,000	0
	CERB 2020-2A D	C	10/16/2020	WELLS FARGO INVESTMENTS		8,816,557	9,000,000	0
	CERBERUS 2020-3A D	C	11/20/2020 .	WELLS FARGO INVESTMENTS		8,750,000	8,750,000	0
	CIRUS 18-1 CIRUS 2018-1A D	C	10/15/2020 . 07/13/2020 .	ATHENE ANNUITY & LIFE		5,527,500 6,363,000	5,500,000 6,300,000	75,778 209,738
	CLEANAWAY WASTE MNGT	C	01/05/2020 _	MITSUBISHI		15,000,000	15,000,000	209,736
	COCA-COLA FEMSA SAB CV	C	01/03/2020 .	Various		24,248,140	24,500,000	n
	CECLO 2020-29A A1F	C	07/10/2020 .	JEFFERIES & COMPANY		5,000,000	5,000,000	0
202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA	C	09/10/2020	MSDW		1,220,734	982,000	
	COMMONNEALTH BANK OF AUSTRALIA	C	09/17/2020 _	Various		11,588,602	10,830,000	115,066
	COMMONNEALTH BANK OF AUSTRALIA	C	06/29/2020 .	CITICORP		21,637,800	20,000,000	226,659
	NATIONAL AUSTRALIA BANK	C	06/29/2020 .	CITICORP		12,389,500	10,000,000	133,333
	COMMONIFEALTH BANK	٠	12/23/2020 . 11/06/2020 .	Various		32,154,601 1,027,500	26,000,000 1,000,000	474,067 7,313
	CONSORCIO TRANSMANTARO SA	C.	09/09/2020 .	Various		1,515,203	1,000,000	
	COOPERATIEVE RABOBANK UA	C	12/23/2020	ATHENE ANNUITY & LIFE		7.418.597	5,000,000	24,492
	COOPERATIEVE RABOBANK UA	c	12/23/2020	ATHENE ANNUITY & LIFE		7,108,812	5,000,000	101,354
	CODELCO	C	06/24/2020 _	Various		13,070,395	10,972,000	77,261
	CODELCO	C	06/23/2020 .	BOA ML		36,450,674	35,859,000	534, 399
	CREDIT AGRICOLE	C	12/28/2020 .	ATHENE ANNUITY & LIFE		5,729,694	5,000,000	96 , 250
	CREDIT SUISSE	C	04/29/2020 _	CREDIT SUISSE FIRST BOSTON		22,438,111	21,915,000	243,675
	CREDIT SUISSE  CREDIT SUISSE	C	12/24/2020 _ 07/30/2020 _	Various ATHENE ANNUITY & LIFE		32,178,308 424,804	27,700,000 400,000	277,398
	DP WORLD	ر د	09/22/2020 .	IATHENE ANNUTY & LIFE		1,275,540	1,000,000	5,700 15,222
	DP WORLD	C	06/19/2020 .	Various		1,2/5,540	1,000,000	137,813
	DANSKE BANK	C	06/16/2020 _	BNP PARIBAS		2,137,000	2, 137, 000	
	DEUTSCHE BANK NY	C	11/17/2020	DEUTSCHE BANK		8,165,000	8, 165,000	0
25253Y-AA-4	DOF 2 19-2A	C	10/21/2020 .	ATHENE ANNUITY & LIFE		2,010,000	2,000,000	18 , 824
25253Y-AC-0	DCF 2 19-2A	C	10/21/2020 .	ATHENE ANNUITY & LIFE		1,005,000	1,000,000	10,846
25255A-AA-4	DCF 2 19-1A		10/21/2020 _			9,472,125	9,425,000	103,570

### **SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year												
1	2	3	4	5	6	7	8	9				
OLICID.			Б.		N 1 (6)			Paid for Accrued				
CUSIP	Description	F	Date	Name of Venden	Number of Shares	A = 4 = 1 O = = 4	Dan Value	Interest and				
Identification 25255A-AC-0	Description DCF 2 19-1A	Foreign	Acquired10/21/2020	Name of Vendor	of Stock	Actual Cost	Par Value 4.300.000	Dividends				
	DOF 2020-3A A	n	09/16/2020	GROM								
	DCF 2020-3A B	C	09/16/2020	GRCM		22,800,000	22,800,000	0				
	DCF 2020-3A C	C	09/16/2020	GRCM		9,100,000	9, 100, 000	0				
	DOF 2020-3A D	C	09/16/2020	GRCM		9,100,000	9, 100,000	0				
	DRSLF 2018-57A A	C	03/25/202012/23/2020	DEUTSCHE BANK		4,654,000 1,457,885	5,000,000 1,500,000	14,259 5,465				
	DRSLF 18-6	C.	12/23/2020	ATHENE ANNUITY & LIFE		959,727	1,500,000	405 , د				
	DRSLF 18-6	C	10/21/2020	ATHENE ANNUITY & LIFE		1.436.313	1,500,000	276				
268317-AP-9	ELECTRICITE DE FRANCE	C	06/26/2020	GOLDMAN SACHS		12,264,100	10,000,000	101,597				
	ECOPETROL SA	C	10/09/2020	Various		4,721,250	3,900,000	117, 161				
	EG GLOBAL FINANCE	C	12/14/2020	ATHENE ANNUITY & LIFE		5,663,350	5,500,000	29,906				
	ELMI/2 2019-2A D	C	07/09/202009/22/2020	BARCLAYS CAPITAL CREDIT SUISSE FIRST BOSTON		496,875 5,800,000	500,000 5,800,000	5,933				
	ELMW4 2020-1A C	C.	09/24/2020	MSDW		1.462.500	1,500,000					
	ELMW4 20-1	C	10/08/2020	MSDW		240,000	250,000	6,046				
	ELMW5 2020-2A A1	C	06/26/2020	RBC CAPITAL MARKETS		10,000,000	10,000,000	0				
	ENA MASTER TRUST	C	12/22/2020	Various		2,464,080	2,360,000	3,872				
	EQUINOR ASA	C	06/25/2020	GOLDMAN SACHS		5,776,650	5,000,000	42,653				
	FDF 2 19-5A	C	05/18/202010/21/2020	ATHENE ANNUITY & LIFE		700,181	703,000 1,500,000	14,226				
	FDF 2 19-5A	C	10/21/2020	ATHENE ANNUITY & LIFE		2,010,000	2,000,000	21,834				
	FDF 2 19-5A	C	10/21/2020	ATHENE ANNUITY & LIFE		1,256,250	1,250,000	16,633				
30258U-AN-9	FDF 2018-4A DR	D	12/09/2020	GRCM		10,000,000	10,000,000	0				
	FDF 2017-3A BR	C	11/30/2020	GRCM		15,000,000	15,000,000	0				
	FIDELIS INSURANCE	C	06/30/2020	WELLS FARGO INVESTMENTS		29,706,600	30,000,000	56,875				
	FINS 2019-1A A	C	08/28/2020	ATHENE ANNUITY & LIFE		4,906,825 11,000,000	5,000,000	22,750				
	MORGN 2020-6A C	C	09/25/202005/06/2020	Various		16,293,345	11,000,000					
	FLEX LTD	C.	05/08/2020	CITICORP		14,934,300	15,000,000					
	FOMENTO ECONOMICO MEXICANO	C	10/08/2020	Various		33, 133, 894	30,600,000	121,799				
34918Q-AE-2	FORT WASHINGTON CLO 2019-1 FWI 19-1A	C	10/21/2020	ATHENE ANNUITY & LIFE		1,503,716	1,500,000	124				
34918Q-AG-7	FORT WASHINGTON CLO 2019-1 FWI 19-1A	C	10/15/2020	ATHENE ANNUITY & LIFE		1,199,994	1,200,000	12,098				
	FCBSL 2015-1A B2R2	C	08/20/2020	- MUFGPLC		6,500,000	6,500,000	0				
	FCO 2016-7A DR	C	12/09/202006/29/2020	Various		16,131,025	16,250,000 3,000,000	110,468				
	FCO 2020-13A D	C	06/29/2020	NATIXIS		11,500,000	12,500,000	0				
	FCO 2017-9A D	C	12/09/2020	APOLLO		9,903,740	10,000,000					
	FCBSL 17-1	C	10/21/2020	SOCIETE GENERALE SECURITIES		4,562,865	4,630,000	23,853				
	FCBSL 17-1	C	10/21/2020	ATHENE ANNUITY & LIFE		3,648,681	3,700,000	24,258				
	FCBSL 2017-2A B2R	Ü	09/14/2020	MITSUBISHI APOLLO	}	2,500,000	2,500,000 15,000,000	0 92,561				
	FORTRESS CREDIT BSL LIMITED FC 19-2	C.	12/09/202010/15/2020	ATHENE ANNUITY & LIFE		14,785,905		92,561				
	FORTRESS CREDIT BSL LIMITED FC 19-2	C	10/13/2020	ATHENE ANNUITY & LIFE		1,807,123	1,800,000	171				
34962D-AJ-5	FORTRESS CREDIT BSL LIMITED FC 19-2	C	10/21/2020	ATHENE ANNUITY & LIFE		2,212,978	2,200,000	279				
	FCBSL 2020-1A	C	10/29/2020	MITSUBISHI		4,000,000	4,000,000	0				
	FCBSL 2020-1A	C	10/29/2020	MITSUBISHI		24,000,000	24,000,000	٥				
34962X-AJ-1	FCBSL 2020-1A	C	10/29/2020 10/29/2020	MITSUBISHI		11,000,000 10.000.000	11,000,000	0				
	FCBSL 2020-1A FCBSL 2020-1A	ر	10/29/2020	MITSUBISHI MITSUBISHI		2.745.000	3,000,000	0 ^				
	FRESNILLO PLC	C	10/29/2020	Various			8,470,000	3,030				
36164Q-NA-2	GE CAPITAL INTERNATIONAL	C	02/28/2020	Various		16,983,800	15,000,000	192,551				
375415-AE-6	GILBT 17-1	C	10/21/2020	ATHENE ANNUITY & LIFE		972,790	1,000,000	364				
	GLD12	C	06/22/2020	CITIGROUP		932,500	1,000,000	7 , 127				
	GLM 2019-6A C	C	09/24/2020	_ CITIGROUP		1,419,990	1,430,000					
	GOLUB CAPITAL 2016-30	ر	12/10/202009/24/2020			14,503,029 2,880,000	14,642,129 2,880,000	34,300				
38172W-AE-1	GCBSL 2020-50A C	C	09/24/2020	JP MORGAN SECURITIES		8, 150, 000		 N				
	GOCAP 15-2	C	10/21/2020	ATHENE ANNUITY & LIFE		964,230	1,000,000	48				
38174X-AJ-6	GOLUB CAPITAL PARTNERS CLO LTD 17-1	C	10/15/2020	ATHENE ANNUITY & LIFE			1,000,000	4,543				
	GOLUB CAPITAL PARTNERS CLO LTD 18-3	C	10/21/2020	ATHENE ANNUITY & LIFE		3,077,232	3,200,000	12,998				
	GOLUB CAPITAL PARTNERS CLO LTD 2018-36A A	C	10/02/2020	PARIBAS		343 , 175	370,000	1,497				
	GOCAP 2014-18A	C	06/24/2020	- WELLS FARGO INVESTMENTS		5,843,750	6,250,000	37,410				
	GOCAP 15-2	Ü	10/21/2020 10/15/2020	ATHENE ANNUITY & LIFE		1,937,718 2,000,552	2,000,000 2,000,000	9, 193 9.976				
30 1/ DE-RE-/	ULDOL 2018-40A D	U	10/10/2020	NITHERE ANNOUNT & LIFE		2,000,552	2,000,000	9,9/6				

		Shov	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	GCBSL 2019-40A C	C	10/21/2020 .	ATHENE ANNUITY & LIFE		3,503,203	3,500,000	25,037
	GOCAP 19-4	C	10/21/2020 .	ATHENE ANNUITY & LIFE		16,039,776	16,000,000	1,719
	GCPAF 2019-1 A	C	09/22/2020 _	ATHENE ANNUITY & LIFE		5,558,300 3,750,000	5,500,000 3,750,000	44,728
	GOLUB CAPITAL 2020-52A C	C	12/04/2020 .	JP MORGAN SECURITIES		5.000.000	5,000,000	
	GOCAP 20-4	C	10/19/2020	BOA ML		4,018,800	4,000,000	
	GRNPK 2018-1A C	C	07/16/2020 _	PARIBAS		703, 125	750,000	206
	GRUPO TELEVISA SAB	C	08/18/2020	HSBC SECURITIES (USA)		30,095,000	26,000,000	350,278
	GRUPO TELEVISA SAB	C	07/31/2020 .	ATHENE ANNUITY & LIFE		3,600,960	3,000,000	28,875
	GRUPOSURA FINANCE	C	07/30/2020 _	ATHENE ANNUITY & LIFE		2, 174,640	2,000,000	27,806
	EMPRESA DE EMERGIA DE BOGOTA	C	10/07/2020 .	Various		11,811,399	10,708,000	123,949
	GSM 20-1A	C	10/15/2020 _	ATHENE ANNUITY & LIFE		2,005,510 1,500,000	2,000,000 1,500,000	0
	GSM 20-1A	C	10/15/2020 .	Various		1,956,412	2,000,000	17,285
	GSM 2020-11A C	C	10/21/2020 .	ATHENE ANNUITY & LIFE		401,976	400,000	7,862
	GSM 20-11A	C	10/00/2020 .	JP MORGAN SECURITIES		4,760,000	4,760,000	
	RRME 20-11A	C	10/20/2020	JP MORGAN SECURITIES		5,600,000	5,600,000	0
	RRME 20-11A	C	10/20/2020	JP MORGAN SECURITIES		3,500,000	3,500,000	0
	GSM 20-11A	C	10/20/2020 _	JP MORGAN SECURITIES		3,500,000	3,500,000	0
	HERO 2020-1A A	C	03/10/2020 _	BARCLAYS CAPITAL		9,866,611	9,868,307	0
	HITR 2020-3 A	C	06/30/2020 .	SANDLER O'NEILL & PARTNERS		57, 125,000	57, 125,000	0_ 
	HLM 1 A-18	Ü	10/21/2020 _	Various		1,445,165 6,277,722	1,500,000 6,640,000	187 28,992
	INDUSTRIAS PENOLES	C	10/06/2020 _	Various		3.676.523	3,500,000	28,992
	INDUSTRIAS PENOLES	C	08/26/2020 .	Various		7,552,675	6,320,000	163 , 191
	INDUSTRIAS PENOLES	C	08/27/2020 .	Various		9,709,950	9,200,000	23,697
	JFIN 13-1A	C	10/21/2020	ATHENE ANNUITY & LIFE		1,002,594	1,000,000	94
	JAB HOLDINGS	C	11/18/2020	BOA ML		4,650,445	4,665,000	0
	NCBJ 2020-1	C	09/29/2020	DIRECT		22,000,000	22,000,000	0
	JAMES HARDIE INTERNATIONAL FINANCE	C	06/29/2020 .	Various		3,094,500	3,000,000	69, 167
	JTWN 19-14	C	10/21/2020 .	CITIGROUP		1,862,894	1,870,000	634
	JOHNSON MATTHEY	C	04/03/2020 .	Various		30,000,000	30,000,000	0
	JOHNSON MATTHEY KAZMUNAYGAS NATIONAL CO	C	04/03/2020 _	Various		10,000,000	10,000,000	0 972
	KKR 30A B2	C	09/08/2020 .	Various CREDIT SUISSE FIRST BOSTON		2,025,000	4,360,000 2,025,000	9/2
	KKR 30A C	C	09/08/2020 .	CREDIT SUISSE FIRST BOSTON		4,680,000	4,680,000	
	KKR 30A D	C	09/08/2020	CREDIT SUISSE FIRST BOSTON		4,500,000	4,500,000	0
	KKR KKR FINANCIAL CLO LTD KKR 9	C	09/18/2020 .	BOA ML		3,584,625		19,655
	KKR 1 2016	C	10/20/2020 .	BOA ML		1,311,646	1,330,000	201
	KKR 2 2021	C	10/21/2020 _	CREDIT SUISSE FIRST BOSTON		547,200	570,000	207
	KKR 2 2021	C	10/21/2020 _	CREDIT SUISSE FIRST BOSTON		276,000	300,000	136
	KKR 2 2021	C	10/21/2020 .	CREDIT SUISSE FIRST BOSTON		304,500	350,000	221
	KKR	C	06/25/2020 . 10/21/2020 .	Various		6,299,000 6,178,140		45,853 40,562
	KKR 26 D	C.	10/21/2020 _	Various		5, 178, 140		
	KAYNE 2020-7A C	C	06/26/2020 .	BOA ML		4,806,000	5,000,000	41,645
	KAYNE 2020-7A D	C	10/08/2020 .	Various			650,000	11,747
48661N-AG-3	KAYNE CLO KAYNE_19-6A 19-6	C	10/21/2020	ATHENE ANNUITY & LIFE		2,009,904	2,000,000	173
48661N-AJ-7	KAYNE CLO KAYNE_19-6A 19-6	C	10/15/2020	ATHENE ANNUITY & LIFE		1,702,101	1,700,000	17,550
48661Q-AJ-0	KAYNE 2020-9A	C	10/30/2020 .	GOLDMAN SACHS		4,500,000	4,500,000	0
	KAYNE 2020-9A	C	10/30/2020 .	GOLDMAN SACHS		9,000,000	9,000,000	0
	KAYNE 2020-8A A1	C	07/01/2020 .	JP MORGAN SECURITIES		10,000,000	10,000,000	0
	KAYNE 2020-8A C	C	07/01/2020 _			5,500,000	5,500,000	<u>_</u>
	KAYNE 2020-8A D	L	07/01/2020 .	- JP MORGAN SECURITIES		11,500,000	11,500,000	14,781
	KAZMUNATGAS NATIONAL CO USC	C.	03/31/2020 .	CREDIT SUISSE FIRST BOSTON		18.900.000	20,000,000	14,781
	LIMA METRO LINE 2 FINANCE	C	03/31/2020 .	ATHENE ANNUITY & LIFE		638.353	526,017	2,146
	LYONDELLBASELL	C	03/12/2020	MSDW		2,633,914	2,425,000	58,486
55316L-AG-1	MMCF 2019-2A C	C	12/09/2020 .	APOLLO		8,004,008	8,000,000	59,570
55818K-AT-8	MDPK 2013-11A CR	C	07/13/2020 .	CITIGROUP		9,562,000	10,000,000	74,769
	MDPK 15-16	C	10/20/2020 _	CITIGROUP		2,541,500	2,600,000	574
	MDPK 2019-34A D	C	06/29/2020 _	CREDIT SUISSE FIRST BOSTON		1,924,400	2,000,000	16,941
	MDPK 2019-35A D	C	07/08/2020 .	CREDIT SUISSE FIRST BOSTON		1,080,788	1,125,000	11,986
	MDPK 2019-36A D	C	10/22/2020 _	Various		7,907,415 2,281,250	8,075,000 2,500,000	143,168
JUG 19U-AL- I	NUTN	V	00/22/2020 _	UTITUROUF		2,281,250	∠,500,000	14,208

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
55820C-AJ-4	MDPK 18-29	C	10/21/2020	ATHENE ANNUITY & LIFE	Of Otock	1,966,060	2,000,000	269
55820Y-AE-7	MDPK MADISON PARK FUNDING	C	09/23/2020	CITIGROUP		1,105,440	1,200,000	6,414
55821A-AJ-7	MDPK	C	06/22/2020	CITIGROUP		4,140,000	4,500,000 2,937,500	34,290
55954K-AE-5 55955E-AG-3	MAGNE 2017-194 C	C	07/14/2020 07/24/2020	BOA ML MSDW	<u> </u>	2,893,438 5,000.000		630
55955E-AJ-7	MAGNE 2020–27A D	C	07/24/2020	MSDW		5,750,000	5,750,000	0
58533E-AC-7	MEITUAN DIANPING	C	10/21/2020	ATHENE ANNUITY & LIFE		1,198,356	1,200,000	0
59803A-AE-2 59803A-AG-7	MIDO 2019-10A C	C	10/15/2020	ATHENE ANNUITY & LIFE	ļ ļ	2,004,086 1,005,040	2,000,000	12,392
59803A-AU-1	MIDO 2019-10A D	C	12/08/2020	APOLLO	l	3,996,400	4,000,000	
59982W-AA-5	MCSLT 2019-1A A	C	06/11/2020	GOLDMAN SACHS		5,049,904	4,871,596	14,682
602736-AA-8	MINEJESA CAPITAL BV	C	08/27/2020	Various	ļ	9,490,954	9,100,000	149,606
603374-AD-1 606822-BN-3	MINERVA LUXEMBOURG SA MITSUBISHI UFJ	C	08/27/2020 02/18/2020	ATHENE ANNUITY & LIFE	ļ ļ	6,010,317 5,000,000	5,700,000 5,000,000	140,617
606822-BS-2	MITSUBISHI UFJ MITSUBISHI UFJ	C.	02/18/2020	MISON		2,706,000	2,706,000	
60689W-CX-7	VENTURE CDD LTD VENTR_15-22RR 15-2	C	10/06/2020	ATHENE ANNUITY & LIFE		1,261,776	1,275,000	5, 143
62854A-AN-4	MYLAN NV	C	03/17/2020	Various		58,542,760	55, 184,000	365 , 167
62854A-AP-9 62947Q-AX-6	MYLAN NV	C	06/03/2020	GOLDMAN SACHS MILLENNIUM ADVISORS		9, 196,000	8,000,000	198,333
62947Q-AX-6	NXP FUNDING NZCG 15-1A	r.	01/16/2020 10/21/2020	MILLENNIUM ADVISORS		914,624 982,572	800,000 1,000,000	16,644 2,775
62954H-AC-2	NXP BV	C	04/29/2020	BOA ML	ļ	9.019.016	9.037.000	2,773
62954H-AD-0	NXP BV	C	04/29/2020	Various		9,974,800	10,000,000	0
62954H-AE-8	NXP BV	C	04/29/2020	DEUTSCHE BANK		3,762,837	3,766,000	0
632525-AS-0	NATIONAL AUSTRALIA BANK NATIONAL AUSTRALIA BANK	C	07/23/2020	Various	ļ	20,258,974	18,509,000	314,349
632525-AU-5 64133R-AE-6	NEUB 2020-38A	C	08/17/2020	BARCLAYS CAPITAL	<u></u>	17,500,000	17,500,000	
64755R-AG-8	NMC CLO-1A	C	10/05/2020	WELLS FARGO INVESTMENTS		5,800,000	5,800,000	0
64755R-AJ-2	NMC CLO-1A	C	10/05/2020	WELLS FARGO INVESTMENTS		5,510,000	5,510,000	0
64755R-AL-7	MIC CLO-1A	C	10/05/2020	WELLS FARGO INVESTMENTS		10,440,000	10,440,000	0
65120F-AB-0 65120F-AD-6	NEWCREST FINANCE NEWCREST FINANCE	C	09/17/2020 10/06/2020	Various	·	6,988,375 27,828,833	5, 134,000 27,212,000	84,763 89,480
65120F-AE-4	NEWCREST FINANCE	C	09/28/2020	Various		15,589,192	13,566,000	120,601
65357L-AG-0	NIAPK	C	06/23/2020	Various		712,500	750,000	6,735
67054K-AA-7	ALTICE FRANCE SA	C	06/29/2020	Various	ļ	7,281,750	7,000,000	238,049
67057@-AA-7 67058*-AA-8	NUON TRANSPORT HV NETWORK TRUS	C	01/02/2020	DIRECT				0
67098D-AL-7	OAKC 2019-4A D	C.	01/02/2020	CREDIT SUISSE FIRST BOSTON		2,075,220	2,100,000	14,962
67098U-AC-9	OAKC 20-6A	C	10/27/2020	CITIGROUP				4,700
67098U-AG-0	OAKC 2020-6A D	C	07/01/2020	BOA ML		10,000,000	10,000,000	0
67098W-AE-1 67098W-AG-6	OAKC 2020-7A C OAKC 2020-7A D	C	09/24/2020	JP MORGAN SECURITIES JP MORGAN SECURITIES		2,600,000 L 2,600,000	2,600,000 2,600,000	0
67107F-BJ-5	OZLM LLC OZLM 14-8A 14-8A	C	10/15/2020	UP MORGAN SECURITIES  ATHENE ANNUITY & LIFE	<u> </u>	2,600,000		8,557
67110U-AL-3	OHALF 2016-1A AR	C	03/17/2020	Various		32,728,750	33, 100, 000	18,745
67112W-AJ-2	OZLM LTD OZLM_19-23A 19-23	C	10/15/2020	ATHENE ANNUITY & LIFE		8,756,493	8,750,000	0
67113D-AQ-7	OZLM 19-24	C	10/21/2020	ATHENE ANNUITY & LIFE		1,254,615	1,250,000	148
67401U-AJ-6 67402C-AJ-5	OAKCL 19-2 OAKTREE CLO LTD OAKCL 19-4A 19-4	لــــــــــــــــــــــــــــــــــــ	10/22/2020	CREDIT SUISSE FIRST BOSTON		2,713,500 1,997,496	2,700,000 2,000,000	4,373 15,572
67402C-AJ-5	OAKTREE CLO LTD OAKCL_19-4A 19-4	C	12/10/2020	Various		4,753,646	4,750,000	15,572
67572Y-BW-1	. OCT	C	06/22/2020	CITIGROUP		5,046,250	5,500,000	
67590Q-BG-1	OCT21	C	09/17/2020	BOA ML		1,044,750	1,050,000	4,671
67591J-AL-6 69122D-AC-3	. 0CT29 2016-1A AR	C	02/14/2020	CITICORP		18,000,000		
69122D-AC-3	PPMC 2018-1A A	C	10/15/202006/22/2020	Various		7,999,896	8,000,000	36,748
69355D-AN-7	PPNC 2018-1A B1R	C	09/15/2020	GOLDMAN SACHS		11,000,000	11,000,000	0
69355E-AA-3	PPIIC 2019-3A A	C	07/10/2020	MSDW		19,275,750	19,500,000	120,829
69355E-AC-9	PPIIC 2019-3A B	C	07/31/2020	MITSUBISHI		5,200,781	5,250,000	5,835
69356A-AE-2 69356A-AG-7	PPMC 2020-4A B PPMC 20-4A	نــــــا	10/09/2020	CREDIT SUISSE FIRST BOSTON		15,000,000 5,330,000	15,000,000 5,330,000	0
69356A-AJ-1	PPMC 20-4A	C	10/09/2020	CREDIT SUISSE FIRST BOSTON		6,600,000		ںں ۱
69370P-AE-1	PERTAMINA PERSERO PT	C	07/27/2020	Various		14,836,375	13,037,000	300,709
69370R-AC-1	PERTAMINA PERSERO PT	C	07/28/2020	CITICORP		3,091,000	2,200,000	32,969
69370R-AE-7	PERTAMINA PERSERO PT	C	06/18/2020	CITIGROUP		1,397,500	1,300,000	24, 101
69370R-AG-2 69688M-AG-0	PERTAMINA PERSERO PT	r.	07/29/2020 10/15/2020	Various		22,411,760	21,444,000	19,522
69700V-AG-4	PSTAT	C.	09/17/2020	BOA ML		569.969		3,443

		Shov	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	PLMRS 2020-21 A1B	C	07/20/2020 .	BARCLAYS CAPITAL		3,500,000	3,500,000	0
	PLMRS 20-1	C	10/21/2020 .	BOA ML		457,404	470,000	126
	PALMER SQUARE LOAN FUNDING LTD 20-3	C	10/06/2020 _	ATHENE ANNUITY & LIFE		301,500	300,000	3, 154 13, 423
	PARL I 2020-1A A	ر	09/24/2020 .	SOCIETE GENERALE SECURITIES			9,180,000	13,423 N
	PARLI 2020-1A B	С.	07/16/2020	SOCIETE GENERALE SECURITIES		13,770,000	13,770,000	0
	PERUSAHAAN LISTRIK NEGARA	C	08/27/2020	ATHENE ANNUITY & LIFE		3, 124, 878	2,600,000	40,338
	PERUSAHAAN LISTRIK NEGARA	C	09/15/2020	ATHENE ANNUITY & LIFE		2,764,816	2,530,000	34,788
	PERUSAHAAN LISTRIK NEGARA	C	06/22/2020 .	HSBC SECURITIES (USA)		12,776,790	13,000,000	0
	PETROBRAS GLOBAL FINANCE BV	C	08/11/2020 .	ATHENE ANNUITY & LIFE		1, 166, 785	1,000,000	27 ,217
	PETRONAS CAPITAL	C	08/26/2020 .	Various		32,998,934	26,000,000	218,046
	PIPK 2019-3A D	ر	06/23/2020 . 11/30/2020 .	BOA ML Various		996,200 8,501,695	1,000,000 8,500,000	6,459 74,686
	PIKES PEAK CLO PIPK 19-4A 19-4A	د	10/08/2020 .	JP MORGAN SECURITIES		1,073,210		8,493
	PIKES PEAK CLO PIPK_20-6A 20-6A	С.	10/06/2020	ATHENE ANNUITY & LIFE		331,637	330,000	6,594
	PIKES PEAK CLO PIPK 20-5A 20-5A	C	12/23/2020	ATHENE ANNUITY & LIFE		1,996,523	2,000,000	
72133P-AG-8 P	PIKES PEAK CLO PIPK_20-5A 2020-5A D	c	12/23/2020 .	ATHENE ANNUITY & LIFE		966,604	1,000,000	6,166
	PRETSL PRETSL 21-A2	C	12/14/2020 .	GUGGENHEIM		8,871,810	11,542,161	17,095
	PRETSL	C	06/25/2020 .	BOA NL		29,728,638	33,402,964	4,244
	PRETSL	C	08/04/2020 .	GUGGENHE IM		26,081,749	36,099,307	32, 191
	PREFERRED TERM SECURITIES XXVI A2	Ü	09/23/2020 .	CREDIT SUISSE FIRST BOSTON		944,743 1,162,907	1,298,616 1,163,000	67
	PTT TREASURY CENTER	ر	12/01/2020 . 07/27/2020 .	Various		1, 162,907	1, 163,000	
	RAM	C	09/22/2020	Various		2.128.600	2,200,000	11,521
	RAM 2020-11A B	C	07/30/2020 .	PARIBAS		16,500,000	16,500,000	0
	PRAM 2020-11A C	C	07/30/2020 .	PARIBAS		7,760,000	7,760,000	0
	RRAM 2020-8A B	C	12/23/2020 _	ATHENE ANNUITY & LIFE		989,435	1,000,000	4,479
	PRAM	C	12/23/2020 _	Various		1,926,815	2,000,000	16,060
	RAM	C	06/22/2020 .	CITIGROUP		821,250	900,000	6,508
	RRAM	C	07/09/2020 .	CITIGROUP		6,038,906	6,375,000	41,289
	RAM 2020-12A AAR2 RAM 2020-12A A2R2	C	12/23/2020 .	APOLLO APOLLO		14,250,000 2,670,000	14,250,000 2,670,000	
	RAM 2020-12A AZD2	C	12/23/2020 .	APOLLO		1,650,000	1,650,000	0 N
	TRAM 2019-6A A1A	C	04/03/2020	BOA NL		2,855,400	3,000,000	21,312
	RAM 2019-6A A1B	C	03/30/2020 .	MIZUHO SECURITIES USA		4,602,500	5,000,000	
	7RAM 19-6A	C	10/14/2020 _	BOA ML		1,393,000	1,400,000	85
	PRAM 2019-6A B	C	08/26/2020 _	PARIBAS		448,875	450,000	1,526
	RENATISSANCERE HOLDTINGS	C	08/25/2020 .	Various		6,836,391	6,200,000	51,340
	ROCKT 18-2	C	10/08/2020 .	BOA ML CITICORP		751,674		4,494
	HULLS-HUTUE ROYAL BANK OF SCOTLAND	C	10/14/2020 _	BOA ML		2,786,400 12,179,000	2,750,000 12,179,000	٠
	ROYAL CARIBBEAN CRUISES 1	C	11/05/2020 .	BARCLAYS CAPITAL		2,317,500	2,000,000	72,833
	ROYALTY PHARMA	C	08/24/2020	BOA ML		17.596.800	18,000,000	
78081B-AE-3 F	ROYALTY PHARMA	c	08/24/2020	BOA ML		922,115	965,000	0
	SCFF_20-1A 20-1A	C	10/06/2020 _	ATHENE ANNUITY & LIFE		273,374	270,000	6,775
	SCFF_20-1A 20-1A	C	10/06/2020 .	ATHENE ANNUITY & LIFE		271,350	270,000	6,775
	SPCM SA	C	06/29/2020 .	Various		3,042,000	3,000,000	43,063
	SANDS CHINA SARANAC CLO LTD SRANC 18-6A 18-6	U	06/02/2020 .	GOLDMAN SACHS ATHENE ANNUITY & LIFE		441,562	442,000 7,000,000	
	IHO VERWALTUNGS	ر	10/15/2020 _	JP MORGAN SECURITIES		7,000,000 2,397,000		
	THU VERHALTONGS SCHLUMBERGER INVESTMENT SA SCHLUMBERGER INVEST	С.	08/18/2020 .	BARCLAYS CAPITAL			1,578,000	6,273
	SEAGATE HDD CAYMAN	C	12/03/2020	MSDW		1,639,000	1,639,000	0,270
81883M-AE-3 S	SHAOK 19-1	C	10/21/2020 _	ATHENE ANNUITY & LIFE		2,000,460	2,000,000	1,012
	SHELL INTERNATIONAL FINANCE BV	C	06/25/2020	Various		6,213,700	5,000,000	29, 167
	SHELL INTERNATIONAL FINANCE BV	C	09/10/2020 .	Various		15,716,830	14,500,000	135,913
	SIGMA HOLDCO	C	01/22/2020 .	STIFEL NICOLAUS		1,571,250	1,500,000	22,641
	SLVRK 2020-1A B	U	10/13/2020 _	CITIGROUP		26,970,000	26,970,000	0
	SLVRK 2020-1A C	٠	10/13/2020 _	CITIGROUP BARCLAYS CAPITAL		9,270,000 41,209,850	9,270,000 35,000,000	
	SINDPEC GROUP OVERSEAS DEVELOP	ر	06/24/2020 .	BARCLAYS CAPITAL		41,209,850	35,000,000	
	SIRIUS INTERNATIONAL GROUP	C	06/24/2020 .	ATHENE ANNUITY & LIFE		955,488	1,000,000	
	SIXST 2020-16A C	C	10/05/2020	JP MORGAN SECURITIES		11,800,000	11,800,000	0
83012D-AE-3 S	SIXST 2020-16A D	c	10/05/2020 .	JP MORGAN SECURITIES		13,800,000	13,800,000	0
83192P-AA-6 S	SMITH & NEPHEW	C	10/07/2020 .	BOA ML		1,324,000	1,324,000	0
83438J-AA-4 S	SLOSO 2007-1A A1LA	C	08/04/2020 _	GUGGENHE I M		51,452,008	62,746,352	28,020

### **SCHEDULE D - PART 3**

1								
	2	3	4	5	6	7	8	9
			_					Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	STANDARD CHARTERED	C	02/19/2020	BOA ML		17,778,581	17,548,000	50 , 842
	STRAS 2020-1A A	C	04/02/2020	Various		34, 101, 762	34,446,224	0
	SUMITOMO MITSUI FINANCIAL	C	01/06/2020	SNBC Nikko		4,000,000	4,000,000	0
	SUZANO AUSTRIA GMBH	C	10/14/2020	- Various	-	6,829,572	6,200,000	147 ,583
	SUZANO AUSTRIA GMBH	C	10/15/2020	- Various	-	3,901,263	3,600,000	38 , 194
	SUZANO AUSTRIA GMBH SYDNEY AIRPORT FINANCE	0	11/16/202007/30/2020	Various ATHENE ANNUITY & LIFE		3,083,655 1,074,490	3,000,000 1,000,000	11,760 9,264
	TFLAT 17-1	C	10/21/2020	ATHENE ANNUITY & LIFE		950,675	1,000,000	9,264
	TFLAT 18-1	C	10/21/2020	CITIGROUP			1,000,000	9,373
	TICP 17-7A	C.	10/21/2020	CITIGROUP		6,882,400	7,000,000	3,013
	TICP 2020-15A	C	01/23/2020	JP MORGAN SECURITIES		25,000,000	25,000,000	0
	TFINS 2019-2A A1	C	07/30/2020	ATHENE ANNUITY & LIFE		1,875,369	1,995,074	9,326
	TFINS 2019-2A A2	C	07/30/2020	ATHENE ANNUITY & LIFE		940,000	1,000,000	5,637
874060-AX-4	TAKEDA PHARMACEUTICAL	C	06/29/2020	BOA ML		9,980,400	10,000,000	0
	TAKEDA PHARMACEUTICAL	C	06/30/2020	BOA ML		65,211,650	65,000,000	0
	TAKEDA PHARMACEUTICAL	C	06/29/2020 _	BOA ML	-	30,000,000	30,000,000	0
874060-BD-7	TAKEDA PHARMACEUTICAL	Ç	06/29/2020	BOA ML		10,000,000	10,000,000	0
	TATE & LYLE INTERNATIONAL	C	06/01/2020	SEAPORT GROUP		10,443,800	10,000,000	19,892
	TATE & LYLE INTERNATIONAL	C	05/06/2020	BOA ML		25,000,000	25,000,000	0
	TATE & LYLE INTERNATIONAL	C	05/06/2020	BOA ML		25,000,000	25,000,000	0
	TENGLIZCHEVROIL FINANCE	Ü	10/07/2020	Various		31,747,950	31,530,000	12,303
	TMCL 2020-1A A	ر	08/04/202008/04/2020	- HOYAL BANK OF CANADA		4,052,667 4,052,067	4,053,354 4,053,354	٥
	CHURCHILL 2016-1A ER	C	12/11/2020	ATHENE ANNUITY & LIFE		949,832	1,000,000	11,828
886314-AA-1	CHURCHHILL 2017-1A E	C	12/11/2020	ATHENE ANNUITY & LIFE		937,708	1,000,000	9,602
	TOTAL CAP INTL	C	07/14/2020	Various		26,986,440	25,000,000	94, 157
	TOTAL CAP INTL	C	06/24/2020	MSDW		10.000.000	10,000,000	
	TOTAL CAP INTL	C	06/24/2020	DEUTSCHE BANK		20,000,000	20,000,000	0
	Transocean proteus	C	07/16/2020	GOLDMAN SACHS		177,524	191,400	1,628
	TRANSOCEAN PONTUS LTD	C	07/16/2020	BOA ML		199,672	215,280	6,190
	TRANSURBAN FINANCE	C	09/09/2020	CITICORP		.5,646,384		0
894135-AA-0	TRAP 2007-13A A1	C	08/06/2020	BOA ML		18,267,273	20,841,156	0
	TRAPEZA 06-10A A1	C	12/01/2020	PTC		2,818,444	3, 106, 793	2,871
	TRAP 2007-12A A1	C	08/04/2020	GUGGENHE IM	-	11,946,635	13,723,877	7,017
	TREST 2017-1A	C	09/09/2020	JP MORGAN SECURITIES		2,023,656	2,030,000	7,249
	TRNTS 2019-10A B	C	11/23/2020	NOMURA		1,494,375	1,500,000	3,992
	TRNTS 19-1	C	10/21/2020	ATHENE ANNUITY & LIFE	-	8,039,056	8,000,000	4,449
	TRNTS 19-1	C	10/21/2020	ATHENE ANNUITY & LIFE		15,071,250	15,000,000	10,967
	TRNTS 2016-4A DR	C	12/14/2020	ATHENE ANNUITY & LIFE		1,955,153	2,200,000	12,244
		C	10/21/2020	BOA ML		3,006,219	3,100,000	29,952 0
	TRUPS 2020-2A A1 TFINS 2020-1A A1	٥	11/25/2020 07/20/2020	BOA ML		33,165,000 52,000,000	33, 165,000 52,000,000	<u>U</u>
	TFINS 2020-1A A1	ر	07/20/2020	BOA ML		3,170,000		
	UBS GROUP	C	07/20/202007/27/2020	UBS WARBURG				ں۔۔۔۔۔۔ں ۸
	UBS AG LONDON	C	12/23/2020	ATHENE ANNUITY & LIFE		7,026,074	5,000,000	110,625
	UBS AG LONDON	C	04/14/2020	UBS WARBURG		1,681,794	1,684,000	0,020
	VALE OVERSEAS LTD	C	07/24/2020	Various		4,463,449	3,091,000	7 , 196
91911T-AH-6	VALE OVERSEAS LTD	C	07/28/2020	Various		11,145,500	8,200,000	106,257
91911T-AK-9	VALE OVERSEAS LTD	C	07/30/2020	Various		7,925,836	5,744,000	90,473
	VALE SA	C	10/22/2020	Various		21,401,271	17,456,000	355, 432
	VENTR 2017-28A BFR	C	08/04/2020	JEFFERIES & COMPANY		4,200,000	4,200,000	0
	VENTR	C	07/31/2020 _	Various		3,540,625	3,750,000	27 , 064
	VENTR 2020-39A D	C	12/08/2020 _	Various	-	9,683,438	9,750,000	73,037
	VIBR 18-8A	C	10/15/2020	ATHENE ANNUITY & LIFE	}	7, 125,000	7, 125,000	
	VIRGIN MEDIA FINANCE	C	10/26/2020	BOA ML		2,529,025	2,500,000	46,951
	VIRGIN MEDIA SECURED FINANCE	C	06/29/2020	Various		3,004,500	3,000,000	750
	DOLYA HOLDCO 18 DAC	Ú	06/29/2020	Various		2,974,500	3,000,000	2,917
		ر	03/12/2020	BOA ML		56,000,000	56,000,000	0
	VMED 02 UK FINA	ر	10/23/202003/18/2020	- Various		3,020,000 4,960,371	3,000,000 5,301,666	3,896
	VOYA 2017-1A C	C	12/14/2020	HBC CAPITAL MARKETS  ATHENE ANNUTY & LIFE		1,417,443	1,500,000	28,554 8,278
	APOLLO TEMP PRIVATE	C.	09/22/2020	JP MORGAN SECURITIES		11.000.000	11,000,000	
	WELF 15-1A	C.	10/15/2020	ATHENE ANNUITY & LIFE		3. 174. 994	3,175,000	0 23,186
	WELF 2020-2A B1	C	07/17/2020	CREDIT SUISSE FIRST BOSTON		5,378,400	5,400,000	zs, ۱۵۵ میری۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔
	WELF 2020-2A C		07/17/2020	CREDIT SUISSE FIRST BOSTON	-	9,700,000	9,700,000	

		Shov	ving All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	WELF 2020-2A D	C	07/17/2020 .	CREDIT SUISSE FIRST BOSTON		13,000,000	13,000,000	
	WELF 2017-3A B	C	10/06/2020 .	ATHENE ANNUITY & LIFE		4,333,442	4,500,000	22,507
	WELF 2019-1A A2B	C	07/20/2020 .	CREDIT_SUISSE FIRST BOSTON		12,274,240	12,680,000	3,201
	WELF 2018-3A BWESTPAC BANKING	C	07/13/2020 . 09/16/2020 .	CITIGROUP		3,638,500 28,922,081	3,800,000	31 , 18 <sup>4</sup>
	WESTPAC BANKING	ر	09/16/2020 .	Various				
	WESTPAC BANKING	C	09/11/2020 _	Various		8,371,110	8,100,000	
	WESTPAC BANKING	C	11/09/2020 .	CITIGROUP		411,000	411,000	02,303
	WDMNT 17-3	C	12/23/2020	ATHENE ANNUITY & LIFE		1,796,590	1,800,000	7,624
	WDMNT 17-3	C	12/23/2020	ATHENE ANNUITY & LIFE		2,177,332	2,200,000	
97988A-AS-8	WDMNT 2017-3A CR	C	12/23/2020 .	ATHENE ANNUITY & LIFE		2,960,729	3,000,000	20,399
	WDMNT 2017-3A DR	C	12/23/2020 _	ATHENE ANNUITY & LIFE		515,442	540,000	4,242
	WOODMONT TRUST 2020-7A A1A	C	11/20/2020 .	CITIGROUP		18,250,000	18,250,000	
	WOODMONT TRUST 2020-7A A2	C	11/20/2020 .	CITIGROUP		3,750,000	3,750,000	
	WOODMONT TRUST 2020-7A B	C	11/20/2020 .	CITIGROUP		8,750,000	8,750,000	
	WOODMONT TRUST 2020-7A C	٠	11/20/2020 _	CITIGROUP		10,000,000	10,000,000	
	WOODMONI TRUST 2020-7A D	٠	11/20/2020 .	CTTTGHOUP		7,500,000 12,711,650		
	YARA INTERNATIONAL ASA	C	08/14/2020 .	JP MORGAN SECURITIES		6,393,000	6,393,000	ا 100,470 ا
	YORK YCLO 2019-1A D	C	09/18/2020 _	BOA ML		2,430,000	2,430,000	17,819
	YCLO 20-1A	C	10/23/2020 .	GOLDMAN SACHS		8,525,000	8,525,000	
98626L-AQ-4	YCLO 20-1A	c	10/23/2020 .	GOLDMAN SACHS		4,205,000	4,205,000	
	ZIGGO BOND	C	02/05/2020	DEUTSCHE BANK		612,000	612,000	(
	ZIGGO SECURED FINANCE BV	C	06/29/2020 _	Various		5,076,250	5,000,000	126,806
	ZIGGO BOND FINANCE BV	C	06/29/2020 .	Various		3,068,250	3,000,000	83,000
	OR 19-2A	C	10/28/2020 .	ROBERT BAIRD		12,468,750	12,500,000	6 , 458
	BRUSSELS AIRPORT	C	11/13/2020 .	ING FINANCIAL MARKETS		13, 120, 200	13, 120, 200	
	CHINA OVERSEAS FINANCE	C	11/10/2020 .	MORGAN STANLEY INT		290,280	200,000	496
	MINEJESA CAPITAL BV	C	10/19/2020 .	JEFFERIES & COMPANY		2,054,214 2.311.520	2,000,000	40,313
	CORDA CORDA 10A B1	٠	10/19/2020 .	MIZUHO SECURITIES USA		2,311,520	2,350,300 292,713	
	CORDA CORDA 10A C	C	10/29/2020 .	PARIBAS		3.040.627	3,045,195	11,293
	MADISON PARK 10A B2	C	11/24/2020	CSSEL		1,750,922	1,762,910	3,438
	GLME GLME 1A B1A	C	10/23/2020	CITICORP		2,268,550	2,331,500	612
BANOME-D8-6	GLME 1A	C	10/06/2020	MORGAN STANLEY INT		1,129,047	1,178,300	4,312
BANON0-6M-2	MARLAY PARK CLO MRLPK 1A MRLPK 1A C	C	10/01/2020 _	ROBERT BAIRD		1,686,599	1,764,225	9,880
	CORDA CORDA_6A	C	10/01/2020 _	ROBERT_BAIRD		831,832		4,940
	ARBOUR CLO ARBR_3A 3A	C	10/06/2020 .	GOLDMAN SACHS INT		4,005,521	4, 115, 825	4,482
	ARBOUR CLO ARBR_5A ARBR_5A	C	10/05/2020 .	BOA ML		1,676,014	1,764,225	2,965
	RPARK RPARK 1A B1R	C	10/05/2020 .	BOA ML		1, 175,813	1, 187, 450	4,305
	BECLO 6A B1	٠	10/05/2020 .	GOLDMAN SACHS		2,497,500	2,500,000	9,854
	ARESE ARESE 10A B1	٠	12/10/2020 .	Various		2,436,755 2,656,205	2,449,000 2,662,863	13,075
	ARESE ARESE 10A D	C	10/29/2020 .	BARCLAYS CAPITAL		2,000,200		
	CORDATUS CLO PLC CORDA 11A 11A C	C	10/01/2020	ROBERT BAIRD		1, 168, 284	1,178,300	6, 186
	CORDA 4A DRR	C	10/01/2020 .	MIZUHO SECURITIES USA		712,920	734,969	5,727
	HAYEM HAYEM 1A C	c	10/08/2020 .	JP MORGAN SECURITIES		4,099,781	4,110,056	9,453
BANOST-EY-9	CRWPK 1A	C	10/06/2020 .	CREDIT SUISSE FIRST BOSTON		3,990,559	3,977,830	8,972
	CRWPK 1A C	C	10/07/2020 _	CREDIT SUISSE FIRST BOSTON		3,732,943	3,726,608	12,758
	MADISON PARK EURO 4A DN	C	12/04/2020 .	CSSEL		764,295	763 , 151	4, 121
	LONGFOR GROUP HOLDINGS	C	08/21/2020 .	AUSTRALIA NEW ZEALAND BANK		1,979,500	1,850,000	32,275
	DUNEDIN PARK 1A A2A	C	12/02/2020 .	CSSEL		697,710	696,526	
	AVOCA CLO AVOCA_21A 21A	C	10/01/2020 .	ROBERT BAIRD		1, 150, 318	1,172,000	12,511
	BECLO BECLO 7A B1	Ü	11/06/2020 .	WELLS FARGO INVESTMENTS		1,610,134	1,611,025	1,325
	OCP EURO CLO RFTE 2019-1A D	٠	10/01/2020 .	GOLDMAN SACHS INT		1,450,643 1,354,612	1,478,438 1,350,560	12,004
	ANCHE ANCHE 3A D	٠	10/01/2020 _	CREDIT SUISSE FIRST BOSTON		1,738,399	1,762,725	11,030
	AQUEDUCT EUROPEAN CLO AQUE 19-3X	C	10/06/2020 .	ROBERT BAIRD				2,291
	BECLO BECLO 9A C	C	11/06/2020 .	WELLS FARGO INVESTMENTS		1, 136, 857	1, 144, 185	3,755
	CGMSE CGMSE 2019-1A C	C	10/29/2020 .	GOLDMAN SACHS INT		432,875	448,575	2,492
	AXIATA SPVS LABUAN	C	11/06/2020 .	Various		3,148,588	3,222,000	17,126
	ABSOLUTE ABSOLUTE 2020-1 A	c	09/24/2020	GOLDMAN SACHS		36,760,000	36,760,000	(
BAN10C-5Z-1	ABSOLUTE 20-1	C	09/24/2020 .	GOLDMAN SACHS		32,170,000	32, 170,000	
	ABSOLUTE 1A D	C	12/04/2020 .	ROBERT BAIRD		1,687,055	1,683,688	10,214
	RRME RRME 5A B		10/01/2020 _	CREDIT SUISSE FIRST BOSTON	1	23,989,525	23,989,525	

### **SCHEDULE D - PART 3**

				ng-Term Bonds and Stocks ACQUIRED During Current Year		_		
1	2	3	4	5	6	7	8	9
OLIGID			D-4-		Normale and Albania			Paid for Accrued
CUSIP	Description	F	Date		Number of Shares of Stock	A -+   O+	Par Value	Interest and Dividends
Identification BAN10S-7H-4	Description PRME 5A	Foreign	Acquired10/01/2020	Name of Vendor CREDIT SUISSE FIRST BOSTON	OT STOCK	Actual Cost	Par value 15.362.750	Dividends
	HMIL DA	C	10/01/2020	CREDIT SUISSE FIRST BOSTON				اا
	BECLO 2A DR	С.	10/01/2020	CITICORP		864.257	883,725	6,392
	AQUEDUCT EUROPEAN CLO 19-3A	C	10/01/2020	ROBERT BAIRD		1.750.696	1,763,925	9,52
	ARBR 8A	C	10/01/2020	ROBERT BAIRD		1,063,118	1,058,355	4,348
	CORDA CORDA_4A DRR	C	10/07/2020	CITICORP		5,239,865	5,276,275	45,910
	ARBR 6A D	C	10/01/2020	GOLDMAN SACHS		737,400	750,000	4,14
	ARBR 5A	C	10/01/2020	ROBERT BAIRD		1,725,337	1,774,125	11,340
	ARBR 4A	C	10/01/202010/01/2020	ROBERT BAIRD		1,160,036 641.922	1, 178, 300 646, 773	8,520 3,118
	CONTEGO CLO BV 8A	C	10/01/2020	ROBERT BAIRD		590,621	587,975	
	ARBR 8A	C	10/01/2020	ROBERT BAIRD		1,063,118	1,058,355	5,997
	DERPK 1A B	C	10/01/2020	ROBERT BAIRD		589.857		(
BAN10S-80-0	AQUEDUCT EUROPEAN CLO 20-5A	C	10/01/2020	ROBERT BAIRD		883,726		3, 165
	CORDA CORDA 5A CR	C	10/01/2020	ROBERT BAIRD		574,271	582,425	2,587
	ARBR 4A	C	10/01/2020	ROBERT BAIRD		1, 170, 242	1,172,000	6, 150
	AQUEDUCT EUROPEAN CLO 2020-5A C	C	10/01/2020	ROBERT BAIRD		737,303		1,94
	CONTEGO CLO BV 8A	C	10/01/202010/28/2020	ROBERT BAIRD		1,770,099 909.676	1,763,925 962,392	6,700 4,309
	ARBOUR CLO ARBR 5A 50 B2N	C	10/28/2020	BOA ML		1,152,822		4,30:
	DRYD 2017-62A C	С.	10/05/2020	GOLDMAN SACHS INT		1.939.411	2,003,110	
	VOYE EURO CLO 3A	C	10/06/2020	CREDIT SUISSE FIRST BOSTON		1,176,238	1,228,448	20,530
BAN10T-FH-3 I	HARVT HARVT 25A C	C	10/06/2020	PARIBAS		11,733,000	11,733,000	
	HARVT HARVT 25A D	C	10/06/2020	PARIBAS		13,582,075	13,582,075	(
	BECLO 8A	C	10/07/2020	JEFFERIES & COMPANY		1,419,868	1,419,300	8,98
	CONTE CONTE 4A B1	C	10/08/2020	MORGAN STANLEY INT		7,034,975	7,065,000	24, 430
	PHNXP PHNXP 1A A21	C	10/08/2020	JP MORGAN SECURITIES		3,490,357	3,494,550	13,080
	PENTA 19-6A BAST BAST 2020-3A B1	C	10/08/2020 10/09/2020	UP MORGAN SECURITIES		2,920,488 5,026,263	2,924,875 5,026,263	11,85
	BAST BAST 2020-3A B2	C	10/09/2020	CITICORP				)
	ARESE ARESE 14A C	С	10/09/2020	GOLDMAN SACHS INT		7,095,600	7,095,600	
	ARESE ARESE 14A D	C	10/09/2020	GOLDMAN SACHS INT		18,921,600	18,921,600	(
BAN10V-AX-8 I	INLY HNLY 3A D	C	10/14/2020	PARIBAS		13,887,884	13,887,884	(
	ORDA 5A	C	10/19/2020	JP MORGAN SECURITIES		4,119,581	4, 136, 125	345
	DRWPK 19-6	C	10/20/2020	MIZUHO SECURITIES USA		1,536,493	1,550,448	
	/OYE 1A	C	10/20/2020	WELLS FARGO INVESTMENTS		383,167	390,489	137
	ORIIPK 1ASCULE 7A B2	0	10/20/202010/22/2020	GOLDMAN SACHS INT		5,311,538 7,016,030	5,324,850 7.022.350	1,50
	SOULE SOULE 7A BZ	C	10/22/2020	BARCLAYS CAPITAL		7,613,232	7 , 627 , 725	
	PENTA PENTA 2020-8A B2	С	10/23/2020	CREDIT SUISSE FIRST BOSTON		9,520,400	9,520,400	
	PENTA PENTA 2020-8A C	C	10/23/2020	CREDIT SUISSE FIRST BOSTON		10,710,450	10,710,450	(
BAN110-UQ-8 F	PENTA PENTA 2020-8A D	C	10/23/2020	CREDIT SUISSE FIRST BOSTON		3,570,150	3,570,150	
	VOYE VOYE 4A D	C	10/26/2020	JP MORGAN SECURITIES		1,328,580	1,328,580	
	HAYEM HAYEM 1A B	C	10/26/2020	WELLS FARGO INVESTMENTS		1,287,645	1,290,355	3,318
	ALME 5A	C	10/27/2020	MORGAN STANLEY INT		2,124,938	2,128,770	1,700
	MILPK 1A	ر	10/27/202010/28/2020	MIZUHO SECURITIES USA		961,757 1.123.518	1,012,376 1,182,650	1,34 1,65
	CORDA 3A	C	10/28/202010/29/2020	GOLDMAN SACHS INI		1,123,518	1, 182,650	
	RFTE RFTE 2018-1A CE	C	10/30/2020	JEFFERIES & COMPANY		1.171.814	1, 183, 650	3.736
	PARK 1A	C	11/06/2020	BOA ML			400 , 154	484
BAN116-ZC-1	CHURCHILL 2020	C	12/07/2020	NATIXIS		12,900,000	12,900,000	
BAN116-ZD-9	CHURCHILL 2020	C	12/07/2020	NATIXIS		10,500,000	10,500,000	(
	Carlyle Global 1A	C	11/13/2020	BARCLAYS CAPITAL		6,702,575	6,702,575	
	Carlyle Global 19-1	C	11/16/2020	- CSSEL		1,067,966	1,071,180	5,20
	JUBILEE 2020-24A	Ü	12/02/202012/02/2020	BOA ML		2,500,000	2,500,000 12,141,500	
	HULLANU PAHK 1A AZHH	C	12/02/2020	GFI SECURITIES		12,119,645 1,675,904	12,141,500	3,118
	PHIXP 3A C	C	12/10/2020	BARCLAYS CAPITAL		3,647,400	3,647,400	ى, ۱۱۵
	CIFICE 3A D	C	12/10/2020	BARCLAYS CAPITAL		3,647,400	3,647,400	)
	BRUSSELS AIRPORT	C	11/13/2020	ROYAL BANK OF CANADA		4,728,000	4,728,000	(
BRS46J-KS-1 [	OP WORLD	C	06/19/2020	Various		3,472,976	2,850,000	90,560
	THREE GORGES FINANCE I	C	10/09/2020	Various		1,041,916	1,000,000	15, 449
	ADANI TRANSMISSION LTD	C	11/06/2020	BARCLAYS CAPITAL		200,238	193,000	3,85
	GAZPROM PJSC VIA GAZ	C	10/09/2020	Various		32,014,525	31,770,000	410,45
BRW42C-2Q-9 E	BANCO SANTANDER MEXICO SA	C	07/24/2020	Various		22,009,600	20,000,000	296 , 148

### **SCHEDULE D - PART 3**

		Sho	wing All Lor	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
EK3774-36-2	CORP FINANCIERA DE DESARROLLO	roleigh		Various	OI Stock	1,336,875	1,245,000	13,861
F7754#-AA-1	SAFRAN	C	06/18/2020	MITSUBISHI		50,000,000	50,000,000	
G2037*-AJ-5	CHANEL LIMITED	C	10/02/2020	Various		11,000,000	11,000,000	
	CHANEL LIMITED	C		Various		19,500,000	19,500,000	
G2037*-AL-0	CHANEL LIMITED	C	10/02/2020	SOCIETE GENERALE SECURITIES		5,000,000	5,000,000	٥
G2037*-AM-8	CHANEL LIMITED	C	10/02/2020	SOCIETE GENERALE SECURITIES		3,500,000	3,500,000	٥
G294A@-AM-1	DYSON FINANCE	C		MITSUBISHI		100,642,012	100,642,012	٥
G3301*-AA-1	FIL LIMITED	C	03/12/2020	BOA ML		74, 163, 000	74, 163,000	۰
G4706#-AB-4	I CON	C	07/09/2020	MSDW		12.000.000	12.000.000	٥٥
G5264#-AK-5	KINGSPAN GROUP	C		BOA ML		17,000,000	17,000,000	٥
G6363#-AP-2	NAC AVIATION	C		Tax Free Exchange		11,730,000	15,000,000	340,625
G6363#-AQ-0	NAC AVIATION	C		Tax Free Exchange		7,720,000	10,000,000	201,667
	NAC AVIATION	°		Tax Free Exchange		11,655,000	15,000,000	297,600
	NAC AVIATION	C	07/22/2020	Tax Free Exchange		15,640,000	20,000,000	305,306
G7304*-AJ-0	OUADGAS FINANCE	C	10/23/2020	ROYAL BANK OF CANADA		13,039,000	13,039,000	000,000
G8038#-AN-8	SERCO GROUP PLC	C		BARCLAYS CAPITAL	-	4,000,000	4,000,000	 N
G8038#-AP-3	SERCO GROUP PLC	Č		BARCLAYS CAPITAL		8,000,000	8,000,000	٠٠
	SMITH & NEPHEW	Č	01/01/2020	SG AMERICAS		50.000.000	50.000.000	۰۸
L9619@-AB-5	VTG FINANCE	Č	10/01/2020	Oradit Agricol			5,875,750	u
L9619@-AB-5 L9619@-AC-3	VTG FINANCE	Č		Credit Agricol		7,050,900	7,050,900	u
N2962#-AQ-6	ENECO HOLDING N.V.	°		DIRECT				٠٠
N2962#-AQ-6 N42810-CA-1	VOPAK NV	C		DIRECT	-			
Q1297#-AM-0	CSL LIMITED	C		BOA ML		20,000,000		u
Q3793#-AC-7	FIRST GAS	C		MIT		12,000,000	12,000,000	U
Q3946*-AE-3		0		Various				40.67E
Q8562*-AF-2	FOXTEL MANAGEMENT	0		Various		15, 175, 80052, 000, 000	15,000,000 52,000,000	10,675
Q9389#-AH-3	VECTOR LIMITED	0		MITSUBISH				
X5151*-AJ-9	LANDSVIRKJUN	0		ING FINANCIAL MARKETS		5,900,000	5,900,000	
		0	08/26/2020					U
Z925N2-S6-8 Z927JZ-LZ-9	AVOCA CLO AVOCA_10A AVOCA_10A	C		Various		6,463,932 3,821,484	6,494,025 3,840,688	12,539
	PALMP 1ACASPK CASPK 1A CR	C		ROBERT BAIRD				11,749
Z928CB-QL-3 Z9293G-TR-4		C	10/01/2020			1,761,065	1,757,550	
Z9293G-1R-4 Z92G50-4Q-0	AVOCA 12A DRYDEN 2015-39A B1R	C	10/20/2020			779,928	792,811	751
		C	12/04/2020	GOLDMAN SACHS INT		904,146	911,438	1,914
Z92GPS-4Y-0	AVOCA 14A	C		GOLDMAN SACHS INT		1,524,830	1,538,290 3,545,250	
Z92LMB-FQ-4 Z92LMB-FS-0	ALME 4A	C	10/19/2020	ROBERT BAIRD		3,496,503 572.948		1,300 2,268
Z92LMB-FS-U	AUNCA 15A	C	10/01/2020	HUBERT BATHU			589,150	
		٥	10/07/2020			1,783,413	1,881,500	10,624
Z9429K-H9-5	AVOCA CLO AVOCA_16A 16A C1RAVOCA CLO AVOCA 16A AVOCA 16A	C	10/06/2020	JEFFERIES & COMPANY		2,333,034	2,356,600	13,256
Z9429K-HD-6 Z9455J-7Y-1	AVOCA CLO AVOCA 19A 19A	0	10/01/2020	NOMURA		575,543 1.146.722	589,575 1.178.300	4,297
Z9455J-8E-4	AVOCA CLO AVOCA 19A 19A C	C		NOMURA				9,531
		·				877,716		4,945
Z945A5-5Y-7 Z945A5-6T-7	GLME GLME 2A B1A	ر	10/23/2020	WELLS FARGO INVESTMENTS	}	1,737,141	1,747,275	764
	GLIME 2A	ر					1, 173, 050	
Z949BB-WL-3 Z949BB-WQ-2	HAYEM 2A C	·		UP MORGAN SECURITIES CREDIT SUISSE FIRST BOSTON		700,387 2.359.002		1,771 9,754
		ا ا		ROBERT BAIRD	·-		2,366,100	
Z949BB-WS-8	HAYEM 2A D	<u> </u>						1,071
Z94A7N-YP-8	ACLO ACLO 5A B1	·		JEFFERIES & COMPANY		2,050,351	2,050,351	738
Z94AKY-5N-6	AQUE 2019-4A C	ر		ROBERT BAIRD		881,520		4,969
Z94BG7-E3-2	VOYE 2A	<u> </u>	10/08/2020	CITICORP		1,674,974	1,674,305	0
Z94CFK-H0-5	CORDA 15A	Ú	10/21/2020	BANCA IMI	·	802,765	816,025	5,355
Z94DJF-DN-4	AVOCA 17A	L	10/19/2020	JEFFERIES & COMPANY		1,766,864	1,772,625	921
Z94FG5-PL-5	MADISON 8A BRN	Ú	12/04/2020	GOLDMAN SACHS INT		1,511,456	1,511,456	3,997
Z94FG5-PN-1	MAD I SON 8A	U	11/16/2020	CSSEL		868,618	892,538	2,231
ZR7485-93-4	CORPORACION NACIONAL DEL COBRE	Ü	07/30/2020	Various	-	43,400,338	39,830,000	534,899
	otal - Bonds - Industrial and Miscellaneous (Unaffiliated)					17,570,883,314	16,955,915,451	61,975,353
	CITIGROUP		12/03/2020	CITIGROUP		15,200,000	15,200,000	0
29379V-BM-4	ENTERPRISE PRODUCTS OPERATING		12/23/2020	ATHENE ANNUITY & LIFE		2,891,871	3,000,000	51,548
	FARM CREDIT BK OF TEXAS PERPETUAL			BOA ML		27,000,000	27,000,000	0
59156R-CA-4	WETLIFE		09/08/2020	CITICORP	[	5,750,000	5,750,000	0
808513-BJ-3	CHARLES SCHIIAB	[		CREDIT SUISSE FIRST BOSTON	. [	5,000,000	5,000,000	0
97263C-AA-9	WILTON RE		10/15/2020	CREDIT SUISSE FIRST BOSTON		18,000,000	18,000,000	0
	otal - Bonds - Hybrid Securities					73.841.871	73.950.000	51,548
BL3294-34-7	INGERSOLL RAND SERVICES	1	11/04/2020	TCITICORP	1	194,750	200,000	01,040
BL3392-82-8	MILEAGE PLUS HOLDINGS			Various		69.697.325	70.078.642	o
DE0005 05 0	MILLIOL I LOU HOLD HOU		00/ 20/ 2020	TUI 1040		Uzu, uzı, uzı	10,010,042	U '

### **SCHEDULE D - PART 3**

		Sho	owing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
BL3428-69-7	ASPLUNDH TREE EXPERT LLC	1 0.0.3.	08/19/2020	WELLS FARGO INVESTMENTS		414.004	416.667	0
BL3443-08-4	VIRGIN MEDIA BRISTOL LLC		09/10/2020	JP MORGAN SECURITIES		463,449	470,507	0
BL3475-38-3	AVANTOR		10/30/2020	GOLDMAN SACHS		495,000	500,000	0
	COM MERGER		10/29/2020	BOA ML		197,000	200,000	0
	CALPINE TERM B5		12/02/2020	CREDIT SUISSE FIRST BOSTON		198,000	200,000	0
	SKYMILES IP	C	09/18/2020	BARCLAYS CAPITAL		27,817,357	27,800,000	0
	INTELSAT JACKSON HOLDINGS DIP NEW MONEY TL	C	12/14/2020	_ Various		213,888	216,282	0
	otal - Bonds - Unaffiliated Bank Loans					99,690,773	100,082,098	0
	- Bonds - Part 3					22,726,993,689	21,795,163,574	82,000,176
8399998. Total	- Bonds - Part 5					5, 164, 536, 594	5,093,637,177	10,702,518
8399999. Total	- Bonds					27.891.530.283	26.888.800.751	92.702.694
	FIRST REPUBLIC BANK		09/09/2020	BOA ML	250.000.000	6.250.000	0.00	0
74460W-53-7	PUBLIC STORAGE		08/11/2020	BOA ML		15,000,000	0.00	0
	SELECTIVE INSURANCE GROUP		12/02/2020	WELLS FARGO SECURITIES	348,000.000	8,700,000	0.00	0
	U.S. BANCORP		10/20/2020	MSDW	415,000.000	10,375,000	0.00	0
8499999. Subto	otal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Pref	erred				40,325,000	XXX	0
8999997. Total	- Preferred Stocks - Part 3					40.325.000	XXX	0
8999998. Total	- Preferred Stocks - Part 5					0	XXX	0
	- Preferred Stocks					40.325.000	XXX	0
	JNL NEW YORK		11/30/2020	Capital Contribution	0.000	2.534.399	7000	0
	otal - Common Stocks - Parent, Subsidiaries and Affiliates Other			- Valid Valid (V		2,534,399	XXX	0
46644W-18-7	JNAN/ JNL MULTI-MGR EMERGING MKT EQU		12/03/2020	Various	56.000	424	7001	0
	JNAM/ JNL MULTI-MANAGER ALT FUND		04/24/2020	JNAM	48.000	482		0
46648L-18-7	JNAM/ JNL/PIMCO INCOME		04/24/2020	JVAN	51.000	517		0
46648M-62-3	JNAM/ JNL/MELLON S&P 400 MIDCAP INDX		04/24/2020	JNAM	494.000	8,587		0
46648M-86-2	JNAM/ JNL/BLACKROCK GLOBAL NAT RES		04/24/2020	JNAM	117.000	717		0
46649B-55-0	JNAM/ JNL/DFA INTL CORE EQUITY		12/03/2020	DIRECT	1.000	7		0
46649B-56-8	JNAM/ JNL/BLACKROCK ADV INTL I		12/31/2020	DIRECT	8,493.000	95,805		0
46649B-57-6	JNAM/ JNL/BLACKROCK ADV INTL A		12/30/2020	DIRECT	0.000			0
46649B-62-6	JNAM/ JNL/MORNINGSTAR WIDE MOAT INDX		12/03/2020	DIRECT	4.000	50		0
46649B-63-4 46649B-64-2	JNAM/ JNL/LOOMIS SAYLES GLOBAL GRINTH JNAM/ JNL/LOOMIS SAYLES GLOBAL GRINTH		12/03/2020	DIRECT DIRECT	0.000			0
	JNAM/ JNL/JPMORGAN HEDGED EQUITY		12/31/2020	DIRECT	0.000	4		0
466498-66-7	JNAM/ JNL/JPNUNGAN HEDGED EQUITY  JNAM/ JNL/HEITMAN US FOCUSED RL EST		12/03/202012/03/2020	DIRECT	0.000			
46649B-68-3	JNAM/ JNL/HEITMAN US FOCUSED RL EST		12/03/2020	DIRECT	6.000			u
46649B-69-1	JNAM/ JNL MULTI-MANAGER INTL SM CAP		12/03/2020	DIRECT	1.000	12		 N
46649B-71-7	JNAM/ JNL/MULT-MANAGR INTL SMALL CAP		12/03/2020	DIRECT	1.000	11		0
46649U-60-8	JNAM/ JNL/JNL TACTICAL ETF MODERATE		12/03/2020	DIRECT	2.000	31		0
	JNAM/ JNL/LORD ABBETT SHORT DUR INC		04/28/2020	JNAM	250.000	2,500		0
	PPM PPM CORE PLUS FIXED INCOME		12/31/2020	DIRECT	300, 151.000	3,230,042		0
	PPM PPM HIGH YIELD CORE FUND INST		12/31/2020	DIRECT	5,222,469.000	51,055,168		0
	PPM SMALL CAP VALUE FUNDS		12/31/2020	DIRECT	321,919.000	2,465,795		0
9499999. Subt	otal - Common Stocks - Mutual Funds					56,860,279	XXX	0
9799997. Total	- Common Stocks - Part 3					59,394,678	XXX	0
9799998. Total	- Common Stocks - Part 5					18,117,176	XXX	0
	- Common Stocks					77.511.854	XXX	n
	- Preferred and Common Stocks					117.836.854	XXX	n
9999999 - Total					+	28.009.367.137	XXX	92.702.694
222222 - 10l2	uo au					20,009,307,137	$\wedge \wedge \wedge$	92,702,694

					Showing All Long	g-Term B	Bonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15	1					
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser		ideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
36200K-Y9-2	GINNIE MAE I POOL 603836	U.g.:	12/01/2020 .	Pavdown	Otoon o	126, 124	126 . 124	131,267	130.923	0	(4,800	) 0	(4,800)	0	126, 124	0.00000.	02.000000.	0	4.221	
36200N-FE-6	GINNIE MAE II POOL 605065		12/01/2020	Paydown		43,335	43,335	44,242	44, 170	0	(835	)  0	(835)	0	43,335	0	0		1,294	
36201Y-C9-5	GINNIE MAE I POOL 606796		12/01/2020 .	Paydown		21,435	21,435	21,435	21,435	0	0	0	0	0	21,435	0	0	0	411	
36202D-MR-9	GINNIE MAE II POOL 3068		12/01/2020 _	Paydown		749	749	762	762	0	(13		(13)	0	749	0	0	0	30	04/20/2031 _
36202D-T6-8	GINNIE MAE II POOL 3273	-	12/01/2020 .	Paydown		46,799	46,799	47,084	47,084	0	(285)	)0	(285)	0	46,799	0	0	0	1,470	
36202D-ZE-4 36202X-B7-1	GINNIE MAE II POOL 3441	-	12/01/2020 .	Paydown		383,775 213,410	383,775	375,762	377,773	0	6,002	0	6,002	0	383,775	0	0	0	10,352	
3620A3-FT-6	GINNIE MAE I POOL 612162		12/01/2020 . 12/01/2020 .	Paydown Paydown		777,050	213,410 777,050	223,214 821,730	223,214 818,862		(9,804)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(9,804)	0	213,410 777,050	0			7,473 19,889	
3620A3-NC-4	GINNIE MAE I POOL 717378	1	12/01/2020 .	Paydown	-	1,298,418	1,298,418	1,303,084	1,301,791	n	(41,812	) 	(3,373)	n	1,298,418	n	n	n	26.351	
3620AG-PM-1	GINNIE MAE I POOL 729528		12/01/2020 .	Paydown		526,037	526,037	548,805	547,548	0	(21,511	)	(21,511)	0	526,037	0			11,614	
3620AG-PN-9	GINNIE MAE I POOL 729529		12/01/2020 .	Paydown		365,529	365,529	381,122	380,674	0	(15, 145		(15, 145)	0	365,529	0	0	0	12,351	05/15/2040
3620AK-Q9-0	GINNIE MAE I POOL 732280	-	12/01/2020 _	Paydown		95,930	95,930	100,022	100,022	0	(4,092		(4,092)	00	95,930	0	0	0	2, 167	
3620AM-D6-6	GINNIE MAE I POOL 733725		12/01/2020 .	Paydown		8,221	8,221	8,768	8,768	0	(547	) <del> </del>	(547)	ļ0	8,221	0	0	0	225	
3620AM-EA-6 3620AP-CU-7	GINNIE MAE I POOL 733729		12/01/2020 . 12/01/2020 .	Paydown		450,314	450, 314 130, 973	479,866 136,560	478, 130 136, 560	0	(27,816)	)0	(27,816)	0	450,314	0	0	0	12,207 2,106	
3620AP-CV-5	GINNIE MAE I POOL 735463		12/01/2020 .	Paydown		74,640	74,640	77,870	77,804		(3, 164	) 0	(3, 164)	0	74,640	0		o	1,700	
3620AR-DB-4	GINNIE MAE I POOL 737298	1	12/01/2020 .	Paydown		664,463	664,463	708,691	708,691	0	(44,228		(44, 228)	0	664,463	0	0	0	19,031	
3620AW-FJ-4	GINNIE MAE I POOL 741869		12/01/2020 .	Paydown		503,889	503,889	537,429	536,979	0	(33,090		(33,090)	0	503,889	0	0	0	12,213	
36241K-R7-5	GINNIE MAE I POOL 782310		12/01/2020 .	Paydown		567,371	567,371	546,095	546,095	0	21,276	0	21,276	0	567,371	0	0	0	17,088	
36241K-UK-2	GINNIE MAE I POOL 782386		12/01/2020 _	Paydown		35,958	35,958	37 , 166	37,110	0	(1, 152	)0	(1, 152)	0	35,958	0	0	0	1, 173	
36290R-QM-8	GINNIE MAE I POOL 615260		12/01/2020 .	Paydown		209,753	209,753	220,339	220,339	0	(10,586	)0	(10,586)	0	209,753	0	0	0	5,997	
36295D-NC-9 38373M-AJ-9	GINNIE MAE I POOL 667387		12/01/2020 . 12/01/2020 .	Paydown Paydown		1,791,024	1,791,024	1,802,778	1,799,593	0	(8,569)	)0	(8,569)	0	1,791,024	0	0	0	55,894	
38373M-LM-0	GINNIE MAE 2004-57 10		12/01/2020 .	Paydown			0	0	0		0		0	0	0	0		o	52	07/16/2044
38376G-SX-9	GINNIE MAE 2010-97 D		03/01/2020	Paydown		822.402	822.402	822.402	822.402	0	0	0	0	0	822.402	0	0	0	8.101	
38376G-VR-8	GINNIE MAE 2010-123 C	]	01/01/2020 .	Paydown		474,635	474,635	480,200	475,258	0	(623)	)0	(623)	0	474,635	0	0	0	1,641	
38378B-BF-5	GINNIE MAE 2012-9 C		12/01/2020 .	Paydown		843,236	843,236		848,390	0	(5, 154		(5, 154)	0	843,236	0	0	0	20,844	
38378B-RE-1	GINNIE MAE 2012-35 C		12/01/2020 .	Paydown		320,673	320,673	324,782	321,586	0	(912		(912)	0	320,673	0	0	0	6,207	
38378B-RM-3 38378B-SU-4	GINNIE MAE 2012-55 C	-	12/01/2020 . 12/01/2020 .	Paydown		2,042,980 1,523,780	2,042,980 1,523,780	2,055,951 1,523,780	2,049,559 1,523,780	0	(6,580)	)0	(6,580)	ļ0	2,042,980 1,523,780	0	0	0	41,252 45,697	
912803-CH-4	US TREASURY PRINCIPAL STRIP	-	06/19/2020 .	Paydown		114,264,346	122,000,000	71,708,705	75,752,584	0	1,667,083	0	1,667,083	0	77,419,667	0	36,844,679	36,844,679	45,697 N	05/15/2030
912803-CX-9	US TREASURY PRINCIPAL STRIP		06/18/2020 _	MSDW		56,018,950	65,000,000	21,362,900	32,376,120	0	657,991	0	657,991	0	33,034,111	0	22,984,839	22,984,839	0	02/15/2036
912803-DC-4	US TREASURY PRINCIPAL STRIP		_06/22/2020	Various		120,589,517	144,000,000	48,824,449	65,717,732	0	1,362,914	0	1,362,914	0	67,080,646	0	53,508,871	53,508,871	0	02/15/2038
912803-DD-2	US TREASURY PRINCIPAL STRIP	.	06/22/2020 .	Various	ļ	207,855,539	249,938,000	83,225,240	107,522,431	0	2, 374, 136	0	2,374,136	0	109,896,567	0	97,958,972	97,958,972	٥	05/15/2038
912803-DG-5	. US TREASURY PRINCIPAL STRIP	-	06/19/2020 .	. MSDW		698,896,800	882,000,000	237,280,290	369,618,341	0	7,920,491	J0	7,920,491	0	377,559,893	0	321,336,907	321,336,907	0	05/15/2039
912810-PX-0 912810-QA-9	US TREASURY NOTES		06/22/2020 _	BOA MLBOA ML		308 , 255 , 947	196,400,000 210,300,000	227,227,792	225,753,692 205,620,745	}0	(569,885 81,030	٥٥	(569,885)	ļō	225, 183,807	0	83,072,141	83,072,141	5,355,636	
912810-QA-9 912810-QH-4	US TREASURY NOTES	1	06/23/2020 06/22/2020	. Various		294,452,870	132,648,000	205,412,516	133,811,707	<sup>0</sup>	(16,668	\tag{\dagger}		J0	205,701,775	0	88,751,094 74,565,959	88,751,094 74,565,959		02/15/2039
912810-QK-7	US TREASURY NOTES	1	06/18/2020 .	Various	I	50,686,350	34,320,000	35,223,968	35,189,041	0	(13,449	)[n	(13,449)	n	35, 175, 591	0	15,510,759	15,510,759		08/15/2040
912810-RK-6	US TREASURY NOTES	]	06/22/2020 _	BOA ML		489,068,633	400,005,000	374,779,389	377,120,759	0	299,275		299,275	0	377,420,035	0	111,648,599	111,648,599		
912810-RN-0	US TREASURY NOTES		06/19/2020 _	MSDW	1	,420,668,700	1,100,000,000	1, 120, 984, 400	1, 119,058,817	0	(247,869		(247,869)	0	1, 118, 810, 948	0	301,857,752	301,857,752	26,933,379	
912810-RS-9	. US TREASURY NOTES	<del> </del>	06/18/2020 .	MSDW		608,889,240	497, 100, 000	472,667,535	473,863,437	0	283,604	0	283,604	0	474, 147, 041	0	134,742,199	134,742,199		05/15/2046
912810-RZ-3	US TREASURY NOTES		06/23/2020 .	Various	- <del> </del> 1	1,630,399,069	1,267,583,000	1,258,201,179	1,258,615,916	}0	105, 119	ļ0	105, 119	ļō	1,258,721,035	0	371,678,035	371,678,035	21, 199, 152	
912828-MP-2 912828-NT-3	US TREASURY NOTES		02/15/2020 . 08/15/2020 .	Maturity		98,000,000	10,000,000 98,000,000	9,793,750 95,435,391	9,996,268 97,810,913	0	3,732	0	3,732	0	10,000,000	0	0	0		02/15/2020
912833-7E-4	US TREASURY COUPON STRIP		06/19/2020 .	BOA MI		12,385,500	15,000,000	4, 174, 050	6,686,714	0	155,733	0	155,733	0	6,842,446	0	5,543,054	5,543,054		08/15/2036
	Subtotal - Bonds - U.S. Governments	<u>,</u>			6	5,343,155,362	5,438,656,903	4,414,777,060	4,609,100,519	n	14,029,924	n	14,029,924	n	4,623,151,504	n	1,720,003,860	1,720,003,860	83,478,414	
	HYDRO-QUEBEC	T	_07/20/2020 _	MARKET AXESS		2.049.622	1,835,000	1.913.935	1,885,908	0	(13,226	)0	(13,226)	0	1.872.683	0	1,720,000,000	176,939		01/15/2022
651333-DN-3	PROVINCE OF NEWFOUNDLAND 1		12/01/2020 .	. Maturity		100,000	100,000	110,220	100,866	0	(866	00	(866)	0	100,000	0	0	0	10,000	
1099999.	Subtotal - Bonds - All Other Governm	nents				2,149,622	1,935,000	2,024,155	1,986,774	0	(14,092	) 0	(14,092)	0	1,972,683	0	176,939	176,939	167, 137	XXX
12558@-AA-7	GSA NATIONAL INSTITUTE OF HEALTH		12/10/2020 .	Various		880,356	880,356			0	0	0	0	0	880,356	0	0	0	17,487	09/10/2035
373384-NZ-5	GEORGIA ST	.	11/01/2020 _	Various	ļ	895,000	895,000	926,318	923,628	0	(28,628	)0	(28,628)	0	895,000	0	0	0	40,302	
419791-YM-4	HAWAII ST		02/01/2020 .	Maturity		1,000,000	1,000,000	1,018,448	1,001,156	0	(1,156	) <del> </del>	(1, 156)	ļ0	1,000,000	0	ō	<u>0</u>	22,250	
52465#-BK-0	GSA CHELMSFORD MASSACHUSETTS	-	12/15/2020 . 12/01/2020 .	Redemption 100.0000		1, 164, 840	1, 164, 840	1,205,072	1, 171,650 1,734,882	<u>0</u>	(6,810	٥٥	(6,810)	ļō	1,164,840 1,734,882	0	ō	ō	46,287	
52467@-BQ-7 64149#-AA-2	NEVADA SUPREME COURT		12/01/2020 .	Redemption 100.0000 Redemption 100.0000		1,734,882 164,220	1,734,882 164,220	1,734,882 164,220	1,734,882		0	0	ر م	0	164,220	0	0	0		08/01/2022
	OHIO STATE UNIVERSITY		12/15/2020	Various	·	768.656	768.656	790.297	787.373	n	(18.717	)	(18.717)	n	768.656	n	n	n		03/31/2042
0/ 112# TANTO	VIII VIAIL VIII VLIIVIII	-1	16/ 13/ 2020 .	- rui 1000	-p					JU	L( 10, / 1/	, <u></u> 0	( 10,7 17 )	<u> </u>	100,000	L0	<u> </u>	L0		

					Showing All L	ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current '	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
1									_	11	12	13	14	15	1		_			
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
82817*-AA-9	GSA NOAA SSMC III - SILVER SPRINGS	eigii	12/05/2020 .	Various	Stock	1,008,720	1.008.720	1.008.720	1,008,720	Decrease	Accretion	necognized	(11+12-13)	value	1,008,720	Dispusai	on Disposai	Disposai		01/05/2029
82817@-AA-7	GSA NOAA SSMC III - SILVER SPRINGS		12/05/2020 .	Redemption 100.0000	-	447,683	447,683	447.683	447,683		0	0	υ 0	0	447,683	n	n	n	9,489	
96928*-DC-8	GSA HENDERSON NEVADA		12/15/2020	Redemption 100.0000		489,562	489,562	494,850	492,659	0	(3,098)	0	(3,098)	0	489,562	0	0	0		09/15/2031
	Subtotal - Bonds - U.S. States, Territo	ories a				8.553.919	8.553.919	8.670.846	8,612,327	0	(58,409)	0	(58,409)	0	8.553.919	n	0	n	241.175	
167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO	1	1_05/18/2020			5,916,275	4,515,000	5,370,981	5,330,741	0	(13.019)	, o	(13,019)	0	5,317,722	0	598,553	598,553	121,238	
	Subtotal - Bonds - U.S. Political Subc	livisio			eeeeinne	5,916,275	4,515,000	5,370,981	5,330,741	0	(13,019)	0	(13,019)	0	5,317,722	0	598.553	598.553	121,238	
30296P-AS-3	FREME 2018-K75 B		1.12/08/2020	SG AMERICAS	20000010	4,288,852	3,830,000	4,009,382	4,000,785	0	(19,371)	1 0	(19,371)	0	3,981,414	0	397,438	307 . 438	158,779	
30311M-AS-1	FREMF 2019-K95 B	]	12/08/2020	BOA ML		14,592,500	13,000,000	13,582,777	13,558,102	0	24,675	0	24,675	0	13,582,777	0	1,009,723	1,009,723	531,337	
3128LX-FP-0	FREDDIE MAC GOLD POOL GO1974		12/01/2020	Paydown		203,994	203,994	203,994	203,994	0	0	0	0	0	203,994	0	0	0	6,015	
3128M4-Z4-8	FREDDIE MAC GOLD POOL G03163	.	12/01/2020 _	Paydown	ļ	88,891	88,891	87,356	87,405	0	1,487	0	1,487	0	88,891	0	0	0	2,675	08/01/2037 _
3128M5-PN-4	FREDDIE MAC GOLD POOL G03729	.	12/01/2020 .	Paydown		1,228,670	1,228,670	1,319,278	1,310,154	0	(81,485)	0	(81,485)	0	1,228,670	0	0	0	32, 150	
3128M7-GY-6	FREDDIE MAC GOLD POOL G05315		12/01/2020 .	Paydown		165,325	165,325	175,116	174,662	0	(9,336)	ļ0	(9,336)	0	165,325	0	0	0	4, 193	
3128M7-MV-5 3128M7-PR-1	FREDDIE MAC GOLD POOL GO5472		12/01/2020 .	Paydown	-	556,519 667,168	556,519	561,389 718,665	561,389	}0	(4,870)	ō	(4,870)	0	556,519	ō	ō	ō	14,472	
3128M7-PR-1 3128MC-MS-1	FREDDIE MAC GOLD POOL G05532FREDDIE MAC GOLD POOL G13769		12/01/2020 . 12/01/2020 .	Paydown Paydown Paydown		592,774	667, 168 592, 774		714,038 615,450	0	(46,870)	J0	(46,870)	0	667, 168 592,774				20,353	
3128MC-N9-2	FREDDIE MAC GOLD POOL G13769		12/01/2020	Pavdown		47.832	47.832	51,266	50.263	0 n	(22,673)	n	(22,673)	0		n	n	0 n	1.376	
3128MJ-MB-3	FREDDIE MAC GOLD POOL G08353		12/01/2020	Paydown		296,237	296,237	298.552	298.288	0	(2,050)	0	(2,050)	0	296.237	0	0	0	7.948	
3128MM-NH-2	FREDDIE MAC GOLD POOL G18391		12/01/2020	Paydown		64,439	64,439	67,341	66,509	0	(2,070)	0	(2,070)	0	64,439	0	0		1,531	06/01/2026
3128P7-ND-1	FREDDIE MAC GOLD POOL C91288		12/01/2020 .	Paydown		102,940	102,940	105,514	105, 196	0	(2,256)	0	(2,256)	0	102,940	0	0	0	2,555	02/01/2030
3128PQ-WT-4	FREDDIE MAC GOLD POOL J11558		12/01/2020 .	Paydown		331,288	331,288	337,758	336,290	0	(5,002)	0	(5,002)	0	331,288	0	0	0	6,831	
3128PR-C3-1	FREDDIE MAC GOLD POOL J11890		12/01/2020 _	Paydown		64,730	64,730	67,541	66,362	0	(1,632)	0	(1,632)	0	64,730	0	0	0	1,500	
3128PR-X2-0	FREDDIE MAC GOLD POOL J12497		12/01/2020 .	Paydown		199,013	199,013	205,450	203,969	0	(4,956)	0	(4,956)	0	199,013	0	0	0	3,577	
3128PR-XX-2 3128PX-FD-3	FREDDIE MAC GOLD POOL J12494FREDDIE MAC GOLD POOL J17364		12/01/2020 .	Paydown		237,687 163,285	237,687 163,285	245,337 166,984	243,813 165,165	0	(6, 126)	0	(6, 126) (1,880)	0	237,687	0	0	0	5,450 2,526	
312904-YF-6	FREDDIE MAC REMICS 1020 J		1.11/01/2020	Paydown Paydown		7.147	7.147	6.932	7, 112		35	n	35			0 n	o	0 n	2,326	12/15/2020
312905-VN-9	FREDDIE MAC REMICS 1075 G		12/01/2020	Paydown		10,914	10,914	10,672	10,850	0	64	0	64	0	10,914	0	0	0	394	05/15/2021
312907-A3-2	FREDDIE MAC REMICS 1168 H		12/01/2020	Paydown		6,750	6,750	6,750	6,750	0	0	0	0	0	6,750	0	0	0	271	11/15/2021
312926-WU-8	FREDDIE MAC GOLD POOL A80659		12/01/2020 .	Paydown		9,299	9, 299	8,776	8,776	0	523	0	523	0	9,299	0	0	0	248	
31292H-X3-3	FREDDIE MAC GOLD POOL CO1598		12/01/2020 .	Paydown		1,372,861	1,372,861	1,404,368	1,394,387	0	(21,526)	00	(21,526)	0	1,372,861	0	0	0	38,939	
31292L-3W-3	FREDDIE MAC GOLD POOL CO4413		12/01/2020 _	Paydown		1,833,968	1,833,968	1,913,631	1,908,064	0	(74,096)	0	(74,096)	0	1,833,968	0	0	0	38,387	
312933-V5-0	FREDDIE MAC GOLD POOL A86936		12/01/2020	Paydown		631,477 2,491,930	631,477	637,890	637,890	0	(6,413)		(6,413)	0	631,477	0		0	15,295	
312934-NK-4 312939-YU-9	FREDDIE MAC GOLD POOL A87594FREDDIE MAC GOLD POOL A91623		12/01/2020 .	Paydown Paydown Paydown	-	2,491,930	2,491,930 65,068	2,511,398 64,763	2,506,658 64,763	n	(14,729)	n	(14,729)	0	2,491,930		n	0 n		07/01/2039
312940-AL-3	FREDDIE MAC GOLD POOL A91823	1	12/01/2020	Paydown		885, 180	885, 180	886,010		n	(811)	0	(811)	0	885,180	o	n	o	27,580	
312941-UZ-8	FREDDIE MAC GOLD POOL A93300		12/01/2020	Paydown		105, 128	105, 128	109,760	109,760	0	(4,632)	ŏ	(4,632)	0	105, 128				3,360	
312944-TX-9	FREDDIE MAC GOLD POOL A95966	.	12/01/2020 .	Paydown	ļ	262,878	262,878	268,998	267,337	0	(4,459)	0	(4,459)	0	262,878	0	0	0	7,576	12/01/2040
312946-KE-5	FREDDIE MAC GOLD POOL A97493		12/01/2020 .	Paydown		241, 165	241 , 165	244,820	244,490	0	(3,325)	0	(3,325)	0	241, 165	0	0	0	5,514	
3132DV-3T-0	FREDDIE MAC POOL SD8010		12/01/2020 .	Paydown		22,764,275	22,764,275	23, 154, 646	23, 137, 589	0	(373,315)	ļō	(373,315)	0	22,764,275	ō	<u>_</u>	ō		09/01/2049
3132GD-M8-2 31339Z-9D-3	FREDDIE MAC GOLD POOL Q00383	-	12/01/2020 .	Paydown		1,420,207 57	1,420,207	1,482,896 56	1,467,776	}0	(47,569)	·}0	(47,569)	ļō	1,420,207	}ō	}ō	}ō	32,620	04/01/2041 04/01/2020
31339Z-9D-3 3133N3-VB-7	FEDERAL HOUSING AUTHORITY VA 1990-4 FREDDIE MAC POOL RE6010	1	12/01/2020 .	Paydown Paydown Paydown	-				56	0	(278,476)	0		0	57	0	0	0	510.761	04/01/2020
3133N3-VB-7	FREDDIE MAC POOL RE6021	1	12/01/2020 .	Paydown		28,368,566	26,308,300	28,663,334	26,567,332	n	(244,866)	n	(244,866)	0 n	26,322,466	n	n	n	510,761	
3133T7-J9-1	FREDDIE MAC REMICS 1865 H		12/01/2020	Paydown		29,645	29,645	29,493	29,536		110		110	0	29,645		0		1,314	07/15/2026
3134A4-AB-0	FREDDIE MAC STRIPS	.	06/19/2020	NOMURA		76,640,580	90,000,000	34, 137, 225	50,563,358	0	1,258,459	0	1,258,459	0	51,821,817	0	24,818,763	24,818,763	0	03/15/2031
3134A4-KY-9	FREDDIE MAC STRIPS	.	06/19/2020 .	NOMURA		12,453,300	15,000,000	8,456,100	8,887,382	0	179,031	0	179,031	0	9,066,412	0	3,386,888	3,386,888	0	07/15/2032
31358D-DG-6	FANNIE MAE PRINCIPAL STRIPS		06/19/2020 .	. NOMURA		13, 141, 020	15,000,000	4,326,392	8,611,605	0	230,472	0	230,472	0	8,842,077	0	4,298,943	4,298,943	0	01/15/2030
31358D-DR-2	FANNIE MAE PRINCIPAL STRIPS	-	06/19/2020 _	NOMURA		272,808,900	315,000,000	80,218,950	177,733,218	0	4,746,899	0	4,746,899	0	182,480,117	0	90,328,783	90,328,783	0	05/15/2030
31358D-JP-0 31358J-L9-0	FANNIE MAE PRINCIPAL STRIPS		06/18/2020 .	NOMURA		29,068,608	40,400,000	19,078,305	20,011,011	}ō	384,368	ļō	384,368	ļō	20,395,379	}ō	8,673,229	8,673,229	0	07/15/2037
31358J-L9-U 31358P-AK-3	FANNIE MAE REMICS 1991-139 PNFANNIE MAE REMICS 1992-120 C		12/01/2020 .	Paydown Paydown	-	17,033	17,033	16,602	16,889	0	144	0	144	0	17,033	0	0	0		10/25/2021
313580-NL-5	FANNIE MAE REMICS 1992-120 C		12/01/2020	Paydown		8.873	8.873	8,263	8.745	n	128	n	128	0 n	8.873	n	n	n		
31359U-VL-6	FNW 1998-W6 B1		12/01/2020	Paydown		3,278	99,429	83,149	83,149	0	(79,872)	0	(79,872)	0	3,278	0	0	0	1,588	
31359U-ZQ-1	FNW 1998-W8 A5		12/01/2020	Paydown		391	391	391	391	0	0	0	0	0	391	0	0	0	14	09/25/2028
31359V-HB-2	FNW 1999-W1 M		12/01/2020 .	Paydown		66,303	66,303	65,858	65,950	0	353	0	353	0	66,303	0	0	0	2, 189	
31359V-HC-0	FNW 1999-W1 B1		12/01/2020 _	Paydown		35,998	35,998	34,508	35,367	0	632	0	632	0	35,998	0	0	0	1, 188	02/25/2029
31359V-HD-8	FNW 1999-W1 B2	.	12/01/2020 _	Paydown		7,587	7 , 138	2,489	0	0	7,587	0	7,587	0	7,587	0	0	0	298	
31359V-ML-4	FNW 1999-W3 M	1	12/01/2020	Pavdown	1	113.705	113.705	114.203	113.705					1 0	113.705				2.753	03/25/2029

					Showing All I	_ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	, ,	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
31359V-MM-2	FNW 1999-W3 B1	Cigii	12/01/2020 .	Paydown	Otook	52.103	52, 103	33.693	32.693	Decrease	19,410	n tecognized	19,410	Value	52, 103	ρισροσαι	011 D13p03a1	Л	1.252	
31359Y-AY-3	FANNIE MAE INTEREST STRIPS		06/19/2020 .	NOMURA		46, 106, 049	47,590,000	34,852,918	37,053,011	0	920,612	0	920,612	0	37,973,622	0	8, 132, 426	8, 132, 426		11/15/2024
31359Y-AZ-0	FANNIE MAE INTEREST STRIPS		1_06/19/2020	NOMURA		9,642,220	10,000,000	3,527,400	7,588,497	0	188,539		188,539	0	7,777,035	0	1,865,185	1,865,185	0	05/15/2025
31359Y-BA-4	FANNIE MAE INTEREST STRIPS		06/19/2020 _	NOMURA		69,291,103	72,402,000	25,749,684	53,534,705	0	1,331,289	0	1,331,289	0	54,865,993	0	14,425,110	14,425,110	0	11/15/2025
31359Y-BB-2	FANNIE MAE INTEREST STRIPS		06/19/2020 .	NOMURA		86,482,032	91,000,000	32,722,690	65,904,944	0	1,613,775		1,613,775	0	67,518,719	0	18,963,313	18,963,313	0	05/15/2026
31359Y-BF-3	FANNIE MAE INTEREST STRIPS		06/19/2020 .	. NOMURA		18,624,277	20,401,000	6,205,576	12,991,129	0	338,937		338,937	0	13,330,066	0	5,294,211	5,294,211	0	05/15/2028
3136A9-GZ-5 3136AD-YK-9	FANNIE MAE REMICS 2012-111 MN		12/01/2020 . 09/01/2020 .	Paydown Paydown	+	771,879 10,278,153	771,879 10,278,153		775,015 10,248,841	l0	(3, 136		(3, 136)	·0	771,879 10,278,153	0	0	0	15,216 171,747	
3136AF-F4-1	FANNIE MAE REMICS 2013-27 OL	1	12/01/2020 .	Paydown	†	526,035	526,035	10,236,398	535,231	n			(9, 195)	n	526.035	U	n	n	11,434	
31371L-CD-9	FANNIE MAE POOL 254868		12/01/2020 .	Paydown		997,511	997,511	1,016,543	1,010,508	0	(12,997		(12,997)	0	997,511	0	0	0	28,243	
3137A3-R8-4	FREDDIE MAC REMICS 3762 WP		12/01/2020	Paydown		4,656,926	4,656,926	4,487,585	4,604,949	0	51,977	0	51,977	0	4,656,926	0	0	0	111,221	12/15/2039
3137GA-WY-9	FREDDIE MAC REMICS 3738 BP	-	12/01/2020 _	Paydown		7, 196, 650	7, 196, 650	7,212,010	7, 198, 083	0	(1,433		(1,433)	0	7, 196, 650	0	0	0	166,692	
31384W-7G-9	FANNIE MAE POOL 536495		12/01/2020 .	Paydown		363	363	369	369	0	(6		(6)	0	363	0	0	0	17	04/01/2030
3138AB-MF-3	FANNIE MAE WICH FLOAN 2000 WG A4		12/01/2020 .	Paydown	-	668,854	668,854	699,266	697,739	0	(28,885		(28,885)	ļō	668,854	ō	F0	0	18,643	
31392C-T6-1 31392D-7E-6	FANNIE MAE WHOLE LOAN 2002-W3 A4 FANNIE MAE GRANTOR TRUST 2002-T12 A1		12/01/2020 . 12/01/2020 .	Paydown Paydown		43,494 15,073	43,494 15,073	43,541 15,737	43,512 15,737	0	(18		(18)	0	43,494	0		0	1,581 542	
31393E-LQ-0	FANNIE MAE WHOLE LOAN 2003-W12 2A6		112/01/2020 .	Paydown		971.253	971.253	943.254		o		/	(004)	0	971.253		0		25.016	
31394E-HY-7	FANNIE MAE REMICS 2005-55 LY		12/01/2020 .	Paydown		933,000	933,000	908,655	924,555	0	8.446	0	8.446	0	933,000	0	0	0	28,855	
31394F-CP-8	FANNIE MAE REMICS 2005-81 ZA		12/01/2020	Paydown		588,068	588,068	583,838	583,973	0	4,095	0	4,095	0	588,068	0	0	0	17,092	
31395T-5P-5	FREDDIE MAC REMICS 2956 LW		04/01/2020 _	Paydown		517	517	520	517	0	0	0	0	0	517	0	0	0	5	04/15/2020
31395U-VG-3	FREDDIE MAC REMICS 2987 KH		12/01/2020 .	Paydown		346,528	346,528	346,528	346,528	0	0	0	0	0	346,528	0	0	0		212/15/2034
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		12/01/2020 .	Paydown		989,329	989,329	941,972	973,453	0	15,877		15,877	0	989,329	0	0	0	29, 187	
31396A-RF-3 31396P-PR-6	FREDDIE MAC REMICS 3037 NEFANNIE MAE REMICS 2007-5 PD		12/01/2020 . 12/01/2020 .	Paydown Paydown Paydown		559,570 712,332	559,570 712,332	549,253 719,232	555,843 712,332	0	3,727	0	3,727	0	559,570 712,332	0	0	0	15,099 21,941	
313970-GZ-5	FANNIE MAE REMICS 2007-3 PD		11/01/2020	Paydown		963,786	963,786	985,358	964,292		(506	)	(506)	0	963,786	0	0	0	23,389	
31398M-4A-1	FANNIE MAE REMICS 2010-32 LB		12/01/2020	Paydown		3,143,286	3,143,286	2,952,724	3, 102, 286	0	41,000		41,000	0	3,143,286	0	0	0	70,312	
31398N-QW-7	FANNIE MAE REMICS 2010-116 BD		12/01/2020	Paydown		703,299	703,299	717,805	710,641	0	(7,341		(7,341)	0	703,299	0	0	0	14,430	
31398R-6G-5	FANNIE MAE REMICS 2010-72 DB		12/01/2020 _	Paydown		939,965	939,965	934,090	934,779	0	5, 186		5, 186	0	939,965	0	0	0	24,618	
31400J-GG-8	FANNIE MAE POOL 688799		12/01/2020 _	Paydown		164,852	164,852	167,784	166,948	0	(2,096		(2,096)	0	164,852	0	0	0	4,815	
31400Q-TN-3 31400R-KT-7	FANNIE MAE POOL 694557		12/01/2020 .	Paydown		13,339	13,339	13,595	13,558	0	(219		(219)	0	13,339	0	0	0	408	
31400H-K1-7	FANNIE MAE POOL 695206FANNIE MAE POOL 725424		12/01/2020 .	Paydown Paydown		39,986	39,986 513,323	40,955 553,987	40,955 551,585	0	(38, 262		(968)	0	39,986	0		0	1, 124 15,597	
31402G-R4-7	FANNIE MAE POOL 728707		12/01/2020	Paydown		239,607	239,607	244.952	243,056	0	(3,448		(3,448)	0	239,607	0	0	0	4,316	
31402G-UP-6	FANNIE MAE POOL 728790		12/01/2020	Paydown		34,216	34,216	34,809	34,724		(508		(508)	0	34,216	0	0	0	824	
31402J-YP-6	FANNIE MAE POOL 730718		12/01/2020 _	Paydown		1, 187, 425	1, 187, 425	1,213,909	1,206,822	0	(19,397	)0	(19,397)	0	1, 187, 425	0	0	0	36,601	08/01/2033
31402M-XU-9	FANNIE MAE POOL 733391		12/01/2020 .	Paydown	-	300,960	300,960	307,741	305,935	0	(4,975		(4,975)	0	300,960	0	0	0	9,083	
31402N-F9-4	FANNIE MAE POOL 733792		12/01/2020 .	Paydown	-	303,477	303,477	310,315	307,917	J0	(4,440	)0	(4,440)	ļ0	303,477	<u>0</u>	ļ	0	8,976	
31402R-F8-7 31402R-ZU-6	FANNIE MAE POOL 735591FANNIE MAE POOL 736155		12/01/2020 .	Paydown	-	227,765	227,765 465,828	227,765 476,217	227,765 472,035	}0		`fō		J0	227,765	}ō	}0	0	6,369 15,020	
31402H-ZU-6	FANNIE MAE POUL 736155		12/01/2020 .	Paydown Paydown	-			476,217		n	(4,039		(4,039)	n			n	n		
31402T-WB-7	FANNIE MAE POOL 737842		1.12/01/2020	Paydown		66,608	66,608	67,652	67,392	0	(785		(785)	0	66,608	0	0	0	1,961	
31402U-MC-3	FANNIE MAE POOL 738455		12/01/2020 .	Paydown		29,479	29,479	29,936	29,735	0	(256		(256)	0	29,479	0	0	0	965	
31402V-FT-2	FANNIE MAE POOL 739178		12/01/2020 _	Paydown		719	719	742	742	0	(23		(23)	0	719	0	0	0	25	09/01/2033
31402W-LC-0	FANNIE MAE POOL 740223		12/01/2020 _	Paydown		460	460	467	464	0	(4		(4)	0	460	0	0	0	15	09/01/2033
31402Y-DF-8	FANNIE MAE POOL 741802	-	12/01/2020 _	Paydown	-	549,333	549,333	557,860	553,927	}0	(4,594		(4,594)	ļ0	549,333	<sub>0</sub>	}ō	0	16,665	
31403D-BD-0 31405A-TF-0	FANNIE MAE POOL 745336FANNIE MAE POOL 783650	1	12/01/2020 .	Paydown Paydown Paydown	-	191,631	191,631	203,728 10,273	202,913	0	(11,282		(11,282)	ļ0	191,631	0	}0	0	5,625 362	
31405M-HY-6	FANNIE MAE POOL 783030		12/01/2020	Paydown	-	46.631	46,631	45.779		n	623		623	n	46.631	n	n	n	1.503	
31407N-QM-8	FANNIE MAE POOL 835760		12/01/2020	Paydown		27,911	27,911	25,896	26,039	0	1,872		1,872	0	27,911	0	0	0	760	
31410F-2G-9	FANNIE MAE POOL 888275		12/01/2020	Paydown		827,758	827,758	828,534	828,273	0	(516	)0	(516)	0	827,758	0	0	0	26 , 123	
31410K-4Q-4	FANNIE MAE POOL 890131	.	12/01/2020 .	Paydown		480,552	480,552	522,638	520,420	0	(39,868		(39,868)	0	480,552	0	0	0	18,300	
31410K-7F-5	FANNIE MAE POOL 890194		12/01/2020 .	Paydown	-	593, 170	593, 170	619,445	614,479	0	(21,310	)0	(21,310)	0	593, 170	0	0	0	13, 130	
31410K-J3-9	FANNIE MAE POOL 889582	-	12/01/2020 _	Paydown	-	360,700	360,700	360,700	360,700	}ō	0	/tō	0	ļ0	360,700	ō	ō	0	10,649	
31410K-LY-8 31411W-VB-0	FANNIE MAE POOL 889643FANNIE MAE POOL 916910	-	12/01/2020 .	Paydown Paydown Paydown	·	7,289 26,810	7,289 26,810	7,822 25,951	7,791 26,051	0	759		(502)	·0	7,289 26,810	0	<sup>0</sup>	0	260 915	
31411Y-RN-5	FANNIE MAE POOL 918593		12/01/2020 .	Paydown	†	11,771	11,771	25,951	26,051	n	(780		(780)	n	11,771	n	n	n		
31412L-CL-2	FANNIE MAE POOL 928075		12/01/2020	Paydown			25,627	27,500	27,301	0	(1,674		(1,674)	0	25,627	0		0	624	
31412L-NS-5	FANNIE MAE POOL 928401		12/01/2020	Paydown		19.465	19,465	21.075	20,770	0	(1,306		(1,306)	0	19,465	0	0	0		05/01/2037

					Showing All Long	g-Term B	Bonds and Sto	icks SOLD, I	REDEEMED	or Otherwi	se DISPOS	ED OF Dui	ring Current `	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	, ,	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	I I	ideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
31412Q-7L-7	FANNIE MAE POOL 932499	oigii	12/01/2020 .	Paydown	Otook of	577,230	577.230		593,953	Decrease	(16,723)	1 10009111200	(16,723)	Value	577,230	ριοροσαί	011 210000001	Λ		502/01/2040
31412T-7F-4	FANNIE MAE POOL 934794		12/01/2020	Paydown		8.668	8,668	9,202	9,202	0	(534)	0	(534)	0	8,668	0	0	0	237	
31412W-2Z-8	FANNIE MAE POOL 937392		12/01/2020	Paydown		12,726	12,726	12,822	12,822	0	(96)		(96)	0	12,726	0	0	0	284	
31412Y-TT-9	FANNIE MAE POOL 938962		12/01/2020 .	Paydown		5, 180	5, 180	5, 157	5, 157	0	23	0	23	0	5, 180	0	0	0	110	
31413J-4V-3	FANNIE MAE POOL 947336		12/01/2020 .	Paydown		76,913	76,913	83,276	83,074	0	(6, 161)		(6, 161)	0	76,913	0	0	0	4,016	
31413U-Y9-4	FANNIE MAE POOL 956236		12/01/2020 .	Paydown		69,539	69,539	75,292	74,282	0	(4,742)		(4,742)	0	69,539	0	0	0	1,144	
31414S-XM-0 31415M-M5-1	FANNIE MAE POOL 975084FANNIE MAE POOL 984280		12/01/2020 . 12/01/2020 .	Paydown Paydown Paydown		50,913	50,913 168,613	54,051 170,088	53, 129 169, 856	l0	(2,217)		(2,217)	0	50,913 168,613	0	0	0	1,339 5,189	
31415N-N5-1	FANNIE MAE POOL 984280		12/01/2020 .	Paydown		7,931	7,931	8,510		n	(580)		(580)	0	7,931	0	n	n	5, 189	
31416A-F4-7	FANNIE MAE POOL 993987	.]	12/01/2020 .	Paydown			37,459	39,768	39,222	n	(1,763)		(1,763)	0		0	o	0	877	
31416B-MS-4	FANNIE MAE POOL 995069		12/01/2020	Paydown		17,552	17,552	18,834	18,754	0	(1,202)		(1,202)	0	17,552	0	0	0	601	
31416C-LT-1	FANNIE MAE POOL 995938		12/01/2020 .	Paydown		8,450	8,450	9, 149	9, 109	0	(658)	00	(658)	0	8,450	0	0	0	286	01/01/2039
31416H-FG-5	FANNIE MAE POOL AA0166	.	12/01/2020 .	Paydown		20,943	20,943	22,474	22, 123	0	(1, 179)		(1, 179)	0	20,943	0	0	0	926	
31416N-C7-5	. FANNIE MAE POOL AA4593		12/01/2020 .	Paydown		334,216	334,216	335,992	335,671	0	(1,454)		(1,454)	0	334,216	0	0	0	7,708	
31416R-NM-1	FANNIE MAE POOL AA7799	-	12/01/2020 .	Paydown		57,694	57,694	60,597	60,430	ō	(2,736)		(2,736)	0	57,694	ō	0	ō	1,637	
31416R-UG-6 31416S-LU-3	FANNIE MAE POOL AA7782FANNIE MAE POOL AA8438		12/01/2020 . 12/01/2020 .	Paydown Paydown Paydown		895,726 282,001	895,726 282,001	902,934 285,967	902,434 285,703	0	(6,708)		(6,708)	0	895,726 282,001		0		23,138	
31416S-YP-0	FANNIE MAE POOL AA8817		12/01/2020 .	Paydown	······	50,557	50.557	53.674	52,700	0	(2, 142)		(2,142)			n	0	n	1, 164	
31417D-TE-3	FANNIE MAE POOL AB6848		12/01/2020	Paydown		864,210	864,210			0	(23,607)	0	(23,607)	0	864,210	0	0	0	16,416	
31417Q-NN-0	FANNIE MAE POOL AC4896		12/01/2020	Paydown		48,756	48,756	51,762	51,108	0	(2,352)	ó[o	(2,352)	0	48,756	0	0		1,400	
31417Y-JN-8	FANNIE MAE POOL MAO268		12/01/2020 .	Paydown		101,977	101,977	106,200	105,638	0	(3,661)	0	(3,661)	0	101,977	0	0	0	2,982	12/01/2029
31417Y-M9-5	FANNIE MAE POOL MAO383		12/01/2020 _	Paydown		114,844	114,844	117,509	117,180	0	(2,336)	)0	(2,336)	0	114,844	0	0	0	2,882	
31418A-VA-3	FANNIE MAE POOL MA1508		12/01/2020 .	Paydown		844,705	844,705	840,877	841,345	0	3,360	0	3,360	0	844,705	0	0	0	17,732	
31418D-FQ-0 31418D-GV-8	FANNIE MAE POOL MA3774		12/01/2020 .	Paydown		22,841,319	22,841,319	23,280,747	23,261,698	0	(420,379)		(420, 379)	0	22,841,319	0	0	0		09/01/2049
31418M-P2-2	FANNIE MAE POOL MA3811FANNIE MAE POOL AD0440		12/01/2020 . 12/01/2020 .	Paydown Paydown Paydown		11,530,159	11,530,159 8,649	11,649,064 9,281	11,641,652 9,244		(111,492)		(111,492)		11,530,159 8,649		0		218,409	)10/01/2049 310/01/2039
31418N-ES-5	FANNIE MAE POOL AD0440		12/01/2020 .	Paydown		2,810,426	2,810,426	2,812,402	2,810,426	0	(393)	,	(393)		2,810,426	n	0	n	69,487	
31418P-P3-3	FANNIE MAE POOL AD2241		12/01/2020	Paydown		46.895	46.895	48.866	48.379	0	(1,484)	)0	(1,484)	0	46.895	0	0	0	1.081	
31418Q-N4-1	FANNIE MAE POOL AD3110		12/01/2020	Paydown		1,733,047	1,733,047	1,837,030	1,836,464	0	(103,417)	)0	(103,417)	0	1,733,047	0	0	0	44,015	
31418V-7H-9	FANNIE MAE POOL AD8095		12/01/2020 .	Paydown		398,055	398,055	412,764	407,528	0	(9,473)		(9,473)	0	398,055	0	0	0		04/01/2041
31419A-4N-4	. FANNIE MAE POOL AE0828		12/01/2020 .	Paydown		298,059	298,059	308,118	307,318	0	(9,259)		(9,259)	0	298,059	0	0	0	6,502	
31419F-FW-1 36829Q-AA-3	FANNIE MAE POOL AE4680		12/01/2020 <sub>-</sub> 07/13/2020	Paydown		130,385	130,385	135,274 149,492	134,310 150,111	}ō	(3,925)	رُ 10	(3,925)	0	130,385 150,494	ō	0 (21,616)	0 (21,616)	3,382	
452024-GT-3	GOVERNMENT DEVELOPMENT BANK FOR PR	1	1.07/13/2020 . 1.05/19/2020 .	Various		5, 189, 760	198,274 4,000,000	4,800,783	4,730,319	<sup>0</sup>		0	(23,363)	0	4,706,956	0	(21,616)	(21,616)	10,252	208/20/2040 202/01/2035
452252-FK-0	. ILLINOIS MUN ELEC AGT PWR SUPP	1	05/18/2020 .	MESTROW	†	1,905,675	1,500,000	1,780,783	1,765,297	n	(23,363)		(4,950)	n	1,760,347	n	145,328	145,328	41,201	
649081-AA-4	NEW VALLEY GENERATION		01/15/2020 .	Redemption 100.0000		273,584	273,584	279,319	277,078	0	(3,494)		(3,494)	0	273,584	0	0	0	6,411	
76116F-AE-7	RESOLUTION FUNDING CORPORATION		10/15/2020	Maturity		83,000,000	83,000,000	37,100,460	79,649,059	0	3,350,941	0	3,350,941	0	83,000,000	0	0	0	0	10/15/2020
3199999.	Subtotal - Bonds - U.S. Special Reve	nues		-		923,341,071	1,002,394,293	492,700,819	728,841,293	0	12,389,262	0	12,389,262	0	741,230,542	0	182,110,528	182, 110, 528	4,725,684	XXX
00037B-AB-8	ABB FINANCE USA		06/19/2020 .	. Various		1,038,130	1,000,000		994,257	0	1,130		1,130	0	995,388	0	42,742	42,742	17,969	05/08/2022
000780-GH-3	AMAC 2003-6 M		12/01/2020 .	Paydown		18,797	18,797	17,550	18,797	0	1,247	1,247		0	18,797	0	0	0	689	
000780-PR-1	AMAC 2003-13 A7		12/01/2020 .	Paydown		58,089	58,089	57,695	57,834	l0	391	136		0	58,089	ō	0	0	2,444	
00104U-AC-2 001192-AM-5	AEP TEXAS CENTRAL F 2012-1 A3		12/01/2020 . 12/14/2020 .	Paydown		263,607 13,225,548	263,607	257,271 11,777,841	259,071 11,789,832	} <sup>0</sup>	4,536 4,458	ļ0	4,536	0	263,607 11,794,290	}0	1,431,258	1,431,258	7,484	03/01/2026 206/15/2026
001192-AM-5	AFS	-	12/ 14/2020 .	Various	- <del> </del>	498 . 124		508.000		n	4,458	0	4,458	0 n			1,431,258	1,431,258		
00130H-BW-4	AES		12/10/2020	Call 102.7500		6, 165,000	6.000.000	5.932.500	5,959,254	n	6.390	0	6,390	0	5.965.644	0	34,356	34,356		04/15/2025
00130H-BX-2	AES		12/10/2020 .	DIRECT		2,486,000	2,486,000	2,486,000	2,486,000	0	0	0	0	0	2,486,000	0	0	0	291,699	
00130H-BY-0	AES		12/10/2020 .	Various	ļ	5, 189, 210	5,000,000	5,013,544	5,010,578	0	(1,600)	)0	(1,600)	0	5,008,977	0	180,233	180,233	547, 189	09/01/2027
00165C-AB-0	AMC ENTERTAINMENT HOLDINGS	-	02/28/2020 .	. GOLDMAN SACHS		813,750	1,000,000	966,250	966,716	0	640	0	640	0	967,356	0	(153,606)	(153,606)	17,625	
001820-AA-6	AMAZON		12/31/2020 .	. Redemption 100.0000		925,070	925,070	925,070	925,070	0	0	0	ļ	0	925,070	0	0	0	17,691	
00184*-AA-6 00184@-AA-4	AMAZON RANDALL OH	-	12/31/2020 _ 12/31/2020 _	Redemption 100.0000		970, 180 218, 806	970, 180 218,806	970, 180 218,806	970, 180 218,806	} <sup>0</sup>	} <sup>0</sup>	}0	ļō	ō	970, 180 218,806	}ō	0	}ō	19, 191 4,929	
001849-AA-4 00191#-AA-3	AMAZON		12/31/2020 .	Redemption 100.0000	†	218,806	218,806	218,806	239,667	l0	ļ0	10	ļ	ļ0	218,806		<sup>0</sup>	<sup>0</sup>	4,929	
00191#-AA-3	AT&T			Various	·	15,085,066	13,854,000	13.812.992	13,829,999	0	2.366	0	2,366	0	13.832.365	0	21.635	21.635	1,996,038	
00206R-CT-7	AT&T		12/14/2020	Various		12,700,575	11,000,000	11,085,660	11,063,595		(9,225)	)[0	(9,225)	0	11,054,370		1,646,206	1,646,206		02/17/2026
00206R-CT-7	AT&T	_	12/07/2020	Tax Free Exchange		14,378,568	14,000,000	14,630,600	14,442,900	0	(64,912)	0	(64,912)	0	14,377,988	0	580	580	753,958	02/17/2026 _
00206R-GF-3	AT&T		08/05/2020 .	. Call 110.4550		4,583,883	4, 150, 000	4,750,570	4,528,245	0	( 107 , 826 )		(107,826)	0	4,420,419	0	(270,419)	(270,419)		01/15/2022
00206R-GL-0	AT&T	1	12/14/2020	Various		21.483.204	18.301.000	18.020.022	18.066.411	0	23.444	0	23.444	0	18.089.855	0	3.393.349	3,393,349	1 002 539	02/15/2028

					Showing All I	∟ong-Term E	Sonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		Eor	Dienocal	Name	Shares of	Con			Carrying								Gain (Loss)		During	Maturity
	Description	For-				Con-	Dan Value	A -41 O4		Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on		(Loss) on		
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
00206R-HA-3	AT&T		09/18/2020	Various		35,684,487	26,009,000	30,833,749	30,698,247	0	(73, 104	)0	(73, 104)	0	30,625,143	0	5,059,345	5,059,345	1, 127, 382	
00225#-AA-3 002824-BB-5	AMAZONABBOTT LABORATORIES		12/31/2020 12/14/2020	. Redemption 100.0000		223,392	223,392	223,392	223,392	0	2,770	0	2,770	0	223,392	0	1,362,169	1,362,169	5,443 517,397	309/30/2039 703/15/2025
002824-BB-5 002824-BF-6	ABBOTT LABORATORIES		06/10/2020 _	Various			14,000,000	13,977,644	19,533,358		1,639		1,639	0	19,534,997	0	3,241,763	3,241,763	391,360	
00287Y-AL-3	ABBVIE		06/09/2020	BARCLAYS		3,125,926	2,988,000	2,924,175	2,973,311	n	2.163		2, 163	0	2,975,474		150.452	150.452	51,751	
00287Y-AQ-2	ABBVIE	-	06/08/2020	BOA ML		71,518,540	65,034,000	65,444,543	65,466,929	0	(35,813		(35,813)	0	65,431,116	0	6,087,424	6,087,424	1,339,700	
00404A-AM-1	ACADIA HEALTHCARE		11/03/2020	JANE STREET ES		103, 194	100,000	100,000	100,000	0	0	0	0	0	100.000	0	3. 194	3, 194		603/01/2024
00436M-AA-3	AALLC 2018-1 A		12/02/2020	Paydown		2,864,429	2,864,429	2,863,706	2,863,784	0	645	0	645	0	2,864,429	0	0	0	57,658	
00436M-AB-1	AALLC 2018-1 B	.	12/02/2020	Paydown		904,577	904,577	902,046	904,407	0	2,512			0	904,577	0	0	0	21,219	912/02/2033
00436M-AC-9	. AALLC 2018-1 C		12/02/2020	Paydown		904,579	904,579	904,398	904,423	0	156		156	0	904,579	0	0	0	31,288	
00440E-AV-9	. CHUBB INA HOLDINGS		12/14/2020	. Various		21,842,593	19,382,000	19,349,996	19,357,219	0	3,385		3,385	0	19,360,604	0	2,481,990	2,481,990		205/03/2026
007034-AF-8	_ ARMT 2006-2 2A2		12/01/2020 _	Paydown		1,729,323	1,718,245	1,590,202	669,835	0	1,059,488		1,059,488	0	1,729,323	0	0	0		005/25/2036
00724F-AB-7	ADOBE SYSTEMS		02/01/2020	Maturity		42,000,000	42,000,000	41,680,710	41,993,275	J0	6,725	ļ0	6,725	ļ0	42,000,000	ļ0	0	ļ		002/01/2020
00774C-AB-3 00846U-AL-5	AECOM		07/21/2020	. Call 100.0000		431,000	431,000 22,500,000	431,000	431,000 22,349,477	0	0	0		0	431,000	<sub>0</sub>	0	0 000 070		503/15/2027 909/15/2029
008686-AA-5	AGILENT TECHNOLOGIES		11/05/2020 _01/02/2020	Various		24,400,700 40,457		22,346,100 42,073	22,349,477		11,245	,	(1)	0	22,360,722 40,457	0	2,039,978	2,039,978		201/02/2020
009098-A*-5	AMAZON		12/10/2020	Various		512,077	512,077	512.077	512,077		( )	/	(1)	0	512.077		0		6,258	
009058-AR-7	. AIR PRODUCTS & CHEMICALS	-	12/17/2020	TD		9,725,815	9,500,000	9,494,300	9,498,588	0	640	0	640	0	9,499,228	0	226,587	226,587	323,000	
01126#-AA-1	ALAMO		09/30/2020	Various		780,470	780,470	780,470	780,470	0	0	0	0	0	780,470	0	0	0	27,690	
013092-AB-7	ALBERTSONS COS		11/02/2020	BOA ML		1,499,750	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	99,750	99,750		902/15/2028 _
013092-AC-5	ALBERTSONS COS		08/12/2020	CITICORP		2,115,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	115,000	115,000		901/15/2027
013817-AV-3	ARCONIC		04/06/2020	. Various		1,468,000	1,468,000	1,465,769	1,467,514	0	175		175	0	1,467,689	0	311	311		904/15/2021
013817-AV-3	ARCONIC		05/07/2020 _	Various		4,550,140	4,643,000	4,672,706	4,646,521	0	(1,077		(1,077)	0	4,645,444	0	0	0		904/15/2021
01400E-AA-1	ALCON FINANCE		08/11/2020 _	Various		16,379,700	15,000,000	14,926,200	14,928,448	0	5,873		5,873	0	14,934,321	0	1,445,379	1,445,379	358,646	
015271-AP-4	ALEXANDRIA REAL ESTATE	-	11/02/2020 _	TRUIST		6,097,752	5,333,000	5,327,294	5,327,745	0	748			0	5,328,493	0	769,259	769, 259	213,350	
017175-AC-4 018490-AQ-5	ALLEGHANY		10/19/2020 05/14/2020	Various		12,837,330	12,000,000	11,987,760	11,996,300	0	353		353	0	11,996,653	0	840,677	840,677	484,413	
018490-AQ-5 01877K-AC-7	ALLERGAN		12/31/2020	. Various		12,304,272 2,278,170	12,000,000	11,965,680	11,987,661 2,439,650	0	1,360		1,360	0	11,989,021 2,278,170	0	315,251	315,251	235,067 134,589	
020002-AZ-4	ALLSTATE		07/15/2020	GOLDMAN SACHS		10,757,600	10,000,000	9,980,300	9,992,417		1.045		1,045	0	9,993,462		764, 138	764 , 138		006/15/2023
02147Y-AJ-4	. CWALT 2006-27CB A9		12/01/2020	Paydown			367,689	290,468	186,209	0	196,253		196,253	0	382,461	0	0	0		011/25/2036
02147Y-AK-1	CWALT 2006-27CB A10		12/01/2020	Paydown		909.428	874,042	690,789	443,090	0	466,337		466,337	0	909,428	0	0	0		011/25/2036
02150J-AC-6	CWALT 2007-9T1 1A3		12/01/2020	Paydown		1,029,805	1,226,785	893,987	485,019	0	544,786		544,786	0	1,029,805	0	0	0		105/25/2037 _
02209S-AN-3	ALTRIA GROUP		12/17/2020 _	GOLDMAN SACHS		5,200,650	5,000,000	4,915,250	4,974,058	0	9,392		9,392	0	4,983,451	0	217,199	217 , 199		008/09/2022 _
02209S-AP-8	ALTRIA GROUP		10/05/2020	. Various		15,277,352	14,500,000	14,499,525	14,500,578	0	(59		(59)	0	14,500,519	0	776,833	776,833		905/02/2023
023135-BC-9	AMAZON	-	10/13/2020	. WELLS FARGO	-	13,547,555	11,862,000	11,840,767	11,932,025	0	(6,533		(6,533)	0	11,925,493	0	1,622,062	1,622,062	428,663	
02343U-AG-0	. AMCOR FINANCE USA	-	11/05/2020	. ATHENE ANNUITY & LIFE	-	2,225,820	2,000,000	2,007,932	2,007,220	0	(870		(870)	0	2,006,350	0	219,470	219,470	74,715	
02343U-AH-8	AMCOR FINANCE USA	-	11/05/2020 _	Various	+	18,829,280	16,000,000	16,878,688	16,829,956	}0	(75,580		(75,580)	·}0	16,754,376	} <sub>0</sub>	2,074,904	2,074,904	708,000	
023650-AH-7 023650-AH-7	AMERICA WEST AIR		05/28/2020 04/02/2020	BOA ML		565,509 86,081	795,595 86,081	784,651 84,896		0	2,443 719		2,443 719	ļ0	791,398	}0	(225,889)	(225,889)	37,501	104/02/2021 604/02/2021
023765-AA-8	AM AIRLN 16-2 AA		10/06/2020	JP MORGAN		5,325,965	5,665,920	5,354,896	5,378,993	0	22,500				5,401,492	0	(75,527)	(75,527)		604/02/2021 606/15/2028
023765-AA-8	AM AIRLN 16-2 AA		06/15/2020 _	Redemption 100.0000	-	153,225	153,225	5,354,051	5,376,993	n	7,759			n	153,225	n	(13,321) N	(13,321) N		206/15/2028
023770-AA-8	AM AIRLN 15-1 A	1	05/28/2020	STIFEL NICOLAUS		1.611.086	2,078,820	1.994.462	2,002,165	0	2.806		2.806	0	2.004.971	0	(393, 885)	(393,885)	40,927	
023770-AA-8	AM AIRLN 15-1 A		05/01/2020	. Redemption 100.0000		69,445	69,445	66,627	66,884	0	2,561		2,561	0		0	0	0	1, 172	
023771-R9-1	AM AIRLIN 16-3 A		10/21/2020 _	Various		3,673,698	3,944,911	3,581,560	3,607,784	0	21,915	0	21,915	0	3,629,699	0	43,999	43,999	119,881	110/15/2028
023771-R9-1	. AM AIRLIN 16-3 A		10/15/2020	Redemption 100.0000		240,019	240,019	218,252	219,823	0	20, 197		20, 197	0	240,019	0	0	0	5,398	310/15/2028
02377B-AB-2	. AM AIRLN 15-2 AA		06/05/2020	BARCLAYS		6,004,886	6,362,793	6, 147, 347	6, 171,041	0			7,247	0	6, 178, 288	0	(173,403)	(173,403)	163,524	
02377B-AB-2	. AM AIRLN 15-2 AA		03/22/2020	. Redemption 100.0000	-	185,949	185,949	179,653	180,346	0	5,604	L0	5,604	0	185,949	0	0	0	3,347	
02379*-AA-7	AMERICAN AIRLINES		12/15/2020	. Redemption 100.0000		2,250,000	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	0	0	59,569	
024836-AB-4 024836-AC-2	AMERICAN CAMPUS COMMUNITIES		05/18/2020 _	Various	+	14,849,400 7,000,000	15,000,000	14,981,582	14,989,636	0	247 259		247	0	14,989,883 6,997,902	0	(140,483)	(140,483)	547 , 135	
024836-AC-2 024836-AD-0	AMERICAN CAMPUS COMMUNITIES		01/31/2020 01/08/2020	WELLS FARGO	-	7,000,000 7,409,430	7,000,000 7,000,000	6,986,770 6,629,350	6,997,642 6,675,743	<sup>0</sup>	259		259	ļ0	6,676,579	ļ <sup>0</sup>	2,098	2,098 732,851	146,506 38,767	
024836-AD-0	AMERICAN EXPRESS		06/09/2020	HSBC	-		10,000,000	9,656,500		U	23,033		23.033	0	9,866,076					
025816-BR-9	AMERICAN EXPRESS		10/20/2020	Various	-	19,504,660	18,000,000	18,616,100	18,602,889	n	(70,937		(70,937)	n	18,531,952	n	972,708	972,708	407,917	
025816-BS-7	AMERICAN EXPRESS		12/09/2020	Various		26,537,320	25,000,000	25,016,520	25,023,468	0	(5,879		(5,879)	0	25,017,588	0	1,519,732	1,519,732		302/27/2023
025816-CA-5	AMERICAN EXPRESS		12/09/2020	CSFB		24,259,200	21,000,000	20,953,380	20,959,169	0	6,051		6,051	0	20,965,220	0	3,293,980	3,293,980	967,750	
025816-CF-4	AMERICAN EXPRESS		10/22/2020	. WELLS FARGO		7,828,310	7,000,000	6,981,240	6,982,574	0	2,079		2,079	0	6,984,653	0	843,657	843,657	204, 167	705/20/2026
025816-CG-2	AMERICAN EXPRESS		10/20/2020 _	Various		20,938,445	19,745,000	19,681,421	19,686,235	0		0	7,504	0	19,693,739	0	1,244,706	1,244,706	517,409	907/30/2024
0258M0-EL-9	AMERICAN EXPRESS CREDIT		_06/09/2020 _	CSFB		6,119,813	5,476,000	5,503,216	5,497,032	0	(1, 118	) 0	(1, 118)	0	5,495,914	0	623.899	623,899	109 429	905/03/2027 _

### **SCHEDULE D - PART 4**

				(	Showing All L	₋ong-Term B	onds and Sto	ocks SOLD, f	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
				_			-	-	_	11	12	13	14	15			_	-		
										• •				Total						
												Current	Total	Foreign					Bond	
												Year's		Exchange	Book/				Interest/	
									Prior Year		0		Change in			Faraian				Ctatad
											Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
ldenti-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
02666Q-G7-2	AMERICAN HONDA FINANCE		09/21/2020	Various		31,363,000	31,363,000	31,233,315	31,349,814	0	13, 186	0	13, 186	0	31,363,000	0	0	0	1,215,316	09/21/2020
02666Q-J7-9	AMERICAN HONDA FINANCE		10/19/2020	Various		27,864,180	27,000,000	26,928,720	26,984,542	0		0	7,064	0	26,991,606	0	872,574	872,574		09/20/2021
026874-CU-9	AMERICAN INTERNATIONAL GROUP		07/15/2020	WELLS FARGO		2, 161, 480	2,000,000	2,038,840	2,011,096	0	(2,439)	0	(2,439)	0	2,008,657	0	152,823	152,823	61,208	06/01/2022
026874-CY-1	AMERICAN INTERNATIONAL GROUP		10/21/2020 _	BARCLAYS		13,847,500	12,500,000	12,865,975	12,859,128	0	(68,239)	0	(68,239)	0	12,790,890	0	1,056,610	1,056,610		02/15/2024
026874-DC-8	AMERICAN INTERNATIONAL GROUP		12/14/2020	Various		15,551,013	13,000,000	12,960,958	12,964,596	0	1,532	0	1,532	0	12,966,128	0	2,584,885	2,584,885		01/15/2035
026874-DD-6 026874-DH-7	AMERICAN INTERNATIONAL GROUP		10/20/2020	Various WELLS FARGO		21, 171,210	19,000,000	19,286,799	19,282,810	0	(22,353)	0	(22,353)	0	19,260,457	0	1,910,753	1,910,753		07/10/2025
029912-BE-1	AMERICAN TOWER		01/15/2020	Various		21,293,680 9,640,000	19,000,000 9,640,000	19,532,460 9,659,299	19,355,109 9,651,221		(329)		(23,787)	0	19,331,322 9,650,891	0	1,962,358	1,962,358 (10,891)		04/01/2026 11/01/2021
03027X-AB-6	AMERICAN TOWER		10/05/2020	ATHENE ANNUITY & LIFE		2,631,052	2,473,000	2,452,845	2,466,013		1,606	0	1,606	0	2,467,620		163,432	163,432		01/31/2023
03027X-AK-6	AMERICAN TOWER	1	12/07/2020	SMBC Nikko		10,079,910	9,000,000		8,937,577	n	7,789	n	7,789	n		 n	1, 134, 544	1, 134, 544		10/15/2026
03027X-AP-5	AMERICAN TOWER	1	12/08/2020	SUSQUEHANNA		4,520,840	4,000,000	3,990,920	3,992,889	0	729	0	729	0	3,993,618	0	527,222	527,222	199, 194	
03040W-AL-9	AMERICAN WATER CAPITAL		11/18/2020	Various		8,829,640	8,000,000	7,973,360	7,984,320	0	2,404	0	2,404	0	7,986,724	0	842,917	842,917	328,856	
03040W-AR-6	AMERICAN WATER CAPITAL		.02/12/2020	CITICORP		8,843,040	8,000,000	6,939,520	6,959,518	0	2,487	0	2,487	0	6,962,005	0	1,881,035	1,881,035	135,833	
03040W-AU-9	AMERICAN WATER CAPITAL		11/04/2020	Various		38,995,620	34,000,000	35, 179, 660	35, 137, 957	0	(94,228)	0	(94,228)	0	35,043,730	0	3,951,890	3,951,890	1,091,542	06/01/2029
03065M-AG-2	AMCAR 2015-4 D		08/08/2020 _	Paydown		5,000,000	5,000,000	4,999,267	4,999,927	0	73	0	73	0	5,000,000	0	0	0	112,622	12/08/2021
03072S-QQ-1	AMSI 2004-FR1 A7		12/01/2020 _	Paydown		9,355	9,355	9,355	9,355	0	0	0	0	0	9,355	0	0	0		05/25/2034
03073E-AJ-4	AMER I SOURCEBERGEN		06/18/2020	DIRECT		9,000,000	9,000,000	8,987,220	8,996,998	0	718	0	718	0	8,997,716	0	2,284	2,284		11/15/2021
03073E-AJ-4	AMER I SOURCEBERGEN		06/18/2020	Call 104.2896		10,947,282	10,497,000	10,482,094	10,493,499	0	838	0		0	10,494,336	0	2,664	2,664		11/15/2021
03073E-AL-9	AMERISOURCEBERGEN		11/05/2020	Various		10,851,350	10,000,000	10,263,500	10, 129, 197	0	(25, 127)	0	(25, 127)	0	10,104,069	0	747,281	747,281		05/15/2024
03073E-AM-7	AMERISOURCEBERGEN		08/11/2020	Various JP MORGAN		17,792,113	16,250,000	16, 177, 545	16,201,249	0	4,922	0	4,922	0	16,206,171	0	1,585,941	1,585,941		03/01/2025
03073E-AN-5 03076C-AE-6	AMERISOURCEBERGEN		06/23/2020 03/15/2020	Various		5,516,500 10,591,000	5,000,000 10,591,000	4,990,650 10,565,688	4,991,301 10,588,541			0			4,991,382	0	525, 118	525 , 118		03/01/2045
03076C-AF-3	AMERIPRISE FINANCIAL		12/09/2020	Various		13,208,940	12,000,000	12,234,600	12,099,867	٥	(21,720)	n	(21,720)	0	12,078,147	0	1,130,793	1,130,793	522,000	
03076C-AG-1	AMERIPRISE FINANCIAL		12/09/2020	Various		8,889,900	8,000,000	7,972,480	7,985,424	0	2,618	0	2,618	0	7,988,042	0	901,858	901,858		10/15/2024
031162-BB-5	AMGEN		03/15/2020	Various		28,000,000	28,000,000	28, 154, 356	28,000,571	0	(571)	0	(571)	0	28,000,000	0	0	0	630.000	03/15/2020
031162-BD-1	AMGEN		03/23/2020	Various		27,700,000	27,700,000	25,908,641	27,533,780	0	50,593	0	50,593	0	27,584,373	0	115,627	115,627		10/01/2020
031162-BM-1	AMGEN		06/09/2020	Various		11,528,920	11, 185, 000	11, 153, 682	11, 177, 800	0	1,546	0	1,546	0	11, 179, 347	0	349,573	349,573	297,858	11/15/2021
031162-BY-5	AMGEN		12/14/2020	Various		16,438,511	15,000,000	14,902,650	14,933,561	0	11, 107	0	11, 107	0	14,944,668	0	1,493,843	1,493,843	527,344	05/01/2025
031162-CJ-7	AMGEN		11/02/2020 _	CITICORP		16,251,000	15,000,000	14,126,200	14,346,938	0	74,624	0	74,624	0	14,421,563	0	1,829,437	1,829,437		08/19/2026
032654-AJ-4	ANALOG DEVICES		10/22/2020	Various		39,248,095	34,796,000	35,284,461	35, 104, 604	0	(24,704)	0	(24,704)	0	35,079,900	0	4, 168, 195	4, 168, 195		12/15/2025
03522A-AH-3	ANHEUSER-BUSCH		10/22/2020	MSDW		7,344,480	6,000,000	6, 134, 460	6, 130, 493	0	(5,022)	0	(5,022)	0	6, 125, 470	0	1,219,010	1,219,010		02/01/2036
035240-AL-4	ANHEUSER-BUSCH INBEV		12/14/2020	Various		37,780,360	32,500,000	32,362,395	32,381,465	0	11,764	0	11,764	0	32,393,229	0	5,387,131	5,387,131		04/13/2028
03674P-AL-7 03674X-AC-0	ANTERO RESOURCES		03/18/2020 04/06/2020	BARCLAYS		2,420,000	3,500,000	3,262,500 1,166,875	3,278,883	0	23,627	354.548	23,627		3,302,510 1,176,310	0	(882,510)	(882,510)		11/01/2021
036752-AB-9	ANTHEM		11/18/2020	DAHULATO		993, 125 4, 576, 960	1,750,000 4,000,000	3,991,960	1,512,942		17,917 697	304,048	(336,631)		3,994,054	0	(183, 185)	(183, 185) 582, 906	141,539	12/01/2022
036752-AJ-2	ANTHEM		12/14/2020	Various		26,567,900	25,000,000	24,978,000	24,978,812		3,272	n	3,272	0	24,982,083	0	1,585,817	1,585,817	716, 128	
03690A-AD-8	ANTERO MIDSTREAM		03/05/2020	JP MORGAN		2,033,532	2,750,000	2,780,938	2,777,317	n	(505)	n	(505)	n	2,776,812	 n	(743,281)	(743,281)		
03690A-AF-3	ANTERO MIDSTREAM	1	04/06/2020	GOLDMAN SACHS		148,750	250,000	250,000	250,000	0	0	0	(000)	0	250,000	0	(101,250)	(101,250)	11,181	
037389-AW-3	AON	1	06/30/2020	Various		18,899,000	18,899,000	18,878,436	18,905,899	0	(6,946)	0	(6,946)	0	18,898,952	0	48	48	920,359	
037411-AJ-4	APACHE		05/15/2020	CSFB		1,068,000	1,200,000		1,392,658	0	(1,950)	538,808	(540,758)	0	851,899	0	216, 101	216, 101	62,627	03/15/2026
037411-AM-7	APACHE		07/23/2020	CITICORP		4, 128, 750	4,500,000	2,811,321	4,863,696	0	1,726	2,050,900	(2,049,174)	0	2,814,521	0	1,314,229	1,314,229		08/15/2047
037411-AR-6	APACHE	<b></b>	04/03/2020	JP MORGAN		969,418	1,934,000	1,080,967	2,049,700	0	(919)	967,555	(968,474)	0	1,081,226	0	(111,808)	(111,808)		01/15/2037
037411-AW-5	APACHE		03/25/2020	JP MORGAN		5,307,500	11,000,000	10,344,694	10,362,719	0	4,359	0	4,359	0	10,367,078	0	(5,059,578)	(5,059,578).		09/01/2040
037411-AX-3	APACHE		04/03/2020	Various		2,490,000	3,000,000	2,425,191	2,996,067	0	10,957	571,712	(560,755)	0	2,435,312	0	54,688	54,688		02/01/2021
037411-AY-1	APACHE		04/03/2020	Various		1,083,600	2,408,000	1,093,770	2,434,946	0	(203)	1,340,795	(1,340,998)	0	1,093,948	0	(10,348)	(10,348)		02/01/2042
037411-AZ-8	APACHE		04/02/2020	JP MORGAN		2,794,980	3,777,000	2,835,772	3,773,577	0	5,833	938,240	(932,407)	0	2,841,170	0	(46, 190)	(46, 190)		04/15/2022
037411-BE-4 037411-BF-1	APACHEAPACHE	1	03/24/2020 03/18/2020	Various		20,236,250 8,775,000	34,500,000	33,444,280	33,539,689	0	21,517	0	21,517		33,561,206	0	(13,324,956)	(13,324,956)(6,199,146).		10/15/2028
037411-BF-1 03746A-AA-8	APACHE FINANCE CANADA	1	04/03/2020	JP MORGAN		2,750,940	4,437,000	2,542,850	5,369,877	u	(8)	2,808,462	(2,825,634)	n	2,544,243		(6, 199, 146)	(6, 199, 146).	106,981	
037833-AS-9	APPLE		_06/09/2020 _	Various		4,969,350	4,500,000	4,753,104	4,743,352	0	(23,889)	2,000,402	(23,889)	0	4,719,463	0 0	249,887	249,887	92,719	
037833-BG-4	APPLE	]	10/22/2020	Various		22,796,870	20,500,000	20,428,660	20.458.365	0	5,023	0	5,023	0	20,463,388	0	2,333,482	2,333,482		05/13/2025
037833-BY-5	APPLE		10/29/2020	Various		32,344,339	28,810,000	28,746,618	28,767,869	0	3,759		3,759	0	28,771,628	0	3,572,711	3,572,711	921,600	
037833-CJ-7	APPLE		06/09/2020 _	MARKET AXESS		12,388,530	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	1,388,530	1,388,530	309, 131	02/09/2027
037833-CR-9	APPLE	.	10/28/2020	WELLS FARGO		5,667,400	5,000,000	5,289,100	5,275,160	0	(29,759)	0	(29,759)	0	5,245,401	0	421,999	421,999	155, 111	05/11/2027
037833-DN-7	APPLE		10/29/2020	Various		26,422,400	25,000,000	24,957,750	24,959,155	0	3,426	0	3,426	0	24,962,581	0	1,459,819	1,459,819	464,667	09/11/2026
037833-DP-2	APPLE		11/05/2020	Various		26,703,350	25,000,000	24,902,000	24,904,317	0	5,404	0	5,404	0	24,909,721	0	1,793,629	1,793,629	502,944	09/11/2029
038522-AK-4	ARAMARK SERVICES			Call 102.5630		1,548,701	1,510,000	1,508,113	1,508,554	0	48	ļ	48	ō	1,508,602	0	1,398	1,398		01/15/2024
038522-AN-8	ARAMARK SERVICES		03/17/2020	Various		6,255,440	7,000,000	6,950,000	6,955,627	0	(103)	0	(103)	0	6,955,525	0	(700,085)	(700,085)	96,913	06/01/2026 _

					Showing All I	_ong-Term E	Sonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
03938J-AA-7	ARCH CAPITAL GROUP		12/14/2020 .	. ATHENE ANNUITY & LIFE		13,558,975	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	3,558,975	3,558,975	578,700	11/01/2043
03939C-AA-1	ARCH CAPITAL FINANCE		06/22/2020 .	MSDW		2,260,600	2,000,000	2,044,594	2,032,881	0	(2,079		(2,079)	0	2,030,802	0	229,798	229,798	42, 116	
039483-BB-7	ARCHER-DANIELS-MIDLAND		06/30/2020 _	Various		8,075,000	8,075,000	8, 165, 661		0	(5,389	)0	(5,389)	0	8,081,999	0	(6,999)	(6,999)	524,476	
040555-CK-8	ARIZONA PUBLIC SERVICE		06/18/2020 _	Various		3,617,550	2,500,000	2,496,225	2,496,878	0	1	0	1	0	2,496,879	0	1,120,671	1, 120, 671	153,255	
040555-CZ-5 04220@-AA-2	ARIZONA PUBLIC SERVICE		12/31/2020 .	BARCLAYS		10,525,200	10,000,000	9,986,900 2,819,089	9,987,159 2,819,089	0	526	0	526	0	9,987,685 2,819,089	0	537,515	537,515	218,833 69,112	
042209-AA-2 042490-AD-3	ARMENIA MOUNTAIN WINDARMY & AIR FORCE EXCHANGE SERVICES		12/31/2020 .	Redemption 100.0000	-		762,076	762,076					ν		762,076				20,587	
04364U-AD-7	ACER 2016–2A B		02/10/2020	Paydown		1,888,063	1,888,063	1,887,775	1,888,034	0	29	0	29	0	1,888,063	0	0	0		09/12/2022
04364U-AE-5	ACER 2016-2A C	.	03/10/2020 _	Paydown		2,500,000	2,500,000	2,499,438	2,499,781	0	219	0	219	0	2,500,000	0	0	0	19,831	09/12/2022
04364V-AG-8	ASCENT RESOURCES		04/06/2020 _	. Various		577,511	1,000,000	992,360	993, 190	0	137	0	137	0	993,327	0	(415,816)	(415,816)	23 , 182	11/01/2026
04364Y-AF-4	ACER 2017-2A D	-	04/27/2020 _	. JP MORGAN		1,515,133	1,551,000	1,550,909	1,550,964	0	7	0	7	0	1,550,970	0	(35,837)	(35,837)	21,319	
04365A-AE-8	ACER 2018-1A C	-	05/11/2020 _	Paydown	-	2,479,000	2,479,000	2,478,197	2,478,439	J0	561	ļ0	561	ļ0	2,479,000	J0	0	0		11/13/2023
04542B-MS-8 04542B-MV-1	ABFC 2005-AQ1 A4		12/01/2020 .	Paydown		1,061,620	1,061,620	1,061,349 48,320	1,061,349 48,320	}0	270	ļ0	270	ļō	1,061,620 48,320	} <u>0</u>	(48,320)		29,464	
04542B-MV-1 04621X-AJ-7	ASSURANT		10/01/2020 . 10/13/2020 .	Paydown	-	5,610,850	123,300	4,980,850	4,983,207	u	1.541	0	1,541	0	4,984,748	U	(48,320)	(48,320)	1,895 257,250	
04621X-AM-0	ASSURANT		110/13/2020	ATHENE ANNUITY & LIFE		5,235,950	5,000,000	4,998,250	4,998,127	0	107	0	107	0	4,998,234	0	237,716	237,716	212,236	02/22/2030
048303-CF-6	ATLANTIC CITY ELECTRIC		12/14/2020	ATHENE ANNUITY & LIFE			7,885,000	7,881,609	7,883,050	0	305	0	305	0	7,883,355	0	548.341	548.341	343,737	
049560-AQ-8	ATMOS ENERGY		06/23/2020 _	Various		12,356,100	10,000,000	9,960,600	9,960,778	0	305	0	305	0	9,961,084	0	2,395,016	2,395,016	311,208	03/15/2049
049560-AR-6	. ATMOS ENERGY		05/06/2020 _	BARCLAYS		14,706,462	13,953,000	13,944,628	13,944,514	0	215		215	0	13,944,729	0	761,733	761,733	219,760	09/15/2029
053015-AE-3	AUTOMATIC DATA PROCESSING	-	12/14/2020 _	Various		10,096,470	9,000,000	9,013,314	9,008,554	0	(1,490	)0	(1,490)	00	9,007,063	0	1,089,407	1,089,407		09/15/2025
053332-AW-2	AUTOZONE		11/05/2020 .	RBC		8,084,370	7,000,000	6,980,890	6,981,715	0	1,576	J0	1,576	0	6,983,291	0	1, 101,079	1, 101,079		04/18/2029
05348E-AP-4 05348E-AW-9	AVALONBAY COMMUNITIES		03/11/2020 .	DIRECT		750,000 5,624,600			750,571 4,989,593	0	1,358	)0	(153)	0	750,418		(418)	(418)		01/15/2021 11/15/2025
05348E-AX-7	AVALONBAY COMMUNITIES		11/23/2020 .	Various		31,871,340	29,000,000		28,992,780		1,241		1,241	0	28,994,021	0	2,877,319	2,877,319		
05348E-BA-6	AVALONBAY COMMUNITIES		1.10/29/2020	ATHENE ANNUITY & LIFE _		4,473,720	4,000,000	3,986,160	3,989,267	0	1, 146	0	1,146	0	3,990,413	0	483,307	483,307	129, 161	
05357H-AA-8	AVMT 2013-AVM A		06/01/2020 .	Paydown		9,449,000	9,449,000	9,774,197	9,493,880	0	(44,880	)0	(44,880)	0	9,449,000	0	0	0	179,770	
053611-AF-6	AVERY DENNISON		04/15/2020 .	. Various		12,000,000	12,000,000	11,991,720	11,997,609	0	2,391	0	2,391	0	12,000,000	0	0	0	322,500	04/15/2020
053611-AJ-8	AVERY DENNISON		06/22/2020 _	. Various		20,226,770	17,000,000	16,915,000	16,921,637	0	3,527	0	3,527	0	16,925,164	0	3,301,606	3,301,606		12/06/2028
05367A-AA-1	AVIATION CAPITAL GROUP	-	06/18/2020 _	Various		11,000,000	11,000,000	10,999,646	10,998,324	0	(1,430		(1,430)	00	10,996,894	0	3, 106	3, 106		10/15/2020
05369D-AA-3 054561-AJ-4	AVID 2019-1 A		12/15/2020 . 06/19/2020 .	Paydown	-		8, 179, 583 6, 000, 000	8, 179, 371 5, 988, 900	8,179,371 5,990,126	0	213	0	213	0	8,179,583 5,990,603	0	778,717			02/15/2024
054970-AA-6	BFLD 2019-DPL0 A		05/19/2020	MSDW		13.151.250	14,000,000		13.960.819		10.783		10.783	0			(820, 352)	(820, 352)		10/15/2034
054970-AG-3	BFLD 2019-DPLO B		1.05/18/2020	WELLS FARGO		8,026,875	9,000,000	8,974,854	8,979,419	0	5,968	0	5,968	0	8,985,387	0	(958,512)	(958,512)		10/15/2034
05526D-BF-1	BAT CAPITAL	.	01/23/2020 .	JP MORGAN			8,000,000	6,693,520	6,714,211	0	1,646	0	1,646	0	6,715,856	0	1,617,984	1,617,984	163,440	
05531F-BE-2	TRUIST FIN		10/22/2020 _	. Various		24, 176, 865	21,500,000	21,456,570	21,464,916	0	3,749		3,749	0	21,468,666	0	2,708,200	2,708,200	556,696	06/05/2025
05531F-BF-9	TRUIST FIN		06/09/2020 _	HSBC		12,613,430	11,500,000	11,482,290	11,485,563	0	1,689	0	1,689	0	11,487,252	0	1, 126, 178	1, 126, 178	221,615	
05541N-AC-8	BCCFC 2016-1 B	-	01/20/2020 _	Paydown	-	731,995	731,995		731,992	0	3	0	3	0	731,995	0	0	0	1,665	
05545M-AC-6 05565E-AY-1	BBA US HOLDINGS		11/02/2020 .	BARCLAYS		1,447,500	1,500,000	1,500,000	1,500,000 9,955,629	}0	461	ļ0	461	ļō	1,500,000 9,956,090	} <u>0</u>	(52,500)	(52,500)	60,500	
05584A-AA-8	BMW US CAPITALHGVGI 2017-1A A	-	12/25/2020	_ SG AMERICAS		11,039,100	10,000,000	9,949,300 929.355	9,955,629	0	186	0	461	0	9,956,090	0	1,083,010	1,083,010		04/12/2028
05584A-AB-6	HGVGI 2017-1A B		12/25/2020	Paydown		341,182	341, 182	341,134	341,143	0	39	0	39	0	341,182	0	0	0	5,990	
05588U-AA-0	HGVGI 2019-A A	.	12/25/2020	Paydown		3,253,039	3,253,039	3,252,213	3,252,213		825	0	825	0	3,253,039		0		62,162	
05588U-AB-8	HGVGI 2019-A B		12/25/2020 _	Paydown		771,927	771,927	771,899	771,899	0	28	0	28	0	771,927	0	0	0	16,999	09/26/2033
05590#-AA-9	BP NORTH AMERICA		12/15/2020 .	Various		380 , 186	380 , 186	380 , 186	380 , 186	0	0	0	0	0	380 , 186	0	0	0	7,346	
056054-AE-9	BX 2019-XL B		07/15/2020 _	Paydown		507,022	507,022	507,022	507,022	0	0	0	ļō	0	507,022	L	L	0	2,890	
05606U-AA-8 05606U-AB-6	BXGNT 2012-A A	-	10/02/2020 .	Paydown		431,915 945,879	431,915 945,879	431,913 941,423	431,913 945,781	}0	4.301	4,203	98	ļō	431,915 945,879	}	ļ	}0	7,491 24,609	
05606V-AB-6	BXGNT 2012-A B	-	12/02/2020	Paydown Paydown	-	945,879	945,879			n	134	4,203	134	0 n	945,879	0 n	0	n	24,609	
05607B-AB-7	BXGNT 2017-A B		12/02/2020	Pavdown		2,767,970	2,767,970	2,750,254	2,759,673	0	16.637	8.339	8.298	0	2,767,970	n		0	50,090	
05607U-AB-5	BXGNT 2018-A B	.	12/02/2020	Paydown		1,194,270	1, 194, 270	1, 194, 076	1,194,100	0	169	0	169	0	1,194,270	0	0	0	25,443	
05607U-AC-3	BXGNT 2018-A C	.	05/28/2020 .	. BOÁ ML		4,461,333	4,943,305	4,942,309	4,942,429	0	9	0	9	0	4,942,438	0	(481, 105)	(481 , 105)		02/02/2034
05607U-AC-3	BXGNT 2018-A C	-	05/02/2020 _	Paydown		480,529	480,529	480,432	480,444	0	85	0	85	0	480,529	0	0	0	5,334	
056083-AJ-7	BXP 2017-GM C		07/10/2020 _	CITIGROUP		1,049,688	1,000,000	1,028,961	1,028,961	0	(1,831	) 0	(1,831)	·0	1,027,130	0	22,557	22,557		06/13/2039
05723K-AG-5	BAKER HUGHES	-	08/18/2020 _	BARCLAYS		1,699,948	1,578,000	1,578,000	1,578,000	}0	ļ0	ļ0	ļō	0	1,578,000	}ō	121,948	121,948	38,926	
058498-AS-5 058933-AQ-5	BALL		12/01/2020 .	. GOLDMAN SACHS	<b>†</b>	1,062,500 973,229	1,000,000 973,660	1,000,000 862,406	1,000,000 908,720	0	84, 111	10		0	1,000,000	l0	62,500	62,500	29,889 17,312	
05946X-NN-9	BAFC 2004-5 1A1		12/01/2020 .	Paydown	-	1,066,333	1,066,333	1,066,333	1,066,333	n	04, III	n	04, III	0 n	1,066,333	n	n	n		12/20/2034
05948K-N2-1	BOAA 2005-9 1CB4		12/01/2020	Paydown		439.267	454.523	401,032	354,034	0	85.233	0	85.233	0	439.267	0	0	0		10/25/2035

					Showing All I	Long-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ring Current	Year						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ook/Adjusted	Carrying Value	e	16	17	18	19	20	21
										11	12	13	14	15						1
												_		Total						
												Current	Total	Foreign	D 1/				Bond	
									5: 1/			Year's	Change in	Exchange	Book/				Interest/	G
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		_			Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
05948K-R4-3	BOAA 2005-10 1085		12/01/2020	Paydown	-	307,784	315,791	280,134	292,789	0	14,995	0	14,995	0	307,784	0	0	0	9,729	
05949A-3H-1 05949C-MV-5	BOAMS 2005-3 1A30		12/01/2020 _ 12/01/2020 _	Paydown Paydown		29,343	29,343 42,028	28,655 38,528	29,343		696 7,888	696	7,888	0	29,343 41,967	0			898	
05950A-AQ-9	BOAA 2006-4 3CB3		12/01/2020	Paydown		828,355	878,304	707,369	675,801	0	152,554	0	152,554	0	828,355	0	0	0	29,915	
05950L-AE-2	BOAMS 2006-3 1A5		12/01/2020	Paydown		684,612	739,859		605,635	0	78,977	0		0	684,612	0	0	0	23,665	
059522-BC-5	BAFC 2007-C 4A1		12/01/2020 _	Paydown		881,644	976,700	833,575	833,575	0	0	0	0	0	833,575	0	48,069	48,069	22,378	
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		12/01/2020	Paydown		11,246	11,246	11,246	11,246	0	0	J0	0	<u>0</u>	11,246	0	0	0	328	
06051G-EU-9 06051G-FB-0	BANK OF AMERICA		09/30/2020	. Various . ATHENE ANNUITY & LIFE	<del> </del>	25,334,314 5,529,100	23,831,000 5,000,000	23,883,928 4,996,350	23,861,928 4,998,231	} <sup>0</sup>	(5,864	/ <del> </del> 0	(5,864)	·  0	23,856,064	ļ0	1,478,250 530,701	1,478,250		601/11/2023
06051G-FB-U	BANK OF AMERICA		10/29/2020	. Various	-		7,096,000	4,996,350	4,998,231	n	(4,445	, 0	(4,445)	,	7,140,270	n		530 , 701		201/22/2024 904/01/2024
06051G-FS-3	BANK OF AMERICA		12/07/2020	Various		32,812,280	29,000,000	29,350,216	29,218,146	0	(25,712		(25,712)	0	29, 192, 434	0	3,619,846	3,619,846		908/01/2025
06051G-HC-6	BANK OF AMERICA		06/09/2020 _	BNP PARIBAS		5,706,470	5,426,000	5,406,785	5,412,863	0	1,395		1,395	0	5,414,259	0	292,211	292,211		412/20/2023
06051G-HD-4	BANK OF AMERICA		06/08/2020	BOA ML		33,970,107	30,733,000	30,610,059	30,639,738	0	964	0	964	0	30,640,703	0	3,329,404	3,329,404		312/20/2028
06051G-HW-2	BANK OF AMERICA		12/07/2020	Various		16,500,461	15,614,000	15,614,000	15,614,000	0	0	J0	0	ļ <u>0</u>	15,614,000	0	886,461	886,461	365,371	
06053F-AA-7 06406F-AC-7	BANK OF AMERICABANK OF NEW YORK MELLON		06/09/2020 11/04/2020	GOLDMAN SACHS		9,880,650 28,689,200	9,000,000 26,000,000	9,053,110 25,911,605	9,022,204 25,937,982	0	(2,757 6.615	)0	(2,757)	0	9,019,448 25,944,597	0	861,202 2,744,603	861,202 2,744,603		507/24/2023 105/04/2026
06406H-CX-5	BANK OF NEW YORK MELLON		12/14/2020	Various		38,273,119	35,000,000	34,976,088	34,985,140	o	911	0	911		34,986,052		3,287,067	3,287,067	1,299,188	
06406H-DA-4	BANK OF NEW YORK MELLON		06/09/2020	GOLDMAN SACHS		10,875,600	10,000,000	9,978,600	9,987,951	0	912	0	912	0	9,988,863	0			239, 167	
06406R-AB-3	BANK OF NEW YORK MELLON		11/05/2020 _	Various		67,249,475	60,000,000	60,005,265	60,003,875	0	(458		(458)		60,003,417	0	7,246,058	7,246,058		602/07/2028
06541F-BA-6	BANK 2017-BNK4 A4		10/14/2020 _	MSDW		6,830,156	6,000,000	6,258,281	6,206,739	0	(21,562	)0	(21,562)	00	6, 185, 178	0	644,979	644,979		305/15/2050
07177M-AB-9	BAXALTA		12/01/2020 _	Various		12,265,716	10,865,000	10,813,780	10,831,813	0	4,890	0	4,890	0	10,836,702	0	1,429,014	1,429,014		606/23/2025
07274E-AG-8 07274N-AL-7	BAYER US FINANCEBAYER US FINANCE II		06/08/2020	Various		57,992,053 8,164,938	54,090,000	54, 198, 612 6, 973, 498	54, 194, 853 6, 976, 767	0	(9, 135		(9, 135)	00	54, 185,718	0	3,806,335 1,186,958	3,806,335 1,186,958	1,227,167 159,999	
07274N-AL-7 07384Y-NA-0	BSABS 2003-AC5 A5		12/01/2020	Various			17,668					0	1,213	0	17,668	0	1, 186,938	1, 180, 938	533	
073914-WC-3	BSMSI 1997-6 3A		12/01/2020	Paydown		1,293	1,293	1,311	1,306	0	(13	0	(13)	0	1,293	0	0	0	26	606/25/2030
07556Q-BM-6	. BEAZER HOMES USA		07/22/2020	. JP MORGAN		1,958,088	1,915,000	1,947,005	1,933,695	0	(3,030	)0	(3,030)	0	1,930,665	0	27,423	27,423	110,950	
07556Q-BT-1	BEAZER HOMES USA		11/02/2020 _	BARCLAYS		1,084,700	1,000,000	1,001,244	1,001,181	0	(68	)0	(68)	00	1,001,113	0	83,587	83,587	80 , 556	
075887-AW-9	BECTON DICKINSON		09/29/2020	Various		27,500,000	27,500,000	27,546,171	27,501,385	0	(2,523	)0	(2,523)	00	27,498,861	0	1, 139	1,139	866,402	
075887-BF-5 08162B-BK-7	BECTON DICKINSON		11/24/2020	GOLDMAN SACHS		5,513,600 2,275,625	5,000,000 2,000,000	5,000,000 2,133,984	5,000,000 2,128,807		(11,705	\ <sup>0</sup>	(11,705)	J0	5,000,000 2,117,102		513,600 158,523	513,600 158,523	177,365	512/15/2024 305/15/2052
084423-AR-3	WR BERKLEY		09/15/2020	. Various		10,795,000	10,795,000	10,958,209	10,830,407	0	(35,407	0	(35, 407)	0	10,795,000	0	130,323	130,323		109/15/2020
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE		_06/09/2020	GOLDMAN SACHS		6,310,550	5,000,000	4,974,650	4,975,046	0	152	,	152	0	4,975,198	0	1,335,352	1,335,352		708/15/2048
084670-BC-1	BERKSHIRE HATHAWAY		06/09/2020 _	GOLDMAN SACHS		18,728,640	18,000,000	17,998,560	17,999,149	0	(66	)0	(66)	00	17,999,082	0	729,558	729,558		08/15/2021
08576P-AA-9	BERRY GLOBAL		11/03/2020 _	. CITICORP		498,552	487,000	487,000	487,000	0	0	0	0	0	487,000	0	11,552	11,552		502/15/2026
08863*-AA-7 08866*-AA-4	LOWES WHEELING WEST VIRGINIA		12/25/2020	Redemption 100.0000		432,352	432,352	436,502 4,068,296	433,877 4,068,296	0	(1,525	)0	(1,525)	00	432,352 4,068,296	0	0	0	14, 156	
08881@-AA-3	ABBOTT LABORATORIES		12/15/2020	Redemption 100.0000		524,083	4,008,296	4,068,296	4,068,296	n	0	0	n	0	524,083	0	0	0	13,380	
09062X-AE-3	BIOGEN		12/17/2020	Various		5,799,640	5,500,000	5,618,346	5,563,648		(22,321	)	(22,321)	0	5,541,326	0	258,314	258,314	252,542	209/15/2022
09062X-AF-0	BIOGEN		10/22/2020	Various		11,387,200	10,000,000	9,976,400	9,984,887	0	2,034	0	2,034	0	9,986,922	0	1,400,278	1,400,278	451 , 125	509/15/2025
092113-AL-3	BLACK HILLS		10/13/2020	DEUTSCHE	<b>+</b>	5,596,100	5,000,000	4,984,850	4,990,089	0	983	0	983	0	4,991,072	0	605,028	605,028		501/15/2026
09247X-AJ-0 09247X-AP-6	BLACKROCK BLACKROCK	-	06/09/2020 _ 06/16/2020 _	GOLDMAN SACHS	<b>+</b>	17, 521, 907	10,140,000	15,086,157	10,125,092	}0	2,740 5.062	ļ	2,740	ļ0	10,127,832	ļ0	590,554	590,554		906/01/2022
09247X-AP-6	BDEING	-1	1.10/21/2020	MILLENNIUM	·	17,521,897	15,328,000	15,203,843 188,100	15,210,506	n	5,062	0	5,062	0	15,215,568	0	2,306,329	2,306,329 43,884		104/30/2029 606/15/2025
097023-AZ-8	BOEING		02/15/2020	Various		10,474,000	10,474,000	11, 182, 900	10,484,438		(10,438	)[0	(10,438)	0	10,474,000	0	0	0	255.304	402/15/2020
097023-CA-1	BOEING		04/15/2020 _	MSDW		9,738,472	10, 182, 000	10,758,579	10,749,556	0	(17, 195	00	(17, 195)	00	10,732,361	0	(993,889)	(993,889)	161,979	911/01/2028
097023-CM-5	BOEING	.	04/15/2020	MSDW		6,424,931	6,927,000	6,994,123	6,993,829	0	(2,661	)0	(2,661)	00	6,991,168	0	(566,237)	(566,237)	133,518	
099724-AJ-5 10112R-AV-6	BORGWARNER		07/27/2020	Various	<b>+</b>	12,378,610	11,500,000	11,493,111	11,497,543	}0	174	ļō	174	ļ0	11,497,717	ō		880,893	330,281	
10112R-AV-6 10112R-AX-2	BOSTON PROPERTIES		10/05/2020 11/02/2020	. ATHENE ANNUITY & LIFE WELLS FARGO		5,292,481	5,000,000	4,984,025	4,987,678 9,980,872	0 n	2,457 2,187	l0	2,457 2,187	0	4,990,135 9,983,059	0 n	1,162,241	302,346	171,007 459,292	
10112R-AY-0	BOSTON PROPERTIES	1	06/08/2020 _	WELLS FARGO		29,058,093	27,611,000	27,069,460	27,211,742	0	21.771	0	21,771	0	27,233,513	0	1,824,579	1,824,579		410/01/2026
10112R-BC-7	BOSTON PROPERTIES	1	06/09/2020	SIG		9,861,487	9,474,000	9,458,410	9,458,480	0	620	0	620	0	9,459,100	0	402,387	402,387		503/15/2030
101137-AQ-0	BOSTON SCIENTIFIC		12/29/2020	Various		5,000,000	5,000,000	4,872,000	4,950,845	0	20,014	0	20,014	0	4,970,859	0	29, 141	29, 141	396,575	505/15/2022
103304-BR-1	BOYD GAMING		01/13/2020 _	BOA ML		1,569,375	1,500,000	1,500,000	1,500,000	0	0	J0	0	0	1,500,000	0	69,375	69,375		312/01/2027
10373Q-AF-7	BP CAP MARKETS AMERICA	- [	10/01/2020	Maturity		9,860,000	9,860,000	10,057,180	9,943,570	}0	(83,570	) <del> </del> ō	(83,570)	·}ō	9,860,000	ļō	1 000 707	1 000 707		05/06/2020
10373Q-AJ-9 10373Q-AL-4	BP CAP MARKETS AMERICABP CAP MARKETS AMERICA	-1	06/18/2020	Various	<b>†</b>	26,780,420	25,926,000	25,633,944 28,928,010	25,719,798 29,166,846	0	37,896	10	37,896	0	25,757,693	0	1,022,727	1,022,727 1,693,499		505/06/2022 405/10/2023
10373Q-AL-4	BP CAP MARKETS AMERICA	-	10/28/2020	FIFTH THIRD	1	9,765,090	9,000,000			n	56,859	n	56,859	n	8,507,303	n	1,257,787	1,093,499		205/10/2023 201/16/2027
10373Q-AZ-3	BP CAP MARKETS AMERICA		11/18/2020	MARKET AXESS		2,808,875	2,500,000		2,413,779	0	9, 191	0	9, 191	0	2,422,970	0	385,905	385,905		004/14/2027

					Showing All I	Long-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
											Current									
011010									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange		T	Dividends	Con-
CUSIP		1_	l <u>_</u>		Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
10510K-AC-1	BRAMBLES USA		10/14/2020	CITICORP		6,999,327	6,279,000	6,263,742	6,269,068	0	1,442	0	1,442	0	6,270,510	0	728,817	728,817	253,972	10/23/2025
110122-BN-7	BRISTOL-MYERS SQUIBB		06/08/2020 _	BARCLAYS		47,673,780	42,000,000	45,066,648	45,010,215	0	(233, 135)	0	(233, 135)	0	44,777,080	0	2,896,700	2,896,700	1,333,646	08/15/2025
110122-CN-6	BRISTOL-MYERS SQUIBB		06/09/2020 _	JEFFERIES		26,793,600	24,000,000	23,934,720	23,940,177	0	3,899	0	3,899	0	23,944,076	0	2,849,524	2,849,524	375,467	06/15/2026
110122-CT-3	BRISTOL-MYERS SQUIBB		10/15/2020 _	Maturity		24,000,000	24,000,000	24,441,405	24,388,278	0	(388,278)	0	(388,278)	0	24,000,000	0	0	0		10/15/2020
110122-DA-3	BRISTOL-MYERS SQUIBB		12/07/2020	Various		37,302,250	34,000,000	36,017,434	35,961,496	0	(363,365)	0	(363,365)	0	35,598,131	0	1,704,119	1,704,119		08/15/2023
110122-DB-1	BRISTOL-MYERS SQUIBB		06/10/2020	BOA ML		31,501,499	28,753,000	30,253,366	30,216,302	0	(151,893)	0	(151,893)	0	30,064,409	0	1,437,090	1,437,090	599,320	05/15/2024
110122-DE-5 11042A-AA-2	BRISTOL-MYERS SQUIBB		10/13/2020	CITICORP		14,250,120	12,000,000	13,080,910	13,067,807	0	(97, 158)	0	(97, 158)	0	12,970,648	0	1,279,472	1,279,472		02/20/2028
11042A-AA-2 11043X-AA-1	BRITISH AIRWAYS		12/20/2020	Redemption 100.0000 Redemption 100.0000		943,242	943,242	964,078	959,466 36,880	0	(16,224)	<sub>0</sub>	(16,224)		943,242	0	0	0		06/20/2024
11133T-AD-5	BRITISH AIR 19-1 AA PTTBROADRIDGE FINANCIAL SERVICES		12/15/2020 11/03/2020	SMBC Nikko			36,880	36,880	14,459,018	0	2,950	0			36,880	0	1,273,432	1,273,432	380,786	
11134L-AF-6	BROADCOM		07/22/2020	JP MORGAN		3,242,010	3,000,000	2,944,980	2,960,829	u	5,110		5, 110	0	2,965,939	0	276,071		111,469	
11134L-AF-0	BROADCOM		12/14/2020	ATHENE ANNUITY & LIFE		12,087,710	10,792,000	10,564,639	10,584,000	n	24,622	n	24,622	n	10,608,622	0	1,479,088	1,479,088	593,597	01/15/2027
11134L-AP-4	BROADCOM	-	12/14/2020	. Various		7,534,588	7,000,000	6.490.920	6,596,832	n	69.918	n	69.918	n	6.666.751	n	867.837			01/15/2025
11135F-AD-3	BROADCOM	1	05/07/2020	CITICORP		21,220,800	20,000,000	20,627,400	20,622,550	0	(44,537)	0	(44,537)	0	20,578,013	0	642,787	642,787		10/15/2024
114259-AN-4	BROOKLYN UNION GAS		12/14/2020	ATHENE ANNUITY & LIFE		5.908.897	5,287,000	5,287,000	5,287,000	0	0	0	0	0	5.287.000	0	621.897	621.897		03/10/2026
120568-AW-0	BUNGE LTD FINANCE		06/09/2020	Various		13, 132,080	13,000,000	12,992,040	12,997,524		1,043	0	1,043	0	12,998,568	0	133,512	133,512		11/24/2020
12189L-AB-7	BURLINGTON NORTHERN SANTA FE		06/01/2020	Call 100.0000		10,000,000	10,000,000	9,986,800	9,998,610	0	192	0	192	0	9,998,803	0	1, 197	1, 197		09/01/2020
124847-AC-8	CBS RADIO		04/29/2020	BTIG		1,260,000	2,000,000	1,930,000	1,941,722	0	3,586	0	3,586	0	1,945,307	0	(685,307)	(685,307)		11/01/2024
124857-AE-3	. VIACOMCBS		05/04/2020	Various		10,000,000	10,000,000	10, 180, 387	10,045,083	0	(18,037)	0	(18,037)	0	10,027,046	0	(27,046)	(27,046)		02/15/2021
124857-AG-8	VIACOMCBS		_06/08/2020 _	GOLDMAN SACHS		24,329,315	23,500,000	22, 100, 135	23,092,949	0	79,717	0	79,717	0	23, 172,666	0	1, 156, 649	1, 156, 649		03/01/2022
124857-AQ-6	VIACOMCBS		07/29/2020	Various		26,950,681	24,536,000	24,406,128	24,470,189	0	(4,914)	0	(4,914)	0	24,465,274	0	2,485,407	2,485,407	697 , 138	01/15/2026
124857-AR-4	. VIACOMCBS		06/10/2020	BARCLAYS		7, 131,530	7,000,000	6,842,260	6,871,297	0		0	7,260	0	6,878,557	0	252,973	252,973		01/15/2027
1248EP-BG-7	. CCO HOLDINGS		11/06/2020	Various		5, 180,610	5,045,000	5,045,000	5,045,000	0	0	0	0	0	5,045,000	0	0	0	410,545	05/01/2025
1248EP-BT-9	. CCO HOLDINGS		11/02/2020	DEUTSCHE		2, 100,000	2,000,000	1,980,000	1,984,780	0	1,590	0	1,590	0	1,986,370	0	113,630	113,630	103,354	05/01/2027
1248EP-CB-7 1248MB-AL-9	CCO HOLDINGSCBASS 2007-CB2 A2E		11/03/2020 12/01/2020	MSDW		1,082,580 401.926	1,000,000 401.926	1,073,290 288.024	1,071,872 246,493	0	(7,988)	ļ	(7,988)		1,063,884	0	18,696	18,696	49,868	
1248MB-AL-9 12498N-AC-7	CBASS 2007-CB2 AZE		12/01/2020	PaydownPaydown		190,446				0	69,741	0			190,446	0	0	0	5,806 3,640	
12496N-AC-7 12514@-AA-0	CED CALIFORNIA HOLDINGS		12/01/2020	Various			886,759		886.759	u	09,741		99,741	0		0		0		12/25/2036
125146-AA-7	CED ALAMO		12/31/2020	Various		1,029,675	1,029,675	1,029,675	1,029,675	n	o	n	۷	0	1,029,675	0 n	0	0 n	35 526	12/31/2040
12527G-AE-3	CF INDUSTRIES		11/09/2020	. MILLENNIUM		1,862,430	1,500,000	1,372,500	1,375,416	0	2,055	0	2,055	0	1,377,472	0	484,958	484,958		03/15/2044
12532*-AA-0	BNSF LEV LEASE 1		09/15/2020	DIRECT		502,704	502,704			0	587	0	587	0	506,087	0	(3,383)	(3,383)		01/15/2023
12532*-AA-0	BNSF LEV LEASE 1		01/15/2020	Redemption 100.0000		465, 123	465, 123	489,872	467,710	0	(2,587)	0	(2,587)	0	465, 123	0	0,000,	0		01/15/2023
12532@-AA-8	BNSF LEV LEASE 2		01/15/2020	Redemption 100.0000		465, 123	465, 123	489,872	467,710	0	(2,587)	0	(2,587)	0	465, 123	0	0	0		01/15/2023
12533#-AA-5	BNSF LEV LEASE 3		01/15/2020	Redemption 100.0000		711,923	711,923	749,805	715,883	0	(3,959)	0	(3,959)	0	711,923	0	0	0		01/15/2023
12545C-AU-4	CWHL 2007-10 A19		12/01/2020	Paydown		911,950	927, 131	656,113	656 , 148	0	0	0	0	0	656, 148	0	255,803	255,803		07/25/2037
125509-BM-0	_ CIGNA		06/15/2020	_ Maturity		4,000,000	4,000,000	4,011,000	4,000,428	0	(428)	0	(428)	0	4,000,000	0	0	0	102,500	06/15/2020
125509-BN-8	_ CIGNA		12/15/2020 _	Maturity		3,000,000	3,000,000	2,989,620	2,998,748	0	1,252	0	1,252	0	3,000,000	0	0	0	131,250	12/15/2020
125523-AL-4	CIGNA	-	03/31/2020	DIRECT		9,000,000	9,000,000	9,221,637	9, 180, 077	0	(47,231)	0	(47,231)	0	9, 132, 846	0	(132,846)	(132,846)		03/15/2021
125523-AN-0	. CIGNA	-	03/19/2020	. Call 102.0340		4,081,360	4,000,000	4, 140, 439	4, 125, 763	0	(14,326)	L0	(14,326)	0	4, 111, 436	0	(111,436)	(111,436)	296,471	
125523-AV-2	CIGNA		12/03/2020	CITICORP		27,405,250	25,000,000	25,777,825	25,746,403	F0	(130,882)	<u>0</u>	(130,882)	0	25,615,522	0	1,789,728	1,789,728	929,861	
125523-BL-3	CIGNA	-	03/31/2020	DIRECT		5,000,000	5,000,000	5,066,816	5,055,370	<sub>0</sub>	(13, 178)	}0	(13, 178)	ļō	5,042,192	0	(42, 192)	(42, 192)		02/25/2021
125523-BN-9 125523-BV-1	CIGNA	1	03/31/2020 12/09/2020	Various		17,209,000	17,209,000	18,083,332	17,996,816 19,351,514	0	(103,354)	ļ0	(103,354)	0	17,893,462	0	(684,462)	(684,462) 861,350		11/15/2021
125523-BX-7	CIGNA		12/09/2020	BOA ML		13,088,400	12,000,000	12,474,983	12,452,595	u	(86,888)		(95,004)	0	12,365,707	0	722,693	722,693		06/15/2024
125523-BA-7 125523-CB-4	CIGNA		10/29/2020	WELLS FARGO		3,890,192	3,481,000	3,560,100	3,557,782	0	(8,510)	o	(8,510)	0	3,549,272	0 n	340,920	340,920		03/01/2027
125581-GY-8	CIT GROUP		11/02/2020	GOLDMAN SACHS		1,078,610	1,000,000	1,004,840	1,003,687	n	(752)	0	(752)	0	1,002,935	o	75,675	75,675		202/16/2024
12572Q-AJ-4	CME GROUP		07/15/2020	JP MORGAN		17,256,087	14,362,000	14,359,702	14,362,153	0	(182)	0	(182)	0	14,361,970	0	2,894,116	2,894,116		06/15/2028
12592B-AJ-3	CNH INDUSTRIAL		09/22/2020	Various		10,749,550	10,000,000	9,970,100	9,976,695		3,536	0	3,536	0	9,980,231	0	769,319	769,319		01/15/2024
12592K-AZ-7	COMM MORT TRUST 2014-UBS5 A2		12/01/2020 _	Paydown		12,079	12,079	12,006	12,010	0	68	0	68	0	12,079	0	0	0	320	
12592R-BF-5	COMM 2014-CR21 A3	.	12/01/2020 _	Paydown		86,289	86,289	89,822	88,247	0	(1,958)	0	(1,958)	0	86,289	0	0	0	1,758	12/10/2047
12596W-AC-8	. CSAIL 2019-C16 A3	.	09/14/2020	DEUTSCHE	<u> </u>	14, 147, 461	12,500,000	12,874,900	12,857,203	0	(24,906)	0	(24,906)	0	12,832,297	0	1,315,165	1,315,165	329,432	06/15/2052
12610@-AA-3	. CED CALIFORNIA HOLDINGS IV		12/30/2020	Various		632,666	632,666	632,666	632.666	0	0	0	0	0	632,666	0	0	0	18,995	12/30/2038
126117-AR-1	. CNA FINANCIAL		09/16/2020 _	Various		19,224,000	19,224,000	19,587,452	19,293,168	0	(29,736)	0	(29,736)	0	19, 263, 432	0	(39,432)	(39,432)	2, 122, 164	08/15/2021
126117-AS-9	. CNA FINANCIAL	-	06/09/2020 _	Various		25,769,280	24,000,000	24,240,016	24, 117, 474	0	(11,690)	0	(11,690)	0	24, 105, 784	0	1,663,496	1,663,496	542,467	05/15/2024
12622D-AC-8	. COMM 2010-C1 A3		09/01/2020	Paydown		12,872,802	12,872,802	13,258,868	12,882,154	0	(9,352)	0	(9,352)	0	12,872,802	0	0	0		07/10/2046
12626P-AM-5	. CRH AMERICA		11/19/2020	Various		18,585,930	16,565,000	16,645,526	16,618,856	0	(8,445)	0	(8,445)	0	16,610,412	0	1,975,518	1,975,518		05/18/2025
126307-AQ-0	CSC HOLDINGS	-	10/30/2020	RBC		1,873,568	1,778,000	1,778,000	1,778,000	ļ0	0	L	0	0	1,778,000	0	95,568	95,568		04/15/2027
126307-AZ-0	CSC HOLDINGS	.	11/02/2020	BOA ML		1,110,000	1,000,000	1,017,500	1,015,904	0	(1,611)	0	(1,611)	0	1,014,293	0	95,707	95,707	81,792	02/01/2029

			_		Showing All I			cks SOLD, I	REDEEMED											
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
												_		Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
126307-BA-4	CSC HOLDINGS		11/02/2020 .	BOA ML		1,070,000	1,000,000	1,000,000	1,000,000	0	0	0	Ω	0	1,000,000	0	70,000	70,000	75,708	301/15/2030 .
12636Y-AA-0	. CRH AMERICA FINANCE		11/18/2020 .	JEFFERIES		9,418,340	8,500,000	8,438,035	8,452,142	0	5,299		5,299	0	8,457,441	0	960,899	960,899	297,831	
126408-HQ-9	CSX		10/30/2020 .	CSFB		10,634,800	10,000,000	9,964,400	9,965,141	0	2,472	0	2,472	0	9,967,613	0	667, 187	667 , 187	274,000	
126410-LK-3	CSX TRANSPORTATION		06/15/2020 _	Maturity		1,764,000	1,764,000	1,883,747	1,793,858	0	(29,858	)0	(29,858)	0	1,764,000	0	0	0	85,995	
126410-LM-9 126440-AU-9	CSX TRANSPORTATION		07/15/2020 .	Redemption 100.0000 Redemption 100.0000		275, 125 504, 527	275 , 125 504 . 527	296,081 504.527	290,956	0	(15,832	)0	(15,832)	0	275 , 125 504 , 527		0	0	17, 198 20, 646	
12652C-AC-3	CSMC 2017-HL2 A3		12/01/2020	Paydown		10,367,352	10,367,352	10,385,171	10,371,308	0	(3,956	)0	(3,956)	0	10,367,352	0	0	0	217 . 127	
126650-AQ-3	CVS		12/10/2020	Various		1,545,045	1,545,045	1,542,174	1,542,635	0	2,410	0	2,410	0	1,545,045	0	0			001/10/2026 _
126650-AW-0	cvs		12/10/2020	Various		1,000,272	1,000,272	980,053	982,979	0	17,293	0	17,293	0	1,000,272	0	0	0		701/11/2027
126650-BP-4	cvs		12/10/2020 .	Various		931,636	931,636	900,507	915,730	0	15,906	0	15,906	0	931,636	0	0	0		312/10/2028 .
126650-BQ-2	. CVS		12/10/2020 .	Various		603,982	603,982	604,719	604,378	0	(397	) 0	(397)	0	603,982	<u>0</u>	0	0	29,238	
126650-BS-8	CVS		12/10/2020	Various BOA ML	+	475,318	475,318	475,318	475,318	}0	} <sub>0</sub>	}0	0	ļ0	475,318	}ō	44 004	0		01/10/2032
126650-CQ-1 126650-CS-7	CVS		12/14/2020 .	ATHENE ANNUITY & LIFE	-	521,021 365,326	480,000	480,000	480,000 318,000	0	0	10	J0	0	480,000	0	41,021 47,326	41,021 47,326	15,580	
126650-CW-8	CVS		06/09/2020	CSFB		11,215,300	10,000,000	10,546,900	10,508,463	n	(41.730	)[0	(41,730)	n	10,466,733	n	748,567	748,567	291,556	
126650-CX-6	cvs		03/09/2020	WELLS FARGO		22,659,600	20,000,000	19,718,800	19,759,923	0	5,539		5,539	0	19,765,462	0	2,894,138	2,894,138	396,556	
12665V-AA-0	CVS		12/10/2020	Redemption 100.0000		212,562	212,562	213,752	213,554	0	(992	)0	(992)	0	212,562	0	0	0	4,824	408/11/2036 .
12666P-AD-6	. CWL 2006-10 1AF4		12/01/2020 .	Paydown		34,817	39,359	26,111	28,914	0	5,902	0	5,902	0	34,817	0	0	0	1, 198	
12666U-AD-5	CWL 2006-15 A4		10/01/2020 .	Paydown		0	185,643	138,829	158 , 162	0	(158, 162	)0	(158, 162)	0	0	0	0	0	3,016	
126670-AD-0	CWL 2005-10 AF4		01/01/2020 _	Paydown		108,462	108,462	108,461	108,462	0	0	0	0	0	108,462	0	0	0	399	
126673-P5-5 126673-QW-5	CWL 2005-4 MF4CWL 2004-13 AF5A		11/01/2020 .	PaydownPaydown		842,801	411,711 842,801				49		49		842,801				6,850 22,630	
126673-XN-7	CWL 2005-1 AF5B		12/01/2020	Paydown		3,744,399	3,744,399	3,691,158	3,704,975	0	39,424	0	39,424	0	3,744,399	0	0	0	110,370	
126673-ZT-2	CWL 2005-3 AF5A		12/01/2020	Paydown		1,477,595	1,477,595	1,477,534	1,477,595	0	0	0	0 0	0	1,477,595	0	0	0	37,547	
12667@-AA-5	CVS PASS THRU TRUST		12/10/2020	Various		906,056	906,056	906,056	906,056	0	0	0	0	0	906,056	0	0	0	36,476	
12667F-ET-8	CWALT 2004-J2 4A1		12/01/2020 .	Paydown		46,081	46,081	47,823	47,823	0	(1,742	)0	(1,742)	0	46,081	0	0	0	2,330	
12667F-HW-8	CWALT 2004-9T1 A13		12/01/2020 .	Paydown		138,633	138,633	136,537	137,470	0	1, 163	0	1, 163	0	138,633	0	0	0	4,726	
12667F-W5-0 12667G-5G-4	CWALT 2005-5R A4		10/01/2020 . 12/01/2020 .	Paydown		141,746 2,647,589	141,746	141,292	141,746 1,867,482	0		0		0	141,746 2.647.589	0	0	0	4,095 90,324	
12667G-AH-6	CWALT 2005-40CB AT		12/01/2020	Paydown		1,130,353	1, 172, 607	1, 108, 228	902,848	o	227,505	0	227,505	0	1,130,353	0 n		n		205/25/2035 .
12667G-KB-8	CWALT 2005-21CB A2		12/01/2020	Paydown		1,213,595	1,297,804	1,255,061	1, 159, 237	0	54,358	0	54,358	0	1,213,595	0	0	0		706/25/2035 .
12667G-MY-6	CWALT 2005-23CB A15		12/01/2020	Paydown		427, 122	436,029	389,217	249,599	0	177,523	0	177,523	0	427, 122	0	0	0		207/25/2035 .
12669A-TQ-7	CWALT 1998-4 B1		11/01/2020	Paydown		58,258	58,258	57, 199	54, 134	0	4, 124	0	4, 124	0	58,258	0	0	0		208/25/2028 _
12669A-TR-5	. CWALT 1998-4 B2		11/01/2020 .	Paydown		25,360	81,744	58,720	45,430	0	(20,071	) 0	(20,071)	0	25,360	0	0	0	2,058	
12669F-VZ-3	CWHL 2004-5 2A5		12/01/2020 .	Paydown		117,592	117,592	109,838	114,548	0	3,044	ļ0	3,044	0	117,592	ō	0	ō	3,401	
12669F-ZL-0 12669F-ZZ-9	CWHL 2004-8 1A4		12/01/202011/01/2020	Paydown Paydown Paydown		905,820 923,259	905,820 923,259			0	23,616 87,024	0	23,616	0	905,820 923,259	0	0	0	18,759 18,649	
12669G-YN-5	CWHL 2005-10 A3		12/01/2020	Paydown		390.575	390.575			n	38.873	18.264		n	390.575	n	n	n		005/25/2035 .
12695*-AA-3	CVS PASS-THROUGH		12/10/2020	Various		691,585	691,585	691,585	691,585	0	0	0	0	0	691,585	0	0	0	12,863	
12708@-AA-6	COLORADO SCHOOL OF MINES		12/15/2020	Various		275,851	275,851	275,851	275,851	0	0	0	0	0	275,851	0	0	0	9,642	207/15/2050 .
12806*-AH-4	CAITHNESS LONG ISLAND		08/27/2020 _	Redemption 100.0000		280,613	280,613	280,613	280,613	0	0	0	0	0	280,613	0	0	0		301/15/2032 _
13057V-AD-8	. CRART 2015-4 A4		03/15/2020	Paydown		454,012	454,012	453,968	454,010	0	2	J0	2	0	454,012	0	0	0	1,681	
13123X-AZ-5 131347-CK-0	CALLON PETROLEUM		04/02/202012/17/2020 .	RBC		49,700	1,000,000	1,000,625 1,208,340	1,000,514 1,210,665	}0	(88	٥٥	(88)	ļ0	1,000,426 1,213,547	ō	(950,726)	(950,726)		307/01/2026 .
131347-0X-0 133131-AV-4	CALPINE CAMDEN PROPERTY TRUST		12/1//2020 .			1,254,269	1,233,000		1,210,665	0	1,802	0	2,882	0		0	19,453	19,453	125,869	
134429-BE-8	CAMPBELL SOUP		01/24/2020	Call 102.1990		10,949,601	10.714.000		10,609,874	0	2.016	0	2,016	0	10,611,889	0	102.111	102 . 111	697, 151	103/15/2023 .
134429-BG-3	CAMPBELL SOUP		06/22/2020	Various		36,180,585		31,464,405	31,468,093	0	1,469	0	1,469	0	31,469,562		4,711,023	4,711,023	1,013,119	903/15/2028 .
14040H-BD-6	CAPITAL ONE FINANCIAL		06/19/2020 .	JP MORGAN		13, 185, 934	12,375,000	10,358,516	11,443,215	0	117,968	0	117,968	0	11,561,184	0	1,624,750	1,624,750	226, 188	306/15/2023 .
14040H-BF-1	CAPITAL ONE FINANCIAL		12/10/2020	Various		42,507,510	39,000,000	38,966,338	38,981,469	0	3,392	0	3,392	0	38,984,860	0	3,522,650	3,522,650	1,476,875	
14040H-BG-9	CAPITAL ONE FINANCIAL		12/10/2020	Various	+	27,914,818	25,750,000	25,587,984	25,633,010	0	16,257	0	16,257	0	25,649,267	L	2,265,551	2,265,551		602/05/2025 _
14040H-BW-4 14042E-3Y-4	CAPITAL ONE FINANCIAL		01/23/2020 .	WELLS FARGO		17,628,170	16,265,000	15,871,455	15,927,652	0	2,885	ļ0	2,885	0	15,930,537	ļō	1,697,633	1,697,633		401/31/2028 .
14042E-3Y-4 14042R-NW-7	CAPITAL ONE		06/10/2020 .	Various		18,866,182 15,416,100	18,470,000	18,417,915 14,993,100	18,457,203 14,993,613	0	3,349		3,349	0	14,994,795	l0	9,448	9,448 421,305		507/23/2021 . 209/06/2022 .
14149Y-BE-7	CARDINAL HEALTH		10/13/2020	Various	·	6,739,980	6,000,000	5,995,680	5,996,980	n	457	n	457	n	5,997,437	n	742,543	742,543		09/06/2022
14149Y-BH-0	CARDINAL HEALTH		07/08/2020	CITICORP		5,937,635	5,560,000	5,233,016	5,288,837	0	29,306	0	29,306	0	5,318,143	0	619,492	619,492		506/15/2024 .
14149Y-BJ-6	CARDINAL HEALTH		06/19/2020	Various		13,437,240	12,000,000	11,959,320	11,960,721	0	2,287	0	2,287	0	11,963,008	0	1,474,232	1,474,232	213,693	
141781-BK-9	CARGILL		06/22/2020 _	Various		23,014,735	20,500,000	20,397,705	20,402,536	0	4,336	0	4,336	0	20,406,872	0	2,607,863	2,607,863		705/23/2029 .
14313*-AB-9	CARMAX AUTO SUPERSTORES		11/18/2020	STONE CASTLE		6,554,340	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	554.340	554,340	303.020	04/27/2026

# **SCHEDULE D - PART 4**

Section   1985						Showing All L	.ong-Term E	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
CLISS   CLISS   Content	1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
Column   C											11	12	13	14	15	1					
Column   C															Total						
Column   Property													Current	Total						Bond	
Column   Proc.   Pro																Book/					
Part   Part										Prior Voor		Current					Foreign				Stated
California   Proc.   Dispersion   Proc.   Dispersion											Lloroolinod										
Indication   Part   Part   Depart   Part	CLICID					Number of												Dealized	Total Cain		
March   Control   Contro			F	D:I	N		0														
Margin   Company   Compa		<b>D</b>						D 1/ 1													
March   Marc			eign			Stock					Decrease		Recognized		Value		Disposai				
Supplied   Company   Com				08/24/2020	DIRECT		2,598,000	2,598,000		2,622,320	0		0		0		0		(12,2/3)	258,743	0//15/2021
Company   Comp				07/15/2020	DDC										0		0			29,900	07/15/2025
				06/09/2020	.IFFFFRIES						0		0		0					378 444	09/19/2021
Section   Computer Section   C											0		0		0		0				
Computed Freedom   1	14912L-6G-1										0		0		0		0				
Signified	14912L-7D-7	CATERPILLAR FINANCIAL SERVICES									0		0		0		0				
September   Sept											0		0		0		0				
Section   Company   Program   Company   Program   Company   Program   Company   Comp			-			·					0	750	ļ0	750	<u>0</u>		0				
Selection   Sele			-								}ō	0	}ō	0	ļō		ō	135,000	135,000		
Section   Company   Comp											0		T0		0		0	0 476 151	0 //76 151		
Signature   Sign			-			†					n		n		n		n				
SECONDATE   SECO	15189W-AG-5		.]								0		0		0		0				
Section   Perform   February 2011   Al   1975/1970   Perform   1980	15200N-AC-9	CENTERPOINT ENERGY 2009-1 A3		08/15/2020	Paydown		307,413	307,413	313,556	311,388	0	(3,975)	0	(3,975)	0	307,413	0	0	0	8,341	08/15/2023
1979-1-4-9   197	15200W-AC-9										0	3,202	0	3,202	0		0	0	0		
STRONG-1-1   STR											0	9	0	9	0		0	0	0		
1979-1971   1979											0	0	0	0	0		0	0	0		
15/27-1-1-2   15/27-1-2   15/27-27-2   15/27-2   15/											0		0	/,54/	0		0				
\$15729-4-4-5   \$15769-4-5   \$25769-4-5   \$											o	o	n	۷	0			112,300	112,300		
\$\ \begin{align*}{ccc}  \qquad   \qq            \											0	0	0	0	0		0	0	0		
Self-Park   Self	15725#-AA-6											0	0	ō	0		0				
## SECH-14-4 (05 50 #MPSFIES   1275/2000   1275/2000   772 201   772 201   772 201   772 201   0   0   0   0   0   0   0   0   0	159864-AE-7	CHARLES RIVER LABORATORIES		11/02/2020 _			1,050,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0			43,799	05/01/2028
1857F-16-6    OALT 201-ATM   OALT 2010-ATM											0	(13,722)	0	(13,722)	0		0	2,346,207	2,346,207		
#8695-6-7-0   Google 2019-1172   A											0	0	0	0	0		0	0	0		
\$1899-1-0    \$18								2,922,000	2,869,792	2,912,009	0		0		0		0	0	0		
\$1693-4-7   ONE 2006-32 244									11 875 713	11 875 713			0 n		0		0	12,333	12,333		07/25/2049
164111-0-13   OFFITE PERRY   DO   0   0   0   0   0   0   0   0   0											0		0		0		0	0	0		
February   10/39/2020   158   2.599.375   2.500.000   2.587.500   2.575.888   0   (15.744)   0   2.575.585   0   (479)   (479)   (15)   (15)   (16)   (16)   (16)   (17)	16411Q-AB-7										0	0	0	0	0		0	8,883			
165676-05   CESAPEAKE PERFOR   0.07067/2000   7.0000   1.00000   1.0000   1.0000   1.0000   1.0000   1.0000   1.0000   1.0000   1.0000   1.0000   1.0000   1.0000   1.0000   1.0000   1.0000   1.0000   1.0000   1.0000   1.00000   1.0000   1.0000   1.00000   1.0000   1.00000   1.00000   1.0000   1.0000   1.0000   1.00	16411Q-AD-3			10/30/2020	CSFB						0		0		0		0				
166764-B-1   OE-FROM   10/22/2005   Various   14,249.597   12,714.000   12,714.000   0   0   0   0   0   0   0   0   12,714.000   0   0   0   0   0   0   0   0   15,555.597   1505.597   398.200   10/17/2025   17/140-14-5   OE-FROM   11/04/2005   Various   27,743.140   25,000,000   24,979.676   0   24,979.676											0		0		0		0				
11/44/2020   Vericus   27/43, 140   25/000,000   24,966,969   24,973,418   0   3,268   0   3,258   0   24,976,676   0   2,766,464   26,766,464   56,967,167,1744   17/44,044-5   04,000   0   10,000,000   0   10,000,000   0   10,000,000   0   17/44,044-5   04,000   0   17/44,044-5   04,000   0   17/44,044-5   04,000   0   10,000,000   0   10,000,000   0   10,000,000   0   17/44,044-5   04,000   0   17/44,044-5   0   17/44,			-			·					0	5,902	ļ0		<u>0</u>		0				
17/340_H-H_S   0,4RCH   5,0HCH   10/19/2020   0,471,671   4,71,6			-								ō	0	}ō		ļō		0				
17/148/+-8-9 OR/BCHILL DIMES			-								0		l0		0		0				
17/87-1-1			-								n		n		n		n				01/15/2022
17275F-H4-5											0		0		0		0				
17275FR-BL-5   CISO SYSTEMS   1.207/2020   CITICORP   5.491.400   5.000.000   4.791.336   4.847.744   0   19.471   0   1.9471   0   1.9471   0   4.867.216   0   5.24.184   152.431   20/20/2026   1.72967-KG-5   CITIGROLP   2.733   0	17275R-AH-5			01/15/2020 _	Various		10,400,000	10,400,000	11,005,428	10,402,759	0	(2,759)	0	(2,759)	0	10,400,000	0	0	0	231,400	01/15/2020
172967-P-7   CITIGRUP   1.1730/2020   Var ious   1.1085,800   1.000.000   9.778,888   9.987,799   0.0   22.733   0.0   9.880,522   0.0   1.205,269   3.62.083   0.4727/2025   1.72967-KN-5   CITIGRUP   0.02/04/2020   Var ious   2.1 6.82,000   2.000,000   2.7 163,200   2.7 100,689   0.0   5.1   0.0   1.9 982,608   0.0   1.9 983,401   4.9 13,301/12/2026   1.72967-KN-6   CITIGRUP   0.06/09/2020   CITICOPP   2.9 721,870   2.7 000,000   2.7 163,200   2.7 104,689   0.0   6.444   0.0   2.7 098,195   0.0   2.623,675   5.58,400   0.071/2026   1.72967-KN-6   0.06/09/2020   CITICOPP   16.258,050   1.5 000,000   1.4 992,350   1.4 917,992   0.0   4.840   0.0   4.840   0.0   4.94			-								0		0		0		0				
172967-KN-0 CITIGROUP			-			<b></b>					0		ļ0		ļō		0				
172867-KN-0   CITIGROUP   D.6/08/2020   CITICORP   29,721.870   27,000,000   27,156,210   27,104,659   0   (6,464)   0   (6,464)   0   2,036,675   2,623,675   5,588,450   0,50/11/2026   172967-KN-0   CITIGROUP   D.6/09/2020   KINDW   7,781,130   7,000,000   4,892,350   14,917,992   0   4,840   0   4,840   0   14,922,821   0   1,335,228   3,365,288   3,587,288   3,367,288			-					10,000,000			ō		}ō		ļō		0				
172967-W-6 CITIGROUP											u		0 n				0				
172967-LD-1 CITIGROUP											0		0		0		0				
172973-PH OLNS 1 2005-6 1A5											0		0		0		0				
172973-XA-2		CITIGROUP			Various						0	0	0	0	0		0				
17310H-AP-5   CRIMS  2006-3 A6   1.2/01/2020   Paydorn   1.24,061   1.24,061   1.14,756   1.21,088   0   2.973   0   2.973   0   1.24,061   0   0   0   0   2.983   1.175/2036   1.7312H-AD-1   CRIMS  2007-2 A4   1.2/01/2020   Paydorn   1.988,397   1.988,397   1.988,397   1.988,397   1.988,397   1.988,397   1.988,397   1.988,397   1.988,397   0   0   0   0   0   0   0   0   0	172973-2R-9			12/01/2020 _			382,336	382,336	354,736	369,992	0		0		0	382,336	0	0	0	10,375	09/25/2035
17312H-AD-1 CRIST 2007-2 A4 12/01/2020 Psydown 1.988.397 1.988.397 1.988.397 1.988.397 1.988.397 0.80 0.80 0.1988.397 0.0.0 0.0 5.1982 06/52/2037 17322H-AD-2 CRIST 2014-J1 A1 0.08/03/2020 Psydown 2.55.126 2.55.			.	12/01/2020 _		·}					0		0		0		0	0	0		
17322N-AA-2 CMLT1 2014-J1 A1 08/03/2020 HILLTOP 879,544 846,224 856,537 854,575 0 (5,656) 0 (5,656) 0 (848,919 0 30,625 30,625 20,074 06/25/2044 17322N-AA-2 CMLT1 2014-J1 A1 08/01/2020 Paydown 255,126 255,126 255,126 255,126 0 (2,518) 0 (2,518) 0 (2,518) 0 (2,518) 0 0 (2,518) 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0											0		F0		ļ0		0	ļ0	<u>0</u>		
17322N-AA-2 CMLTI 2014-J1 A1 08/01/2020 Paydown 255,126 255,126 255,126 255,126 0 0 0 0 0 4,026 06/25/2044 18/692-CF-6 CLEARBRIDGE ENERGY 03/27/2020 DIRECT 3,727,941 3,727,941 3,727,941 0 0 0 0 0 0 0 3,727,941 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			-								}0		}0		ļō		0	20.00	20 605		
184692-C2+6 CLEARBRIDGE ENERGY 0,03/27/2020 DIFFECT 3,727,941 3,727,941 3,727,941 0 0 0 0 3,727,941 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0											n		n		n		n	025,025 بالا			
184692-D*-9 CLEARBRIDGE ENERGY 0,03/27/2020 DIRECT 3,727,941 3,727,941 0 0 0 0 3,727,941 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			1								0	(2,310)	0		0		0	0	0		
185508-4G-3   CLECO POWER   06/23/2020   UP MORGAN   3,555,233   2,850,000   2,822,254   2,823,033   0   345   0   3,455   0   2,823,377   0   731,855   731,855   96,900   12/01/2040	184692-D*-9									3,727,941	0	0		0	0		0	0	o		
	185508-AG-3	CLECO POWER		06/23/2020			3,555,233	2,850,000	2,822,254	2,823,033	0		0		0	2,823,377	0			96,900	12/01/2040
	186108-CJ-3				Various					13,521,191	0	4,909	0	4,909	0	13,526,100	0	1,948,403			

					Showing All I	Long-Term E	Bonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ring Current	Year						
1	2	3	4	5	6	7	8	9	10	(			Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
186108-CK-0	CLEVELAND ELECTRIC		11/30/2020 .	ATHENE ANNUITY & LIFE		5,326,300	5,000,000	5,214,900	5,212,042	0	(22,032	)0	(22,032)	0	5, 190, 011	0	136,289	136,289	204,653	304/01/2028 .
189054-AT-6	CLOROX		07/15/2020 .	CITICORP		25, 189, 440	24,000,000	23,923,920	23,976,407	0	4,526	0	4,526	0	23,980,933	0	1,208,507	1,208,507	614,067	
191216-CM-0	COCA-COLA ENTERPRISES		11/05/2020 .	Various		51,640,290	49,000,000	48,982,360	48,982,231	0	880	0	880	0	48,983,111	0	2,657,179	2,657,179	924 , 434	
19687X-AA-5	COLT 2019-A A1		12/01/2020 _	Paydown		6,524,333	6,524,333	6,524,249	6,524,249	0	83	0	83	0	6,524,333	0	0	0	102,995	
198280-AF-6 19828J-AA-6	COLUMBIA PIPELINE GROUP		11/04/2020 .	Various		12,084,156 15,741,900	10,470,000	10,276,109	10,333,215 14,987,276	0	18,909	0	18,909	0	10,352,124	0	1,732,032	1,732,032	433,395	
20030N-BN-0	COMCAST		06/09/2020 .	MSDW		2,216,860	2,000,000		2,068,215		(5,288	۱۰۰	2, 105	0	2,062,926	0		153,934	612,701 55,500	08/15/2025 .
20030N-BS-9	COMCAST		06/16/2020	BNP PARIBAS		11,112,900	10,000,000	10,328,950	10,223,656	0	(16,283	0	(16,283)	0	10,207,374	0	905,527	905,527		03/01/2026
20030N-BW-0	COMCAST		06/16/2020 .	Various		11,663,170	11,000,000	9,945,330	10, 122, 397	0	49,501	0	49,501	0	10, 171,898	0	1,491,272	1,491,272	235,457	01/15/2027
20030N-BY-6	COMCAST		06/16/2020 .	BARCLAYS		21,328,070	19,000,000	18,674,180	18,757,865	0	13,961	0	13,961	0	18,771,826	0	2,556,244	2,556,244	552, 108	02/01/2027 .
20030N-CA-7	COMCAST		06/16/2020 .	MSDW		10,000,170	9,000,000	8,601,030	8,665,041	0	16,522	0	16,522	0	8,681,563	0	1,318,607	1,318,607		02/15/2028 .
20030N-CM-1	COMCAST		04/01/2020 _	CITICORP	<b>+</b>	18,924,774	14,758,000	14,745,898	14,745,379	J0	781	J0	781	ļ0	14,746,159	0	4, 178, 614	4, 178, 614		10/15/2048
20162R-AB-8 202795-HV-5	MARINE CORPS COMMUNITY SERVICE		12/01/2020 .	Various	<del> </del>	1,372,500 9,667,000	1,372,500 9,667,000	1,428,802 9,664,680	1,401,117 9,666,572	}0	(28,617		(28,617)	·}0	1,372,500 9,667,000	<u>0</u>	0	}0	65,667 386,680	
202795-HV-5 20338Q-AA-1	COMMSCOPE		11/02/2020	VariousBARCLAYS	+		9,667,000	1,002,500	9,666,572	u	428		428	0	9,667,000	0 n	38,145	38 , 145	96,938	
205887-BJ-0	CONAGRA BRANDS		08/03/2020 _	US BANCORP		3,795,516	3,600,000	3,590,449	3,593,258	0	1,439		1,439	0	3,594,697	0	200,819	200,819	104,000	
205887-BL-5	CONAGRA BRANDS		.08/15/2020	Various		2,043,000	2,043,000	2,040,399	2,042,637	0	363	0		0	2,043,000	0	0	0		08/15/2020
205887-BR-2	CONAGRA BRANDS		12/23/2020 .	Various		3,458,000	3,458,000	3,450,031	3,455,045	0	882	0		0	3,455,926	0	2,074	2,074		01/25/2023 .
205887-CA-8	CONAGRA BRANDS		12/17/2020 .	BNP PARIBAS		7,912,741	7,085,000	7,589,452	7,552,123	0	(102,293	00	(102,293)	0	7,449,830	0	462,910	462,910		05/01/2024 .
205887-CB-6	CONAGRA BRANDS		07/29/2020 _	Various		30,236,721	26, 142,000	26,968,734	26,909,899	0	(55,061	0	(55,061)	0	26,854,838	0	3,381,883	3,381,883		
20605P-AG-6 20826F-AQ-9	CONCHO RESOURCES		12/14/2020 .	Various		7,394,920	7,160,000 8,500,000	7, 166, 050 9, 327, 045	7, 163, 999 9, 084, 064	0	(969		(969)		7, 163, 030 8, 998, 362	0	(3,030)	(3,030)		01/15/2025 . 03/15/2026 .
20826F-AQ-9 209111-EZ-2	CONSOLIDATED EDISON OF NY		06/15/2020 .	Maturity		10,175,742	15,000,000	14,967,450	14,997,600		(85,702		(85,702)	0	15,000,000	0	1, 177, 380	1, 177, 380		
209111-FC-2	CONSOLIDATED EDISON OF NY		06/23/2020	JP MORGAN		5,664,100	5,000,000	4,968,834	4,969,737	0	377	0	377	0	4,970,115	0	693.986	693,986	161,292	
21036P-AN-8	CONSTELLATION BRANDS		09/22/2020	SUSQUEHANNA		840,628	726,000	726,000		0	0	0	0	0	726,000	0	114,628	114,628	29,600	
21036P-AQ-1	CONSTELLATION BRANDS		10/29/2020 .	MSDW		19,949,475	17,500,000	18,682,875	18,647,658	0	( 133, 126	00	( 133, 126)	0	18,514,532	0	1,434,943	1,434,943	586,347	
21036P-BE-7	CONSTELLATION BRANDS		02/20/2020 .	Various		10,426,617	10,000,000	9,995,700	9,995,693	0	93	0	93	0	9,995,786	0	430,830	430,830	179,375	
210717-AB-0	CONSUMERS SEC FUNDI 2014-A A2		11/01/2020 _	Paydown		347,729	347,729	342,681	344,219	0	3,509	J0	3,509	0	347,729	0	0	0	7,758	
212015-AL-5 212015-AN-1	CONTINENTAL RESOURCES		10/05/2020 .	Various		11,482,697 12,296,435	12,110,000	12,340,203 12,508,015	12,198,485 12,807,789		(11,844	201,785	(11,844)	0	12, 186, 641 12, 639, 919	0	(703,944)	(703,944)		04/15/2023 . 06/01/2024 .
212168-AA-6	CONTINENTAL MESOURCES			Various	-	1,085,219	1,085,219	1,085,219	1,085,219		აა, ყ ი	201,763		0	1,085,219	0	(343,464)	(343,464)		02/28/2033
21872#-AA-5	KANSAS STATE - CORECIVIC		10/31/2020	Various		349.289	349.289	349.289	349.289	0	0	0	0	0	349.289	0	0	0		01/31/2040
219023-AF-5	INGREDION		07/09/2020	DIRECT		15,000,000	15,000,000	14,940,000	14,993,119	0	2,729		2,729	0	14,995,848	0	4, 152	4, 152	673,760	11/01/2020
22161#-AA-3	COSTCO WHOLESALE		09/04/2020 .	DIRECT		18,538,416	18,538,416	18,796,358	18,657,061	0	(7,942		(7,942)	0	18,649,119	0	(110,703)	(110,703)	6, 170, 639	
22161#-AA-3	COSTCO WHOLESALE		08/15/2020 .	Redemption 100.0000		770,829	770,829			0	(4,933		(4,933)	ļ0	770,829	0	0	ļ	17,774	
221610-AA-5 22162*-AA-6	COSTCO WHOLESALE COSTCO WHOLESALE		12/15/202012/25/2020 .	Various	+	342,259 203,451	342,259 203,451	345,561 203,451	345,306 203,451	}0	(3,047	) <sup>0</sup>	(3,047)	·0	342,259 203,451	0	0	}0	6,111 5,407	
22162*-AB-4	COSTCO WHOLESALE		12/25/2020 .	Redemption 100.0000		203,451	203, 451	203,451	203,451	l0	<sup>0</sup>	<sup>0</sup>	ļ	0	203,451	n	0	ļ		108/25/2045 .
22357@-AA-9	COX COMMUNICATIONS		12/23/2020 .	Various		443,277	443,277	443,277	443,277	0	0	0	0	0	443,277	0	0	0	81.580	
224044-AG-2	COX COMMUNICATIONS		12/14/2020 .	. ATHENE ANNUITY & LIFE		6, 118, 223	4,800,000	5,404,258	5,311,149	0	(79,324	0	(79,324)	0	5,231,825	0	886,398	886,398		06/15/2025
22536#-AA-1	KINDER MORGAN ENERGY PARTNERS		12/10/2020 .	Various		928,754	928,754	928,754	928,754	0	0	0	0	0	928,754	0	0	0	20,078	
22541S-Z3-5	CSFB 2004-8 CB1		07/01/2020 .	Paydown	<b>-</b>	148,972	148,972	145,237	128,585	0	20,387	0	20,387	0	148,972	0	0	0	3,750	
225460-AA-1 225470-P3-1	ASCENSION HEALTH		12/10/2020 .	Redemption 100.0000		275,916	275,916	275,916	275,916	0	0	0	0	0	275,916	0	0	0	3,039	
225470-P3-1 228187-AB-6	CSFB 2006-3 2A12		12/01/2020 _	Paydown		716,423 1,254,240	734,373	632,921	418,672 1,206,000	0	297,751	0	297,751	0	716,423	0		48,240	33,179 72,084	
228187-AB-6 228227-BD-5	CROWN CASTLE INTERNATIONAL		09/30/2020 .	ATHENE ANNUITY & LIFE	·	7,048,838			6,437,031	n	(7,366	h	(7,366)	n	6,429,665	n			406,381	
228227-BE-3	CROWN CASTLE INTERNATIONAL		07/06/2020 .	Various		5,500,000	5,500,000	5,475,586	5,490,606	0	1,927	0	1,927	0	5,492,532	0		7,468		
22822V-AB-7	CROWN CASTLE INTERNATIONAL		12/14/2020 .	. ATHENE ANNUITY & LIFE		8,082,596	7,000,000	7,464,320	7,458,828	0	(70,069	)0	(70,069)	0	7,388,759	0	693,837	693,837	416 , 199	02/15/2026 .
22822V-AE-1	CROWN CASTLE INTERNATIONAL		12/08/2020 _	SMBC Nikko		6,861,960	6,000,000	5,974,680	5,980,878	0	2, 149	0	2, 149	0	5,983,027	0	878,933	878,933	306,000	
22822V-AH-4	CROWN CASTLE INTERNATIONAL		03/13/2020 _	BARCLAYS		5,299,800	5,000,000	4,681,100	4,718,683	0	6,664	0	6,664	0	4,725,346	0	574,454	574,454	99,361	
22822V-AL-5	CROWN CASTLE INTERNATIONAL		04/03/2020 .	JEFFERIES		5,325,600	5,000,000	4,973,050	4,974,809	0	576	0	576	0	4,975,385	ō	350,215	350,215		02/15/2029 .
22964*-AC-2 22966R-AA-4	CSOLAR		12/31/2020 .	Various		1,666,116	1,666,116 12,766,000	1,666,116	1,666,116 12,831,303	0	(23,981	,l0	(23,981)	0	1,666,116	0	(41,322)	(41, 322)		03/31/2041 . 307/15/2022 .
22966R-AB-2	CUBESMART		10/05/2020	ATHENE ANNUITY & LIFE		8,794,577	8,000,000	7,953,738	7,963,687	0	6.165	,o	6, 165	n	7,969,853	0	(41,322)	824,724		12/15/2023
22966R-AC-0	CUBESMART	.	12/08/2020	DAIW		8,446,500	7,500,000	7,480,125	7,487,260	0	1,912		1,912	0	7,489,172	0	957,328	957,328	320,833	
23242W-AE-9	CWALT 2006-J4 1A5		12/01/2020 .	Paydown		149,930	225,000	148,339	34,115	0	115,815	0	115,815	0	149,930	0	0	0	11, 145	07/25/2036 .
233050-AC-7	DBUBS 2011-LC1A A3		12/01/2020 .	Paydown		4,217,493	4,217,493	4,259,406	4,217,595	0	(101		(101)	0	4,217,493	0	0	0		11/10/2046 .
23305J-AG-7	DBUBS 2017-BRBK C	.	07/10/2020	JP MORGAN		2,085,313	2,000,000	2,026,071	2,022,264	0	(2.419	)I0	(2.419)	0	2,019,844	0	65.468	65.468	44.203	310/10/2034 _

					Showing All I	_ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15	1		_			
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
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OLIOID										Unrealized	Year's	Than-	Adjusted	Book/	Carrying			T		
CUSIP		l_			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
23311R-AE-6	DCP MIDSTREAM OPERATING		05/04/2020	. CSFB		1,220,120	1,298,000	1,298,000	1,298,000	0	0	0	0	0	1,298,000	0	(77,880)	(77,880)	36,993	
23311V-AG-2	DCP MIDSTREAM OPERATING		08/06/2020 _	. Various		3, 164, 550	3,000,000	3, 165,000	3, 152, 302	0	(15,705		(15,705)	0	3, 136, 597	0	27,953	27,953	171,552	07/15/2025
233293-AQ-2	DPL		10/30/2020 _	Various		26,845,805	26,533,000	26,334,720	26,341,078	0	(84,869		(84,869)	0	26,256,209	0	589,596	589,596	644,582	04/15/2029
233331-AW-7	DTE ENERGY		12/14/2020 _	Various		15,966,728	15,000,000	14,995,050	14,994,883	0	934		934	0	14,995,817	0	970,911	970,911	428, 174	
233331-AY-3	DTE ENERGY		11/04/2020	JP MORGAN		6,646,072	6, 100, 000	5,761,256	5,830,354	0	30,443		30,443	0	5,860,797	0	785,275	785,275	190 , 752	
23334B-AA-2	DTE ENERGY CENTER LLC		10/31/2020	. Redemption 100.0000		1,321,031	1,321,031	1,349,797	1,344,744	0	(23,714	)0	(23,714)	0	1,321,031	0	0	0	73,248	04/30/2024
233720-AA-8 233851-AF-1	WALGREENS 6 WALGREENS PROPERTIES		12/15/2020 _06/08/2020	Redemption 100.0000		1,075,992 40,616,437	1,075,992	1,075,992 39,397,569	1,075,992 39,520,202	0	(3,512	,0	(3,512)	0	1,075,992 39,516,690	0	1,099,747	1,099,747	39,387	
233851-AF-1 233851-BW-3	DAIMLER FINANCE NORTH AMERICA	-	01/08/2020	Various	+	36,352,400	39,509,000	39,397,369	39,520,202	u	(3,512		(3,512)		34,958,094	0	1,099,747	1,099,747		09/15/2021 05/19/2025
233851-CB-8	DAIMLER FINANCE NORTH AMERICA	1	10/13/2020	Various	†	35,352,400	32,000,000	31,860,724	31,910,868	U	10,988		10,988		31,921,857	n	3,332,223	3,332,223		08/03/2025
239753-BU-9	TARGET	-	06/16/2020	Maturity		3,575,000	3,575,000	3,574,533	3,574,804	n	10,988		196	n	3,575,000	n	, 30,002, 223 N	, 302, 223 N		06/16/2020
24422E-RH-4	JOHN DEERE CAPITAL		06/09/2020	Various		16,225,815	15,670,000	15,677,667	15,672,874	0	(757		(757)	0	15,672,117	0	553,698	553,698		10/15/2021
24422E-RT-8	JOHN DEERE CAPITAL		06/09/2020	WELLS FARGO		12,644,040	12,000,000	11,967,120	11,989,345	0	1,386		1,386	0	11,990,731	0	653,309	653,309		01/27/2023
24422E-TC-3	JOHN DEERE CAPITAL		11/19/2020	. Various		27,425,308	24,423,000	24,612,760	24,535,545	0	(7,330		(7,330)	0	24,528,215	0	2,897,093	2,897,093	728,708	09/11/2025
24422E-TH-2	JOHN DEERE CAPITAL		12/07/2020 _	Various		17,533,980	16,000,000	15,997,434	15,998,023	0	203		203	0	15,998,227	0	1,535,753	1,535,753	391,243	06/10/2026
24422E-UR-8	JOHN DEERE CAPITAL		10/29/2020 _	. ATHENE ANNUITY & LIFE		4,355,680	4,000,000	3,999,640	3,999,677	0	(53		(53)	0	3,999,624	0	356,056	356,056		01/10/2024
246688-AF-2	DELHAIZE AMERICA		10/21/2020	MSDW		2,662,138	1,651,000	1,939,914	1,845,254	0	(9,002		(9,002)	0	1,836,251	0	825,887	825,887	151,892	04/15/2031
24702R-AF-8	DELL		07/23/2020	. SUMRIDGE		1, 102, 500	1,000,000	1,065,000	1,064,862	0	(1,159	)0	(1, 159)	0	1,063,704	0	38,796	38,796	50,917	04/15/2038
24703F-AE-6	DEFT 2017-1 C		03/22/2020	Paydown		14,059,825	14,059,825	14,059,534	14,059,802	0	23	0	23	0	14,059,825	0	0	0	59,862	04/22/2022
247150-AA-2	DELOITTE & TOUCHE		08/20/2020 _	_ Redemption 100.0000		1,909,091	1,909,091	1,909,091	1,909,091	0	0	0	0	0	1,909,091	0	0	0		08/20/2023
247150-AE-4	DELOITTE & TOUCHE		09/17/2020	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0		09/17/2020
24736X-AA-6 251799-AA-0	DELTA AIR LINES		07/30/2020	. Redemption 100.0000 JP MORGAN		350,649	350,649	344, 153	344,902	0	5,747		5,747	0	350,649	0	(0.570.001)	0	9,533	
251799-AA-U 25179M-AL-7	DEVON ENERGY		05/18/2020 10/05/2020	MSDW		12,190,344 5,969,516	12,025,000	15,023,541 5,932,736	14,829,798 5,933,595		(100		(100)	0	14,766,975 5,933,496	0	(2,576,631)	(2,576,631)	570,937 409,096	
251798-AD-2	DEVON FINANCING		05/18/2020	JP MORGAN		6,646,250	6,500,000	8,074,555	7,966,206	n	(35, 172		(35, 172)	0	7,931,034	0	(1,284,784)	(1,284,784)	327,031	
25245B-AA-5	DIAGEO INVESTMENT		06/23/2020	JP MORGAN		302,745	250,000	246,951	247,036	0	39	,	39	0	247,075	0	55,670	55,670		05/11/2042
25245B-AB-3	DIAGEO INVESTMENT		12/14/2020	CITICORP		12,091,204	11,683,000	11,640,708	11,671,639	0	4.474	0	4.474	0	11,676,114	0	415.090	415,090		05/11/2022
25272K-AK-9	DELL INTERNATIONAL		.06/22/2020	Various		53,406,513	48,379,000	48,576,260	48,522,939	0	(10.887		(10.887)	0	48,512,052	0	4.894.461	4,894,461	1.276.513	06/15/2026
25272K-AU-7	DELL INTERNATIONAL		11/03/2020	MITSUBISHI		661,782	660,000	681,450	664,439	0	(4,439	)0	(4,439)	0	660,000	0	1,782	1,782	34,467	06/15/2021
25272K-AW-3	DELL INTERNATIONAL	_	10/30/2020	BARCLAYS		2,072,500	2,000,000	2, 102, 500	2,043,792	0	(14,967		(14,967)	0	2,028,825	0	43,675	43,675		06/15/2024
25277L-AA-4	DIAMOND SPORTS		03/13/2020	. RBC		2,379,335	3,031,000	3,079,750	3,077,606	0	(1,891		(1,891)	0	3,075,715	0	(696,380)	(696,380)		08/15/2026
25277L-AC-0	DIAMOND SPORTS		03/13/2020	MSDW		174,840	282,000	292,575	292,250	0	(404		(404)	0	291,846	0	(117,006)	(117,006)		08/15/2027
25389J-AT-3	DIGITAL REALTY TRUST		12/03/2020 _	_ Various		14,873,100	12,500,000	12,481,500	12,483,983	0	1,012		1,012	0	12,484,996	0	2,388,104	2,388,104		07/15/2028
25466A-AJ-0	DISCOVER BANK		06/09/2020	Various	+	17,262,546	16,129,000	16,112,297	16, 116, 484	ļ0	583		583	ļ0	16,117,067	} <u>0</u>	1, 145, 479	1,145,479		07/27/2026
254687-CH-7 254687-CP-9	WALT DISNEY		08/15/2020	. Various . ATHENE ANNUITY & LIFE	+	22,778,000	22,778,000	23,646,958 17,122,416	23, 166,549 16,592,284	0	(388,549		(388,549)	0	22,778,000	<u>0</u>	1,058,709	1,058,709	1,286,957	
254687-CP-9 254687-CT-1	WALT DISNEY		10/05/2020 10/22/2020	. ATHENE ANNUTTY & LIFE MARKET AXESS		17,123,138	14, 185, 000			0	(527,856)		(527,856)	0	16,064,429	0	1,058,709	1,058,709		04/26/2023
254687-DD-5	WALT DISNEY		10/22/2020	. ATHENE ANNUITY & LIFE	†	6,741,000	5,959,000	6.102.677	6,086,198	<sup>0</sup>	(196, 173		(17,239)		6,068,960	10	672,040			10/15/2025
254687-EB-8	WALT DISNEY	1	12/14/2020	. ATHENE ANNUITY & LIFE	-	2,311,151	1,500,000	1,914,654	1,900,775	n	(17,413		(17,413)	n	1,883,362	n	427,789	427 , 789	96,267	
25468P-CX-2	WALT DISNEY	. ]	12/14/2020	. ATHENE ANNUITY & LIFE		4,573,606	3,868,000	3,843,442	3,844,228	n	681		681		3,844,909		728,698	728,698	149.079	12/01/2042
25468P-DF-0	TWDC ENTERPRISES 18		11/04/2020	ATHENE ANNUITY & LIFE		11,993,343	10,788,000	10,762,325	10,772,028	0	2,209		2,209	0	10,774,236	0	1,219,107	1,219,107		09/17/2025
25468P-DK-9	TWDC ENTERPRISES 18		10/27/2020	Various		35,393,310	32,000,000	31,936,000	31,975,971	0	2,425		2,425	0	31,978,396	0	3,414,914	3,414,914	1, 151, 250	02/13/2026
254709-AL-2	DISCOVER FINANCIAL SERVICES		08/04/2020	Various		10,904,200	10,000,000	9,930,300	9,958,243	0	4,514		4,514	0	9,962,757	0	941,443	941, 443	343,854	03/04/2025
254709-AM-0	DISCOVER FINANCIAL SERVICES		02/07/2020 _	MSDW		14,725,020	13,500,000	13,487,985	13,490,506	0	466		466	0	13,490,972	0	1,234,048	1,234,048	267,867	02/09/2027
25470D-BE-8	DISCOVERY COMMUNICATIONS		02/19/2020	Various	+	36,781,590	34,000,000	33,742,250	33,795,222	0	3,323		3,323	0	33,798,545	0	2,983,045	2,983,045		06/15/2025
25470X-AE-5	DISH DBS	-	11/03/2020	Various	+	4, 110,700	4,000,000	4,020,000	4,009,809	L	(5,333		(5,333)	0	4,004,475	L	106,225	106,225		06/01/2021
25470X-AY-1	DISH DBS		11/03/2020	. MARKET AXESS	+	535,690	500,000	505,000	504,813	ļ0	(579		(579)	0	504,234	}ō	31,456	31,456	52,097	
256677-AC-9 256677-AD-7	DOLLAR GENERAL  DOLLAR GENERAL	-	07/15/2020	Various	+	34,588,288	32,500,000	31,421,282	32,067,574 4,994,882	0	64,678 857		64,678 857	0	32,132,253	} <u>0</u>	2,456,035 756,410	2,456,035		04/15/2023
25677-AD-7 256746-AF-5	DOLLAR GENERAL		10/30/2020 _ 10/05/2020 _	ATHENE ANNUITY & LIFE	-	5,752,150 7,519,176	7,000,000	4,992,200 6,792,800	4,994,882 6,840,878	0	33,853		33,853	0	4,995,740 6,874,732	l0	644,444	756,410 644,444	208,653	11/01/2025 !05/15/2023
256746-AH-1	DOLLAR TREE		10/05/2020	. Various	·		20,000,000			<sup>0</sup>	1,372		1,372	0	19,955,775	l0	2,455,775	2,455,775		05/15/2023
25746U-BD-0	DOMINION ENERGY		12/14/2020	. ATHENE ANNUITY & LIFE	<u> </u>	4,595,774	3,000,000		2,980,859	n	639				2,981,498	n	1,614,276	1,614,276		06/15/2028
25746U-CE-7	DOMINION ENERGY		12/07/2020	Various		36,862,353	32,861,000	33,774,880	33,707,825	n	(100,061		(100,061)	n	33,607,764	n	3,254,589	3,254,589		10/01/2025
25746U-CK-3	DOMINION ENERGY		11/19/2020	WELLS FARGO		4,394,160	4,000,000	3,998,791	3,998,966	0	94	0	94	0	3,999,059	0	395, 101	395, 101		08/15/2026
257559-AH-7	DOMTAR	]	04/17/2020	BARCLAYS		15,248,263	14,881,000	15, 144, 069	14,964,565	0	(12,089	)[0	(12,089)	0	14,952,476	0	295,787	295,787	363,758	
25763#-AF-7	DONALDSON		11/18/2020	Various		15,776,100	15,000,000	14,957,330	14,967,041	0	5,368		5,368	0	14,972,409	0	803,691	803,691	498,100	
260003-AM-0	DOVER		07/22/2020	SUNTRUST		2,761,350	2,500,000	2,539,649	2,527,319	0	(2,554	)0	(2,554)	0	2,524,765	0	236,585	236 , 585	54,469	11/15/2025
260003-AP-3	DOVER	1	07/06/2020 _	SUNTRUST		2,161,400	2,000,000		1,991,647	0	377		377	0	1,992,025	0	169.375	169,375	39,989	11/04/2029

### **SCHEDULE D - PART 4**

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

					Showing All I	Long-Term E	sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
						1				11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
															Book/				Interest/	
									D.:			Year's	Change in	Exchange		F				04-4-4
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	DOW CHEMICAL	J. J.	10/23/2020	Various		13,288,665	7,722,000	7,688,178	7,690,449	0	782	0	782	0	7,691,230	0	5,597,435	5,597,435	640,573	
260543-CJ-0	DOW CHEMICAL		.06/19/2020	Various		21,486,000	20,000,000	19,787,654	19,867,694	0	12,236	0	12,236	0	19,879,930	0	1,606,070	1,606,070		10/01/2024
260543-CJ-0	DOW CHEMICAL		_08/31/2020	Call 107.2770		3,638,836	3,392,000	3,427,820	3,410,278		(2,759)	0	(2,759)	0	3,407,519	0	(15,519)	(15,519)	457 , 423	
	DOW CHEMICAL		06/19/2020	Various		4,387,160	4,000,000	3,998,320	3,998,311	0	121	0	121	0	3,998,432	0	388,728	388,728		05/15/2026
260543-CY-7	DOW CHEMICAL		06/22/2020	MSDW		8,315,930	7,000,000	7,283,743	7,261,468	0	(12,059)	0	(12,059)	0	7,249,409	0	1,066,521	1,066,521		11/30/2028
26078J-AB-6	DOWDUPONT		12/07/2020	Various		21,899,820	20,000,000	21,466,000	21,343,130	0	(212,090)	0	(212,090)	0	21, 131, 040	0	768,780	768,780		11/15/2023
26078J-AC-4	DOWDUPONT		10/20/2020 _	Various		19,617,320	17,000,000	17,546,400	17,520,373	0	(69,218)	0	(69,218)	0	17,451,155	0	2, 166, 165	2, 166, 165	715,011	11/15/2025
26078J-AE-0	DOWDUPONT		_06/23/2020 _	Various	ļ	25,309,800	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	5,309,800	5,309,800	650, 100	11/15/2038
26078J-AF-7	DOWDUPONT		06/23/2020	Various	1	10,571,280	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	2,571,280	2,571,280		11/15/2048
26441Y-AW-7	DUKE REALTY		06/29/2020	Various		15,975,000	15,000,000	15,069,268	15,037,664	0	(7,579)	0	(7,579)	0	15,030,086	0	(30,086)	(30,086)	1,385,104	10/15/2022
26441Y-AZ-0	DUKE REALTY		12/03/2020	Various		12,807,435	11,500,000	11,451,606	11,467,882	0	3,839	0	3,839	0	11,471,721	0	1,335,714	1,335,714		06/30/2026
26442U-AA-2	DUKE ENERGY PROGRESS		11/30/2020	Various		22,255,378	20,000,000	19,944,861	19,962,825	0	5,346	0	5,346	0	19,968,171	0	2,287,208	2,287,208		08/15/2025
26860#-AA-8	PIO PICO	.	12/31/2020	Redemption 100.0000		305,044	305,044	305,044	305,044	0	0	0	0	0	305,044	0	0	0		12/31/2041
26867L-AL-4	EMD FINANCE		12/03/2020	Various		18,657,250	17,000,000	16,895,110	16,940,430	0	9,378	0	9,378	0	16,949,808	0	1,707,442	1,707,442		03/19/2025
26875P-AE-1	EOG RESOURCES		06/01/2020 _	Maturity		16,000,000	16,000,000	15,957,440	15,996,778	0	3,222	0	3,222	0	16,000,000	0	0	0		06/01/2020
26875P-AK-7	EOG RESOURCES		_08/13/2020 _	MITSUBISHI		6,799,550	6,468,000	6,427,963	6,454,448	0	2,600	0	2,600	0	6,457,048	0	342,502	342,502		03/15/2023 _
26884A-BA-0	ERP OPERATING		12/07/2020	. WELLS FARGO		8,422,960	8,000,000	7,928,800	7,973,939	0	7 , 142	0	7 , 142	0	7,981,081	0	441,879	441,879		04/15/2023
26884A-BD-4	ERP OPERATING		10/20/2020 _	Various		9,956,070	9,000,000	8,960,462	8,971,118	0	3,913	0	3,913	0	8,975,031	0	981,039	981,039		06/01/2025
26884A-BF-9	ERP OPERATING		12/03/2020	Various		16,502,240	15,000,000	14,929,562	14,949,783	0	6, 146	0	6, 146	0	14,955,929	0	1,546,311	1,546,311		11/01/2026
26884L-AB-5	EQT		08/12/2020 _	. Call 99.9775		999,775	1,000,000	1,031,450	1,020,861	0	(3,010)	0	(3,010)	0	1,017,851	0	(3,255)	(3,255)		11/15/2021
26884L-AF-6	EQT		11/02/2020	Various		9,887,500	13,500,000	12,279,555	12,394,298	0	40,307	0	40,307	0	12,434,605	0	(2,547,105)	(2,547,105)	299,054	10/01/2027
26884T-AA-0	ERAC USA FINANCE		10/01/2020	Various		20,429,000	20,429,000	20,302,953	20,415,703	0	13,297	0	13,297	0	20,429,000	0	0	0	1,072,523	10/01/2020
26884T-AD-4	ERAC USA FINANCE		12/10/2020	CITICORP		34,929,220	34,000,000	34,482,320	34,097,254	0	(57,568)	0	(57,568)	0	34,039,686	0	889,534	889,534	2,031,500	
26884T-AH-5	ERAC USA FINANCE		06/08/2020 _	Various		27,774,090	27,000,000	27, 178, 467	27,068,017	0	(10,445)	0	(10,445)	0	27,057,573	0	716,517	716,517		10/15/2022
26884T-AP-7	ERAC USA FINANCE		06/08/2020 _	Various		33,818,525	32,500,000	32,503,519	32,504,283	0	(220)	0	(220)	0	32,504,063	0	1,314,462	1,314,462		11/01/2025
26885B-AC-4	EQT MIDSTREAM PARTNERS		04/02/2020	. JP MORGAN		10,710,000	18,000,000	17,911,640	17,921,511	0	712	0	712	0	17,922,224	0	(7,212,224)	(7,212,224)		07/15/2028
26885B-AD-2	EQT MIDSTREAM PARTNERS		01/06/2020	BARCLAYS		3,525,970	3,500,000	3,491,635	3,493,953	0	64	0	64	0	3,494,017	0	31,953	31,953		07/15/2023
269246-BS-2 269330-AA-4	E-TRADE FINANCIAL		11/05/2020	Various		10,795,950	9,000,000	8,992,080	8,992,946	0	318	0	318	0	8,993,264	0	1,802,686	1,802,686		06/20/2028
	E3 2019-1 A		12/20/2020	Various		3,111,638	3,111,638	3,111,544	3, 111, 363	u	275	0	275		3,111,638	0	407	407		09/20/2055
277432-AK-6	EASTMAN CHEMICAL		10/16/2020	Various		748,000	748,000	747,536	747,932	0	(39)	0	(39)	0	747,893	0	107	107		01/15/2021
277432-AL-4 278865-AL-4	EASTMAN CHEMICAL		10/05/2020 09/15/2020	GOLDMAN SACHS		9,392,080	8,000,000 20,807,000	7,948,060 21,214,792	7,949,428 20,941,229	0	1,099	0	1,099	10	7,950,528	}0	1,441,552 132,054	1,441,552 132,054	1,422,400 1,457,030	09/01/2042
278865-AR-1	ECOLAB		01/12/2020	Various		15,000,000	15,000,000	14,994,621	14,999,845		155		(43,638)		15,000,000		102,004	102,004	1,457,030	
278865-AV-2	ECOLAB		07/16/2020	JEFFERIES	†	10,100,700	9,000,000			0	851	h0	851	0	8,988,810		1,111,890	1,111,890	174,825	
28370T-AG-4	KINDER MORGAN ENERGY PARTNERS		10/20/2020	. ATHENE ANNUITY & LIFE		7 . 157 . 410	6.500.000	6,497,920	6,498,655	n	435	n	435	0	6.499.090			1,111,890		305/01/2024
28415P-AA-2	EHGVT 2016-A A		12/25/2020	Paydown		1,656,528	1,656,528	1,656,513	1,656,514	n	12	n	19	n	1,656,528	n	000,020 n	n		04/25/2028
28416D-AC-4	EHGVT 2017-A C		12/25/2020	Pavdown	-	1,000,183	1,000,183	985, 174	1,000,110	n	14.948	14.876	72	n	1,000,183	n	n	n		03/25/2030
28416T-AA-3	EHGVT 2019-A A		12/25/2020	Paydown		5,426,640	5,426,640	5,425,172	5,425,172	n	1,468	17,570	1,468	n	5,426,640	n	n	n		01/25/2034
28416T-AB-1	EHGVT 2019-A B		12/25/2020	Pavdown		943.764	943.764	943.610	943.610	n	153	n	153	n	943.764	n		n		01/25/2034
28416T-AC-9	EHGVT 2019-A C		.05/28/2020	BOA ML		4,524,369	5, 189, 240	5, 187, 970	5, 187, 970		0	0		0	5, 187, 970	0	(663,601)	(663,601)		01/25/2034
28416T-AC-9	EHGVT 2019-A C		_05/25/2020	Paydown		628,387	628,387	628,233	628,233	0	154	0	154	0	628,387	0	0	0		01/25/2034
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		12/15/2020	Redemption 100.0000		809,504	809,504	817,599		0	(4,326)	0	(4,326)	0	809,504	0	0	0		06/15/2026
28660#-AA-6	WAL-MART SAN BERNADINO CALIFORNIA		12/15/2020	Redemption 100.0000		254,919	254,919	254,919	254,919	0	0	0	0	0	254,919	0	0	0	8,531	09/15/2028
28932M-AA-3	ELM ROAD GENERATING STATION		08/11/2020	Various		444, 141	444, 141	455,540	453,775	0	(9,634)	0	(9,634)	0	444, 141	0	0	0	17,426	
	ELM ROAD GENERATING STATION		07/19/2020 _	Various		237,293	237, 293	237,293	237,293	0	0	0	0	0	237,293	0	0	0	8,349	01/19/2031
292505-AJ-3	ENCANA	ļ	05/05/2020	Various	ļ	20,759,625	24,600,000	24,600,589	24,600,956	0	85	0	85	0	24,601,041	0	(3,841,416)	(3,841,416)	420,680	
29260F-AE-0	ENDEAVOR ENERGY RESOURCE		11/03/2020	. MARKET AXESS		1,000,219	958,000	996,320	995,679	0	(4,626)	0	(4,626)	0	991,052	0		9, 167		01/30/2028
29265N-AS-7	ENERGEN		05/26/2020 _	. Call 101.0000		4,040,000	4,000,000	3,967,735	3,980,889	0	4,270	0	4,270	0	3,985,159	0	14,841	14,841		09/01/2021
29272W-AA-7	ENERGIZER HOLDINGS		10/16/2020 _	DIRECT	-	1,500,000	1,500,000	1,473,750	1,476,291	0	2,214	0	2,214	0	1,478,504	0	21,496	21,496		07/15/2026
29272W-AB-5	ENERGIZER HOLDINGS		11/03/2020 _	GOLDMAN SACHS	<b>+</b>	645,880	594,000	594,000	594,000	0	0	0	J0	0	594,000	0	51,880	51,880		01/15/2027
29273A-AA-4	ENERGIZER HOLDINGS		07/01/2020	. Call 100.1250		2,002,500	2,000,000	1,917,500	1,927,193	0	5,690	L0	5,690	0	1,932,883	0	67,117	67,117		06/15/2025
29273R-BB-4	ENERGY TRANSFER PARTNERS	-	06/22/2020	MSDW		29,837,870	26,200,000	26,425,960	26,367,014	0	(29,736)	0	(29,736)	0	26,337,278	0	3,500,592	3,500,592		02/01/2024
29273R-BD-0	ENERGY TRANSFER PARTNERS		05/18/2020 _	BOA ML		4,797,750	4,792,000	4,788,071	4,789,533	ō	161	l0	161	0	4,789,695	} <u>0</u>	8,056	8,056		03/15/2025
29273R-BG-3	ENERGY TRANSFER PARTNERS		05/18/2020 _	BOA ML		25,004,670	24,362,000	24,336,351	24,366,290	} <u>0</u>	(1,456)	}0	(1,456)	·}0	24,364,834	} <u>0</u>	639,836	639,836		01/15/2026
29273R-BK-4	ENERGY TRANSFER PARTNERS	-	10/09/2020	HSBC	-	2,585,525	2,500,000	2,494,650	2,496,126	}0	481	} <u>0</u>	481	ļ0	2,496,608	} <u>0</u>	88,917	88,917	104,708	
29278N-AG-8	ENERGY TRANSFER PARTNERS		10/01/2020	Various		12,085,751	11,248,000	11,224,267	11,224,176	}ō	2,222	}0	2,222	}0	11,226,398	} <u>0</u>	859,353	859,353		04/15/2029
29278N-AN-3	ENERGY TRANSFER PARTNERS		10/05/2020	JP MORGAN		5,486,300	5,000,000	5,268,750	5,247,607	ŀō	(22,846)	}0	(22,846)	·0	5,224,761	} <u>0</u>	261,539	261,539	233 , 750	06/01/2027
29336T-AA-8	ENLINK MIDSTREAM		05/05/2020 _	WELLS FARGO		645,000	1,000,000	826,250	827,589	L0	4,396	L0	4,396	ļ0	831,985	L0	(186,985)	(186,985)	23,292	06/01/2029

					Showing All L	_ong-Term E	Sonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of												Doolined	Total Cain		
		F	D:I	NI	Number of	0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
29336U-AE-7	ENLINK MIDSTREAM PARTNERS	-	11/03/2020 _	JEFFERIES		865,700	1,000,000	927,500	930,022	0	9,564		9,564	0	939,586	0	(73,886)	(73,886)	38 , 503	
29364W-AS-7	ENTERGY LOUISIANA		10/05/2020 _	. Various		16,352,970	15,000,000	14,960,393	14,980,080	0	3,976		3,976	0	14,984,055	0	1,368,915	1,368,915	664,875	
29365P-AQ-5	ENTERGY LOUISIANA		08/20/2020 _	. Call 100.0000		11,000,000	11,000,000	10,984,710	10,998,100	0	934		934	0	10,999,034	0	966	966	385,015	
29365Q-AC-4	ENTERGY GULF STATES RECON 2007-A A3	-	10/01/2020 _	Paydown		924,385	924,385	806,612	861,776	0	62,609		62,609	0	924,385	0	0	0	41,023	
29379V-AU-7 29379V-AZ-6	ENTERPRISE PRODUCTS OPERATING		08/05/2020 06/18/2020	. WELLS FARGO		17,378,130	16,500,000	16,465,350	16,491,090 10,011,998	0	2,751		2,751	0	16,493,841	0	884,289	884,289		02/15/2022
29379V-BB-8	ENTERPRISE PRODUCTS OPERATING		12/07/2020	Various		10,230,139	19,000,000	18,964,090	18,982,866		2.383		(15,549)	0	18,985,249		1,830,461	1,830,461		303/15/2023 202/15/2024
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING		05/27/2020	WELLS FARGO		13,756,197	12,521,000	12,481,058	12,498,606	n	1,483		1,483	0	12,500,089	n	1,256,108	1,256,108		302/15/2025
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING		06/08/2020	GOLDMAN SACHS		15, 192, 487	13,477,000	13,915,309	13,766,632	n	(20, 117		(20, 117)	n	13,746,515	n	1,445,973	1,230,108		502/15/2026
29379V-BL-6	. ENTERPRISE PRODUCTS OPERATING		11/03/2020	MITSUBISHI		5,676,000	5,000,000	4,976,850	4,980,476	n	1,957		1,957	n	4,982,433	n	693,567	693,567		002/15/2027
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING		06/22/2020	MSDW		16,470,762	14,221,000	14,038,716	14,056,095	0			7,496	0	14,063,592	0	2,407,170	2,407,170		310/16/2028
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING	_	_04/17/2020	MSDW		34,943,150	35,000,000	35,073,050	35,068,553	0	(2,237		(2,237)	0	35,066,316	0	(123, 166)	(123, 166)		107/31/2029 _
294429-AJ-4	EQUIFAX		12/10/2020	Various	<u> </u>	15,612,641	14,895,000	14,696,091	14,812,471	0	25,784	0	25,784	0	14,838,255	0	774,386	774,386	490, 170	12/15/2022
294429-AN-5	EQUIFAX		12/17/2020	. Various		15,676,191	14,500,000	14,448,120	14,476,042	0	4,314	0	4,314	0	14,480,356	0	1, 195,835	1, 195, 835	557,279	06/15/2023
29444G-AJ-6	AXA FINANCIAL		07/30/2020 _	AMHERST		3,817,380	3,000,000	2,987,684	2,988,481	0	654		654	0	2,989,135	0	828,245	828,245	176, 167	
294752-AH-3	REGENCY CENTERS		08/03/2020 _	Various		17,708,620	17,000,000	17,287,185	17, 132, 981	0	(21,540		(21,540)	0	17,111,441	0	597, 179	597 , 179	<u>4</u> 06,667	
29717P-AE-7	ESSEX PORTFOLIO		10/05/2020	. ATHENE ANNUITY & LIFE		1,469,681	1,400,000	1,388,128	1,395,578	0	976		976	0	1,396,555	0	73, 126	73, 126		105/01/2023
29717P-AN-7	ESSEX PORTFOLIO		12/10/2020	. Various		10,947,200	10,000,000	9,932,629	9,962,876	0	7,619		7,619	0	9,970,495	0	976,705	976,705		05/01/2024
29717P-AP-2	ESSEX PORTFOLIO		12/14/2020	. ATHENE ANNUITY & LIFE		5,511,881	5,000,000	4,989,348	4,992,678	0	1,211		1,211	0	4,993,889	0	517,992	517,992		304/01/2025
29717P-AQ-0 30034W-AA-4	ESSEX PORTFOLIO		12/03/2020	. Various		12,275,120	11,000,000	10,982,747	10,992,989 19,966,875	0	739		739	0	10,993,728		1,281,392 1,121,537	1,281,392		504/15/2026
30034W-AA-4 30040W-AE-8	EVERSOURCE ENERGY		06/09/2020	Various		21,092,206 16,137,392	20,000,000	19,965,200	19,966,875	0	(14,974		(14,974)	0	15, 170, 868	0		1, 121,537 966,524		709/15/2024 201/15/2028
30040W-AF-5	EVERSOURCE ENERGY		11/05/2020	BARCLAYS		14,362,509	11,957,000	11,873,899	11,879,517		6. 123			0	11,885,640	0 n	2,476,869	2,476,869		304/01/2029
30161M-AG-8	EXELON GENERATION		11/16/2020	Various		9,761,586	8, 182, 000		8, 171, 793	0	601		601	0	8, 172, 393	n	1,589,193	1,589,193		510/01/2039
30161M-AN-3	EXELON GENERATION		06/23/2020	JP MORGAN		2,713,712	2,423,000	1,854,965	1,905,976	0	4,413		4.413	0	1,910,389	0	803,322	803,322	71,613	
30161M-AP-8	EXELON GENERATION		01/15/2020 _	Maturity		5,918,000	5,918,000	5,974,826	5,917,984	0	16	0	16	0	5,918,000	0	0	0		
302491-AT-2	FMC		.07/02/2020	JEFFERIÉS		4,694,150	4,310,000	4,305,647	4,305,665	0	322	0	322	0	4,305,988	0	388, 163	388 , 163	109,953	
302508-AQ-9	FMR		11/05/2020 _	HILLTOP		4,469,880	3,000,000	3,044,241	3,040,645	0	(2,747	)0	(2,747)	0	3,037,898	0	1,431,982	1,431,982	204,390	06/15/2029
30251B-AA-6	FMR		11/05/2020 _	JP MORGAN		5,248,900	5,000,000	4,997,425	4,998,166	0	945		945	0	4,999,111	0	249,789	249,789		211/15/2021
30251B-AC-2	- FMR		11/05/2020 _	JP MORGAN		7,945,877	5,075,000	5,048,965	5,049,997	0	301	0	301	0	5,050,298	0	2,895,579	2,895,579		112/14/2040
30288*-AA-8	FLNG LIQUEFACTION		09/30/2020	. Redemption 100.0000		726,000	726,000	726,000	726,000	0	0	0	0	0	726,000	0	0	0		503/31/2038
31428X-BC-9	FEDEX		02/20/2020	Various		13,766,425	13,061,000	12,745,954	12,873,120	0	5,031		5,031	0	12,878,151	0	888,274	888,274		02/01/2025
31620M-AK-2	FIDELITY NATIONAL INFORMATION SERVICES	-	08/21/2020 _	Various		10,428,346	9,764,000	9,748,056	9,753,470	0	1,752		1,752	0	9,755,223	0	673, 124	673, 124		104/15/2023
31620M-AM-8 31620M-AT-3	. FIDELITY NATIONAL INFORMATION SERVICES	-	07/28/2020	Various	-	5, 185, 329 4, 426, 640	4,678,000 4,000,000	4,661,404 3,643,920	4,669,220 3,689,871	0	976		976	ļ0	4,670,196	<u>0</u>	515, 133 702, 141	515 , 133 702 , 141		106/05/2024
31620M-A1-3	FIDELITY NATIONAL		11/02/2020 06/22/2020	Various		21,440,291	18, 187, 000		18,090,683	<sup>0</sup>	4,628		4,628		3,724,499	0	3,344,922	3,344,922	146,333	308/15/2026 005/15/2028
31620M-BJ-4	FIDELITY NATIONAL		01/10/2020	BARCLAYS		11,660,041	10,633,000	10,761,999	10,755,283	n	(475		4,000	n	10,754,808	n	905,233	905, 233		305/21/2029
316773-CV-0	FIFTH THIRD BANCORP		12/02/2020	Various		12,845,760	11,000,000	10,781,333	10.982.694	n	1,601		1,601	n	10,984,295		1.861.465	1,861,465		903/14/2028
316773-CX-6	FIFTH THIRD BANCORP		11/17/2020	Various		14,879,693	13,686,000	13,660,544	13,664,685	0	4,044		4,044	0	13,668,729	0	1,210,964	1,210,964		601/25/2024
316773-CY-4	FIFTH THIRD BANCORP		11/05/2020	Various		26, 151, 150	25,000,000	24,993,000	24,992,836	0	311	0	311	0	24,993,147	0	1, 158,003	1, 158,003		501/28/2025
31953*-AD-4	BURLINGTON NORTHERN SANTA FE		10/26/2020 _	Redemption 100.0000		1, 170, 139	1, 170, 139	1, 170, 139	1, 170, 139	0	0	0	0	0	1, 170, 139	0	0	0		04/26/2022
31953*-AE-2	BURLINGTON NORTHERN SANTA FE		10/26/2020	Redemption 100.0000		110,741	110,741	110,741	110,741	0	0	0	0	0	110,741	0	0	0	4,560	
31953*-AF-9	BURLINGTON NORTHERN SANTA FE		10/26/2020 _	. Redemption 100.0000		48,380	48,380	48,380	48,380	0	0	0	Ω	0	48,380	0	0	0	1,992	
31953*-AG-7	BURLINGTON NORTHERN SANTA FE		10/26/2020	. Redemption 100.0000		134,861	134,861	134,861	134,861	0	0	0	٥	0	134,861	0	0	0	5,553	
31953*-AH-5	BURLINGTON NORTHERN SANTA FE		10/26/2020 _	_ Redemption 100.0000		202,546	202,546	202,546	202,546	0	0	0	ļ0	0	202,546	0	0	0	8,340	
31953*-AL-6	BURLINGTON NORTHERN SANTA FE	-	11/15/2020	Redemption 100.0000		559,079	559,079	559,079	559,079	0	0	0	0	0	559,079	0	0	0	24,991	
31953*-AM-4 31953*-AN-2	BURLINGTON NORTHERN SANTA FE	-	11/15/2020	Redemption 100.0000		55,445	55, 445	55,445 353,484	55,445	0	0	0	ļQ	ļ0	55,445	}0	0	0	2,478 15,777	
31953*-AN-2 31953*-AP-7	BURLINGTON NORTHERN SANTA FE		11/15/2020	Redemption 100.0000		353,484	353,484	353,484	353,484	0	0	0	لاِ	0	142.465	0		0		
31953*-AQ-5	BURLINGTON NORTHERN SANTA FE	-	11/15/2020	Redemption 100.0000		189,579	189,579	189,579	189,579	n	n	n	n	n	189,579	0	n	n	8.474	
31953*-AR-3	BURLINGTON NORTHERN SANTA FE	-	11/15/2020	Redemption 100.0000		165,669	165,669	165,669	165,669	n	n	n	n	n	165,669	n	n	n	7,405	
32051G-L7-8	FHAMS 2005-FA11 1A4A	-	12/01/2020	Paydown		278.371	303,858	241.130	193.942	0	84.429	0	84.429	0	278,371	0	0	0	7 , 143	
32051G-WU-5	FHAMS 2005-6 1A5	1	12/01/2020	Paydown		313,430	332,297	288,449	288, 141	0	27,840			0	313,430	0		0	8,707	
32051G-YJ-8	FHAMS 2005-FA8 1A4	1	12/01/2020	Paydown		701,322	724,801	615,803	536,831	0	164,491		164,491	0	701,322	0	0	0	19,010	
32055W-AC-0	FHASI 2007-3 A3		12/01/2020	Paydown		277,833	328,221	236,842	227,240	0	61,988			0	277,833	0	0	0	10,287	
32057H-AG-2	FIAOT 2016-2A C		12/15/2020	Paydown		2,815,858	2,815,858	2,815,325	2,815,325	0	533		533	0	2,815,858	0	0	0	50,821	107/15/2022
32057L-AD-0	FIAOT 2016-1A C		06/15/2020 _	Paydown		2,495,035	2,495,035	2,494,398	2,494,996	0	38	0	38	0	2,495,035	0	0	0		204/18/2022
32058M-AG-0	FIAOT 2015-2A C		02/15/2020	Paydown		670.638	670,638	670,501	670,635	0	3	0	3	0	670,638	0	0	0	2.602	209/15/2021 _

							onds and Sto	ocks SOLD, I	REDEEMED											
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
32059B-AG-3	FIAOT 2017-2A C		12/15/2020 .	Paydown		499,204	499, 204	499, 120	499, 120	0	84	0	84	0	499,204	0	0	0	14,976	08/15/2023 .
33632*-TW-7	CVS 46 CVS PROPERTIES		12/10/2020 _	Various		1,275,194	1,275,194	1,275,194	1,275,194	0	0	0	0	0	1, 275, 194	0	0	0	53,491	
33632*-UJ-4	CONOCOPHILLIPS ANCHORAGE ALASKA		12/10/2020 _	_ Various		12,448,235	12,448,235	13,710,807	12,564,717	0	(116,482		(116,482)	0	12,448,235	0	0	0		
337355-AA-9	FUCRA 1997-1 B1		10/01/2020 .	Paydown		1,816	24,378	18,500	18,500	0	(16,684		(16,684)	0	1,816	0	0	0	0	11/15/2028
33766Q-AC-1 337738-AP-3	FIRSTENERGY OHIO PIRB SPECIAL 2013-1 A3		07/15/2020 .	Paydown		232,853	232,853	228,374	228,989	0	3,864		3,864	0	232,853	0	1.239.522	1,239,522	6,678	
337738-AT-5	FISERV		12/14/2020	. ATHENE ANNUITY & LIFE		5,585,439	5,000,000	4,999,650	4,999,697	0	(8	í	(7,046)	0	4.999.689	0		585,750	236 , 444	
33840*-AA-3	INTL FLAVORS & FRAGRANCES		12/15/2020	Redemption 100.0000		928,992	928,992	928,992	928,992	0	0	0	0	0	928,992	0	0	0		11/15/2030
33972P-AA-7	. FLNG LIQUEFACTION 2		09/30/2020 .	Various		638,000	638,000	637,509	637,591	0	409		409	0	638,000	0	0	0		03/31/2038
340711-AT-7	. FLORIDA GAS TRANSMISSION	-	07/15/2020 _	. Maturity		1,823,000	1,823,000	1,875,742	1,839,261	0	(16,261		(16,261)	0	1,823,000	0	0	0		07/15/2020
341099-CM-9	DUKE ENERGY FLORIDA		04/01/2020 _	Maturity		10,000,000	10,000,000	9,994,300	9,998,545	0	1,456		1,456	0	10,000,000	0	0	0	227,500	
34461L-AJ-3 344868-AA-2	FMBT 2019-FBLU C		05/20/2020 _	CSFB	+	22,894,531 5,994,253	25,000,000 5,994,253	25,749,900 6,126,691	25,741,524 6,044,336	<u>0</u>	(56,468		(56,468)	0	25,685,055 5,994,253	} <u>0</u>	(2,790,524)	(2,790,524)		10/05/2036
344868-AA-2 345277-AE-7	FORD HOLDINGS		10/05/2020 .	Various	†					0	(50,083		(50,083)	0		0	(650,610)	(650,610)	324,256	
345370-CA-6	FORD MOTOR COMPANY		05/27/2020	Various		7,368,750	7,500,000	8,643,857	8,477,372	n	(25,676		(25,676)	0	8, 451, 696	n	(1,082,946)	(1,082,946)		
345397-WW-9	FORD MOTOR CREDIT		04/20/2020	Various		3, 106, 250	3,500,000	3,523,783	3,513,449	0	(801		(801)	0	3,512,648	0	(406,398)	(406,398)	79,794	
345397-XU-2	FORD MOTOR CREDIT		07/23/2020	Various		7,936,250	8,500,000	8,514,880	8,509,687	0	(856		(856)	0	8,508,831	0	(572,581)	(572,581)		01/08/2026
34959J-AG-3	FORTIVE		07/24/2020 .	. Various		7,729,830	7,000,000	6,980,031	6,982,919	0	1,276		1,276	0	6,984,195	0	745,635	745,635		06/15/2026
34964C-AE-6	FORTUNE BRANDS HOME		11/05/2020 .	JEFFERIES		7,531,811	6,747,000	6,735,530	6,735,609	0	886		886	0	6,736,495	0	795,316	795,316		09/15/2029 .
35041J-AA-3 35671D-BL-8	FFIN 2019-1A AFREEPORT-MCMORAN		12/15/2020 .	Paydown		3,342,113	3,342,113 700,000	3,341,595 395.500	3,341,657 490,176	0	456		456	0	3,342,113 518.017		0	243 . 457	64,894	11/15/2034 .
35671D-CC-7	FREEPORT-MCMORAN		11/03/2020 .	. Various	+	9,032,669	8,779,000	8,789,938	8,789,620	u	(682		(682)	0	8,788,938		243,457	243,457	270, 171	
35671D-CD-5	FREEPORT-MCMORAN		1.03/17/2020	JP MORGAN		1,535,625	1,750,000	1,776,250	1,775,764	0	(496		(496)	0	1,775,267	0	(239,642)	(239,642)		09/01/2029
35802X-AH-6	FRESENIUS MEDICAL CARE US FINANCE II		_07/17/2020 _	Call 100.0000		2,834,000	2,834,000	2,834,000	2,834,000	0	0	0	0	0	2,834,000	0	0	0		
361448-AW-3	GATX		10/21/2020 _	SUNTRUST		5,398,350	5,000,000	4,946,850	4,970,255	0	4,334	0	4,334	0	4,974,589	0	423,761	423,761	172,882	
361448-BE-2	GATX		11/17/2020 .	Various		12, 145, 150	10,000,000	9,983,600	9,985,224	0	1,271	0	1,271	0	9,986,495	0	2, 158, 655	2, 158, 655	526 , 139	
361841-AG-4 361841-AH-2	. GLP CAPITAL/GLP FINANCING II		03/09/2020 .	DIRECT		375,000 2,104,145	375,000	375,000 2.446.509	375,000	0	0	·}0	0	0	375,000	0	0	0	16,552 58,269	
361841-AH-2			03/27/2020	. CANTOR FITZGERALD CANTOR FITZGERALD		2,104,145	2,351,000 3,146,000	3,146,000	2,427,037 3,146,000	0	(2,590	)0	(2,590)	0	3,146,000	0	(320,302)	(320, 302)	58,269	
361841-AK-5	GLP CAPITAL/GLP FINANCING II		03/25/2020 .	. CANTOR FITZGERALD		9,234,788	11,454,000	12,057,305	11,991,405	0	(13, 182	) 0	(13, 182)	0	11,978,222	0	(2,743,435)	(2,743,435)		06/01/2028 .
361841-AL-3	GLP CAPITAL/GLP FINANCING II		03/23/2020 _	CANTOR FITZGERALD		8,700,450	10,546,000	10,544,418	10,543,528	0	(560		(560)	0	10,542,968	0	(1,842,518)	(1,842,518)		01/15/2029
361841-AN-9	. GLP CAPITAL/GLP FINANCING II		01/23/2020 _	GOLDMAN SACHS		7,233,590	7,000,000	6,992,930	6,993,157	0	165		165	0	6,993,323	0	240,267	240,267		09/01/2024 .
36185M-EG-3	_ GMACM 2006-J1 A6		12/01/2020 _	Paydown		1,580,591	1,670,078	1,493,675	1,541,592	0	93,611			0	1,580,591	0	0	0		04/25/2036
36228C-UV-3	GSMS 2005-ROCK A		07/10/2020 .	GOLDMAN SACHS	+	2,324,063	2,000,000	1,953,724	1,960,839	}0	3,340	ļ0	3,340	ō	1,964,179	Fō	359,884	359,884	66, 181	
36228F-XX-9 36248F-AG-7	GSR 2003-10 1A1	-	12/01/2020 .	Paydown Paydown Paydown	-	74,300	74,300	74,300 21,351,140	74,300 21,144,587	0	0	/t <sub>0</sub>	0	0	74,300 21,140,323	0	0	0	1,093 719,505	
36250W-AA-8	GSMS 2015-590M A		112/01/2020 .	BARCLAYS	1	1,639,980	1,500,000	1,544,990	1,527,450	n	(3,633		(3,633)	0 n	1,523,817	n	116,163	116,163	47,526	
36252T-AP-0	GS MORTGAGE SECURITIES TRUST 2016-GS2 A2		10/14/2020 .	MSDW		6,015,938	6,000,000	5,884,978	5,942,226	0	37,802		37,802	0	5,980,028	0	35,910	35,910	138 , 338	
364725-BB-6	TEGNA		10/13/2020 _	. Call 100.0000		1,980,000	1,980,000	1,950,914	1,972,022	0	3,614		3,614	0	1,975,636	0	4,364	4,364	87,945	09/15/2021
364725-BC-4	TEGNA		01/07/2020 _	. Various	-	2,641,231	2,555,000	2,552,517	2,553,043	0	(21	)0	(21)	0	2,553,021	0	88,210	88,210		09/15/2024 .
36804P-AF-3	GATX 2005-1 PASS THROUGH TRUST		07/02/2020 _	Various	+	300,059	300,059	300,059	300,059	l	0	ļ0	ļ0	0	300,059	L0	0	L0		01/02/2025 .
369604-BF-9 36962G-4J-0	GENERAL ELECTRIC		07/28/2020 .	PARIBAS	+		124,000 9,085,000	9,054,431	123,395 9,084,662	}0	10	ļ0	10	ļō	9,085,000	} <sup>0</sup>	3,371	3,371		10/09/2042 .
36962G-4J-0	GENERAL ELECTRIC		09/16/2020 .	Various	-	13,677,000	9,085,000	9,054,431	9,084,662	n	9.720		9.720		9,085,000	n	0	n	249,838	
36962G-4Y-7	GENERAL ELECTRIC		05/19/2020	Various		11,737,275	11,451,000	11,383,110	11,442,470	0	2,629		2,629	0	11,445,099	0	5,901	5,901		
370334-CF-9	GENERAL MILLS		11/02/2020 .	MITSUBISHI		3,664,696	3,241,000	3,442,979	3,426,027	0	(28,518	)0	(28,518)	0	3,397,509	0	267, 187	267 , 187	135,762	04/17/2025 .
370334-CG-7	GENERAL MILLS		11/05/2020 .	JP MORGAN	-	1, 190, 870	1,000,000	974,800	978, 149	0	1,925		1,925	0	980,074	0	210,796	210,796	44,567	
370334-CJ-1	GENERAL MILLS		05/12/2020 .	MSDW	-	17,111,332	13,702,000	14, 121, 292	14, 116, 862	0	(2,440		(2,440)	0	14, 114, 422	0	2,996,910	2,996,910	370,297	
372917-AS-3 37331N-AB-7	GENZYME GEORGIA-PACIFIC	-	06/15/2020 .	Maturity		4,900,000	4,900,000	4,891,577 11,426,796	4,897,463	}0	2,537		2,537	0	4,900,000	}ō	65.985	0		06/15/2020
37331N-AB-7	GEORGIA-PACIFIC	-	07/15/2020 _ 11/01/2020 _	_ WARKET AXESS	+		10,000,000 9,143,000		10,220,617 9,136,600	<sup>0</sup>	(144, 102		(144, 102)	u	10,076,515 9,143,000	<sup>0</sup>	ენ, 985	65,985		11/01/2020 11/01/2020
37331N-AD-3	GEORGIA-PACIFIC	-	12/17/2020	Various		28,997,996	27,000,000	26.647.218	26,906,137	0	20.615		20,615	0	26,926,752	0	2.071.244	2,071,244		07/15/2023
37331N-AH-4	GEORGIA-PACIFIC		12/08/2020	DEUTSCHE		11, 122, 400	10,000,000	9,996,100	9,997,310	0	353		353	0	9,997,663	0	1, 124, 737	1, 124, 737		03/01/2025
373334-JW-2	GEORGIA POWER		12/11/2020 _	CITICORP		6,112,032	4,800,000	4,797,552	4,797,707	0	45	0	45	0	4,797,752	0	1,314,280	1,314,280	258,000	03/15/2042
373334-KE-0	GEORGIA POWER	-	12/14/2020 .	. ATHENE ANNUITY & LIFE	-	11,527,201	10,304,000	10,274,168	10,278,249	0	3,577		3,577	0	10,281,826	0	1,245,375	1,245,375		04/01/2026
375558-AY-9	GILEAD SCIENCES		02/01/2020 .	. Maturity	-	1,000,000	1,000,000	991,024	999,397	0	603		603	0	1,000,000	l0	0	0	11,750	
375558-AZ-6 375558-BD-4	GILEAD SCIENCES	-	10/22/202001/22/2020 _	VariousBARCLAYS	+	13,286,880	12,000,000	12,001,200 10,030,700	12,000,828 10,027,695	}0	(362		(362)	0	12,000,466 10,027,822	} <sup>0</sup>	1,286,414 2,308,678	1,286,414		02/01/2025 .
01 3330-00-4																				

					Showing All L	_ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10	(			Carrying Value		16	17	18	19	20	21
		1								11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
375558-BF-9	GILEAD SCIENCES		12/03/2020 _	Various		68,164,000	60,000,000	59,901,553	59,924,776	0		0	7,587	0	59,932,363	0	8,231,637	8,231,637	2,064,278	303/01/2026 .
378272-AF-5	GLENCORE FUNDING		10/05/2020 _	. ATHENE ANNUITY & LIFE		2,555,720	2,385,000	2, 152, 272	2,290,174	0	19,603		19,603	0	2,309,777	0	245,943	245,943	83,351	
378272-AH-1	GLENCORE FUNDING		06/22/2020 _	Various		66,782,800	61,000,000	57,713,920	59,044,571	0	183,096		183,096	0	59,227,667	0	7,555,133	7,555,133	1,841,649	
378272-AL-2	GLENCORE FUNDING		11/04/2020 _	_ Various		15,463,140	14,000,000	13,038,318	13,387,943	0	84,089	0	84,089	0	13,472,032	0	1,991,108	1,991,108	591, 111	
38081E-AA-9 38082J-AA-7	GLDN 2016-1A AGLDN 2016-2A A		09/20/2020 .	Paydown	-	1, 158, 748 1, 267, 155	1, 158, 748 1, 267, 155	1, 158, 748 1, 255, 746	1, 158, 748 1, 256, 451	0		0		0	1,158,748 1,267,155	0	0	0	34,696	
38141E-A5-8	GOLDMAN SACHS GROUP		03/15/2020 _	Paydown		28,000,000	28,000,000		28,004,454		(4,454				28,000,000	0			32,333	03/15/2020 .
38141E-A6-6	GOLDMAN SACHS GROUP		06/15/2020	Various		24,444,000	24,444,000	25,406,105	24,501,704	0	(57,704		(57,704)	0	24,444,000	0	0	0	733.320	06/15/2020
38141G-WQ-3	GOLDMAN SACHS GROUP		12/07/2020 .	JP MORGAN		2,266,313	2,081,000	2, 151, 681	2, 151,016	0	(13,213	)0	(13,213)	0	2, 137, 803	0	128,510	128,510	81,330	09/29/2025 .
38143U-8H-7	GOLDMAN SACHS GROUP		12/14/2020 _	Various		34,916,357	31,364,000	31,938,986	31,762,701	0	(29, 122	)0	(29, 122)	0	31,733,579	0	3, 182,778	3, 182,778	1,021,105	02/25/2026 .
38145G-AH-3	GOLDMAN SACHS GROUP		11/19/2020 _	. GOLDMAN SACHS		1,860,939	1,667,000	1,729,761	1,726,222	0	(8,370)		(8,370)	0	1,717,851	0	143,087	143,087		11/16/2026
38148L-AC-0	GOLDMAN SACHS GROUP		11/19/2020 .	Various	<b>+</b>	36,160,028	33,025,000	32,673,065	32,816,751	ļ	26, 108		26, 108	ļ0	32,842,859	0	3,317,170	3,317,170		01/23/2025 .
38217K-AA-2 38217V-AA-8	. GOODG 2016-1A A		12/15/2020 . 12/15/2020 .	Various	<del> </del>	3,427,479 1,790,881	3,427,479	3,390,794 1,790,048	3,393,623 1,790,032	}0	33,855		33,855	ļō	3,427,479 1,790,881	ļ		}	68,296 48,767	
38217V-AA-8 38218D-AA-7	GOODG 2017-1A A		12/15/2020 .	Various	+	1,790,881	1,223,917	1,223,545	1,790,032	0 n	849		849	0	1,223,917	0 n	0	n	48,767	
38218D-AA-7	G00DG 2019-1A		12/16/2020	Various		1,740,444	1,740,444	1,739,915	1,739,915	0	529		529	0	1,740,444	0	0	0	32,504	
386088-AF-5	DIAGEO INVESTMENT		08/04/2020 .	MARKET AXESS		230,550	200,000	196, 196	199, 129	0	180		180	0	199,309	0	31,241	31,241	14,267	
39121J-AE-0	GREAT RIVER		07/01/2020 _	. Redemption 100.0000		702,074	702,074	772,728	768,270	0	(66, 196		(66, 196)	0	702,074	0	0	0	43,908	
39234#-AB-8	. GREATER SANDHILL I LLC SER B		12/30/2020 _	. Redemption 100.0000		924,367	924, 367	1,014,814	1,006,368	0	(82,001)		(82,001)	0	924,367	0	0	0		12/30/2030 .
39234#-AC-6	GREATER SANDHILL I LLC SER B		12/30/2020 .	_ Redemption 100.0000			896,914	1,021,611	1,009,579	0	(112,664		(112,664)	0	896,914	0	0	0	38,048	
402479-CA-5 404121-AH-8	GULF POWER		04/15/2020 _ 10/30/2020 _	Various		15,000,000	15,000,000	15,226,523	15,019,666	0	(19,666		(19,666)	0	15,000,000 2,337,671	0			356, 250	04/15/2020 . 309/01/2026 .
40412C-AC-5	HCA HEALTHCARE		03/13/2020 .	DIRECT		2,622,833 2,230,000	2,334,000	2,339,000	2,338,173 2,230,000	u	(502)	)0	(502)	0	2,230,000	0			185 , 169	
40414L-AM-1	HCP		10/13/2020	WELLS FARGO		6,428,531	5,870,000	5,671,477	5,746,324	0	17,537	0	17,537	0	5,763,861	0	664.670	664.670	240,605	
40414L-AN-9	HCP		10/13/2020	WELLS FARGO		9,020,400	8,000,000	7,965,920	7,977,812	0	2,826		2,826	0	7,980,638	0	1,039,762	1,039,762	279,111	
40414L-AQ-2	HCP		07/15/2020 .	. WELLS FARGO		7,737,917	7,046,000	7,039,377	7,039,766	0	529		529	0	7,040,295	0	697,622	697,622	236,628	
40417Q-AA-3	HERO 2016-4A A1		12/20/2020 .	. Various		1,083,628	1,083,628	1,083,192	1,083,316	0	312	0	312	0	1,083,628	0	0	0	28, 107	
40443R-AG-6	HPLY 2019-HIT B		05/18/2020 _	_ JP MORGAN		9,482,690	10,654,707	10,654,707	10,654,707	0	0	0	0	0	10,654,707	0	(1,172,018)	(1,172,018)		11/15/2036 .
40443R-AG-6 404680-AA-7	HPLY 2019-HIT B		05/15/2020 _ 10/19/2020 _	Paydown		1,454,273 2,953,669	1,454,273	1,454,273 2,953,669	1,454,273 2,953,669		0	L	۷		1,454,273 2,953,669	0			11,898	311/15/2036 . 705/11/2041 .
406216-BG-5	HALL IBURTON		08/10/2020 .	Various			464,000		465,659	0	(172	) 0	(172)	0	465,487	0	41,089	41,089		111/15/2025
406216-BG-5	HALLIBURTON		03/05/2020	Call 110.3360		7.851.510	7,116,000	7.143.026	7, 141, 424	0	(794		(794)	0	7, 140, 630	0	(24,630)	(24,630)		11/15/2025
406216-BJ-9	HALL I BURTON		_06/23/2020	JP MORGAN		23,288,153	22,277,000	22,271,208	22,270,829	0	214	0	214	0	22,271,043	0	1,017,110	1,017,110		11/15/2035
410345-AL-6	HANESBRANDS		10/30/2020 .	JP MORGAN		2, 182, 250	2,030,000	2,030,000	2,030,000	0	0	0	Ω	0	2,030,000	0	152,250	152,250		05/15/2026 .
41242*-AJ-1	NATL BASKETBALL ASSOCIATION		06/07/2020 .	. Redemption 100.0000		1,788,031	1,788,031	1,836,628	1,800,640	0	(12,609		(12,609)	0	1,788,031	0	0	0	50,409	06/08/2020
41242*-AS-1 41242*-AU-6			08/28/2020 .	. Various . ATHENE ANNUITY & LIFE		18,559,980 5,378,500	18,000,000	18,051,975 5,000,000	18,029,483 5,000,000	0	(5,863	رِ0	(5,863)	ļō	18,023,620 5,000,000	0	536,360 378,500	536,360 378,500	469,820	06/07/2023 06/07/2028
41242*-BF-8	NATL BASKETBALL ASSOCIATION HARDWOOD		09/24/2020 .	. ATHENE ANNUITY & LIFE		5,378,500 7,564,104	5,000,000 7,200,000			<sup>0</sup>		ļ	٧	0	7,200,000	0	364 . 104	378,500		)06/07/2028 . )06/07/2027 .
41242*-BK-7	. NATL BASKETBALL ASSOCIATION HARDWOOD		10/28/2020 .	. Various		20,499,480	19,000,000	19,000,000	19,000,000	0	0	n	n	0	19,000,000	0	1,499,480	1,499,480	682 469	06/07/2027
416515-AZ-7	HARTFORD FINANCIAL SERVICES		03/30/2020 _	Various		15,000,000	15,000,000	15, 141,800	15,002,154	0	(2, 154)	)[0	(2, 154)	0	15,000,000	0	0	0	412,500	03/30/2020 .
416515-BB-9	HARTFORD FINANCIAL SERVICES		06/23/2020 _	MARKET AXESS	ļ	745,737	655,000	650,285	650,386	0	57	0	57	0	650,443	0	95,294	95,294	19,559	04/15/2043 .
416515-BE-3	HARTFORD FINANCIAL SERVICES	[	11/05/2020 .	GOLDMAN SACHS	<b></b>	4,975,882	4,517,000	4,502,546	4,502,920	0	1,072	0	1,072	0	4,503,992	0	471,890	471,890	154,582	208/19/2029 .
421924-BK-6	ENCOMPASS HEALTH		11/01/2020 .	. Call 100.0000		1,042,000	1,042,000	1,042,000	1,042,000	0	0	ļ0	0	ļō	1,042,000		0	0		11/01/2024 .
421946-AJ-3 42217K-BA-3	HEALTHCARE REALTY TRUST		12/14/2020 _ 12/07/2020 _	. ATHENE ANNUITY & LIFE Various		5,440,390 23,824,748	5,000,000 22,406,000	4,995,850 22,337,223	4,997,408 22,376,917	0	426 7,864		426	0	4,997,834 22,384,782	0	442,556	442,556 1,439,966	217,969 1,036,278	05/01/2025 . 303/15/2023 .
42217K-BA-3	WELLTOWER	-	06/09/2020 .	SIG	†		13,753,000	22,337,223	14,321,906	n	(45,423)		(45,423)	n	14,276,482	n	1,439,966	1,439,966		
42770U-AA-1	HERO 2015-2A A	1	12/20/2020 .	Paydown		420,367	420,367	420,319	420,330	0	37	´0	37	0	420,367	0	000,404	0	11,665	
42770U-AA-1	HERO 2015-2A A		11/20/2020 _	. Various		337,850	337,850	337,812	337,820	0	30	0	30	0	337,850	0	0	0	5,071	09/20/2040 .
42770V-AA-9	HERO 2016-1A A		12/20/2020 _	Paydown		689,395	689,395	689,333	689,337	0	58	0	58	0	689,395	0	0	0		09/20/2041 .
42770V-AA-9	HERO 2016-1A A		11/20/2020 _	_ Redemption 100.0000		550,271	550,271	550,221	550,224	0	47	L0	47	0	550,271	0	0	0		09/20/2041
42770W-AA-7 42770W-AA-7	HERO 2016-2A A		12/20/2020 .	Paydown		634,983 987.849	634,983	634,773 987.508	634,753 987.491	}0	230		230	ļō	634,983 987.849	0	ō	ō		09/20/2041 .
42770X-AA-7 42770X-AA-5	. HERO 2016-2A A		11/20/2020 .	Various		987,849	987,849			<sup>0</sup>	1,722		358	0	987,849	0	0	l0		09/20/2041 . 309/20/2042 .
42770X-AC-1	HERO 2016–3A A2	1	12/20/2020	Various	1	644,714	644.714	655,203	653,669	0	(8,955		(8,955)	0		0	0	0		309/20/2042 .
42771L-AB-8	HERO 2017-2A A1		12/20/2020	Paydown		405,010	405,010	404,957	404,939	0	71		71	0	405,010	0	0	0	10,833	
42771L-AB-8	HERO 2017-2A A1		11/20/2020 _	. Redemption 100.0000		529,473	529,473	529,404	529,379	0	93	0	93	0	529,473	0	0	0	10,264	09/20/2048 .
42771L-AC-6	HERO 2017-2A A2		12/20/2020 _	Paydown		631,547	631,547	647,256	646,056	0	(14,509)		(14,509)	0	631,547	0	0	0	22,712	09/20/2048 .
42771L-AC-6	HERO 2017-2A A2	.1	11/20/2020 _	Redemption 100.0000		806,119	806, 119	826, 170	824,638	0	(18.519)	)I0	(18,519)	0	806.119	0	0	0	17.547	09/20/2048

					Showing All I	_ong-Term E	Sonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-		Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of								Adjusted				Dealized	Total Cain		
		l	D:I	NI	Number of	0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
42771T-AA-3	. HERO 2015-3A A		12/20/2020 _	Paydown		620,719	620,719	620,662	620,624	0	95		95	0	620,719	0	0	0	25,909	
42771T-AA-3	. HERO 2015-3A A		11/20/2020 _	. Various		670,312	670,312	670,246	670,209	0	102		102	0	670,312	0	0	0	14,672	
42771X-AA-4	. HERO 2017-1A A1		12/21/2020	_ Various		4,832,502	4,832,502	4,830,558	4,830,388	0	2, 114	0	2, 114	0	4,832,502	0	0	0	123,858	
428040-CT-4	HERTZ		03/26/2020	_ UBS_WARBURG		596,946	702,000	700,245	700,830	0	60	J0	60	0	700,890	0	(103,944)	(103, 944)	17,694	
428040-CY-3 428040-CZ-0	HERTZ		02/27/2020	- RBC		1,754,375 844,950	1,750,000	1,828,035 1,500,000	1,825,640	0	(2,473	)0	(2,473)	10	1,823,167	0	(68,792)	(68,792)	73,081 31,250	
42809H-AG-2	HERTZ HESS		03/18/2020	Various		18,130,000	24,500,000	25,659,730	1,500,000 25,617,766	0	(30, 121	,0	(30, 121)	0	25,587,645		(655,050)	(655,050) (7,457,645)		
428104-AA-1	HESS MIDSTREAM PARTNERS		03/17/2020	Various		1,814,415	2,148,000	2,148,000	2,148,000	n	(30, 121	/	(30, 121)	0	2, 148, 000	n	(333,585)	(333,585)		06/15/2028
428236-BF-9	HEWLETT-PACKARD	-	06/17/2020	Call 101.5500	1	11,540,142	11,364,000	11,344,340	11,361,602	n	1,014	n	1,014	n	11,362,615	n	1,385	1,385	408, 157	
428236-BR-3	HEWLETT-PACKARD		10/06/2020	Various		12,953,284	10,655,000	11,415,056	11,311,067	n	(11,932		(11,932)	n	11,299,135	n	1,654,149	1,654,149		09/15/2041
42824C-AG-4	HEWLETT PACKARD ENTERPRISE		08/17/2020	DIRECT		10,000,000	10,000,000	9,997,200	9,999,143	0	56	0	56	0	9,999,199	0	801	801		10/15/2020
42824C-AN-9	HEWLETT PACKARD ENTERPRISE		07/01/2020	Various		26,755,150	25,000,000	25,426,316	25, 194, 667	0	(35,667	)	(35,667)	0	25, 159, 000	0	1,596,150	1,596,150	773,056	
42824C-AW-9	HEWLETT PACKARD ENTERPRISE		12/02/2020	Various		28,996,269	25,000,000	25,447,724	25,300,932	0	(42,530		(42,530)	0	25, 258, 402	0	3,737,867	3,737,867	1,370,639	
431282-AN-2	HIGHWOODS REALTY		08/14/2020	. Various		9,338,893	9,442,000	9,382,618	9,430,410	0	4,315		4,315	0	9,434,725	0	0	0	388,018	06/15/2021
431475-AD-4	HILL-ROM HOLDINGS		11/02/2020 _	MARKET AXESS		1,242,681	1, 195, 000	1, 195,000	1,195,000	0	0	0	0	0	1,195,000	0	47,681	47,681	58,962	09/15/2027
431571-AB-4	HILLENBRAND		11/04/2020 _	Various			8,234,000	8,221,402	8,221,304	0	818	0	818	0	8,222,121	0	652,929	652,929		09/15/2026
432833-AB-7	HILTON DOMESTIC OPERATING	.	11/03/2020	CITICORP		500,893	498,000	498,000	498,000	0	0	0	0	0	498,000	0	2,893	2,893	24,928	
432833-AB-7	HILTON DOMESTIC OPERATING		12/02/2020	. Call 101.0630		3,850,500	3,810,000	3,815,550	3,807,753	0	(3,479	)	(3,479)	00	3,804,273	0	5,727	5,727	243,356	
43283A-AB-1	HGVT 2017-AA B		12/25/2020	Paydown		1,838,357	1,838,357	1,838,271	1,838,290	0	67	0	67	0	1,838,357	0	0	0	28,328	
43284A-AB-0	HGVT 2014-AA B		08/25/2020	Paydown		1,046,323	1,046,323	1,046,244	1,046,305	0	1/	0	1/	0	1,046,323	0	0	0	12,324	
432891-AK-5	HILTON WORLDWIDE FINANCE		11/03/2020	Various		3, 100, 105	3,000,000	3,000,000	3,000,000	0	0	0	Q		3,000,000	0	100 , 105	100 , 105	77,797	
43457@-AA-4 436440-AK-7			12/15/2020 10/15/2020	Redemption 100.0000		110,647 2,790,000	110,647	110,647 2,793,090	110,647 2,791,880	0	(479	,0	(479)	0	110,647 2,791,401	0	(1,401)	(1,401)	3,263	
437076-AT-9	HOME DEPOT		06/15/2020 _	Various		13,158,000	13, 158,000	13,140,631	13,155,928		274		274	0	13,156,202		1,798	1,798	389,806	
437076-BM-3	HOME DEPOT		10/28/2020	WELLS FARGO		4,013,481	3,591,000	3,573,406	3,575,896	0	1,880		1,880	0	3,577,775	0	435,706	435,706	116,408	
437076-BN-1	HOME DEPOT		10/28/2020	. WELLS FARGO		3,228,840	3,000,000	2,795,208	2,850,798	0	16,938		16,938	0	2,867,736	0	361,104	361,104	71,719	
437609-AP-5	HSMS 1998-1 B1		12/01/2020	Paydown		31,252	31,252	30.549	30.816	0	437		437	0	31.252	0	0	0		02/25/2028
44106M-AR-3	HOSPITALITY PROPERTIES TRUST		_03/27/2020 _	MSDW		5,223,750	7,000,000	6,995,574	6,996,760	0	(75	)0	(75)	0	6,996,685	0	(1,772,935)	(1,772,935)		06/15/2023
44106M-AS-1	HOSPITALITY PROPERTIES TRUST	.	03/25/2020	MSDW		19, 107, 360	25,000,000	24,920,750	24,960,606	0	3, 184		3, 184	0	24,963,789	0	(5,856,429)	(5,856,429)		03/15/2024
44106M-AT-9	. HOSPITALITY PROPERTIES TRUST		03/25/2020	. Various		8,026,070	11, 128, 000	11,012,995	11,051,917	0	3,598		3,598	0	11,055,515	0	(3,029,445)	(3,029,445)		03/15/2025
44106M-AW-2	. HOSPITALITY PROPERTIES TRUST		05/13/2020	MSDW		2,631,085	3, 151, 000	3, 118, 041	3, 126, 038	0	1,024		1,024	0	3, 127, 062	0	(495,977)	(495,977)		02/15/2027
44106M-AZ-5	HOSPITALITY PROPERTIES TRUST		03/23/2020 _	MSDW		14,858,553	18,898,000	18,875,700	18,875,730	0	2, 193		2, 193	0	18,877,923	0	(4,019,371)	(4,019,371)		10/01/2024
44107T-AT-3	HOST HOTELS & RESORTS		12/09/2020	DIRECT		1,363,000	1,363,000	1,392,604	1,374,034	0	(3,415		(3,415)	·  0	1,370,619	ļ0	(7,619)	(7,619)		03/01/2023
44107T-AT-3	HOST HOTELS & RESORTS		08/20/2020	Various	+	14,980,000	14,000,000	14,641,970	14,375,874	}0	(78, 160		(78, 160)	·}ō	14,297,714	Fō	(297,714)	(297,714)	1,624,681	
44107T-AU-0 44107T-AV-8	HOST HOTELS & RESORTS		08/03/2020	Various WELLS FARGO		10,358,080	10,000,000	9,619,450	9,833,156 8,991,101	0	24,333		24,333	·}ō	9,857,488	<u>0</u>	500,592	500,592	302,083	
441071-AV-8 44421M-AG-5	HY 2019-55HY C		04/08/2020 10/14/2020	BOA ML	-		9,000,000 14,000,000	8,367,879 14,000,364	8,991,101	0	3,608 313		(619,686)	' <sup>0</sup>	8,371,415 14,000,364	0	(23,915) 690,886	(23,915) 690,886	118,000 366,786	
44421M-AJ-9	HY 2019-55HY D		10/14/2020	BOA ML	·	14,130,703	14,000,000	13,589,940	13,590,881	n	72.743		72,743	0	13,663,624	0	467.078	467,078	366,786	
444454-AA-0	HUGHES SATELLITE SYSTEMS	1	10/30/2020	. Various		4, 123, 358	4,013,000	3,906,820	3,989,817	n	12,617		12,617	n	4,002,434	n	120,924	120,924	270 292	06/15/2021
444454-AD-4	HUGHES SATELLITE SYSTEMS		11/02/2020	WELLS FARGO		1,825,200	1,690,000	1,690,000	1,690,000	n	0	0	0	0	1,690,000	0	135,200	135,200		08/01/2026
444859-BF-8	HUMANA		11/04/2020	CITICORP		9,140,960	8,000,000	7,990,160	7,992,149	0		0	834	0	7,992,984	0	1,147,976	1, 147, 976		03/15/2027
445658-CF-2	JB HUNT TRANSPORTATION		10/30/2020	JP MORGAN		10,341,900	9,000,000	9,080,740	9,074,486	0	(9,628		(9,628)	0	9,064,857	0	1,277,043	1,277,043		03/01/2026
446150-AJ-3	HUNTINGTON BANCSHARES		11/04/2020	Various		5,061,719	5, 175, 000	5, 164, 805	5, 172, 242	0	1,706		1,706	0	5, 173, 949	0	0	0	228,674	03/14/2021
446150-AK-0	HUNTINGTON BANCSHARES		11/04/2020 _	. Call 99.2420		2,696,405	2,717,000	2,712,897	2,715,380	0	624		624	0	2,716,005	0	0	0		01/14/2022
446150-AQ-7	HUNTINGTON BANCSHARES		10/20/2020 _	_ TD		7,470,540	7,000,000	6,984,670	6,985,735	0	2,315	0	2,315	0	6,988,050	0	482,490	482,490		08/06/2024
446413-AH-9	HUNTINGTON INGALLS INDUSTRIES		11/16/2020	. Call 102.5000	-	1,753,775	1,711,000	1,711,000	1,711,000	0	0	0	0	0	1,711,000	0	0	0	128 , 325	
446438-RQ-8	HUNTINGTON NATIONAL BANK		07/20/2020	. Call 100.0000		15,831,000	15,831,000	15,764,510	15,821,656	L0	7,679	L0	7,679	ļ0	15,829,335	ļ0	1,665	1,665		08/20/2020
449934-AD-0	QUINTILES IMS		11/02/2020 _	CITICORP	+	1,544,400	1,485,000	1,485,000	1,485,000	ō	0	´ŀō	J0		1,485,000	ō	59,400	59,400	78, 169	
451102-BT-3	I ICAHN ENTERPRISES		10/30/2020 _ 11/03/2020 _	CITICORP	+	2,167,381	2,084,000	2,087,888	2,087,500	}0	(590 (9,969		(590)	`} <u>0</u>	2,086,910 1,048,360	}ō		80,471	125,908 84,681	
45174H-BD-8	I HEARTCOMMUNICATIONS	-				982,600 1,476,090	1,000,000	1,062,500	1,058,329	l0	19,969	/ <del></del> 0	(9,969)	' <sup>0</sup>	1,048,360	t		(65,760)		
45174H-BE-6 456866-AG-7	IHEARTCOMMUNICATIONS	-	11/02/2020	. UBS WARBURG		1,4/6,090	1,491,000	1,491,000	1,491,000 203,104	0	(1,482	,I0	(1,482)	,† <sup>0</sup>	1,491,000	1	(14,910)	(14,910)	97, 195 21,000	08/15/2027
45687A-AG-7	INGERSOLL-HAND INGERSOLL-RAND GLOBAL HOLDING		11/05/2020 _	MSDW		2,248,283	1,569,000	1,562,955	1,563,172	n	(1,482	/  <sup>0</sup>		,	1,563,224	n	685,059	685,059	81,196	
45687A-AJ-1	INGERSOLL—RAND GLOBAL HOLDING		11/05/2020	GOLDMAN SACHS	-	7,398,068	6,750,000	6,737,513	6,744,965	n	1,030	n	1,030	n	6,745,995	n	652,073	652,073	258 , 188	
457187-AB-8	INGREDION	1	07/06/2020	MARKET AXESS	T	2,762,363	2,533,000	2,532,090	2,532,160	n	53		53	n	2,532,214	n	230, 149	230 , 149	62,368	
458140-AS-9	INTEL		10/21/2020	Various	I	42,881,958	38,000,000	38,661,280	38,398,287	0	(31,208		(31,208)	0	38,367,080	0	4,514,878	4,514,878	1,217,362	
45866F-AA-2	INTERCONTINENTAL EXCHANGE	.	08/06/2020	CITICORP		9,770,516	8,802,000	8,733,785	8,772,499	0	4,355		4,355	0	8,776,854	0	993,663	993,663	286,820	
45866F-AD-6	INTERCONTINENTAL EXCHANGE		.07/06/2020	Various		15,929,910	14,000,000		14,228,587	0	(16,467		(16,467)	0	14,212,120	0	1,717,790	1,717,790		12/01/2025

			_				onds and Sto	cks SOLD, I	REDEEMED											
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		Eor	Diaposal	Name	Shares of	Con			Carrying								Gain (Loss)		During	Maturity
	Description	For-				Con-	D V-I	A -41 O4		Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on		(Loss) on		
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
459200-HA-2	. IBM		03/06/2020 .	DIRECT		2,000,000	2,000,000	1,990,207	1,996,093	0	373		373	0	1,996,466	0	3,534	3,534	73 , 145	
459200-JZ-5	. IBM		06/19/2020 .	Various		39,376,400	35,000,000	34,943,250	34,946,919	0	3,656		3,656	0	34,950,575	0	4,425,825	4,425,825	699,417	
459200-KA-8 459745-GF-6	IBM		10/08/2020 _	MARKET AXESS		6,910,320 3,776,313	6,000,000 3,752,000	6,326,820 3,720,483	6,315,103 3,747,523	0	(23,226		(23,226) 1,515	·	6,291,878 3,749,038	0	618,442 27,275	618,442 27,275	191,333	05/15/2029
459745-GQ-2	INTERNATIONAL LEASE FINANCE		05/15/202005/19/2020	Various		23,390,598	23,608,000	3,720,483	23,613,518		(1.528		(1,528)		23,611,990	0	(221,392)	(221, 392)		04/15/2020
460146-CJ-0	INTERNATIONAL LEASE FINANCE		08/05/2020 .	US BANCORP		11,085,900	10,000,000		10,053,769	0	(1,528		(7,494)		10,046,275		1,039,625	1,039,625		04/15/2021 !06/15/2024
460146-CL-5	INTERNATIONAL PAPER		12/14/2020	ATHENE ANNUITY & LIFE		6,675,866	5,875,000	5,856,696	5,859,526	n	2.146		2.146	0	5,861,671	0	814, 195	814, 195		01/15/2026
460146-CL-5	INTERNATIONAL PAPER		09/23/2020	Various		11,119,482	9,900,000	9,862,258	9,873,924	0	2,528		2,528	0	9,876,452	0	23,548	23,548		01/15/2026
460146-CP-6	INTERNATIONAL PAPER	.]	09/16/2020 .	Call 111.5330		14,499,290	13,000,000	12,694,920	12,762,197	0	21,250		21,250	0	12,783,447		216,553	216,553		02/15/2027
460690-BK-5	INTERPUBLIC GROUP	.]	10/05/2020	. ATHENE ANNUITY & LIFE		9,999,845	9,357,000	9,328,835	9,347,421	0	2,137		2,137		9,349,558	0	650,287	650 , 287		02/15/2023
460690-BL-3	INTERPUBLIC GROUP		12/14/2020	ATHENE ANNUITY & LIFE		10,524,097	9,500,000	9,482,140	9,491,005	0	1,808		1,808	.0	9,492,813	0	1,031,284	1,031,284	466,608	04/15/2024
460690-BP-4	INTERPUBLIC GROUP		03/31/2020	STIFEL NICOLAUS		6,610,453	6,460,000	6,438,424	6,440,303	0	880		880	0	6,441,182	0	169,271	169,271	151,029	10/01/2028
465685-AH-8	. ITC HOLDINGS		06/23/2020	CITIGROUP	ļ	3,767,250	3,000,000	2,992,377	2,992,803	0	42		42	0	2,992,845	0	774,405	774,405	156,350	07/01/2043
466159-AA-8	HENDR 2010-2A A		12/15/2020 .	Paydown		438,541	438,541	438,365	438,485	0	57	0	57	0	438,541	0	0	0	9,085	01/15/2048
466159-AB-6	HENDR 2010-2A B		12/15/2020 .	Paydown			80,304	80,277	80,304	0	0	0	0	0		0	0	0		01/15/2050
46616M-AA-8	HENDR 2010-3A A		12/15/2020	Paydown		227,270	227,270	227,224	227,245	0	25	0	25	0	227,270	0	0	0	4,569	
46616M-AB-6	. HENDR 2010-3A B		12/15/2020 .	Paydown		116,972	116,972	116,969	116,971	0	2	0	2	0	116,972	0	0	0	4,217	
46616P-AA-1	HENDR 2011-1A A		12/15/2020 .	Paydown		611,302	611,302	611,143	611, 180	0	123		123	0	611,302	0	0	0	15,283	
46616Y-AA-2	HENDR 2012-2A A		12/15/2020 .	Paydown		668,895	668,895	668,668	668,713	0	182		182	0	668,895	0	0	0	13,936	
46616Y-AC-8	HENDR 2012-2A B		12/15/2020 _	Paydown		244,665	244,665	244,493	244,545	0	121	0	121	0	244,665	0	0	0	8,987	
46617A-AA-3	HENDR 2012-3A A		12/15/2020 .	Paydown		216,949	216,949	216,803	216,906	0	43	0	43	0	216,949	0	0	0		09/15/2065
46617A-AB-1	HENDR 2012-3A B		12/15/2020 .	Paydown		201,872	201,872	201,870	201,872	0	0	0		0	201,872	0	0	0	7,000	
46617F-AA-2 46617J-AA-4	HENDR 2013-1A A HENDR 2013-2A A		12/15/2020 .	Paydown		650,798	650,798	650,347	650,432	0	367	0	367		650,798	0	0	0	11,363	
46617J-AB-2	HENDR 2013-2A B		12/15/2020 _	Paydown		432,717 282,042	432,717 282,042	432,717 282,042	432,717 282,042	0		0			432,717 282,042	0	0		9,090 7,994	
46617L-AA-9	HENDR 2013-3A A		12/15/2020	Paydown		588,975	588,975	588,602	588,962		12	0	12	0	588,975	0	0	٥		301/17/2073
46617T-AA-2	HENDR 2014-1A A		12/15/2020 .	Paydown		272,722	272,722	272,568	272,722	n	n	0	n	0	272,722	0	0	n	6.114	
46617T-AB-0	HENDR 2014-1A B		12/15/2020	Pavdown		175,951	175,951	175,811	175,951	0	0	0	0	0	175,951	0	0	0	4.920	
46618A-AA-2	HENDR 2014-2A A		12/15/2020	Paydown		356,058	356,058	355,827	355,827	0	231	0	231	0	356,058	0	0	0	6,966	
46618A-AB-0	HENDR 2014-2A B		12/15/2020	Paydown		120,675	120,675	120,618	120,621	0	54	0	54	0	120,675	0	0	0		01/15/2075
466247-AG-8	JPMMT 2003-A1 4A4		12/01/2020	Paydown		132,985	132,985	132,610	132,985	0	374	374	0	0	132,985	0	0	0		10/25/2033
466247-LX-9	JPMMT 2005-A1 5A2		12/01/2020	Paydown		997,506	997,506	961,658	967,333	0	30, 172	0	30, 172	0	997,506	0	0	0		02/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		12/01/2020	Paydown		270,558	270,558	256,036	261,748	0	8,810	0	8,810	0	270,558	0	0	0	6,967	04/25/2035
466247-UW-1	JPMMT 2005-S2 2A4	-	12/01/2020 .	Paydown		709,975	709,975	661,968	619,829	0	90 , 146		90 , 146	0	709,975	0	0	0	21,483	
46625H-HF-0	JPMORGAN CHASE		12/15/2020 .	CITICORP		2,021,812	1,300,000	1,284,998	1,287,742	0	373		373	0	1,288,115	0	733,697	733,697	90,596	
46625H-JC-5	JPMORGAN CHASE		12/10/2020 _	Various		16,434,880	16,000,000	16,269,383	16, 100, 994	0	(59,393		(59,393)	0	16,041,601	0	393,279	393,279	926,067	
46625H-JC-5	JPMORGAN CHASE		09/21/2020 _	_ Call 103.7750		4,151,000	4,000,000	3,997,400	3,999,331	0	240		240	0	3,999,571	0	429	429	342,400	
46625H-JD-3	JPMORGAN CHASE		09/21/2020 .	. Call 105.8000	}	16,928,000	16,000,000	15,914,720	15,978,671	L0	6,660		6,660	ļ0	15,985,332	J0	14,668	14,668	1,762,000	01/24/2022
46625H-JT-8	JPMORGAN CHASE		06/09/2020 .	GOLDMAN SACHS		4,430,800	4,000,000	3,991,400	3,996,012	}ō	347		347	ļō	3,996,359	}ō	434,441	434,441	133,472	02/01/2024
46625H-JX-9 46625H-KC-3	JPMORGAN CHASE  JPMORGAN CHASE		02/24/2020 .	Various		23, 143,890 35,876,120	21,500,000 33,000,000	21,394,650 32,255,810	21,448,549 32,571,015	0	1,466 53,824		1,466 53,824	10	21,450,015 32,624,839		1,693,875 3,251,281	1,693,875		05/13/2024
46625H-KC-3	JPMORGAN CHASE		11/19/2020	Various			12,033,000	32,255,810	32,571,015	0			(92,643)	ļ	32,624,839			3,251,281 877.339		01/23/2025 07/15/2025
46625H-WN-7	JPMORGAN CHASE		12/14/2020 .	Various	†	13,592,361	25,000,000	25,036,429	25,026,951	0 ^	(92,643		(92,643)		25,024,309	0	2,696,819	2,696,819		04/01/2026
46625H-RS-1	JPMORGAN CHASE			JP MORGAN		11, 100,800	10,000,000	9,995,700	9,997,013	n	255		(2,642)	n	9,997,268	n	1,103,532	1, 103, 532		06/15/2026
46630K-AC-0	JPMAC 2007-HE1 AF3		12/01/2020	Paydown		350,128	350, 128	262,291	232,906	n	117,222		117,222	n	350, 128	n	1, 100,332	1, 100, 302		05/25/2035
46630L-AE-4	JPMAC 2007-CH1 AF4		12/01/2020	Paydown		3,430,703	3,430,703	3.430.682	3,430,682	0	21		21	0	3,430,703	0	0	0	93,648	
466313-AF-0	JABIL CIRCUIT		08/06/2020 .	Various		9,222,000	9,222,000	9,245,593	9,224,735	0	(2, 158		(2, 158)		9,222,576	0	(576)	(576)	500,508	
46635G-AE-0	JPMCC 2010-C2 A3		12/01/2020	Paydown		14,146,710	14,146,710	14,056,657	14, 124, 501	0	22,209		22,209	0	14, 146,710	0	0	0	218, 181	
46640J-AR-8	JPMCC 2013-C13 A4		05/01/2020	Paydown		728,963	728,963	734,662	729,685	0	(721		(721)	0	728,963	0	0	0	3,141	01/15/2046
46645J-AC-6	JPMBB 2015-C33 A3	.	06/03/2020 _	Various	ļ	29,830,784	27,654,104	27,930,424	27,735,782	0	(7,014		(7,014)	00	27,728,767	0	2,102,016	2, 102, 016		12/15/2048
46645J-AC-6	JPMBB 2015-C33 A3	-	06/01/2020 .	Paydown		345,896	345,896	349,352	346,918	0	(1,022		(1,022)	0	345,896	0	0	0	4,901	
46647P-AF-3	JPMORGAN CHASE		11/05/2020 .	MSDW		5,253,643	4,622,000	4,914,619	4,906,462	0	(30,384		(30,384)	0	4,876,078	0	377,564	377,564		05/01/2028
46647P-AV-8	JPMORGAN CHASE		11/18/2020 _	- MIT		12,954,001	10,967,000	10,836,450	10,848,244	0	8,752	0	8,752	0	10,856,997	0	2,097,004	2,097,004		07/23/2029
46647P-BE-5	JPMORGAN CHASE		06/09/2020 _	_ JP MORGAN	ļ	7,642,171	7,245,000	7,245,000	7,245,000	L0	L0	.J0	ļ0	ļ0	7,245,000	L0	397, 171	397 , 171		10/15/2030
46649Y-AC-9			12/01/2020 .	Paydown		3,255,572	3,255,572	3,270,324	3,267,340	L0	(11,769		(11,769)	ļ0	3,255,572	J0	ļ0	0	71,861	
46650H-AD-0	. JPMMT 2019-1 A4		12/01/2020 .	Paydown		20,819,566	20,819,566	20,972,461	20,882,869	F0	(63,303		(63,303)	ļ0	20,819,566	}ō	ļ0	l0	414,578	
46650P-AC-4	JPMMT 2019-LTV1 A3		12/01/2020 _	Paydown		3,514,589	3,514,589	3,527,220 547,086	3,521,446	<u>0</u>	(6,857		(6,857)	ļō	3,514,589	}ō	<u>0</u>	0		06/25/2049
46650X-AA-1	HENDR 2019-1A A		12/15/2020	Paydown	1	547,474	547,474	547.086	547,086	. 0	387	10	387	. 0	547.474	. 0	. 0	. 0	12.322	08/17/2071

					Showing All I	Long-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10	(			Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		l_			Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
46655*-AA-9	WALGREENS 5 WALGREENS PROPERTIES		05/15/2020	Redemption 100.0000		848,512	848,512	848,512	848,512	0	0	0	Ω	0	848,512	0	0	0	26,202	
46657*-AA-7 46661#-AA-7	UNITED HEALTHCARE ELK RIVER MINNESOTA  JFK FUEL INFRASTRUCTURE		03/16/202012/13/2020	Redemption 100.0000		1,759,131	1,759,131 1,394,649	1,759,131 1,394,649	1,759,131 1,394,649	0	0	0	Q	0	1,759,131	0	0	0	59, 107 26, 123	
47715*-AA-5	JETBLUE AIRWAYS PASS THROUGH T		09/05/2020	Redemption 100.0000		540,771	540,771	529,488	532,501	0	8,270	0	8,270	0	540,771	0	0	0	18,444	
478045-AA-5	JOHN SEVIER COMBINED CYCLE		07/15/2020	Redemption 100.0000		259,624	259,624	269,988	269,506	0	(9,882	)0	(9,882)	0	259,624	0	0	0	9,042	
478160-AF-1	JOHNSON & JOHNSON		08/24/2020	MARKET AXESS		240,634	200,000	182,750	195, 129	0	717	0	717	0	195,846	0	44,788	44,788	10,506	
478160-AV-6	JOHNSON & JOHNSON		12/14/2020	. ATHENE ANNUITY & LIFE		9,464,146	6,925,000	6,800,721	6,804,737	0	3,375		3,375	0	6,808,112	0	2,656,034	2,656,034	402,516	09/01/2040 .
48250N-AC-9 48262*-AA-0	KFC/PIZZA HUT/TACO BELL	-	11/03/202012/15/2020	Various	<del></del>	5,858,029 639,928	5,708,000 639,928	5,685,019 639,928	5,682,616 639,928	0	(928	/0	(928)	·0	5,681,688	0	176,341	176,341	92,291	12/31/2034
485170-BD-5	KANSAS CITY SOUTHERN	1	11/20/2020	Various	†	20,210,310	19,000,000	18,983,660	18,983,474	n	1,280	n	1,280	n	18,984,754	n	1,225,556	1,225,556		12/31/2034
486606-H@-8	KAYNE ANDERSON MLP INVESTMENT		05/01/2020 _	DIRECT		3,659,701	3,659,701	3,659,701	3,659,701	0	0	0	0	0	3,659,701	0	0	0		05/03/2022
486606-J@-6	KAYNE ANDERSON MLP INVESTMENT	.	05/19/2020 _	Various		5,916,342	5,916,342	5,916,342	5,916,342	0	0	0	0	0	5,916,342	0	0	0	132,501	04/16/2023
48666K-AY-5	KB HOME	-	11/03/2020	. WELLS FARGO		907,081	846,000	846,000	846,000	0	0	0	0	0	846,000	0	61,081	61,081		11/15/2029 .
48730P-AB-6	KEENAN DEV ASSOC OF TENN		07/15/2020	. Redemption 100.0000		525,644	525,644	605,384	594,940	0	(69,296		(69,296)	ļ0	525,644	ō	0	10.540	31,744	
487836-BJ-6 491674-BE-6	KELLOGG		12/17/202008/01/2020	DIRECT		1,949,000 25,000,000	1,949,000 25,000,000	1,918,216 25,048,767	1,928,362 25,014,173	0			8, 125	0	1,936,487	0	12,513	12,513	142, 149	05/17/2022 .
491674-BK-2	KENTUCKY UTILITIES		11/19/2020	. ATHENE ANNUITY & LIFE		7,755,930	7,000,000	6,997,724	6,997,924	0	306	,0	306	0	6.998.231	0	757.699	757,699	264,367	
49271V-AH-3	KEURIG DR PEPPER		10/30/2020	BOA ML		10,810,153	9,412,000	9,412,000	9,412,000	0	0	0	0	0	9,412,000	0	1,398,153	1,398,153		05/25/2025
49326E-EG-4	KEYCORP		11/18/2020	BARCLAYS		11,749,400	10,000,000	9,982,900	9,984,825	0	1,600	0	1,600	0	9,986,424	0	1,762,976	1,762,976		04/30/2028 .
49326E-EH-2	KEYCORP		09/18/2020 _	KEYBANC		5,789,150	5,000,000	4,996,700	4,996,948	0	380	0	380	0	4,997,328	0	791,822	791,822		10/29/2025 .
49327M-2G-8 49327M-2K-9	KEY BANK		10/21/2020	Maturity Various		3,500,000	3,500,000	3, 456, 106	3,493,379 32,953,831	0	6,621 4,648	0	6,621	0	3,500,000	0	3,578,251	3,578,251		03/16/2020 .
49338C-AB-9	KEYSPAN GAS EAST			DEUTSCHE		36,536,730	15,000,000	15,000,000	15,000,000		4,048		4,648	0	15,000,000	0	959.850	959,850		
49427R-AL-6	KILROY REALTY		12/14/2020	Various		8,107,341	7,229,000	7, 193, 895	7,203,508	0	3,762	0	3,762	0	7,207,269	0	900,072	900,072		
49427R-AP-7	KILROY REALTY		12/14/2020	Various		31,790,952	30,000,000	29,963,400	29,963,435	0	2,546	0	2,546	0	29,965,981	0	1,824,971	1,824,971	1,141,208	02/15/2030 _
49446R-AL-3	KIMCO REALTY		08/25/2020	Various		30,000,000	30,000,000	30,031,731	30,013,636	0	(8,452	)0	(8,452)	0	30,005,184	0	(5, 184)	(5, 184)	1,222,319	
49446R-AU-3 49456B-AF-8	KIMCO REALTY		12/14/2020 03/04/2020	Various		7,599,123 11,130,000	7,000,000	6,989,010 10,431,800	6,992,072 10,304,185	0	1,325	,I0	1,325	0	6,993,398 10,294,277	0	605,725 835,723	605,725	317,625	02/01/2025 .
49456B-AP-6	KINDER MORGAN		12/04/2020	Various		47,101,486	40,817,000	41,674,703	41,617,061		(74,327	) 0	(74,327)	0	41,542,734		5,558,752		2 118 508	03/01/2028 .
49725V-AB-8	KIOWA POWER		12/30/2020	Redemption 100.0000		312,212	312,212	313,779	313, 141	0	(929	)	(929)	0	312,212	0	0	0		03/30/2021 .
49727@-AB-3	KIRBY		12/15/2020	Redemption 100.0000		242,861	242,861	242,861	242,861	0	0	0	0	0	242,861	0	0	0	5,840	03/15/2042 .
500255-AU-8	KOHL'S		04/08/2020	. JP MORGAN		13,868,675	15,000,000	14,669,307	14,997,547	0	1,441	327,218		0	14,671,770	0	(803,095)	(803,095)		07/17/2025 .
50076Q-AE-6	KRAFT HEINZ FOODS		02/27/2020 _	Various		14,437,600	14,000,000	13,886,070	13,889,392	0	(137	)0	(137)	0	13,889,254	0	548,346	548,346		06/04/2042
50077L-AK-2 50077L-AL-0	KRAFT HEINZ FOOD	-	04/09/202008/04/2020	Various	†	38,721,037	38,386,000	38,406,626	38,420,015 10,767,982	0	(2,995		(2,995)		38,417,020	0 n	304,017	304,017		07/15/2025 .
50077L-AL-0	KRAFT HEINZ FOODS		11/06/2020	CITICORP		6,620,000	6,000,000	5,976,360	5,978,021	0	(35		(35)	0	5,977,986	0	642,014	642,014	358.511	07/15/2045
50077L-AU-0	KRAFT HEINZ FOOD		02/19/2020	Various		15,395,173	15,000,000	15,226,050	15,221,291	0	(2,228		(2,228)	0	15,219,064	0	176, 109	176, 109	224,250	04/01/2030
50077L-AY-2	KRAFT HEINZ FOOD		02/13/2020	BOA ML	-	10,613,200	10,000,000	10,470,900	10,470,409	0	(777	) 0	(777)	0	10,469,632	0	143,568	143,568		10/01/2049
501044-CH-2 501044-CQ-2	KROGER KROGER		01/15/202006/08/2020	Various		29,000,000	29,000,000	28,927,210 34,896,089	28,997,692 34,989,227	0	2,308	0	2,308	0	29,000,000	0	0 1,449,125	0 1,449,125		01/15/2020 .
501044-CQ-2 501044-DC-2	KROGER		12/14/2020	. Various . ATHENE ANNUITY & LIFE		36,439,200	35,000,000	34,896,089		0 n	2,207	0 n		0	34,990,075	0 n	1,234,408	1,234,408		04/15/2022 .
501797-AR-5	L BRANDS	1	1.05/04/2020	Various		3,735,000	4,600,000	4.584.891	4.583.999	L	(230	)[0	(230)	0	4.583.769	0	(848,769)	(848,769)		06/15/2029
50188F-AD-7	LG&E & KU ENERGY		08/15/2020	Various		26,667,000	26,667,000	26,458,197	26,644,578	0	13,771	0	13,771	0	26,658,350	0		8,650	750,009	11/15/2020 .
50212Y-AC-8	LPL HOLDINGS		11/03/2020	. WELLS FARGO		660,490	643,000	643,000	643,000	0	0	0	0	0	643,000	0	17,490	17,490		11/15/2027 .
502431-AJ-8	L3HARRIS TECH	-	12/17/202010/05/2020	FIFTH THIRD		6,482,700 9,744,347	6,000,000	6,250,866 8,786,614	6,220,087	0	(61,369		(61,369)	ļ0	6, 158,718	0	323,982	323,982	234,850	
50540R-AN-2 50540R-AQ-5	LAB CORP OF AMERICA HOLDINGSLAB CORP OF AMERICA HOLDINGS	-	12/07/2020	. ATHENE ANNUITY & LIFE Various			8,900,000 26,500,000		8,850,546 26,517,350	0	9,313	\ <del> </del>	9,313	0	8,859,858 26,514,237	0		2,773,368	330,289 1,253,200	
513272-AA-2	LAMB WESTON HOLDINGS		08/12/2020	Various		785,317	752,000				0	,		0	752,000	0	33,317	33,317		
513272-AB-0	LAMB WESTON HOLDINGS		_08/12/2020	Various		6,806,590	6,502,000	6,568,324	6,561,081	0	(5,714	0	(5,714)	0	6,555,367	0	251,223	251,223	216, 152	11/01/2026
517834-AG-2	LAS VEGAS SANDS	-	04/14/2020 _	Various		11,862,766	11,900,000	11,890,599	11,891,116	0	397	0	397	0	11,891,513	0	(28,747)	(28,747)		08/08/2024
518020-AA-9	BANK OF AMERICA BATAVIA ILLINOIS	-	12/15/2020	. Redemption 100.0000		223,960	223,960	223,960	223,960	0	0	0	o	0	223,960	0	0	0		08/15/2025 .
52107Q-AJ-4 521615-AA-2	LAZARD GROUPLEA POWER PARTNERS LLC	·	06/09/202012/15/2020	MARKET AXESS		25,444,618 431,133	23,426,000	23, 191, 982 436, 341	23,214,864	}0			8,774	·0	23,223,638	0	2,220,981	2,220,981		09/19/2028
521865-AY-1	LEAR		05/19/2020	JP MORGAN		9,272,800	10,000,000	9,680,970	9,719,875	n	11,775		11,775	n	9,731,650	0	(458.850)	(458,850)		00/15/2033 .
52465#-BC-8	HOME DEPOT		12/15/2020	Redemption 100.0000			292,485		310,359	0	(17,874		(17,874)	0	292,485	0	0	0	11,860	
52465#-BD-6	HOME DEPOT		12/15/2020	. Redemption 100.0000		294,952	294,952	314,465	304,801	0	(9,849		(9,849)	0	294,952	0	0	0	11,960	12/15/2031 .
524670-AT-2	WAL-MART		12/15/2020	Redemption 100.0000		238,565	238,565	238,565	238,565	0	0	J0	0	0	238,565	0	0	0		11/15/2022 .
52467@-BF-1	WAL-MART	1	12/15/2020	Redemption 100.0000	1	529,483	529,483	550,847	535,933	. 0	(6.451	)I 0	(6,451)	1 0	529,483	. 0	0	. 0	18 028	11/15/2023 _

					Showing All	Long-Term E	Bonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-		Book/	Carrying	Exchange			Dividends	Con-
CLICID					Number of								Adjusted				Dealized	Total Cain		
CUSIP		F	D:I	NI	Number of	0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
52467@-BK-0	WAL-MART		08/10/2020 .	. Redemption 100.0000		1,289,346	1,289,346	1,282,952	1,288,329	0	1,016	0	1,016	0	1,289,346	0	0	0	51,816	
52467@-BR-5	LOWES		12/28/2020 .	. Various		891,058	891,058	935,015	910,090	0	(19,032	)0	(19,032)	0	891,058	0	0	0	30,800	
52467@-BT-1	LOWES LAKE PARK FLORIDA		12/25/2020 _	Redemption 100.0000		457,039	457,039	455,868	456,699	0	341	0	341	0	457,039	0	0	0	14,630	
52467@-BV-6	TARGET MT KISCO NEW YORK		12/15/2020	_ Redemption 100.0000		596 , 163	596 , 163	621,952	611, 183	0	(15,020	) 0	(15,020)	0	596 , 163	0	0	0	20,811	
52467@-BZ-7	FIDELITY INVESTMENTS		04/08/2020 .	. Various		19,416,700	19,416,700	19,416,700	19,416,700	0	0	J0	0	0	19,416,700	0	0	0	322,442	
52468#-AB-8	HOME DEPOT		12/15/2020 .	. Redemption 100.0000		430,431	430,431	462,548	437,912	0	(7,481)	)0	(7,481)	0	430,431	0	0	0	17,263	
52523K-AH-7	LXS 2006-17 WF42		12/01/2020 .	Paydown		1,370,185	1,409,433	1, 151, 154	1,224,534 1,963,046	0	145,651 4,789	0	145,651	0	1,370,185	0	182, 165	182, 165	34,767	
526057-BZ-6 527298-BM-4	LEVEL 3 FINANCING		08/12/2020 _ 11/02/2020 _	_ CITICORP	<b>†</b>	2,150,000 1,694,316	2,000,000	1,952,500 1,710,533	1,963,046	<sup>0</sup>	(8,868	\t\	(8,868)	ļ <sup>0</sup>	1,967,835 1,678,269		16,048	16,048		04/30/2024 003/15/2026
527298-BN-2	LEVEL 3 FINANCING		11/02/2020 .	BOA ML	†		646,000	646,000	646,000	n	(0,808	,	(0,808)	n	646,000	n	19,994	19,994	33 , 197	
53079E-BG-8	LIBERTY MUTUAL GROUP		11/06/2020	BOA ML	-	9,016,203	7,397,000	7,568,792	7,555,542	n	(12,785	)	(12,785)	n	7,542,756	n	1,473,447	1,473,447		02/01/2029
53117C-AP-7	LIBERTY PROPERTY		03/05/2020	Various		18,231,000	18,231,000	18,216,941	18,224,305	n	(113		(12,763)	n	18,224,192	n	6,808	6,808		306/15/2023
53117C-AQ-5	LIBERTY PROPERTY		03/05/2020 .	DIRECT	1	16,985,000	16,985,000	16,933,875	16,960,798	n	1,281		1,281	n	16,962,078	n	22,922	22,922	2, 116, 270	
53117C-AR-3	LIBERTY PROPERTY		02/19/2020 .	Various		10,000,000	10,000,000	9,968,275	9,979,284	n	592	n	592	n	9,979,876		20, 124	20 , 124	1,061,671	
53117C-AS-1	LIBERTY PROPERTY		02/10/2020	Various		4,941,488	4,617,000	4,578,310	4,589,448	0	422	0	422	0	4,589,870	0	351,619	351,619	58,386	10/01/2026
53117C-AT-9	LIBERTY PROPERTY		02/10/2020	Tax Free Exchange		9,942,917	8,571,000	8,548,887	8,550,343	0	386	0	386	0	8,550,730	0	1,392,187	1,392,187	205,436	02/01/2029
532457-BH-0	ELI LILLY		10/22/2020	Various		5,920,870	5,421,000	5,411,886	5,414,956	0	838	0	838	0	5,415,794	0	505,076	505,076	134,584	
534187-BB-4	LINCOLN NATIONAL			DIRECT		6,648,000	6,648,000	6,639,158	6,646,336	0	458	0	458	0	6,646,794	0	1,206	1,206		06/24/2021
538034-AK-5	LIVE NATION ENTERTAINMENT		03/10/2020 _	BOA ML		2,753,830	2,839,000	2,839,000	2,839,000	0	0	0	0	0	2,839,000	0	(85, 170)	(85, 170)	50,363	11/01/2024
538034-AN-9	LIVE NATION ENTERTAINMENT		03/02/2020 _	MSDW		1, 174, 241	1, 147, 000	1, 147,000	1, 147,000	0	0	0	0	0	1, 147,000	0	27,241	27,241	30,288	
538034-AR-0	LIVE NATION ENTERTAINMENT		03/02/2020 .	BOA ML		1,535,830	1,532,000	1,532,000	1,532,000	0	0	0	0	0	1,532,000	0	3,830	3,830		10/15/2027
539830-AY-5	LOCKHEED MARTIN		06/16/2020 .	. Various		10,668,000	10,668,000	10,640,530	10,662,296	0	1,394	0	1,394	0	10,663,690	0	4,310	4,310	653,286	
539830-BE-8	LOCKHEED MARTIN		11/19/2020 .	. Various		8,750,360	8,000,000	7,980,859	7,987,225	0	1,647	0	1,647	0	7,988,872	0	761,488	761,488	244,244	
539830-BH-1	LOCKHEED MARTIN		12/07/2020 _	MARKET AXESS		9,066,960	8,000,000	7,938,240	7,960,757	0	5,428	0	5,428	0	7,966,185	0	1, 100,775	1,100,775	397,600	
54627R-AD-2	LCDA 2010-ELL A4		08/01/2020 _	Paydown	-	1,066,137	1,066,137	1,076,303	1,071,712	0	(5,575		(5,575)	0	1,066,137	0	0	0	33,615	
54627R-AK-6	LCDA 2014-ELL A2		08/01/2020 .	Paydown	-	772,963	772,963	772,421		0	313	0	313	0	772,963	0	0	0	19,112	
546676-AW-7 54864@-AA-8	LOUISVILLE GAS & ELECTRICLOWES BROOKLYN NEW YORK		12/14/2020 . 12/15/2020	. ATHENE ANNUITY & LIFE Various		9,442,704 1,264,083	8,500,000 1,264,083	8,497,236 1,294,738	8,497,480 1,276,451	0		,I0	352	0	8,497,831 1,264,083	0	944,873	944,873	338,938	
548661-CQ-8	LOWES BROOKLYN NEW YORK		04/15/2020 .	Maturity		15,000,000	15,000,000	14,972,700	14,997,078		2,922	) <sup>0</sup>	2,922	0	1, 264, 083	0	0			305/15/2029 504/15/2020
548661-CW-5	LOWES		12/17/2020	Various		11,337,450	11,000,000	11, 135, 990	11,079,558		(36,293	,	(36,293)		11,043,265	0	294, 185	294 , 185		)04/15/2020
548661-DH-7	LOWES		12/09/2020	Various	-	16,726,250	15,000,000	14,913,150	14,946,309	0 n	8,024	,		0	14,954,333		1,771,917	1,771,917		309/15/2025
548661-DP-9	LOWES		11/19/2020	Various		9,040,245	8,032,000	8,019,631	8,022,348	0	910	0	910	0	8,023,258	0	1,016,987	1,016,987		05/03/2027
54868#-AA-2	LOWES SANTA MARIA CALIFORNIA		12/15/2020	Redemption 100.0000		320,354	320,354	323,535	323, 189	0	(2,835		(2,835)	0	320,354	0	0	0		06/15/2042
55056*-AA-5	LUTHER VILLAGE		12/15/2020	Redemption 100.0000		199.580	199,580	199,580	199,580	0	0	[0	0	0	199.580	0	0	0		11/15/2049
55056*-AB-3	LUTHER VILLAGE		12/15/2020	Redemption 100.0000		139,990	139,990	139,990	139,990	0	0	0	0	0	139,990	0	0		2,682	
55279H-AK-6	MANUFACTURERS & TRADERS TRUST		10/21/2020 _	MITSUBISHI		17,426,720	16,000,000	15,982,080	15,989,957	0	1,314	0	1,314	0	15,991,271	0	1,435,449	1,435,449	563,244	02/06/2025
552953-CF-6	MGM RESORTS INTERNATIONAL		11/03/2020 _	MSDW		663,402	653,000	697,078	695,212	0	(4,378		(4,378)	0	690,834	0	(27,431)	(27,431)	37,910	04/15/2027 _
552953-CF-6	MGM RESORTS INTERNATIONAL		03/04/2020 .	. Call 110.0000		1,049,400	954,000	1,018,395	1,015,669	0	(1,295	)0	(1,295)	0	1,014,374	0	(60,374)	(60,374)	144,279	04/15/2027 .
55303X-AC-9	MGM GROWTH/MGM FINANCE		11/02/2020 .	TRUIST		1,059,147	1,006,000	1,006,000	1,006,000	0	0	0	0	0	1,006,000	0	53, 147	53 , 147	57,059	05/01/2024 .
55303X-AF-2	MGM GROWTH/MGM FINANCE		02/28/2020 _	. Various		3, 100,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	100,000	100,000		01/15/2028 .
55336V-AA-8	MPLX		12/14/2020	. ATHENE ANNUITY & LIFE		4,428,820	4,000,000	4,020,680	4,011,257	L	(2,067	)0	(2,067)	ļ0	4,009,190	0	419,630	419,630		02/15/2025
55336V-AE-0	MPLX		06/08/2020 .	Various	<b>+</b>	14,885,190	13,956,000	14,067,215	14,015,737	J0	(7,683		(7,683)	ļ0	14,008,054	ļ0		877 , 137		07/15/2023 .
55336V-AJ-9	MPLX		11/17/2020 .	. MITSUBISHI	+	11,352,100	10,000,000	10,396,418	10,263,750	}0	(40,855		(40,855)	·0	10,222,895	<u>0</u>	1, 129, 205	1,129,205		06/01/2025 .
55336V-AK-6	MPLX		06/08/2020 .	JP MORGAN	-	26,624,747	24,685,000	25,087,665	25,045,424	0	(20,600		(20,600)	·0	25,024,824	0	1,599,923	1,599,923		03/01/2027
55336V-AS-9 55336V-BJ-8	MPLXMPLX		06/08/2020 _ 10/15/2020 _	. WELLS FARGO		12,607,763 1,103,000	11, 111, 000	11,047,890	11,052,092 1,116,570	0	2, 126		2, 126	0	11,054,217	0	1,553,545	1,553,545	437,033	
55354G-AH-3	MSCI		11/03/2020 .	MARKET AXESS	-	1,053,000	1,103,000	1, 122, 303	1,000,000		(13,5/0	/ <sup>0</sup>	(13,5/0)		1,103,000		53.070	53,070	39,778	
553794-AC-2	MUFG AMERICAS HOLDINGS		10/21/2020	MARKET AXESS	-	6,489,300	6,000,000		5,982,403	n	2.549	0	2,549	0	5.984.952	n	504.348	504.348	216,500	
55388P-AB-6	MVWOT 2015-1A B		12/20/2020	Paydown		150,210	150,210			n		n	17	n	150,210	n			2,336	
553891-AA-0	MVW0T 2014-1A A		12/20/2020	Paydown		200,645	200,645	200,588	200,624	n	21	n	21	n	200,645	n	n	n	2,391	
553891-AB-8	MVW0T 2014-1A B		12/20/2020	Paydown		367,849	367,849	367,797		n	20	n	20	0	367,849	0	n	n	5,259	
553893-AA-6	MVWOT 2013-1A A		.08/20/2020	Paydown		432,014	432.014	431.998	431,999	n	15		15	n	432,014	0		0	5,288	
553896-AC-5	MVWOT 2017-1A C		12/20/2020	Paydown		1,231,421	1,231,421	1,216,835	1,231,116	0	14,586	14,281		0	1,231,421	0	0	0	18,904	
55400D-AC-5	MVWOT 2019-2A C		12/20/2020	Paydown		942,804	942,804	889,758	942,497	0	53,045			0	942,804	0	0	0	13,450	
55448Q-AS-5	MACK-CALI REALTY		05/20/2020 .	. BOÁ ML		3,370,000	4,000,000	3,911,680	3,966,784	0	3,736	0	3,736	0	3,970,521	0	(600,521)	(600,521)	65,450	05/15/2023
556227-AA-4	MAD 2015-11MD A		10/14/2020 .	BARCLAYS		5,859,215	5,371,000	5,600,946	5,531,528	0	(21,513	)0	(21,513)	0	5,510,015	0	349,200	349,200	169,714	09/10/2035
55907R-AA-6	MAGELLAN MIDSTREAM PARTNERS		06/19/2020 .	DIRECT		25,000,000	25,000,000	24,908,250	24,987,763	0	4,643		4,643	0	24,992,405	0	7,595	7,595	1,524,581	02/01/2021
559080-AG-1	MAGELLAN MIDSTREAM PARTNERS	.1	10/13/2020 _	MSDW		9,446,240	8,000,000		7,967,849	0	1, 188	I	1, 188	0	7,969,037	0	1,477,203	1,477,203	412.000	10/15/2043

### **SCHEDULE D - PART 4**

				;	Showing All I	₋ong-Term B	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ring Current	Year						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Value	е	16	17	18	19	20	21
	_	-		-	-	-	_	•		11	12	13	14	15	1					
												'		Total						
												Current	Total						Bond	
												Current	Total	Foreign	Dools/					
									D :			Year's	Change in	Exchange	Book/	l <u>-</u> .			Interest/	0
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
56081#-AL-4	MAJOR LEAGUE BASEBALL TRUST	- 3	01/10/2020 .	DIRECT		260,054	260,054	260,054	260,054	0	0	0	0	0	260,054	0	0	0	797	
565849-AE-6	MARATHON OIL		05/15/2020 _	JP MORGAN		2,198,656	2,645,000	3,022,997	3,007,832	0	(4,700)	0	(4,700)	0	3,003,133	0	(804,477)	(804,477)	110,561	10/01/2037
565849-AK-2	MARATHON OIL		05/05/2020 _	Various		19,245,000	20,500,000	19,692,791	20, 108, 014	0	46,541	0	46,541	0	20, 154, 555	0	(909,555)	(909, 555)	296, 178	11/01/2022
565849-AK-2	MARATHON OIL		10/01/2020 .	Various		7,857,575	7,848,000	7,635,531	7,733,704	0	29, 102	0	29, 102	0	7,762,805	0	85, 195	85, 195		11/01/2022
565849-AP-1	MARATHON OIL		04/07/2020 .	BARCLAYS		9,816,100	14,023,000	13,971,676	13,981,846	0	653	0	653	0	13,982,500	0	(4, 166, 400)	(4, 166, 400)		07/15/2027
570535-AU-8	MARKEL		11/05/2020 .	. CITICORP		5,576,850	5,000,000	4,991,150	4,991,196	0	680	0	680	0	4,991,876	0	584,974	584,974		09/17/2029
57164P-AF-3	MARRIOTT OWNERSHIP		11/03/2020 _	JANE STREET ES		396,081	411,000	411,000	411,000	0	0	0	0	0	411,000	0	(14,919)	(14,919)		01/15/2028
57165P-AB-1	MARRIOTT OWNERSHIP		03/11/2020 _	BOA ML		6,222,720	6,482,000	6,597,625	6,572,921	0	(3,898)	00	(3,898)	00	6,569,023	0	(346,303)	(346,303)		09/15/2026
571748-AU-6	MARSH & MCLENNAN		12/17/2020 .	Various		24,056,640	22,000,000	21,923,622	21,962,222	0	8,216	0	8,216	0	21,970,438	0	2,086,201	2,086,201		310/15/2023
571748-AZ-5	MARSH & MCLENNAN		11/19/2020 .	Various		5,697,910	5,000,000	5,204,818	5, 165, 518	0	(22,228)	) <sup>0</sup>	(22,228)	0	5,143,291	0	554,619	554,619		03/14/2026
571903-AL-7 571903-AP-8	MARRIOTT INTERNATIONAL		07/30/2020 . 04/14/2020 .	Various		20,000,000 14,012,500	20,000,000 15,000,000	19,981,866 14,548,993	20,000,762 14,895,124	0	(5,731)	305,229	(5,731)		19,995,031	l0	4,969	4,969 (584,291)	534,375 290,104	10/15/2020 10/01/2025
57 1903-AP-8 57 1903-AW-3	MARRIOTT INTERNATIONAL		05/15/2020 .	JP MORGAN			5,000,000	4,364,006	14,895,124	<sup>0</sup>	9.326	739.297			4,596,791	<sup>0</sup>	(584,291)	(584,291)		303/15/2025
573284-AN-6	MARTIN MARIETTA MATERIAL		10/29/2020 .	. ATHENE ANNUITY & LIFE		5,550,900	5,000,000	5,085,850	5, 108,232	n		1 1 1 39,297	(729,971)		5,035,139	n	515,761	515,761	283,333	
57629W-BR-0	MASSMUTUAL GLOBAL FUNDING II	1	06/09/2020 .	. Various		18,963,341	18, 192, 000	18,099,349	18, 150, 207	n	6.441	,o	6.441	n	18.156.647	n	806.694			10/17/2022
57636Q-AG-9	MASTERCARD INC		10/28/2020	CSFB		12,343,540	11,000,000	11, 191, 620	11,178,222	0	(20,535)	0	(20,535)	0	11, 157, 687	0	1, 185, 853	1,185,853		111/21/2026
576434-YS-7	MALT 2004-12 6A4		11/01/2020 .	Paydown		39,362	39,362	39,611	39,730	0	(249)	119		0		0	0	0		12/25/2034
57643L-LC-8	MABS 2005-AB1 A4	]	12/01/2020 .	Paydown		1,398,904	1,398,904	1,398,821	1,402,542	0	0	0	0	0	1,398,904	0	0	0		11/25/2035
57643M-JF-2	MASTR 2004-11 4A4		12/01/2020 _	Paydown		237,072	237,072	238,850	238,596	0	(1,524)	00	(1,524)	00	237,072	0	0	0	8,308	12/25/2034
57643M-JV-7	MASTR 2004-11 B1		10/01/2020 _	Paydown		0	850 , 122	342,800	342,800	0	(342,800)	00	(342,800)	00	0	0	0	0		12/25/2034
577081-BD-3	MATTEL		11/03/2020 .	GOLDMAN SACHS		585,237	534,000	529,744	529,750	0	392	0	392	0	530 , 142	0	55,095	55,095		12/15/2027
57772K-AB-7	MAXIM INTEGRATED PRODUCT		07/09/2020 .	. Various		10,052,796	9,574,000	9,487,295	9,509,386	0	10,206		10,206	0	9,519,592	0	533,204	533,204		03/15/2023
58013M-FJ-8	MCDONALD'S		10/30/2020 .	BARCLAYS		14,044,550	13,000,000	12,904,320	12,907,329	0	7, 173	0	7, 173	0	12,914,502	0	1, 130, 048	1, 130, 048	418,031	
581557-BE-4	MCKESSON		08/13/2020 .	Various		53, 118, 696	48,500,000	48,500,000	48,500,000	0	0	0	0	0	48,500,000	0	4,618,696	4,618,696	1,575,472	203/15/2024
581557-BJ-3 581550-AG-8	MCKESSON		10/13/2020 . 09/30/2020 .	MSDW		6,219,313	5,337,000	5,503,563 9,994,070	5,503,795 9,995,482	0	(15,048)		(15,048)	) <del> </del> 0	5,488,747 9.996.611	0	730,566 479,119	730 , 566		02/16/2028 503/15/2023
58502B-AC-0	MEDNAX	-	11/03/2020 .	. Various		10,475,730 2,465,284	10,000,000		9,995,482	0	1, 130	0	1, 130	0	9,996,611	0	10,037	479, 119 10, 037		503/15/2023 601/15/2027
585055-BS-4	MEDTRONI C		11/03/2020 .	Various			9,330,000	9,319,889	9,318,773		1.501		1.501		9,320,274	0	216,416	216,416		203/15/2025
589331-AT-4	MERCK		06/09/2020 _	Various		15,573,600	15,000,000	14,994,815	14,998,198	0	239	0	239	0	14,998,436	0	575, 164	575, 164		09/15/2022
58933Y-AR-6	MERCK		06/09/2020 .	BARCLAYS		7,572,651	7,011,000	6,999,432	7,004,582	0	481	0	481	0	7,005,062	0	567,589	567,589		02/10/2025
589929-5V-6	MLCC 2003-G A1		12/25/2020	Paydown			82,804	79,937	82,804	0	3,048	3.048		0	82.804	0	0	0	697	
59020U-NZ-4	MLCC 2004-G A1		12/25/2020	Paydown			26,351	26,403	26,351	0	0	0	0	0	26,351	0	0	0		01/25/2030
59020U-SM-8	MLCC 2005-A2 A5		12/01/2020	Paydown		695, 127	695, 127	695,996	695,996	0	(869)	00	(869)	0	695, 127	0	0	0		02/25/2035
59156R-BF-4	METLIFE		07/15/2020 .	MARKET AXESS			8,276,000	8,321,584	8,290,616	0	(2,622)	00	(2,622)	00		0	496,649	496,649		12/15/2022
59156R-BH-0	METLIFE	.	12/14/2020 .	. WELLS FARGO		10,972,900	10,000,000	10,580,700	10,288,980	0	(61,797)	00	(61,797)	0	10,227,183	0	745,717	745,717	426,000	04/10/2024
59156R-BM-9	METLIFE		12/07/2020 _	Various		21,409,665	19,500,000	19,396,813	19,437,567	0	10,266	0	10,266	0	19,447,833	0	1,961,832	1,961,832	732,917	
591894-BY-5	METROPOLITAN EDISON	-	12/01/2020 _	DEUTSCHE	<b></b>	6,258,120	6,000,000	6,020,740	6,021,014	0	(6,510)		(6,510)	00	6,014,504	0	243,616	243,616	255,500	
59217G-AQ-2	METLIFE GLOBAL FUNDING I	.	12/17/2020 .	STIFEL NICOLAUS		9,082,650	8,677,000	8,667,716		L0	1,029	ļ0	1,029	ļ0	8,675,193	ļ0	407,457	407,457		304/11/2022
59217G-AX-7	METLIFE GLOBAL FUNDING I	-	06/08/2020 .	. US BANCORP		29,410,656	27,851,000	27,836,796	27,846,100	F0	382	łō	382	ļō	27,846,482	}ō	1,564,174	1,564,174		301/10/2023
594918-BJ-2 594918-BR-4	MICROSOFT	-	10/21/2020 . 10/28/2020 .	Various		12,331,127 8,676,326	11,110,000	11, 107, 111 7, 978, 666	11, 107, 912	0	272 810	h0	272	0	11, 108, 183	} <u>0</u>	1,222,943 692,823	1,222,943 692,823	246,526	
594918-BH-4	MICROSOFT		06/09/2020 .	. Various			7,993,000		7,982,694 12,965,431	<sup>0</sup>	1,820	ļ0	1.820	10		} <sup>0</sup>	1,792,819	1,792,819		108/08/2026 302/06/2027
59523U-AA-5	MID-AMERICA APARTMENTS	1	10/13/2020 .	. WILLENNIUM	<b>†</b>	14, 760, 070	377,000	375,011	12,965,431		323	ļ0	323	0	12,967,251	<sup>0</sup>				10/15/2023
59523U-AM-9	MID-AMERICA APARTMENTS	1	10/13/2020 .	WELLS FARGO		3,360,288	2,970,000	2,940,003	2,950,847	n	2,331	n	2,331	n	2,953,178	n	407, 110	407 . 110		)11/15/2025
59523U-AQ-0	MID-AMERICA APARTMENTS		_03/03/2020 _	MSDW		5,764,050	5,000,000	5,391,350	5,376,710	0	(6,409)	0	(6,409)	0	5,370,301	0	393,749	393,749		03/15/2029
59524Q-AA-3	MID-ATLANTIC INTERSTATE		11/17/2020 .	JP MORGAN		11,308,100	10,000,000	9,997,500	9,997,499	0	540	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	540	0	9,998,039	0	1,310,061	1,310,061		505/15/2028
59549W-AC-7	MDST 11 M2		12/15/2020	Paydown		108,764	108,764	108,764	108,764	0	0	0	0	0	108.764	0	0	0		707/15/2038
60040#-AA-0	MILLENNIUM PIPELINE	1	12/30/2020 .	Various		2,667,102	2,667,102	2,757,257	2,734,741	0	(67,639)	0	(67,639)	0	2,667,102	0	0	0		06/30/2027
605417-CB-8	MISSISSIPPI POWER		11/18/2020 .	Various		16,141,510	14,000,000	14,862,820	14,824,842	0	(81,591)		(81,591)	0	14,743,252	0	1,398,258	1,398,258		03/30/2028
609207-AM-7	MONDELEZ INTERNATIONAL	.	05/29/2020 _	CANTOR FITZGERALD	ļ	2,347,700	2,000,000	1,980,440	1,983,038	0	753			0	1,983,791	0	363,909	363,909		05/07/2028
615369-AP-0	MOODYS		10/06/2020 .	FIFTH THIRD		5,972,800	5,000,000	4,962,450	4,965,245	0	2,328	0	2,328	0	4,967,574	0	1,005,226	1,005,226		02/01/2029
615394-AM-5	MOOG		09/09/2020 _	JANE STREET ES		816,402	789,000	789,000	789,000	0	0	0	0	0	789,000	0	27,402	27,402		12/15/2027
61690F-AM-5	MSBAM 2015-C22 A4	.	09/14/2020 _	Various		22,443,162	20,565,000	20,870,071	20,731,050	0	(24,328)	00	(24,328)	0	20,706,723	0	1,736,439	1,736,439	538,238	04/15/2048
61690G-AE-1	MSBAM 2014-C14 A4	-	10/01/2020 _	Paydown		11,816,816	11,816,816	11,934,396	11,848,682	L0	(31,866)	00	(31,866)	) <del> </del> 0	11,816,816	0	L	0	372,919	02/15/2047
61690Q-AD-1	MSBAM 2015-C23 A3	.	09/01/2020 .	Paydown		842,874	842,874		846,994	0	(4, 120)		(4, 120)	) <del> </del> 0	842,874	ļ0	L0	0		07/15/2050
617445-CJ-8	MSC 1996-1 B3	-	12/01/2020 .	Paydown		13,238	13,238	7,834	13,063	F0	5,391	5,216		ō	13,238	}ō	L0	0	399	
617446-80-6	MORGAN STANLEY	-	12/14/2020 . 11/19/2020 .	. ATHENE ANNUITY & LIFE		5,696,770 29,609,870	5,000,000	5, 128, 550	5,078,453 27,934,395	}0	(12,476)		(12,476)		5,065,977 27,907,696	}ō	630,793	630,793		07/23/2025
617446-8J-1	MORGAN STANLEY	.	11/19/2020 _	Various		29,609,870	27,764,000	27,936,145	27,934,395	0	(26,698)	) <u></u> 0	(26,698)	· [0	27,907,696	0	1,702,173	1,702,173	948, 169	07/22/2025

					Showing All L	_ong-Term E	Sonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
61744Y-AP-3	MORGAN STANLEY	Cigii	01/24/2020 .	Meniii	Otock	1,406,742	1.287.000	1,358,480	1,356,352	Decrease	(555	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	(555)	Value	1,355,797	Disposai	50,945	50,945	24,812	
617458-AG-9	MSC 2011-C1 A4		10/01/2020	Paydown		23,599,180	23,599,180	24,405,837	23,624,602	0	(25,421	0	(25, 421)	0	23,599,180	0	0	0	525,622	
61746B-DJ-2	MORGAN STANLEY		1_06/09/2020	MARKET AXESS		4,307,560	4,000,000	4,015,360	4,006,226	0	(877	)o	(877)	0	4,005,349	0	302,211	302,211	119,167	
61746B-DZ-6	MORGAN STANLEY		_06/09/2020	BNP PARIBAS		26.372.311	23,399,000	24,050,032	23,830,888	0	(29,065	0	(29,065)	0	23,801,823	0	2,570,488	2,570,488	790,854	
61747Y-CM-5	MORGAN STANLEY		01/26/2020 .	Various		19,550,000	19,550,000	19,568,799	19,552,210	0	(2,210	)0	(2,210)	0	19,550,000	0	0	0	537 , 625	
61761J-VL-0	MORGAN STANLEY		06/09/2020 _	BOA ML		11,028,500	10,000,000	10,445,150	10,236,944	0	(20,393	00	(20,393)	0	10,216,551	0	811,949	811,949	234,333	
61945L-AA-1	MSAIC 2019-2A A		12/20/2020 .	Paydown		5,710,357	5,710,357	5,708,404	5,708,404	0	1,953		1,953	0	5,710,357	0	0	0	79, 168	
61946C-AA-0 61946E-AA-6	MSAIC 2019-1A		12/20/2020 _ 12/20/2020 _	Paydown Paydown Paydown	-	6,930,515 279,550	6,930,515 279,550	6,928,209 279,470	6,928,209 279,493	l0	2,305 58	ļ0	2,305 58	0	6,930,515 279,550	l0	l0	l0	6,970	312/21/2043 306/20/2042
61946F-AA-3	MSAIC 2017-1A A	1	12/20/2020 .	Paydown	1	4,253,409	4,253,409	4,253,189	4,253,198	n	210	n	210	n	4,253,409	n	n	n		606/20/2042
61946G-AA-1	MSAIC 2017-2A A		12/20/2020	Paydown		989,022	989,022	988,895	988,895	0	128	0	128	0	989,022	0	0	0	21,143	
61946L-AA-0	MSAIC 2018-2GS A		12/20/2020	Paydown		2,582,654	2,582,654	2,582,236	2,582,236	0	418	0	418	0	2,582,654	0	0	0		02/22/2044
61980A-AC-7	MOTIVA ENTERPRISES		01/15/2020 .	Various	<b></b>	8,749,000	8,749,000	8,970,291	8,750,927	0	(1,927	)0	(1,927)	0	8,749,000	0	0	0	251,534	01/15/2020
626717-AJ-1	. MURPHY OIL		11/02/2020 _	CITICORP		1,053,806	1,295,000	1,343,988	1,338,750	0	(9,561	)0	(9,561)	0	1,329,189	0	(275,383)	(275,383)	90,803	
626717-AM-4	MURPHY OIL		04/16/2020 .	. JP MORGAN		948,720	1,416,000	1,416,000	1,416,000	0	0	0	0	0	1,416,000	0	(467,280)	(467,280)	33,045	
626738-AE-8	MURPHY OIL USA		11/05/2020 _	Various		2,201,476	2,084,000	2, 110, 250	2,109,857	0	(2,498	17.870	(2,498)	0	2,107,359	0	94, 117	94,117		09/15/2029
62848B-AC-5 62886E-AU-2	NCR		12/20/2020 .	Paydown	-	2, 117,816 1,037,740	2,117,816 1,000,000	2,099,922 1,000,000	2,117,799 1,000,000	0	17,887	17,870	1/	0	2, 117,816 1,000,000	0	37.740	37,740		01/21/2036 009/01/2027
62912X-AF-1	NGPL PIPECO		10/06/2020	Various		6,537,100	6,000,000	6,212,500	6,201,183		(18,684		(18,684)	0	6, 182, 499		354,601	354,601		108/15/2027
62927#-AA-4	NATIONAL FOOTBALL LEAGUE G4		10/15/2020	Various		2, 153, 479	2, 153, 479	2, 153, 479	2, 153, 479	0	0,004	0	(10,004)	0	2, 153, 479	0	0	0	83.124	10/15/2028
62942Q-BQ-5	NRART 2019-T1 AT1		08/25/2020 .	Paydown		9,000,000	9,000,000	8,998,991	8,999,112	0	888	0	888	0	9,000,000	0	0	0		07/15/2052
62942Q-BR-3	NRART 2019-T1 BT1		08/25/2020 _	Paydown		5, 111,000	5, 111, 000	5, 110, 838	5, 110,862	0	138	0	138	0	5, 111,000	0	0	0	100,800	07/15/2052
62942Q-BS-1	NRART 2019-T1 CT1		08/25/2020 _	Paydown		6, 143,000	6, 143, 000	6, 141, 270	6, 141, 513	0	1,487	0	1,487	0	6,143,000	0	0	0	124,993	
62942Q-BT-9	NRART 2019-T1 DT1		08/25/2020 _	Paydown		9,500,000	9,500,000	9,498,734	9,498,894	0	1, 106	0	1, 106	0	9,500,000	0	0	0	219,688	
62942Q-CB-7	NRART 2019-T3 BT3		09/15/2020 _	Paydown		4,200,000 3,000,000	4,200,000	4,200,000 2,999,996	4,200,000 2,999,996	0	0	0	J	0	4,200,000	0	0	0	83,796	
62942Q-CC-5 62942Q-CD-3	NRART 2019-T3 CT3		09/15/2020 . 09/15/2020 .	Paydown Paydown	-		3,000,000	2,999,996	2,999,996	0	4	0	12	0	3,000,000	0	0		60,966	
62942Q-CH-4	NRART 2019-14 CT4		10/15/2020	Pavdown		3,000,000	3,000,000	2,999,996	2,999,996	0	4	0	4	0	3,000,000	0	0	0	61.415	
62942Q-CJ-0	NRART 2019-T4 DT4		1.10/15/2020	Paydown		5,500,000	5,500,000	5,499,992	5,499,997	0	3	0	3	0	5,500,000	0	0	0		210/15/2051
631103-AG-3	NASDAQ		06/19/2020 _	Various		6,473,358	5,750,000	5,745,560	5,746,375	0	203	0	203	0	5,746,578	0	726,780	726,780		06/30/2026
63615#-AD-3	NATIONAL FOOTBALL LEAGUE G3		10/15/2020 _	Various		1,296,670	1,296,670	1,296,670	1,296,670	0	0	0	0	0	1,296,670	0	0	0		03/31/2024
63615#-AG-6	NATIONAL FOOTBALL LEAGUE G3		10/15/2020 _	. Various		2, 161, 117	2, 161, 117	2,238,825	2,209,174	0	(48,057	00	(48,057)	0	2, 161, 117	0	0	0		03/31/2024
637071-AJ-0	NATIONAL OILWELL VARCO		08/06/2020 _	Various		8,602,993	8,393,000	8,371,131	8,383,296	0	1,873	0	1,873	0	8,385,169	0	217,824	217,824		12/01/2022
637071-AJ-0 637417-AE-6	NATIONAL OILWELL VARCO	-1	08/26/2020 . 03/20/2020 .	. Call 103.5000 DIRECT		2,662,020 5,000,000	2,572,000 5,000,000	2,458,649 4,923,250	2,490,018 4,975,707	0	17,524		17,524	0	2,507,542 4,977,622	0	64,458	64,458 22,378		12/01/2022 10/15/2022
637417-AE-0	NATIONAL RETAIL PROPERTIES		06/09/2020 _	WELLS FARGO		12,909,500	12,500,000	12,407,375	12,465,622	n	4.424		4,424	n	12,470,045	n	439,455	439,455	270,417	704/15/2023
637417-AG-1	NATIONAL RETAIL PROPERTIES		1.10/29/2020	MSDW		4,252,804	3,938,000	3,933,101	3,934,112	0	593	0	593	0	3,934,705	0	318,099	318,099	135,237	
637417-AH-9	NATIONAL RETAIL PROPERTIES		10/21/2020 .	MSDW		4,427,429	3,994,000	3,984,374	3,987,845	0	814	0	814	0	3,988,659	0	438,770	438,770	149,997	11/15/2025
637432-MU-6	NATIONAL RURAL UTILITIES		06/15/2020 _	. Various		16,324,000	16,324,000	16,300,820	16,322,199	0	1,801	0	1,801	0	16,324,000	0	0	0	191,807	06/15/2020
637432-MV-4	. NATIONAL RURAL UTILITIES		12/09/2020 .	Various	<b></b>	21,372,429	19,811,000	19,795,746	19,804,020	0	1,468	0	1,468	0	19,805,488	0	1,566,941	1,566,941		11/15/2023
637432-NG-6	NATIONAL RURAL UTILITIES		12/07/2020 _	DAIW		9,800,267	8,792,000	8,771,075	8,778,747	}0	1,994	ļō	1,994	<u>0</u>	8,780,740	}ō	1,019,526	1,019,526		11/01/2025
637432-NN-1 637432-NQ-4	NATIONAL RURAL UTILITIES		11/17/2020 .	DEUTSCHE	<del> </del>	14,934,915 28,319,760	13,500,000	13,472,325	13,478,579 23,984,729	0	2,483 1,800	ļ0	2,483	0	13,481,062	0	1,453,853 4,333,231	1,453,853 4,333,231	439,200 985,400	
637432-NQ-4 637432-NS-0	NATIONAL RURAL UTILITIES		11/05/2020	GOLDMAN SACHS	·	15,309,320	24,000,000	23,984,160	23,984,729	n		n	2,146		12,975,455	0	2,333,865	2,333,865		
63946B-AE-0	NBC UNIVERSAL MEDIA		03/06/2020 _	Various		19,847,000	19,847,000	21, 141, 610	20,079,096	0	(32,776	)	(32,776)	0	20,046,321	n	(199,321)	(199,321)	1,059,171	
64110L-AL-0	NETFLIX		11/03/2020	DEUTSCHE		1, 135, 200	1,000,000	1,022,500	1,018,950	0	(2,720		(2,720)	0	1,016,230	0	118,970	118,970	62,014	
64110L-AS-5	NETFLIX		11/02/2020 _	BOA ML		2,250,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	250,000	250,000	102,646	04/15/2028
64352V-GW-5	NCHET 2004-A AII9		12/01/2020 .	Paydown		8,209	8,209	516	516	0	0	0	0	0	516	0			183	
64352V-MN-8	NCHET 2005-A A4W		12/01/2020 _	Paydown		1,333,159	1,333,159	1,333,155	1,333,155	0	4		4	0	1,333,159	0	0	0	32,866	
651229-AV-8	NEWELL BRANDS		10/30/2020 _	BOA ML		3,443,934	3,295,000	3,293,979	3,294,342	}0	160	ļō	160	ļ0	3,294,502	}ō	149,432	149,432	147,836	04/01/2023
651229-AV-8 651290-AQ-1	NEWELL BRANDS		11/24/2020 .	. Call 102.7500 . Various		4,832,333 2,565,247	4,703,000 2,632,000	4,701,542 2,720,000	4,702,061 2,676,384	0	173	,l0		0	4,702,234 2,669,011	0				04/01/2023 207/01/2024
651290-AQ-1	NEWFIELD EXPLORATION		05/13/2020 _	BARCLAYS		7,850,000	10,000,000	10,754,849	10,697,500	n	(40,951		(40,951)	0 n	10,656,549	n	(2,806,549)	(2,806,549)		01/01/2026
65364U-AK-2	NI AGARA MOHAWK POWER		1.06/10/2020	Various		27,384,000	25,000,000	25,098,220	25,061,670	0	(5,801		(5,801)	0	25,055,869	0	2,328,131	2,328,131		10/01/2024
65444#-AA-1	MARSH & MCLENNAN WESTLAKE OHIO		12/11/2020 .	. Redemption 100.0000		794,048	794,048	794,048	794,048	0	0	0	0	0	794,048	0	0	0	15,200	07/11/2024
65473Q-AX-1	NISOURCE FINANCE		08/27/2020 _	. Call 144.0740		24,493	17,000	16,952	16,954	0	(1	)0	(1)	0	16,954	0	46	46	8,711	06/15/2041
65473Q-BA-0	NISOURCE FINANCE		08/19/2020 _	Various		10,825,800	10,000,000	9,679,750	9,878,500	0	23,582		23,582	0	9,902,083	0	97,917	97,917	1,215,078	02/15/2023
655663-C#-7	NORDSON	. 1	_07/26/2020 _	Various	1	6,250,000	6,250,000	6,262,000	6,262,203	0	(12.203	) 0	(12,203)	0	6,250,000	0	0	0	191.875	07/26/2025

					Showing All I	_ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Liproplized	Year's	Than-		Book/	Carrying	Exchange			Dividends	Con-
OLICID					Ni					Unrealized			Adjusted				Deelleral	T-4-1 O-1-		
CUSIP		l_	D: 1		Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
655663-D*-0	NORDSON		07/26/2020 .	. Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	31,300	
655663-D@-8	NORDSON		07/26/2020 _	Redemption 100.0000		2,400,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	0	0	62,880	
655664-AP-5	NORDSTROM		04/08/2020 _	MSDW		5, 154, 975	5,455,000	5,445,617	5,452,778	0	554		554	0	5,453,332	0	(298,357)	(298, 357)	107,888	
655844-BJ-6	NORFOLK SOUTHERN RAILWAY		10/13/2020 _	. WELLS FARGO		3,706,030	3,585,000	3,640,317	3,597,871	0	(4,924		(4,924)	0	3,592,947	0	113,082	113,082	111,733	
655855-FA-7	NORFOLK SOUTHERN RAILWAY		06/15/2020 .	Maturity		1,856,000	1,856,000	1,975,987	1,884,340	0	(28,340	) 0	(28,340)	0	1,856,000	0	0	0	90,480	
65605*-AC-6 664397-AK-2	BURLINGTON NORTHERN SANTA FE		12/31/2020 .	. Redemption 100.0000		871,795	871,795			0	0	0	0	0	871,795	0	700.040	700.040	39,296	
664397-AK-2	EVERSOURCE ENERGY		10/05/2020 . 11/02/2020 .	Various		14,711,008 3,913,704	14,000,000 3,600,000	13,954,682 3,596,328	13,979,859 3,597,974	0	4,501 237		4,501		13,984,360 3,598,211	0	726,648 315,493	726,648 315,493	363,689	05/01/2023 01/15/2025
665772-CK-3	EVERSOURCE ENERGY	-	12/07/2020 .	KEYBANC	-	14,077,530	13,500,000				2.148		2,148	0	,598,211 ع,598,211	<sup>0</sup>	583,249	583, 249		05/15/2023
665859-AL-8	NORTHERN TRUST		11/04/2020 .	. Maturity	†	18,500,000	18,500,000	18,478,355	18,497,286	n	2,714		2,148	n	18,500,000	n		n		11/04/2020
666807-BN-1	NORTHROP GRUMMAN		12/14/2020	ATHENE ANNUITY & LIFE		5,611,323	5,000,000	4,695,850	4,736,693	n	27.089		27,089	n	4,763,782	n	847.541	847,541		01/15/2028
667294-AW-2	NORTHWEST AIR 01		05/28/2020	CITICORP		1,855,081	2,072,716	2,202,414	2, 157, 248	0	(12,358		(12,358)	0	2,144,890	0	(289,809)	(289,809)		04/01/2022
667294-AW-2	NORTHWEST AIR 01	1	04/01/2020 .	Redemption 100.0000	T	176,322	176,322	187,355	183,513	0	(7, 191		(7, 191)	0	176,322	0	0	0	6,207	
66989H-AD-0	NOVARTIS CAPITAL	1	04/24/2020 .	Maturity		43,650,000	43,650,000	43,437,601	43,636,971	0	13,029		13,029	0	43,650,000	0	0	0	960,300	
670346-AM-7	NUCOR		10/05/2020 .	. ATHENE ANNUITY & LIFE		9,531,876	8,774,000	9,259,027	9,207,168	0	(95,870		(95,870)	0	9,111,299	0	420,578	420,578	413,353	
67080L-AA-3	NUVEEN		_06/08/2020	JP MORGAN		33,746,223	29,042,000	28,868,619	28,884,724	0	6,858		6,858	0	28,891,582	0	4,854,641	4,854,641	706,689	
67090U-AB-9	. THOR 2018 A		12/09/2020	Paydown		2,701,297	2,701,297	2,700,663	2,700,693	0	604	0	604	0	2,701,297	0	0	0	65,018	
67090U-AB-9	. THOR 2018 A		01/09/2020 .	. Redemption 100.0000		165,748	165,748	165,710	165,711	0	37	0	37	0	165,748	0	0	0	575	
67090U-AC-7	. THOR 2018 B		12/09/2020 .	Paydown		2,227,055	2,227,055	2,227,020	2,227,027	0	28	0	28	0	2,227,055	0	0	0		02/09/2030
67090U-AC-7	THOR 2018 B		01/09/2020 _	Redemption 100.0000		143,649	143,649	143,646	143,647	0	2	0	2	0	143,649	0	0	0	552	
67090U-AD-5	. THOR 2018 C		12/09/2020 .	Paydown		1,529,464	1,529,464	1,413,763	1,434,890	0	115,495		94,574	0	1,529,464	0	0	0	37,940	
67090U-AD-5	. THOR 2018 C		01/09/2020 .	. Redemption 100.0000		110,500	110,500	103,443	103,667	0	6,833		6,833	0	110,500	0	0	0	391	02/09/2030
67103H-AA-5	O'REILLY AUTOMOTIVE		10/14/2020 .	. Various		19,000,000	19,000,000	18,866,430	18,982,546	0	10,390		10,390	0	18,992,936	0	7,064			01/14/2021
67103H-AE-7	O'REILLY AUTOMOTIVE		12/14/2020 .	Various		3,835,002	3,401,000	3,395,286	3,397,111	0	505		505	0	3,397,616	0	437,386	437,386	144,214	
67103H-AF-4	O'REILLY AUTOMOTIVE		12/07/2020	SUNTRUST	+	3,409,560	3,000,000	2,980,380	2,981,811	0	1,939		1,939	0	2,983,750	0	425,810	425,810	137,400	
674599-BY-0 674599-CE-3	OCCIDENTAL PETROLEUM		03/19/2020 .	Various		44,493,750 4,779,125	56,500,000 5,083,000	56,489,744	56,497,683 5,078,676	0	(634		(634)	0	56,497,048	0	(12,003,298)	(12,003,298)	1,492,856	
674599-CP-8	OCCIDENTAL PETROLEUM		12/22/2020 .	Various BOA ML		4,779,125	7,500,000		7,549,906	0	(4.305		1,213		5,079,890 7,545,601	0	(3.045.601)	(3,045,601)	131,683 127,688	
674599-CR-4	OCCIDENTAL PETROLEUM		01/27/2020	JP MORGAN		21,988,422	21,376,000	21,493,988	21,490,572		(950		(950)		21,489,622		(3,045,601)	(3,043,601)		08/15/2022
674599-CS-2	OCCIDENTAL PETROLEUM		03/18/2020 .	JP MORGAN		12,762,900	23,635,000	23,704,109	23,701,303		(1,073		(1,073)	0	23,700,231		(10,937,331)	(10,937,331)		08/15/2029
674599-CW-3	OCCIDENTAL PETROLEUM		03/10/2020	BOA ML			15,000,000	14,980,500	14,981,678	0	901		901	0	14,982,579	0	(6,545,079)	(6,545,079)		08/15/2024
674599-DK-8	OCCIDENTAL PETROLEUM		04/02/2020	JP MORGAN		945,300	2, 192, 000	943.260	2, 199, 740	0	(37			0	943.391	0	1.909	1.909		07/15/2044
674599-DN-2	OCCIDENTAL PETROLEUM		07/29/2020	CITICORP		404,390	436,000	516,982	514, 148	0	(5,846		(5,846)	0	508,302	0	(103,912)	(103,912)		10/15/2026
674599-DQ-5	OCCIDENTAL PETROLEUM		04/02/2020 .	JP MORGAN	I	1,205,500	2,411,000	1,395,359	2,902,914	0	(12,355			0	1,396,384	0	(190,884)	(190,884)	81,597	
674599-DR-3	OCCIDENTAL PETROLEUM		11/24/2020	Various		4,825,129	7,448,000	9,056,456	9,012,000	0	(74,049		(74,049)		8,937,952	0	(4, 112, 823)	(4, 112, 823)		05/15/2028
674599-DU-6	OCCIDENTAL PETROLEUM		03/31/2020 _	GOLDMAN SACHS		4,500,000	10,000,000	12,846,828	12,776,965	0	(61,251		(61,251)	0	12,715,713	0	(8,215,713)	(8,215,713)	368,792	
67575N-BM-4	OMART 2019-T1 BT1		08/15/2020 _	Paydown		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	0	0	24,847	08/15/2050
67575N-BN-2	. OMART 2019-T1 CT1	.	08/15/2020 .	Paydown		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0		08/15/2050
67575N-BP-7	. OMART 2019-T1 DT1		08/15/2020 .	Paydown		2,250,000	2,250,000	2,249,999	2,249,999	0	1	0	1	0	2,250,000	0	0	0	46,602	
67591Y-AG-4	OCT38 2018-1A A3B		09/03/2020 .	Paydown		12,500,000	12,500,000	12,521,250	12,519,385	0	(19,385	)0	(19,385)	0	12,500,000	0	0	0		07/20/2030
67773#-AE-0	OHIO VALLEY ELECTRIC		12/15/2020 _	Redemption 100.0000		589,637	589,637	589,637	589,637	0	0	0	L0	0	589,637	0	0	0		02/15/2026
67773#-AF-7	OHIO VALLEY ELECTRIC		12/15/2020 .	Redemption 100.0000	-	148,497	148,497	148,497	148,497	L0	0	L0	ļ	ļ0	148,497	L	ļ0	L0	6,603	
67773#-AG-5	OHIO VALLEY ELECTRIC		12/15/2020 .	. Redemption 100.0000		149,677	149,677	149,677	149,677	J0	0	ļ0	ļ0	ļ0	149,677	} <u>0</u>	ļ0	} <u>0</u>	6,655	
67773#-AJ-9	OHIO VALLEY ELECTRIC		10/15/2020 .	Redemption 100.0000		665, 195	665, 195	665, 195	665, 195	}ō	ō	ļ0	ļō	ļō	665, 195	}ō	<sub>0</sub>	}ō	33,660	
67773#-AK-6	OHIO VALLEY ELECTRIC		10/15/2020 .	Redemption 100.0000		655,870	655,870	655,870	655,870	0	0	0	(7.500)		655,870	0		0	33, 183	
679574-A*-4 679574-00-0	OLD DOMINION ELECTRIC COOPERATIVE	1	12/01/2020 .	Various Redemption 100.0000	+	961,572 650,000	961,572 650,000	969,543 650.000	969, 165 650, 000	0	(7,593	/0	(7,593)	ļ0	961,572 650,000	}0	0	10	41,976 21,645	
680665-AK-2	OLIN			Various	-	1.508.383	1,769,000	1.766.431	1.765.895	0		, 0			1.765.885	0	(257.502)	(257,502)	21,645	
682134-AC-5	OMNICOM GROUP	-	03/23/2020	Various		16,728,000	16,728,000	16,745,160	16,742,766	n	(6, 188		(6, 188)	n	16,736,578	n	(8,578)	(8,578)	715,912	
68217F-AA-0	OMNICOM GROUP		11/04/2020	JP MORGAN		7,147,733	6,351,000	6,345,094	6,346,837	n	622		622	n	6,347,459	n	800,274	800,274	241,973	
682680-AY-9	ONEOK	1	11/03/2020	Various		34,363,530	35,000,000	34,864,700	34,867,827	n	8.743		8.743	n	34,876,569	n	(513,039)	(513,039)		09/01/2029
68268G-AA-6	OMFIT 2016-1A A	1	04/18/2020	Paydown		1,367,291	1,367,291	1.366.939	1,367,156	n	136		136	n	1,367,291	n	010,000)	0.0,000)		02/20/2029
68268N-AJ-2	ONEOK PARTNERS		06/09/2020	Various		13,365,837	13,009,000	12,973,118	12,991,780	0	2,626		2,626	0	12,994,406	0	371,431	371,431	304,898	
68389X-AK-1	ORACLE		07/15/2020	Various		7,325,000	7,325,000	7,416,723	7,331,796	0	(6,796		(6,796)	0	7,325,000	0	0	0		07/15/2020
68389X-AU-9	ORACLE		12/14/2020 .	Various	1	20,724,600	19,000,000	18,956,870	18,978,584	0	4,058	0	4,058	0	18,982,642	0	1,741,958	1,741,958	929,522	07/08/2024
68389X-AV-7	ORACLE		06/23/2020 _	JP MORGAN		24,499,200	20,000,000	19,992,000	19,993,394	0	20		20	0	19,993,414	0	4,505,786	4,505,786	828,944	
68389X-BC-8	ORACLE		10/22/2020 .	JP MORGAN		14, 168, 310	13,000,000	12,940,590	12,965,751	0	4,974		4,974	0	12,970,725	0	1, 197, 585	1, 197, 585	363,260	05/15/2025
68389X-BM-6	ORACLE	1	06/09/2020	MARKET AXESS		15,601,853	14,527,000	14,853,971	14,838,174	0	(20,639	) 0	(20,639)	0	14.817.535	0	784.318	784,318	348,608	07/15/2026

### **SCHEDULE D - PART 4**

				:	Showing All I	₋ong-Term B	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ring Current	Year						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Value	e	16	17	18	19	20	21
					_			_	_	11	12	13	14	15				-		
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
															,					Con-
OLIOID									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange	<b>.</b>	T	Dividends	
CUSIP		1_			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
68504L-AA-9	ONGLT 2016-A A		12/08/2020 .	Paydown		1,029,738	1,029,738	1,029,647	1,029,688	0	50	0	50	0	1,029,738	0	0	0	13,937	
68504L-AB-7	ONGLT 2016-A B		12/08/2020 .	Paydown		1, 118,977	1,118,977	1, 107,773	1, 117, 603	0	10,343	8,969		0	1, 118,977	0	0	0	16,886	
68504R-AA-6	ONGLT 2014-AA A		09/09/2020 .	Paydown		1,299,099	1,299,099	1,298,872	1,299,045	0	54	0	54	0	1,299,099	0	0	0	18,823	
68504R-AB-4 68504T-AA-2	ONGLT 2014-AA B		12/08/2020	Paydown		615,364 439.751	615,364	615,228 439,679	615,364 439,725	0	0	0	۷	0	615,364	0	0	0		07/09/2029
68504T-AB-0	ONGLT 2015-AA A		12/08/2020 .	Paydown Paydown Paydown			439,751 380,035	439,679		0	26	0	26			0	0	0	6,534 6,804	
68504U-AB-7	ONGLT 2019-AA B		12/09/2020	Paydown		2.170.562	2, 170, 562	2, 170, 270	2, 170, 270	o	292	0	292		2.170.562		n	o		04/09/2038
68504U-AC-5	ONGLT 2019-A B		12/09/2020	Paydown		2,325,965	2,325,965	2,301,862	2,325,915	0	24, 103	24.053	50	0	2,325,965	0	0	0		04/09/2038
68504W-AC-1	ONGLT 2018-A C		05/28/2020 .	BOA ML		5,696,217	6,274,663	6,273,788	6,273,809	0	108	0	108	0	6,273,917	0	(577,700)	(577,700)		11/08/2030
68504W-AC-1	ONGLT 2018-A C	.	05/08/2020 .	Paydown		1,105,264	1, 105, 264	1, 105, 110	1, 105, 113	0	150	0	150	0	1, 105, 264	0	0	0	9,763	
68651*-AA-7	ORLANDO FUEL FACILITIES		12/01/2020 _	Redemption 100.0000		287,851	287,851	287,851	287,851	0	0	0	0	0	287,851	0	0	0	7 , 174	07/01/2037
69346V-AA-7	PERFORMANCE FOOD GROUP		11/03/2020 _	CITICORP	<b>_</b>	518,880	500,000	500,000	500,000	0	0	0	0	0	500,000	0	18,880	18,880	30,403	
693475-AL-9	PNC FINANCIAL SERVICES GROUP	-	06/09/2020 .	MARKET AXESS	<del>-</del>	19,368,879	18,429,000	18,361,074	18,395,978	0	5, 120	0	5, 120	ļ0	18,401,098	ļ0	967,781	967 , 781	264 , 443	
693506-AQ-0	. PPG INDUSTRIES		07/23/2020 .	MARKET AXESS		211,642	200,000	223,000	202,574	0	(1,093)	00	(1,093	00	201,481	0	10, 161	10 , 161	13,300	
69351U-AP-8	PPL ELECTRIC UTILITIES		12/10/2020 .	KEYBANC		13,205,861	13,027,000	12,921,612	13,006,443	0	11, 139	0	11, 139	0	13,017,582	0	188,279	188,279	487,427	
69352P-AF-0	PPL CAPITAL FUNDING		12/02/2020 _	BARCLAYS		21,283,000	20,000,000	19,941,000	19,977,225	0	6, 157 482	0	6, 157 482		19,983,382		1,299,618	1,299,618		06/01/2023
69353R-EF-1 69353R-EK-0	PNC BANK NAPNC BANK NA		06/09/2020 . 10/21/2020 .	Various		20,827,420	19,000,000	18,992,020	18,995,244 18,804,911	0	24,930	0	24,930		18,995,725	0	1,831,695 1,868,119	1,831,695 1,868,119		10/30/2024
69353R-EQ-7	PNC BANK NA		10/22/2020	Various		37,609,100	34,000,000		33,957,447	o	4,767	0	4,767		33,962,215		3,646,885	3,646,885		06/01/2025
69362B-AW-2	PSEG POWER		04/15/2020 _	Various		32,561,000	32,561,000	31, 100, 008	32,517,069	0	43,931	0	43,931	0	32,561,000	0	0,040,000	0,040,000		04/15/2020
693680-AA-8	PSMC 2018-2 A1		12/01/2020 .	Paydown		1,130,685	1, 130, 685	1, 145, 526	1,144,410	0	(13,725)	0	(13,725	0	1,130,685	0	0	0		06/25/2048
693680-AC-4	PSMC 2018-2 A3		12/01/2020 .	Paydown		16,960,281	16,960,281	16,682,027	16,817,698	0	142,583		142,583	0	16,960,281	0	0	0		06/25/2048
69379@-AA-4	PT EDISON DC		12/15/2020 .	Redemption 100.0000		2, 190, 185	2, 190, 185	2,385,367	2,361,907	0	(171,722)		(171,722	00	2, 190, 185	0	0	0	80,932	12/15/2028
69394#-AA-3	PGA TOUR		11/30/2020 _	Redemption 100.0000		846,500	846,500	845,549	845,655	0	845	0	845	0	846,500	0	0	0	21,838	
69394#-AB-1	PGA TOUR		11/30/2020 _	Redemption 100.0000		382,711	382,711	382,711	382,711	0	0	0	0	0	382,711	0	0	0	9,642	
695114-CP-1	PACIFICORP		06/09/2020 .	AMHERST		14,468,440	14,000,000	13,987,680	13,996,988	0	490	0	490	0	13,997,477	0	470,963	470,963	355,639	
695156-AQ-2 69867D-AA-6	PACKAGING CORP OF AMERICA		10/06/2020 .	JP MORGAN		11,049,400	10,000,000	9,973,500	9,987,939	0	2,431	0	2,431	0	9,990,370	0	1,059,030	1,059,030	421,250	
703481-AB-7	PANTHER BF AGGREGATOR		05/11/2020 . 12/10/2020 .	Various		1,688,243 17,981,285	1,701,000 20,205,000	1,701,000 19,582,413	1,701,000 19,487,591	0	53,283	0	53,283		1,701,000 19,540,874	0	(12,758)	(12,758)	52,566	05/15/2026 02/01/2028
70450Y-AD-5	PAYPAL PAYPAL		11/04/2020 .	Various		32,563,701	29,785,000	29,881,513	29,877,732	o	(10,618)	١٠	(10,618	٥	29,867,114		2,696,587	2,696,587		10/01/2026
705560-AA-7	DUKE ENERGY FLORIDA		12/07/2020	Redemption 100.0000		412,053	412,053	412.053	412,053	0	0,010	,	0,010	0	412,053	0	2,090,307	2,090,307		01/07/2025
705560-AB-5	DUKE ENERGY FLORIDA		12/26/2020	Redemption 100.0000		451,300	451,300	451,300	451,300	0	0	0	0	0	451,300	0	0	0	14,669	
709599-AH-7	PENSKE TRUCK LEASING		10/07/2020	Various		20,573,153	19, 151,000	19,751,859	19,413,932	0	(78,571)	0	(78,571	0	19,335,361	0	1,237,793	1,237,793	1,161,827	
709599-AN-4	PENSKE TRUCK LEASING		10/14/2020 .	Various		18,607,860	17,286,000	17,313,738	17,294,786	0	(2,909)	00	(2,909	00	17,291,878	0	1,315,983	1,315,983		01/17/2023
709599-AV-6	PENSKE TRUCK LEASING		08/13/2020 .	Various			7,011,000	6,978,960	7,002,753	0	3,982		3,982	0	7,006,735	0	110,411	110,411	201,248	04/01/2021
709599-AX-2	PENSKE TRUCK LEASING		10/05/2020 _	Various		13,671,197	12,143,000	12, 126, 121	12, 129, 581	0	1,753	0	1,753	0	12, 131, 334	0	1,539,863	1,539,863	518,506	
709599-BG-8	PENSKE TRUCK LEASING	-	06/09/2020 _	BOA ML		20,395,400	20,000,000	19,958,600	19,960,302	0	4,037	0	4,037	0	19,964,339	0	431,061	431,061	396,000	
713448-BR-8	PEPSICO	-	11/01/2020 .	Various	-	40,000,000	40,000,000	39,666,800	39,966,928	ō	33,072	ō	33,072	ļ0	40,000,000	} <u>0</u>	0	0	1,250,000	
713448-BY-3 713448-CM-8	PEPSICO	-	06/09/2020 _ 11/04/2020 _	MARKET AXESS		10,400,000	10,000,000	9,982,600 53,913,933	9,995,576 53,954,566	0	820 4.861	0		0	9,996,396 53,959,426	<u>0</u>	403,604	403,604	210,833	
714046-AG-4	PERKINELMER		10/06/2020 _	Various		59,209,660 17,662,380	54,000,000 16,000,000		53,954,566	0	3,810	l0		0	15,951,840	0	1,710,540	5,250,234 1,710,540	1,652,600	03/01/2024
717081-DS-9	PFIZER		11/28/2020 .	DIRECT	†	5,443,000	5,443,000	5,422,635	5,431,836	n	2,367	n	2,367	n	5,434,203	n	8.797			08/12/2023
717081-ET-6	PF I ZER		12/02/2020	BARCLAYS		17,495,250	15,000,000	16,356,300	16,315,435	n	(123,436)	)[0	(123,436	)[	16, 191, 999	n	1,303,251	1,303,251		03/15/2029
718172-AH-2	PHILIP MORRIS INTERNATIONAL		_03/26/2020 _	Maturity		43, 100,000	43, 100, 000	42,525,247	43,077,438	0	22,562	0	22,562	0	43, 100,000	0	0	0		03/26/2020
718546-AC-8	PHILLIPS 66		_06/08/2020 _	Various		48,339,641	45,545,000	46,355,758	45,766,619	0	(42,394)	00	(42,394	00	45,724,225	0	2,615,416	2,615,416		04/01/2022
72147K-AC-2	PILGRIM'S PRIDE		10/30/2020 .	RBC		2,252,250	2,200,000	2, 106, 500	2, 123, 909	0	10,620	0	10,620	0	2, 134, 529	0	117,722	117,722		03/15/2025
72650R-AY-8	PLAINS ALL AMERICAN PIPELINE		04/07/2020 .	JEFFERIES		4,900,000	5,000,000	5,311,450	5,033,869	0	(11,013)		(11,013	00	5,022,856	0	(122,856)	(122,856)	172,222	
72650R-BC-5	PLAINS ALL AMERICAN PIPELINE		05/18/2020 _	BARCLAYS		1,454,277	1,842,000	1,522,433	1,530,521	0	2,542		2,542	0	1,533,063	0	(78,786)	(78,786)		01/31/2043
72650R-BD-3	PLAINS ALL AMERICAN PIPELINE		05/04/2020 _	MIZUHO		1,768,375	1,842,000	1,794,157	1,804,986	0	3, 189	ļ0	3, 189	0	1,808,175	L0	(39,799)	(39,799)	39,595	
72650R-BE-1 72925P-AC-9	PLAINS ALL AMERICAN PIPELINE	-	05/18/2020 _	BARCLAYS		2,274,750	2,763,000	2,374,093 9,993,300	2,382,900	<u>0</u>	2,765	0	2,765	ļō	2,385,665	} <u>0</u>	(110,915)	(110,915)	55,912 655,150	
72925P-AC-9 72925P-AD-7	WEYERHAEUSER	-	05/18/2020 _ 06/22/2020 _	Various		10,000,000 9,428,580	10,000,000	9,993,300	9,998,467	0	311	0	311		9,998,778	0	1,222	1,222		
73019#-AA-0	UNION PACIFIC RAILROAD	-	09/13/2020 .	Redemption 100.0000		209,900	9,000,000	209,900	209,900	n		n	1,330	n	209,900	n	437,882 0	437,882 N		03/13/2023
73019#-AB-8	UNION PACIFIC RAILROAD		09/13/2020	Redemption 100.0000		217,800	217,800	217,800	217,800	0	0	0	0	0	217,800	0	0	0		09/13/2027
73019#-AC-6	UNION PACIFIC RAILROAD	]	09/13/2020 .	Redemption 100.0000		198.954	198,954	198.954	198.954	0	0	0	0	0	198.954	0	0	0		09/13/2027
73316P-JE-1	POPLR 2005-6 A4		12/01/2020 .	Paydown		2,365,842	2,365,842	2,365,842	2,367,831	0	0	0	0	0	2,365,842	0	0	0		01/25/2036
73557*-AA-2	WISCONSIN ELECTRIC POWER		12/15/2020 _	Redemption 100.0000		380,896	380,896	380,896	380,896	0	0	0	0	0	380,896	0	0	0	10,210	07/15/2030
737446-AN-4	POST HOLDINGS	<u>. </u>	11/03/2020 .	JEFFERIES		531,860	500,000	520,000	519,006	0	(2,418)	00	(2,418	00	516,588	0	15,272	15,272		01/15/2028 _
_		_															_			

					Showing All L	_ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
										I I and a Const										Con-
011010									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange		T	Dividends	
CUSIP		1_	1		Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
74005P-AY-0	PRAXAIR		12/15/2020 .	Various		37,000,000	37,000,000	37,050,279	37,038,458	0	(33,747	)0	(33,747)	0	37,004,711	0	(4,711)	(4,711)	2,230,010	03/15/2021
74005P-AZ-7	PRAXAIR		12/17/2020 .	Call 100.0000		1,250,000	1,250,000	1,246,682	1,248,016	0	1,111		1,111	0	1,249,126	0	874	874	72,738	
74005P-BQ-6	PRAXAIR		10/29/2020 _	Various		16,757,790	15,000,000	14,980,622	14,983,282	0	1,754	0	1,754	0	14,985,036	0	1,772,754	1,772,754	601,600	01/30/2026
74080@-AA-4	KROGER MCKINNEY TEXAS		12/15/2020	Redemption 100.0000		412,088	412,088	412,088	412,088	0	0	0	0	0	412,088	0	0	0		204/15/2021
74112B-AL-9	PRESTIGE BRANDS		05/12/2020 .	BARCLAYS		849,768	833,000	833,000	833,000	0	0	0	0	0	833,000	0	16,768	16,768		101/15/2028
74113F-AL-9	PART 2016-1A C		06/15/2020 .	Paydown		857,790	857,790		857,783	0	7	0	7	0	857,790	0	0	0		11/15/2021
74113M-AE-0	PART 2016-2A C		12/15/2020 .	Paydown		7,353,175	7,353,175	7,352,136	7,352,988	0	186		186	0	7,353,175	0	0	0	105,680	
741531-FA-0	PRICOA GLOBAL FUNDING I		12/07/2020	MIZUHO		21,629,200	20,000,000	20,929,800	20,922,438	} <u>0</u>	(229,551		(229,551)	ļ0	20,692,887	ļ0	936,313	936,313		309/01/2023
74166M-AC-0	PRIME SECSRVC BRW	-	10/30/2020 .	Various	+	6,495,000	6,000,000	6, 163,750	6, 155, 583	}ō	(16,142	/ <del> </del> 0	(16,142)	· }0	6, 139, 441	}ō	355,559	355,559		00/15/2026
74170*-AB-5 74340*-AF-1	PRIME PROPERTY FUND		08/22/2020 .	Maturity		5,000,000	5,000,000	5,000,000	5,000,000 15,000,000	<u>0</u>	}0	0	ļ0	ļ0	5,000,000	}0	1 040 100	1.040.400		07/10/2020
74340*-AF-1 743674-BD-4	PROLOGIS PROTECTIVE LIFE		10/22/2020 .	IMPERIAL		16,649,100 13,713,840	15,000,000 12,000,000	15,000,000 11,971,080	15,000,000	0	2,286	0	2,286	0	15,000,000 11,976,465	0	1,649,100 1,737,375	1,649,100 1,737,375		007/10/2029 009/30/2028
74432Q-BM-6	PRUDENTIAL FINANCIAL		06/21/2020 .	Maturity	+		21,875,000	21,775,481	21,869,961	<sup>0</sup>			5,039	ļ0	21,875,000	ļ0	1,/3/,3/5	1,/3/,3/5	571,900 587,891	
74432Q-BN-6 74432Q-BP-9	PRUDENTIAL FINANCIAL		11/15/2020 .	Various	-	14,324,000	14,324,000	14,214,851	14,311,689		12,311		12,311		14,324,000	0	10		644,580	)11/15/2020
74432Q-BZ-7	PRUDENTIAL FINANCIAL		12/14/2020	SUSQUEHANNA		8,781,040	8,000,000	8, 190, 690	8,094,869	n	(19,812		(19,812)	n	8,075,057	n	705,983	705,983		105/15/2024
74434U-CH-5	PHMS 1994-A 2B		1.10/01/2020	Paydown		23	23	23	23	0	(15,612	,	(13,012)	0	23	0	00,300	05,300	۱۱۱ ,۳۰۰و	104/28/2024
744448-CD-1	PUBLIC SERVICE COLORADO		07/10/2020	Call 100.0000		10,000,000	10,000,000	9,959,300	9,995,660	0	2.147	0	2.147	0	9,997,807	0	2.193	2,193	208,889	
744573-AN-6	PUBLIC SERVICE ENTERPRISE		12/14/2020 .	Various		25,755,600	24,000,000	23,988,720	23,989,852	0	1,809		1,809	0	23,991,661	0	1,763,939	1,763,939	640 , 167	
74531E-AA-0	PUGET SOUND ENERGY		11/30/2020	KEYBANC		1,347,840	1,000,000	1,013,716	1,012,318	0	(1, 120		(1, 120)	0	1,011,198	0	336,642	336,642		12/01/2027
745867-AW-1	PULTEGROUP		_09/10/2020	GOLDMAN SACHS		5,618,210	4,898,000	4,898,000	4,898,000	0	0	0	0	0	4,898,000	0	720,210	720,210		103/01/2026
745867-AX-9	PULTEGROUP		11/03/2020 .	CITICORP		1, 149, 510	1,000,000	1,020,000	1,018,560	0	(2,048	)0	(2,048)	0	1,016,511	0	132,999	132,999		301/15/2027
747262-AU-7	QVC		11/03/2020 .	Various			6,000,000	5,991,600	5,995,164	0	368		368	0	5,995,532	0	199,877	199,877	163,034	
74733V-AC-4	QEP RESOURCES		03/23/2020 _	MSDW		936,000	2,600,000	2,476,500	2,484,670	0	7,322		7,322	0	2,491,992	0	(1,555,992)	(1,555,992)	54,600	
747525-AF-0	QUALCOMM		06/23/2020 _	JP MORGAN		11, 117, 400	10,000,000	10,329,658	10,214,359	0	(18,838		(18,838)	0	10, 195, 521	0	921,879	921,879	206,042	
747525-AF-0	QUALCOMM		09/25/2020 _	Taxable Exchange		5,551,194	5,000,000	5,262,100	5, 169, 037	0	(22,729		(22,729)	0	5, 146, 308	0	404,887	404,887	181,496	
747525-AU-7	QUALCOMM		10/06/2020 .	Various		25,217,550	22,500,000	22,442,840	22,453,999	0	4,202		4,202	0	22,458,200	0	2,759,350	2,759,350	643,229	
74834L-AP-5	QUEST DIAGNOSTICS		01/15/2020 .	DIRECT		5,500,000	5,500,000	5,417,005	5,498,731	0	591		591	0	5,499,321	0	679	679	126,587	
74834L-AX-8	QUEST DIAGNOSTICS		06/23/2020 _	Various		37,048,140	34,000,000	33,937,840	33,963,817	0	2,768		2,768	0	33,966,585	0	3,081,555	3,081,555	850, 111	
74949L-AC-6	RELX CAPITAL		11/05/2020 _	SEAPORT GROUP		11,724,500	10,000,000	9,883,900	9,890,901	0	8,532		8,532	0	9,899,433	0	1,825,067	1,825,067		703/18/2029
74955D-AA-9	RGS AEGCO FUNDING		12/07/2020 .	Redemption 100.0000		49,298	49,298	50,208	50,523	0	(1,226		(1,226)	0	49,298	0	0	0		12/07/2021
74955E-AA-7 74958E-AJ-5	RGS I&M FUNDING		12/07/2020 .	Redemption 100.0000		71,481 839.697	71,481	72,801	73,259	0	(1,777	)0	(1,777)	0	71,481	0	42.688	42.688		12/07/2021
74958E-AJ-5 74979U-AA-3	SMBC RAIL		12/01/2020	Paydown				797,009		0	0	0		0	797,009	0	42,688	42,688		112/25/2036
75281A-AU-3	RANGE RESOURCES		12/20/2020 _ 04/16/2020 _	Various	+	2, 125,000 1, 128,993	2,125,000 1,316,000	2, 125,000 1,286,390	2,125,000 1,288,059	<sup>0</sup>	2.461		2,461	ļ0	2,125,000 1,290,519	10	(161,526)	(161,526)	53,656	606/20/2026 007/01/2022
75281A-AU-3	RANGE RESOURCES		04/16/2020 .		†	2, 121, 210	2, 184, 000		2, 137, 629	0 n	2,461				2, 138, 601		(161,526)	(101,026)	164 , 162	
755111-BR-1	RAYTHEON		02/15/2020 .	Maturity	+	20,000,000	20,000,000	19,951,000	19,997,498	n	2,502		2,502	n	20,000,000	n	n	0 n	440,000	
755111-BU-4	RAYTHEON		06/10/2020	Tax Free Exchange		3,553,475	2,882,000	3,121,906	3,113,529	n	(3,077		(3,077)	n	3,110,452	n	443,023	443,023	94,596	
755111-BX-8	RAYTHEON		1.06/10/2020	Various		51,929,215	50,000,000	49,889,823	49,961,101	0	5.726		5.726	0	49,966,827	0	1,962,388	1,962,388	1,282,639	
756109-AN-4	REALTY INCOME		12/07/2020	WELLS FARGO		9,229,072	8,833,000	8,809,095	8,815,668	0	5,604		5,604	0	8,821,272	0	407,799	407 , 799	330 . 133	310/15/2022
756109-AP-9	REALTY INCOME		10/05/2020	ATHENE ANNUITY & LIFE		4, 182, 246	3,783,000	3,774,488	3,779,396	0	597		597	0	3,779,993	0	402,253	402,253	207 , 182	208/01/2023
756109-AS-3	REALTY INCOME		12/07/2020	BARCLAYS		5,397,471	4,946,000	4,885,949	4,890,459	0	6,638	0	6,638	0	4,897,097	0	500,374	500,374		201/15/2027
758202-AK-1	RELX CAPITAL		01/30/2020 .	Various		9,060,000	9,060,000	9,004,696	9,040,302	0	538		538	0	9,040,840	0	19, 160	19, 160	432,113	310/15/2022
759351-AL-3	REINSURANCE GROUP OF AMERICA		10/05/2020 .	ATHENE ANNUITY & LIFE		6,062,893	5,479,000	5,467,370	5,469,784	0	1,912		1,912	0	5,471,696	0	591, 197	591 , 197	271,819	09/15/2023
75973L-AA-6	RENEW 2017-1A A		12/20/2020 .	Various		2, 105, 815	2, 105, 815	2, 105, 259	2, 105, 137	0	678	0	678	0	2, 105, 815	0	0	0		09/20/2052
759950-ES-3	RAMC 2004-4 MF4		10/01/2020 .	Paydown		0	51, 141	2,543	0	0	0	0	0	0	0	0	0	0	2, 183	
760759-AH-3	REPUBLIC SERVICES	-	03/01/2020 _	Maturity	-	29,000,000	29,000,000	28,994,850	28,995,898	0	4, 102		4, 102	0	29,000,000	0	0	0	725,000	
760759-AM-2	REPUBLIC SERVICES		12/09/2020 .	Various		22,625,218	21,076,000	21, 113, 572	21, 108, 122	0	(11,066		(11,066)	0	21,097,056	0	1,528,162	1,528,162	1,462,572	
760759-AP-5	REPUBLIC SERVICES		12/09/2020 .	DIRECT		10,000,000	10,000,000	10,264,534	10,170,052	0	(72,288		(72,288)	0	10,097,764	0	(97,764)	(97,764)		06/01/2022
760759-AQ-3	REPUBLIC SERVICES		11/02/2020	BARCLAYS	-	3,283,650	3,000,000	2,987,520	2,992,922	}ō	1,069		1,069	}0	2,993,990	F0	289,660	289,660	109,067	
760759-AS-9	REPUBLIC SERVICES	-	11/18/2020	ATHENE ANNUITY & LIFE	-	10,176,915	8,986,000	9,068,491	9,063,115	} <u>0</u>	(7,817		(7,817)	·0	9,055,298	<u>0</u>	1, 121,616	1, 121, 616		11/15/2027
760761-AD-8 761118-GV-4	REPUBLIC SERVICES	-	09/10/2020 .	DIRECT		11,850,000	11,850,000	11,876,882 1,215,037	11,866,362	0	(6,352		(6,352)	·0	11,860,010	}0	(10,010)	(10,010)		211/15/202
761118-GV-4 76111X-ZR-7	RFMSI 2005-S7 A1		12/01/2020 .	Paydown Paydown	-	1,334,022	1,420,761	1,215,037	1,117,807	0	216,215		216,215	0	1,334,022	10	10	0		509/25/2035 111/25/2035
76111X-ZH-7 76111X-ZY-2	RFMS1 2005-S7 A1		12/01/2020	Paydown Paydown	-		583,717	97,778		u	(18, 142			0		l0	10			511/25/2035
76111X-Z1-2 76112B-DV-9	RAMP 2004-RS10 MI1		12/01/2020 .	Paydown Paydown	-	45,908	45,908	498,340	490,354		( 10, 142	ار نار نار کار کار کار کار کار کار کار کار کار ک	(23,770)		4,785	0	41, 123	41,123	1, 452	
76131V-A*-4	RETAIL PROPERTIES OF AMERICA		09/14/2020 .	DIRECT	-	20,000,000	20,000,000	20,000,000	20,000,000	n		0	υ	0	20,000,000	0			1, 452 1, 135, 420	
76131V-A*-4 76131V-AA-1	RETAIL PROPERTIES OF AMERICA		10/13/2020	Various	-	14,995,950	15,000,000	14,936,224	14,958,772	n	5.919	n	5,919	n	14,964,691	n	31,259	31,259		03/15/2025
76132F-AB-3	RETAIL OPPORTUNITY INVESTMENTS		07/15/2020 _	Various		6,912,530	7,026,000	6,951,001	6,983,681	0	4.133		4, 133	0	6,987,814	0	(75,284)	(75, 284)		112/15/2024

					Showing All I	_ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ring Current	Year						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo		Carrying Value	е	16	17	18	19	20	21
										11	12	13 Current Year's	14 Total Change in	15 Total Foreign Exchange	Book/				Bond Interest/	
CUSIP Identi-		For-	Disposal	Name	Number of Shares of	Con-			Prior Year Book/ Adjusted Carrying	Unrealized Valuation Increase/	Current Year's (Amor- tization)/	Other- Than- Temporary Impairment	Book/ Adjusted Carrying	Change in Book/ Adjusted Carrying	Adjusted Carrying Value at Disposal	Foreign Exchange Gain (Loss) on	Realized Gain (Loss)	Total Gain (Loss) on	Stock Dividends Received During	Stated Con- tractual Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
761713-BG-0	REYNOLDS AMERICA	Cigii	09/17/2020 .	JP MORGAN	Otock	5,691,400	5.000.000	4,984,850	4,990,806	Decrease	892	n tecognized	892	Value	4,991,698	0	699.702	699,702	172,438	
761735-AT-6	REYNOLDS GROUP		11/23/2020 _	. Call 101.2810		3,679,539	3,633,000	3,633,000	3,633,000	0	0	0	Ω	0	3,633,000	0	0	0	277,533	07/15/2023 .
76202#-AA-0	CVS MARIETTA GEORGIA		02/11/2020 _	_ DIRECT		1,100,612	1,100,612	1, 100, 612	1,100,612	0	0	0	0	0	1, 100,612	0	0	0	308,860	
76202#-AA-0 76803@-AT-4	CVS MARIETTA GEORGIA		01/15/2020 _ _08/15/2020 _	Redemption 100.0000		5,598	5,598	5,598 10,881,006	5,598	0	40.746	0		0	5,598	0	0	0	32	
773903-AF-6	ROCKWELL AUTOMATION	-	03/01/2020 .	. Maturity		11,000,000 2,119,000	2,119,000	2,086,511	10,959,254	0	4,026	0	4.026	0	2,119,000	0	0	0		08/15/2020
773903-AG-4	ROCKWELL AUTOMATION		11/30/2020	MILLENNIUM		1,352,450	1,250,000	1,285,531	1,285,612	0	(6,366	)0	(6,366)		1,279,246	0	73,204	73,204		03/01/2025
776696-AE-6	ROPER TECHNOLOGIES		12/09/2020 _	Various		29,785,367	28,502,000	28,323,214	28,444,875	0	19,685	0	19,685	0	28,464,559	0	1,320,808	1,320,808		11/15/2022 _
776743-AF-3	ROPER TECHNOLOGIES		07/28/2020 .	JP MORGAN		6,029,300	5,000,000	4,994,600	4,995,031	0	323	0	323	0	4,995,354	0	1,033,946	1,033,946		09/15/2028
776743-AG-1 776743-AH-9	ROPER TECHNOLOGIES		11/05/2020 .	MARKET AXESS			7,421,000	7,404,896	7,405,201	ō	1,294	ļō	1,294	0	7,406,495	ō	785,695	785,695		09/15/2029 .
7/6/43-AH-9 78355H-KG-3	ROPER TECHNOLOGIES		08/10/2020 _ _12/02/2020 _	Various		9,898,909 10,607,700	9,302,000 10,000,000	9,284,791 10,007,098	9,285,766 10,015,368	0 n	2,106	,t <sup>0</sup>	2, 106	,} <sup>0</sup>	9,287,872 10,010,564	0 n	611,038 597,136	611,038 597,136		09/15/2024 _ 03/01/2023 _
78355H-KK-4	RYDER SYSTEM		10/05/2020 .	Various	İ		8,000,000	7,995,040	7,996,061	o	569		569	n	7,996,629	n	714,163	714, 163	261,778	
78355H-KL-2	RYDER SYSTEM		12/02/2020 _	. US BANCORP		21,207,456	19,430,000	19,411,736	19,414,116	0	3, 122	0	3, 122	0	19,417,237	0	1,790,219	1,790,219		03/18/2024 .
78355H-KN-8	RYDER SYSTEM		06/09/2020 _	. BNP PARIBAS		15, 193, 650	15,000,000	14,987,850	14,988,543	0	1,073		1,073	0	14,989,615	0	204,035	204,035	315,625	09/01/2024 _
78454L-AK-6	SM ENERGY		01/28/2020 _	RBC		1,000,000	1,000,000	920,000	927,976	0	1,742	0	1,742	0	929,718	0	70,282	70,282	12,760	
78466C-AC-0 78466L-AD-8	SS&C TECHNOLOGIESSSF SETTLEMENT FINANCE 2005-1 B		11/03/2020 .	MARKET AXESS		802,553 1,362,679	750,000	768,750 1,362,679	767,588 1,362,679	0	(2,518	)0	(2,518)	0	765,070 1,362,679	0	37,483	37,483	45,260	09/30/2027
78473N-AC-7	STARM 2007-1 2A1		12/01/2020	Paydown		1,238,746	1,327,702			0	411,549	0	411,549	0	1,238,746	0	0	0		02/25/2037
78476Y-AA-4	STF FIRST MORTGAGE BOND 2006-A NOTE		_01/10/2020 _	Paydown		3,454	3,454	2,030	0	0	3,454	0	3,454	0	3,454	0	0	0	111	07/10/2037
78477A-AA-5	STF FIRST MORTGAGE BOND 2007-A A		07/01/2020 .	Paydown		٥	(566)	(300)	0	0	0	0	Ω	0	0	0	0	0	7	01/10/2037
78516F-AA-7	SABAL TRAIL	-	11/04/2020 .	. Various		17,052,600	15,000,000	15,049,650	15,045,614	0	(3,894	00	(3,894)	0	15,041,720	0	2,010,880	2,010,880		05/01/2028 .
785592-AU-0 79548K-H8-4	SABINE PASS LIQUEFACTIONSBM7 1999-2 B1		06/08/2020 _	MSDW		50,639,659	46,853,000	46,765,998	46,757,778	0	2,297	0	2,297	0	46,760,075	0	3,879,584	3,879,584	1,448,539 509	
79548K-H9-2	SBM7 1999-2 B2		12/01/2020 . 12/01/2020 .	Paydown Paydown		14, 198 6, 681	14, 198 6, 681	12,502 5,777			5,569 3,158	0	5,569 3,158	0	14, 198 6,681			0	240	
79548K-XP-8	SBM7 1997-HUD2 AWAC		12/01/2020	Paydown		22,244	22,244	35	35	0	0, 100	0	0, 100	0	35	0	22,209	22,209	395	
797440-BR-4	SAN DIEGO GAS & ELECTRIC		12/10/2020 _	Various		24,860,613	23, 130, 000	23, 126, 299	23, 127, 595	0	399	0	399	0	23, 127, 994	0	1,732,619	1,732,619	1,014,822	09/01/2023
80282K-AP-1	SANTANDER HOLDINGS USA		06/22/2020 _	. Various		10,779,600	10,000,000	10,240,700	10,267,697	0	(15,058	00	(15,058)	0	10,252,639	0	526,961	526,961	416,778	
80589M-AB-8	SCANA		04/01/2020 _	_ Maturity		4,395,000	4,395,000	4,379,705	4,393,492	0	1,508	0	1,508	0	4,395,000	0	0	0		04/01/2020 _
806851-AG-6 806851-AH-4	SCHLUMBERGER HOLDINGS		12/14/2020 .	Various		1,830,373	1,621,000	1,595,550 18,987,080	1,598,879	0	3, 191	0	3, 191	0	1,602,071 18,986,019	0	228,303	228,303		12/21/2025
808513-AD-7	CHARLES SCHWAB		07/22/2020	Various		38,000,000	38,000,000	38, 122, 080	38.007.308	0	(7.308	0	(7.308)	0	38,000,000	0	2,007,401	2,007,401		07/22/2020
808513-BA-2	CHARLES SCHWAB		10/13/2020	Various		27,148,320	24,000,000	24,450,520	24,441,261	0	(19,805		(19,805)	00	24,421,456	0	2,726,864	2,726,864		05/22/2029
80874Y-AW-0	SCIENTIFIC GAMES INTERNATIONAL		02/27/2020 .	BOA ML		3,015,000	3,000,000	3,006,665	3,004,333	0	( 156	)	(156)	00	3,004,177	0	10,823	10,823	57,083	10/15/2025
80874Y-BC-3	SCIENTIFIC GAMES		02/27/2020 .	BARCLAYS		964,260	974,000	974,000		0	0	0	0	0	974,000	0	(9,740)	(9,740)	18, 181	
80874Y-BE-9 81211K-AU-4	SCIENTIFIC GAMES		02/27/2020 .	CSFBVarious		1,014,000 2,376,563	1,014,000 2,250,000	1,014,000 2,283,750	1,014,000 2,265,070	}0	0	\t\	0	J0	1,014,000 2,261,155	}0	0	0	19,604 128,625	
81211K-AU-4	SEALED AIR		09/11/2020 .	GOLDMAN SACHS	†	2,376,503 	2,250,000	847.000	2,265,070	n	79,915	,n	79,910	n	2,261,133	n	45.526	45,526	32,574	
816851-AU-3	SEMPRA ENERGY		10/05/2020 _	. Various		25,251,144	23, 195, 000	23, 117, 297	23, 160, 293		5,839	0	5,839	0	23, 166, 132		2,085,012	2,085,012	793,269	
81744F-DJ-3	SEMT 2004-8 A1		12/20/2020 _	Paydown		181,454	181,454	182,066	181,454	0	0	0	Ω	0	181,454	0	0	0	1,602	09/20/2034
81744F-GY-7	SEMT 2005-2 A1		12/21/2020 .	Paydown		127,554	127,554	127,554	127,554	0	0	0	0	0	127,554	0	0	0		03/20/2035 _
81745D-AE-1	SEMT 2013-9 A1	-	12/01/2020 .	Paydown		7,542,035	7,542,035	7,673,432	7,670,954	}ō	(128,919	)ō	(128,919)	, <del> </del>	7,542,035	}ō	ļō	}ō		07/25/2043 .
81746C-BN-1 81747A-AG-0	SEMT 2014-3 A9 SEMT 2019-1 A4		12/01/2020 . 10/01/2020 .	Paydown Paydown		4,773,392 4,515,010	4,773,392 4,515,010	4,688,366 4,556,014	4,697,266 4,532,675	0 n	76, 127	ر ا	76, 127	, 0	4,773,392 4,515,010	n	0 n	n	114,308	
81747W-AA-5	SEMT 2018-7 A1		12/01/2020	Paydown		3,021,691	3,021,691	3,033,022	3,031,998	0	(17,003		(10,306)	.0	3,021,691	0	0	0	61,361	
82085@-AA-2	SHAWS/SAINSBURY MANCHESTER NH		12/15/2020 .	Redemption 100.0000		719,358	719,358	768,860	765,373	0	(46,015		(46,015)	0	719,358	0	0	0	26,673	02/15/2029
824348-AW-6	. SHERWIN-WILLIAMS		06/19/2020 .	. Various		24,267,465	22,000,000	20,598,330	20,762,857	0	65,546	0	65,546	0	20,828,404	0	3,439,061	3,439,061	409,208	
82652K-AB-0 82652K-AB-0	SRFC 2017-1A B		05/28/2020 .	BOA ML		1,288,329	1,361,510	1,361,933	1,361,888	F0	(87	Jō	(87)	ō	1,361,801	F0	(73,472)	(73,472)	19,485	
82652K-AB-U 82652W-AB-4	SRFC 2017-1A B		05/20/2020 _ _12/20/2020 _	Paydown Paydown		246, 161 171, 284	246, 161 171, 284	246,238 171,274	246,230 171,280	<sup>0</sup>	(68	/0	(68)	' <sup>0</sup>	246, 161 171, 284	0	0	0	1,811	03/20/2034
82652X-AA-4	SRFC 2016-1A A	-	10/20/2020 .	Paydown	-	1,406,440	1,406,440	1, 406, 184	1,406,362	n	77	n	77	n	1,406,440	n	n	n		03/21/2033
82652X-AB-2	SRFC 2016-1A B		10/20/2020	Paydown		800,264	800,264	800,083		0	55	0	55	0	800,264	0	0	0		03/21/2033 .
82652Y-AA-2	SRFC 2016-3A A		12/20/2020 _	Paydown		381, 167	381, 167	381,113	381,139	0	28	0	28	0	381, 167	0	0	0	4,678	10/20/2033 .
82652Y-AB-0	SRFC 2016-3A B	-	12/20/2020 .	Paydown		707,882	707,882	707,242	707,850	0	616	584		0	707,882	0	0	0	9,404	
82653D-AC-3	SRFC 2018-2A C		05/26/2020 .	BOA ML		5,625,145	6,028,286	6,026,612	6,026,612	ō	0		0	ļ0	6,026,612	ō	(401,467)	(401,467)		06/20/2035
82653D-AC-3 82653E-AB-3	SRFC 2018-2A C SRFC 2019-1A B		05/20/2020 _	Paydown Paydown		1, 164, 593 1, 399, 163	1, 164, 593 1, 399, 163	1, 164, 269 1, 398, 857	1,164,269 1,398,886	0	324 277	10	324	0	1,164,593 1,399,163	0	0	0	10,659	06/20/2035
82653E-AC-1	SRFC 2019-1A C		12/20/2020	Paydown		4,547,280	4,547,280	4,546,984	4,547,032	n	248	n	248	n	4.547.280	n	n	n		01/20/2036

					Showing All I	_ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ring Current	Year						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Value	e	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
															,					
OLIOID.									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange		T	Dividends	Con-
CUSIP		1_			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
82653G-AC-6	SRFC 2018-3A C		12/20/2020 _	Paydown		982,690	982,690	982,672	982,672	0	18	0	18	0	982,690	0	0	0		09/20/2035
828807-CS-4	SIMON PROPERTY GROUP		10/13/2020 .	. Various		28,907,289	26,700,000	26,658,465	26,672,376	0	4,817	0	4,817	0	26,677,194	0	2,230,095	2,230,095		
828807-DF-1	SIMON PROPERTY GROUP		06/09/2020 .	. WELLS FARGO		23,211,570	24,211,000	23,951,942	23,958,334	0	10,222	0	10,222	0	23,968,557	0	(756,987)	(756,987)	441,582	09/13/2029
82967N-BA-5 82967N-BE-7	SIRIUS XM RADIO		11/02/2020 . 11/03/2020 .	RBC		2,095,000 720,848	2,000,000	2,000,000 700,000	2,000,000 700,000	0	0	0	۷		2,000,000 700,000	0	95,000 20.848	95,000		08/01/2027 07/15/2024
832696-AK-4	JM SMUCKER		12/03/2020 .	Various	-	18,240,459	700,000	16,380,509	16,373,421	0	(693)	J0	(693)	0	16,372,727	0	1,867,732	20,848		203/15/2025
83301#-AC-2	SNAFUEL.		12/01/2020	Redemption 100.0000		464.988	464.988	464.988	464.988	0	(093)	/I	(093)	,	464.988	0	1,007,732	1,007,732		09/01/2042
83416N-AA-1	SOLARCITY LMC SERIES LLC 2016-A A		09/20/2020	Pavdown		227,399	227,399	229,396	228,700	0	(1.302)	0	(1,302)	0	227,399	0	0	0		09/20/2048
83416W-AA-1	SOLAR STAR FUNDING		12/30/2020	Various		1,806,985	1,806,985	1,888,061	1,880,497	0	(73,512)		(73,512)		1,806,985	0	0	0		06/30/2035
83416W-AB-9	SOLAR STAR FUNDING		12/30/2020 .	. Redemption 100.0000		114,795	114,795	108,956	109,241	0	5,554		5,554	0	114,795	0	0	0	3,987	
835495-AJ-1	SONOCO PRODUCTS		10/23/2020 _	Various	ļ	14,446,050	11,000,000	10,834,143	10,848,449	0	4,004	0	4,004	0	10,852,453	0	3,593,597	3,593,597	624,514	11/01/2040
835495-AK-8	SONOCO PRODUCTS		10/06/2020 _	Various	<b></b>	8,390,602	8,143,000	8,117,821	8, 139, 009	0	1,042		1,042	0	8,140,052	0	250,550	250,550	311,620	
835898-AH-0	SOTHEBY'S	-	03/19/2020 _	GOLDMAN SACHS	<b></b>	555,000	750,000	755,570		0	(129)		(129)	0	755, 160	0	(200, 160)	(200, 160)		10/15/2027
841504-AB-9	SOUTHEAST SUPPLY		09/30/2020 .	. CANTOR FITZGERALD		4,987,500	5,000,000	4,981,143	4,984,433	0	2,516	4,884		00	4,982,065	0	5,435	5,435		06/15/2024
842400-GG-2	SOUTHERN CALIFORNIA EDISON		12/11/2020 _ _06/10/2020 _	JANE STREET ES		5,943,350	5,000,000	4,996,500	4,996,467	0	73	0	73	0	4,996,540	0	946,810 715,917	946,810		04/01/2047
842587-CU-9 842587-CV-7	SOUTHERNSOUTHERN		12/14/2020 .	. Various		16,061,771 23,862,967	15, 187, 000 21, 500, 000	15,395,973 21,440,971	15,369,540 21,459,301		(23,686)	/	(23,686)	,	15,345,854 21,463,052	0	2,399,915	715,917 2,399,915		07/01/2023 207/01/2026
84474Y-AA-4	SOUTHERN SOUTHWEST AIRLINES 2007-1 PASSTHRU TRUST		12/ 14/2020 .	Redemption 100.0000		244.818	244.818	21,440,971	21,459,301	0	ا75, قد۔۔۔۔۔۔۔		3,/31		21,463,052	0	2,399,915	2,399,915		08/01/2022
845437-BL-5	SOUTHWESTERN ELECTRIC POWER	-	12/14/2020	. ATHENE ANNUITY & LIFE		5,439,662	3,673,000	3,934,120	3,913,718	0	(7,317)	0	(7,317)	0	3,906,401	0	1,533,261	1,533,261		03/15/2040
845467-AL-3	SOUTHWESTERN ENERGY		_05/04/2020	Various		9,052,688	10,770,000	10,284,138	10,348,801	0	21,859	0	21,859	0	10,370,660	0	(1,317,973)	(1,317,973)		01/23/2025
845467-AN-9	SOUTHWESTERN ENERGY		11/03/2020	MARKET AXESS		312,021	300,000	271,590	271,934	0	2.196	0	2,196	0	274, 129	0	37,892	37,892		10/01/2027
84603W-AC-8	SOV BANK PT TR 1		06/30/2020 .	. Redemption 100.0000		1,640,600	1,640,600	1,824,642	1,694,802	0	(54,203)	00	(54,203)	00	1,640,600	0	0	0	147,981	06/30/2020
84610W-AB-1	LIFESTORAGE		08/13/2020 _	Various		10,908,350	10,000,000	9,955,613	9,962,041	0	2,968	0	2,968	0	9,965,009	0	943,341	943,341		07/01/2026
84756N-AF-6	SPECTRA ENERGY PARTNERS		10/23/2020 _	Various		10,778,371	9,908,000	9,866,585	9,884,293	0	3,502		3,502	0	9,887,794	0	890,577	890,577	386,761	
84756N-AH-2	SPECTRA ENERGY PARTNERS		12/07/2020 .	BOA ML		11,098,900	10,000,000	9,222,600	9,349,374	0	78,720		78,720	0	9,428,094	0	1,670,806	1,670,806		10/15/2026
84762L-AV-7	SPECTRUM BRANDS		11/02/2020 .	. RBC		1,591,110	1,494,000	1,498,620	1,498,446	0	(385)	00	(385)	0	1,498,060	0	93,050	93,050	83,000	
84858D-AA-6 84860*-AB-9	SPIRIT AIR 2015 NBA - SPIRITS OF ST LOUIS BASKETBALL CLUB		10/01/2020 . 12/31/2020	Redemption 100.0000		362,362 462,221	362,362 462,221	355, 135 462, 221	355,787 462,221	0	6,574	0	6,574	0	362,362	0		0		04/01/2028
848609-AA-1	NBA - SPIRITS OF ST LOUIS BASKETBALL CLUB		12/31/2020 .	Various		348, 108	348, 108	348, 108	348, 108				ν		348, 108	0			12,205 13,600	06/30/2036
85172F-AN-9	SPRINGLEAF FINANCE		07/16/2020 .	BOA ML		4,330,000	4,000,000	4,098,790	4,089,872	n	(6,658)	٥	(6,658)	٥	4,083,213	٥	246,787	246,787		03/15/2026
85172F-AR-0	SPRINGLEAF FINANCE		11/02/2020 .	CITICORP		1,232,805	1,194,000	1,116,390	1,194,000	0	2.171	77.610		0	1, 118, 561	0	114.244	114,244		11/15/2029
852060-AD-4	SPRINT CAPITAL		11/02/2020	Various		4,111,330	3,740,000	2,872,200	2,872,200	0	0	0	0	0	2,872,200	0	1,239,130	1,239,130		11/15/2028
85234#-AB-1	STADIUM FUNDING TRUST		_04/01/2020 _	Redemption 100.0000		892,224	892,224		887,501	0	4,723	0	4,723	0	892,224	0	0	0		04/01/2039 _
85236#-AA-1	SUNNOVA RAYS 1 ISSUER		10/31/2020 .	Redemption 100.0000		221,833	221,833	221,833	221,833	0	0	0	0	0	221,833	0	0	0	6,973	04/30/2031
853496-AC-1	STANDARD INDUSTRIES		10/30/2020 _	MARKET AXESS		1,930,312	1,865,000	1,865,000	1,865,000	0	0	0	٥	0	1,865,000	0	65,312	65,312		02/15/2027
854502-AH-4	STANLEY BLACK & DECKER		11/05/2020 _	. Various		5, 120, 038	4,209,000	4,205,885	4,206,045	0	373	0	373	0	4,206,419	0	913,620	913,620	175,901	
857477-AT-0	STATE STREET	-	10/22/2020 .	Various	<b>+</b>	15,292,170	13,500,000	13,483,439	13,488,627	} <u>0</u>	1, 151	ļ0	1, 151	0	13,489,777	0	1,802,393	1,802,393	509,869	
857477-AW-3 857477-BE-2	STATE STREET	-	10/28/2020 .	Various	<del> </del>	8,728,600 19,711,983	8,000,000	7,592,480 18,693,000	7,711,231	}ō	26,297	ļō	26,297	ļō	7,737,527	ō	991,073	991,073	159,883	
85/4//-BE-2 858119-BC-3	STATE STREETSTEEL DYNAMICS	-	01/10/2020	Various		19,711,983	18,693,000			0	ļ0	0	ļ		18,693,000	0	1,018,983	1,018,983	370,089	
858119-BC-3	STEEL DYNAMICS		01/10/2020 .	Redemption 100.0000		1,995,000	1,995,000	1,995,000	1,995,000	n	n	n	n	n	1,995,000		n	0 n		10/01/2021
86175E-AA-5	SSCRF 2015-1A A		12/15/2020 .	Paydown		1,686,495	1,686,495	1,685,675	1,685,804	n	691	n	691	n	1,686,495	n	n	n		12/15/2054
86359K-AB-7	SFS 2005-A B		03/15/2020 .	Paydown		99,566	99,566	99,566	99,566		0	0	0	0		0	0	0		05/15/2025
86360F-AA-7	SFS 2006-A A		12/15/2020 _	Paydown		501,510	501,510	501,510	501,510	0	0	0	0	0	501,510	0	0	0		01/15/2030
86360F-AB-5	SFS 2006-A B		12/15/2020 _	Paydown		118,913	118,913	118,913	118,913	0	0	0	0	0	118,913	0	0	0		01/15/2030 _
86361Y-AB-3	SFS 2006-B B		12/15/2020 .	Paydown		122,371	122,371	122,371	122,371	0	0	0	0	0	122,371	0	0	0		03/15/2038
86365F-AA-2	SFS 2010-A A		12/15/2020 .	Paydown		549,930	549,930	549,930	549,930	0	0	0	0	0	549,930	0	0	0		01/16/2046
86365L-AA-9	SFS 2010-B A		12/15/2020 .	Paydown		529,048	529,048	527,764	528,345	0	704	0	704	0	529,048	0	0	0		08/15/2036
86365L-AB-7	SFS 2010-B B		10/15/2020 .	Paydown		117,955	117,955	117,925	117,937	}ō	18	ō	18	ļō	117,955	ō	0 754 070	0 754 070		08/15/2036
863667-AN-1 86765B-AG-4	SUNOCO LOGISTICS PARTNERS	-	10/30/2020 . 02/15/2020 .	Various	<b>†</b>	23,737,220 921,000	21,000,000 921,000	20,946,740 943,178	20,982,777 922,953	<sup>0</sup>	(1,953)	\ <del></del>	(1,953)	, <del> </del>	20,982,841	0	2,754,379	2,754,379	746,278	
86787E-AN-7	SUNTRUST BANK		12/17/2020	Maturity		22,391,669	21,255,000	21,239,774	21,246,665	U	1,755	,0	1,755	,0	21,248,420		1.143.249	1,143,249	25,328	05/01/2023
86787G-AE-2	SUNTRUST BANK	-	04/01/2020 _	Maturity		1,377,000	1,377,000	1,411,537	1,382,820	n	(5,820)	٥ار	(5,820)	)	1,377,000	 n	1, 145,249	1, 145,249 N		04/01/2020
867914-BK-8	SUNTRUST BANK		06/09/2020	JP MORGAN		10,157,200	10,000,000	9,978,300	9,994,384	0	1.993	0	1,993	0	9,996,378	0	160,822	160,822		03/03/2021
867914-BS-1	SUNTRUST BANK		12/01/2020 .	Various		14,702,990	13,000,000	12,983,360	12,986,417	0	1,638	0	1,638	0	12,988,055	0	1,714,935	1,714,935		05/01/2025
869504-AA-8	SPSS 2011-1A A		12/15/2020 .	Paydown		1,243,949	1,243,949	1,242,465	1,242,980	0	969	0	969	0	1,243,949	0	0	0	33,211	11/15/2058
869507-AA-1	SPSS 2017-1A A		12/15/2020 .	Paydown		437 , 149	437 , 149	436,985	437,009	0	140		140	0	437, 149	0	0	0	10,537	01/15/2071
87236Y-AD-0	TD AMERITRADE HOLDING	<u>.l</u>	12/07/2020 _	Various		13,371,840	12,000,000	11,994,000	11,996,104	0	593	0	593	0	11,996,696	0	1,375,144	1,375,144	517, <u>1</u> 67	04/01/2025 _

					Showing All L	ong-Term E	Sonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10	(			Carrying Value		16	17	18	19	20	21
		1								11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		_			Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
87236Y-AH-1	TD AMERITRADE HOLDING		08/11/2020 .	US BANCORP	-	14,442,220	13,000,000	13,080,510	13,073,359	0	(10,448)		(10,448)	0	13,062,911	0	1,379,309	1,379,309	422,500	
87236Y-AJ-7 87264A-AQ-8	TD AMERITRADE HOLDING		10/13/2020 _ 11/02/2020 _	. JP MORGAN		16,572,300 2,219,168	15,000,000	14,983,200	14,983,133		(36,992		1,430	0	14,984,564	0	1,587,736 18,085	1,587,736 18,085	428,542 159,091	
87285#-AA-7	COSTCO WHOLESALE SAN JUAN PUERTO RICO		12/15/2020	Redemption 100.0000		447,919	447,919	461,563	453,096	0	(5, 177		(5, 177)	0	447,919	0	0	0	18,431	
87305Q-CH-2	TTX		12/07/2020 .	. WELLS FARGO		16,680,450	15,000,000	15,630,000	15,572,343	0	(100,879	)0	(100,879)	0	15,471,464	0	1,208,986	1,208,986	756,000	001/15/2025 .
87612B-BG-6	TARGA RESOURCES PARTNERS		11/03/2020 _	. Various		3,413,910	3,365,000	3,387,400	3,386,639	0	(1,915	)0	(1,915)	0	3,384,723	0	29, 187	29, 187	182,359	901/15/2028 .
87612B-BQ-4 87612E-AV-8	TARGA RESOURCES PARTNERS		10/30/2020 _ 01/28/2020 _	_ DIRECT		1,855,599 20,000,000	1,846,000 20,000,000	1,846,000 19,906,000	1,846,000 19,993,496	0		0	626	0	1,846,000 19,994,122	0	9,599 5,878	9,599 5,878	94, /61	103/01/2030 . 207/15/2020 .
87612E-BD-7	TARGET		01/14/2020 .	Various			7,707,000			n	(769		(769)	n	7,785,392	n	466,801			207/01/2024 .
879360-A#-2	TELEDYNE TECHNOLOGIES		09/15/2020 .	. Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	´[o	0	0	10,000,000	0	0	0		009/15/2020
88031J-AB-2	TENASKA GEORGIA PARTNERS		08/01/2020 _	. Various		1,756,836	1,756,836	2,041,119	2,011,072	0	(254,236		(254,236)	0	1,756,836	0	0	0	137,473	302/01/2030 .
88031Q-AA-8	TENASKA VIRGINIA		12/30/2020 .	_ Redemption 100.0000		1,746,643	1,746,643	1,829,580	1,812,015	0	(65,372		(65,372)	0	1,746,643	0	0	0		303/30/2024 .
88031R-AA-6 88031R-AA-6	TENASKA ALABAMA	-	10/01/2020 . 06/30/2020 .	DIRECT		2,370,210 370,663	2,370,210 370,663	2,452,289	2,431,720 380,282	}0	(12,603		(12,603)	·0	2,419,117	ļ	(48,906)	(48,906)	284,819 8,514	903/30/2023 . 403/30/2023 .
88033G-CS-7	TENET HEALTHCARE	1	12/15/2020 .	BOA ML		1,020,000	1,000,000		1,000,000	n	(9,619		(18, 128)	n	981,872	n			8,514	
88033G-DA-5	TENET HEALTHCARE		11/03/2020	MSDW		1,036,250	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	36,250	36,250		311/01/2027
882384-AB-6	TEXAS EASTERN TRANSMISSION		10/01/2020 .	. Various		11,500,000	11,500,000	11,449,745	11,494,142	0	3,739		3,739	0	11,497,880	0	2, 120	2, 120	395,313	312/01/2020 .
883203-BU-4	TEXTRON		10/19/2020 .	. Various		16,351,950	15,000,000	14,974,184	14,985,644	0	2,518		2,518	0	14,988,163	0	1,363,787	1,363,787		303/01/2024 .
883203-BV-2 883203-CA-7	TEXTRON		11/30/2020 _ 03/10/2020 _	Various		10,964,200 9,976,388	10,000,000	9,991,608 9,354,647	9,994,015 9,346,719	0	861			0	9,994,875 9,344,475	0	969,325 631,913	969,325 631,913	485,451	103/01/2025 . 709/17/2029 .
883556-BF-8	THERMO FISHER SCIENTIFIC		1.12/14/2020	Various		11,909,864	9,200,000	9,354,647		u	2,244		2,244)	0	9,344,475		1, 103, 354	1, 103, 354		502/01/2024 .
883556-BR-2	THERMO FISHER SCIENTIFIC		11/03/2020 .	Various		22,301,950	20,000,000	19,330,320	19,508,899	0	50,558		50,558	0	19,559,457	0	2,742,493	2,742,493	592,868	
88576N-AB-4	HENDR 2006-1A A2		12/15/2020 .	Paydown		519,095	519,095	518,831	518,988	0	107	0	107	0	519,095	0	0	0	12,392	203/15/2047 .
88576N-AM-0	HENDR 2007-2A A2		12/15/2020 _	Paydown		236,868	236,868	236,684	236,743	0	126	0	126	0	236,868	0	0	0	8,684	
88576P-AD-5 88576U-AA-0	HENDR 2004-A A2		12/15/2020 . 12/15/2020 .	Paydown		470,980 744,089	470,980 744,089	470,947 743,773	470,969 743,898	0	191	0	11	0	470,980	0	0	0	14,111	
88576X-AA-4	HENDR 2008-2A A HENDR 2010-1A A		12/15/2020 .	Paydown Paydown		479.652	479.652	479.526	479.584	0			68	0	479.652	0	0	0	13,374	
88632A-AK-4	TBMLT 2018-3 A10		12/01/2020	Paydown		18,896,991	18,896,991	18,902,896	18,896,991	0	0	0	0	0	18,896,991	0	0		416,336	
88731E-AJ-9	TIME WARNER ENTERTAINMENT		10/06/2020 _	CSFB		6,919,470	4,500,000	6,311,984	6,311,984	0	(77,268		(77, 268)	0	6,234,716	0	684,754	684,754	463,766	607/15/2033 _
88732J-AU-2	TIME WARNER CABLE		06/23/2020 .	. Various		33,861,965	25,788,000	25, 109, 201	25, 162, 553	0			7,943	0	25, 170, 496	0	8,691,469	8,691,469		306/15/2039 .
88732J-AX-6 88732J-AX-6	TIME WARNER CABLE		10/06/2020 .	. WELLS FARGO		15,052,050 5,000,000	15,000,000	15,731,850 5,103,036	15, 105, 562 5, 035, 187	0	(92,878		(92,878)	0	15,012,684	0	39,366	39,366		402/15/2021 .
88732J-BA-5	TIME WARNER CABLE		112/21/2020 .	Various		12,697,563	12,424,000	12,313,302			9,609		9,609	0	12,411,253		286,311	286,311		502/15/2021 . 109/01/2021 .
887367-AA-8	TIMES SQUARE HOTEL TRUST		12/01/2020 .	Redemption 100.0000		355,422	355,422	395,260		0	(33,610		(33,610)	0	355,422	0	0	0		208/01/2026
889175-BE-4	TOLEDO EDISON	_	05/01/2020 .	. Maturity		747,000	747,000	745,528	746,723	0	277		277	0	747,000	0	0	0	27,079	905/01/2020 .
88947E-AU-4	TOLL BROTHERS FINANCE		11/03/2020 .	. Various		3,343,803	3,250,000	3,250,000	3,250,000	0	0	J0	0	0	3,250,000	0	93,803	93,803	77 ,557	711/01/2029 .
89054X-AC-9 89054X-AC-9	TOPAZ SOLAR FARMS	-	08/28/2020 _	Various	<del></del>	145,880 838.374	145,880	152,630 877.164	152,451 876,136	}0	(209)		(209)	·0	152,241	ļ0	(6,361)	(6,361)	7, 190 39, 365	
89054X-AC-9 89054X-AD-7	TOPAZ SOLAR FARMS		09/30/2020 . 08/28/2020 .	Various	†					n	(37,762		(37,762)	0		0	(712)	(712)		
89054X-AD-7	TOPAZ SOLAR FARMS		09/30/2020 .	Various		224,894	224,894	227,429	227,237	0	(2,343		(2,343)	0	224,894	0	0	0	8,737	709/30/2039 .
891027-AS-3	GLOBE LIFE		06/08/2020 _	WELLS FARGO		77,283,500	70,000,000	73,535,760	73,353,693	0	(152,617	0	(152,617)	0	73,201,076	0	4,082,424	4,082,424	2,344,514	409/15/2028 .
89233P-5T-9	TOYOTA MOTOR CREDIT		07/15/2020 .	US BANCORP	<b>-</b>	15,634,350	15,000,000	14,944,350	14,987,042	0	3,421	0	3,421	0	14,990,463	0	643,887	643,887		501/12/2022 _
89307#-AA-7 893521-AB-0	TRANS BAY CABLE	-	12/30/2020 . 10/02/2020 .	Redemption 100.0000		872,940 5,860,804	872,940			0	0	`f <sup>5</sup>	0 (142)	0	872,940	0	2,119,045	0 2, 119, 045		206/30/2047 . 311/30/2039 .
89566E-AB-4	TRI-STATE		01/31/2020 _	Redemption 100.0000		1,706,954	1,706,954	1,973,268	1,952,488	0	(142		(245,534)	0	1,706,954	0	2, 119,045	2,119,045		207/31/2033 .
89615#-AJ-5	TRIDENT SEAFOODS CORPORATION		04/30/2020 .	Redemption 100.0000		1,480,000	1,480,000	1,471,452	1,477,827	0	2, 173		2, 173	0	1,480,000	0			45,362	
898813-AP-5	TUCSON ELECTRIC POWER		10/22/2020 .	. KEYBANC		9,236,355	8,500,000	8,472,205	8,484,348	0	2,332		2,332	0	8,486,680	0	749,675	749,675	288,776	603/15/2025 .
90117P-AC-9	AOTA 2015-1211 A1A2		10/14/2020 .	PERFORM TRUST		5,550,196	5,000,000	5,316,407	5,220,598	0	(29,626	) 0	(29,626)	0	5, 190, 972	0	359,223	359, 223	170,647	
901857-AB-8 902494-AX-1	TWO BROADWAY		09/15/2020 _ 11/02/2020 _	Redemption 100.0000		1,501,008 11,124,000	1,501,008	1,501,008 9,969,600	1,501,008 9,984,158	0	2.494	0	2.494	0	1,501,008 9,986,651	0	1,137,349	1, 137, 349		109/15/2029 _ 108/15/2024 _
902494-AZ-6	TYSON FOODS	1	12/14/2020 .	. ATHENE ANNUITY & LIFE	<b>†</b>	5,000,469	3,800,000	3,799,319	3,799,395	0	(21		(21)	0	3,799,374	0	1,201,095	1, 137, 349		508/15/2034 .
90265E-AJ-9	UDR		07/21/2020 .	Various		13,223,040	12,000,000	11,963,459	11,979,313	0	2, 161		2, 161	0	11,981,474	0	18,526	18,526		007/01/2024
90265E-AK-6	UDR		12/14/2020 .	. ATHENE ANNUITY & LIFE		7,922,391	7,000,000	6,983,900	6,989,685	0	1,516		1,516	0	6,991,201	0	931, 191	931 , 191	338,333	310/01/2025 .
90265E-AQ-3	UDR	-	06/09/2020 _	BARCLAYS		15,790,800	15,000,000	15,497,850	15,488,643	0	(19,522		(19,522)	0	15,469,121	0	321,679	321,679		01/15/2030
90265E-AR-1 90273@-AA-7	UDRUNIVERSITY OF IOWA CORALVILLE IOWA		06/09/2020 . 12/15/2020 .	MARKET AXESS	+	15,719,100 522,515	15,000,000	14,956,500 522,515	14,957,331 522,515	0	1,287	ļ0	1,287	ļ0	14,958,618	0	760,482	760 , 482		008/15/2031 . 303/15/2036 .
902748-AA-0	UIL HOLDINGS		10/01/2020 _	. Various		29,000,000	29,000,000	28,769,160	28,976,743	n	23,257	n	23,257	n	29,000,000	n	n	n		303/15/2036 . 010/01/2020 .
90331H-MS-9	US BANK		11/19/2020	Various		10,846,360	10,000,000		10,325,002	0	(47.333		(47, 333)	0	10,277,669	0	568.691	568.691	332 422	201/27/2025 _

					Showing All I	_ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10	(			Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
903436-AA-1	US AIR 2011-1A		05/28/2020 .	ROBERT BAIRD		1,440,005	1,777,784	1,845,930	1,835,354	0	(4,057	)0	(4,057)	0	1,831,297	0	(391,292)	(391, 292)	77,056	10/22/2023
903436-AA-1	US AIR 2011-1A		04/22/2020 .	. Redemption 100.0000		118,770	118,770	123,323	122,616	0	(3,846	00	(3,846)	0	118,770	0	0	0	4,231	
90363@-AA-8	USTA NATIONAL TENNIS CENTER		07/08/2020 _	_ Redemption 100.0000		298,825	298,825	298,825	298,825	0	0	0	0	0	298,825	0	0	0	6,988	
903630-AB-6	USTA NATIONAL TENNIS CENTER		07/08/2020 _	_ Various		566,588	566,588	566,588	566,588	0	0	0	0	0	566,588	0	0	0	17,396	
904764-AS-6 904764-BH-9	UNILEVER CAPITAL		10/20/2020 .	Various		25,357,584	22,941,000	22,697,473	22,781,382 49,561,724	0	14,366	0	14,366	0	22,795,749	0	2,561,835	2,561,835 3,802,954	692,671	
907818-DY-1	UNION PACIFIC RAILROAD		10/20/2020	Various		5,491,600	5,000,000	5,084,240	5,054,897		(8.815	,	28,723		5.046.082		3,602,934			01/15/2025
907818-FA-1	UNION PACIFIC RAILROAD		12/14/2020	CSFB		9,334,656	8,642,000	8,887,951	8,864,488	0	(50,248	0	(50,248)	0	8,814,241	0	520,416	520,416		03/01/2024
907818-FB-9	UNION PACIFIC RAILROAD		03/25/2020	BOA ML		10,376,300	10,000,000	9,995,700	9,995,745	0	254	0	254	0	9,995,998	0	380,302	380,302		203/01/2029
907825-AA-1	UNION PACIFIC RR		05/14/2020 .	. Redemption 100.0000		390,405	390,405	378, 183	379,850	0	10,555		10,555	0	390,405	0	0	0	6,299	05/14/2026 .
90783V-AA-3	UNION PACIFIC RAILROAD 2005 PASS THRU		07/02/2020 _	Various		2,082,790	2,082,790	2,115,228	2, 109, 703	0	(26,912	0	(26,912)	0	2,082,790	0	0	0	52,954	
90783W-AA-1	UNION PACIFIC RAILROAD 2006 PASS THRU		07/02/2020 _	Redemption 100.0000		1,366,154	1,366,154	1,366,154	1,366,154	}0	0	`fō	(00.514)	Jō	1,366,154	F0	F0	}0		07/02/2030
90783X-AA-9 90932M-AA-3	UNION PACIFIC RR		01/02/2020 . 10/13/2020 .	Redemption 100.0000	-	965,022 4,200,000	965,022 5,000,000	1,053,255 5,000,000	1,053,536 5,000,000	}0	(88,514	/ <del> </del> 0	(88,514)	, <del> </del>		}ō	(800,000)		29,800	
90932N-AA-3 90932N-AA-1	. UNITED AIR 2019-2 A PTT . UNITED AIR 2018-1 B PTT		05/28/2020 _	BARCLAYS	-	4,200,000	5,000,000		6,475,280	n	n	n	V	0	6,475,280	0	(800,000)	(800,000)		
90932N-AA-1	UNITED AIR 2018-1 B PTT		1.03/01/2020	Redemption 100.0000		354,391	354,391	354,391	354,391	0	0	0	0	0	354,391	0	(2,201,332)	(2,201,332)	8, 151	
90932P-AA-6	UNTD AIR 2014-1		1.10/11/2020	Redemption 100.0000		300,317	300,317	289,947	291,026	0	9,292	0	9,292	0	300,317	0	0	0	9,007	
910637-N#-0	. UNITED ILLUMINATING		12/10/2020 .	SEAGLB		15, 133, 160	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	1, 133, 160	1, 133, 160	1, 136, 886	
910637-P*-2	. UNITED ILLUMINATING		12/10/2020 _	SEAGLB		11,472,405	10,500,000	10,500,000	10,500,000	0	0	0	0	0	10,500,000	0	972,405	972,405		12/06/2022 .
911312-BU-9	UNITED PARCEL SERVICE		10/13/2020 _	Various		15,500,300	14, 180, 000	14,223,595	14,221,955	0	(3,053		(3,053)	00	14,218,902	0	1,281,398	1,281,398		09/01/2029 .
911365-BG-8 911365-BH-6	UNITED RENTALS NORTH AMERICA	-	10/30/2020 .	. CSFB		2,844,450	2,709,000 6,149,000	2,708,533 6,177,713	2,708,471 6,166,652	0	(80)		(80)	0	2,708,391 6,161,941	0	136,059	136,059		301/15/2028 . 310/15/2025 .
91159H-HC-7	US BANCORP		06/09/2020 .	Various		6,291,226 19,879,423	19,095,000	19,081,649	19,091,232		622			0	19,091,855	0				303/15/2023 .
91159H-HG-8	US BANCORP		10/21/2020	Various		46,247,686	42, 154, 000	42, 111, 200	42,132,411	0	2,310	0	2,310	0	42, 134, 722	0	4,112,965	4,112,965	1,618,793	
91159H-HU-7	US BANCORP		06/09/2020	US BANCORP		17,213,550	15,000,000	14,986,350	14,987,775	0	994	0	994	0	14,988,769	0	2,224,781	2,224,781		
912920-AC-9	QWEST		01/15/2020 .	. Call 100.3900		14,930,001	14,872,000	14,491,643	14,592,422	0	646	0	646	0	14,593,068	0	278,932	278,932	398,817	
913017-BR-9	RAYTHEON TECH		02/28/2020 .	. Call 97.3490		25,797,485	26,500,000	26,367,765	26,492,086	0	3, 194	0	3, 194	0	26,495,280	0	0	0	537,768	
913017-BV-0	. RAYTHEON TECH		02/28/2020 .	Various		44,215,138	43,783,000	43,749,470	43,773,150	0	(4	) 0	(4)	00	43,773,146	0	9,854	9,854	2,073,636	
913017-CJ-6 913017-CR-8	RAYTHEON TECH		11/05/2020 _ 06/19/2020 _	_ CITICORP		5,931,900 11,153,700	5,000,000 10,000,000	4,234,000 9,179,800	4,249,860 9,307,291		12,383		12,383	0	4,262,243 9,346,193		1,669,657 1,807,507	1,669,657 1,807,507	191,667	11/01/2046 . 05/04/2027 .
913017-CK-5	RAYTHEON TECH		01/15/2020 .	HSBC			6, 150, 000	6, 130, 505	6, 130, 226				(45)		6, 130, 181		1,703,259	1,703,259		511/16/2048 .
91324P-BM-3	UNITEDHEALTH GROUP		10/15/2020	Various		4.766.000	4.766.000	4.750.034	4.764.286	0	1.714		1.714	0	4,766,000	0	0	1,700,200		310/15/2020
91324P-CP-5	UNITEDHEALTH GROUP		_06/08/2020	Various		56, 135, 267	49,561,000	50,631,903	50,562,201	0	(75,460		(75, 460)	0	50,486,740	0	5,648,527	5,648,527	1,677,846	07/15/2025
91324P-CV-2	UNITEDHEALTH GROUP		10/28/2020 .	Various		16,632,390	15,000,000	15,080,612	15,065,861	0	(4,235		(4,235)	0	15,061,626	0	1,570,764	1,570,764		203/15/2026 .
91324P-DK-5	UNITEDHEALTH GROUP		06/08/2020 .	BARCLAYS	-	29,610,425	25, 186, 000	25,142,680	25, 147, 839	0	1,935		1,935	ļ0	25,149,774	0	4,460,651	4,460,651	471,363	
91529Y-AH-9 91740P-AF-5	UNUM GROUP		09/15/2020 . 12/15/2020 .	Various	-	28,965,000 1,130,573	28,965,000 1,090,000	29,896,457 1,095,250	29,046,856 1,094,690	}0	(81,856		(81,856)	`} <u>°</u>	28,965,000	}ō	0	0 36,572	1,629,281 92,270	
91740P-AF-5 91802R-AU-3	UTILITY DEBT SEC AU 2013-T T2		12/15/2020 .	Paydown	+	1, 130, 573	1,090,000	1,095,250	1,094,690	l0	173		173	'  <sup>0</sup>	1,094,001	<sup>0</sup>	ი	5/2,00 د		206/15/2022
91802R-AV-1	UTILITY DEBT SEC AU 2013-1 12		12/15/2020 .	. Call 100.0000		858,000	858,000	846.632		0	4,222		4,222	0	857,850	0	150	150	12,600	
91802R-AV-1	UTILITY DEBT SEC AU 2013-T T3		06/15/2020 _	Paydown		665,000	665,000		661,611	0	3,389	0	3,389	0	665,000	0	0	0	9,766	
918204-AV-0	VF CORP		03/04/2020 _	DIRECT		24,000,000	24,000,000	23,925,600	23,984,953	0	2,214	0	2,214	0	23,987,167	0	12,833	12,833		09/01/2021
918286-AC-9	VSTNA 2018-A C	-	12/20/2020 .	Paydown	-	2,554,441	2,554,441	2,530,852	2,554,107	0	23,591	23,258		0	2,554,441	0	0	0	56,625	
918288-AC-5 918290-AA-5	VSTNA 2017-A C	-	12/20/2020 .	Paydown	-	1,975,494	1,975,494	1,949,796 1,484,009	1,975,492	0	25,698	25,695		0	1,484,085	ō	0	0	31, 158	
918290-AA-5 918290-AB-3	VSTNA 2016-A A	-	12/01/2020 _ 12/01/2020 _	Paydown Paydown Paydown		1,484,085 789,991	1,484,085 789,991	1,484,009	1,484,009 789,159	0		4,238	76	0		0	0	0	20,284	
91845#-AA-2	VERIZON COMMUNICATIONS		12/01/2020 .	Redemption 100.0000	<u> </u>	628,251	628, 251			n	0/0,دـــــــــــــــــــــــــــــــــــ	4,238		0	628.251	n	n	n	11,647	
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		12/15/2020 .	Various		1, 162, 769	1,162,769	1, 162, 769	1,162,769	0	0	0	0	0	1,162,769	0	0	0	23, 123	
91911X-AW-4	VALEANT PHARMACEUTICALS		11/02/2020 _	DEUTSCHE		1,706,613	1,555,000	1,604,754	1,600,116	0	(7,372)	)0	(7,372)	0	1,592,744	0	113,869	113,869	166,687	01/31/2027 .
91913Y-AU-4	VALERO ENERGY		06/08/2020 _	Various		62,829,080	58,000,000	57,757,474	57,806,847	0	10,408	0	10,408	0	57,817,255	0	5,011,825	5,011,825		09/15/2026 .
92276M-AZ-8	VENTAS REALTY		06/09/2020 _	WELLS FARGO	-	19,294,880	19,000,000	18,521,130	18,838,658	0	26,054	0	26,054	0	18,864,712	0	430 , 168	430 , 168		208/15/2022 _
92277G-AD-9	VENTAS REALTYVENTAS REALTY		12/03/2020 .	. WELLS FARGO	-	27,288,000	25,000,000	24,826,000	24,915,896	0	17,042	ļ0	17,042	0	24,932,938	}ō	2,355,062	2,355,062		05/01/2024 .
92277G-AE-7 92277G-AG-2	VENTAS REALTY		12/03/2020 .	. Various		21,970,600	20,000,000	19,943,607 7,143,696	19,962,684 7,164,523	0	4,936	0	6,071	0	19,968,755	0	2,001,845 1,111,572	2,001,845 1,111,572		02/01/2025 . 01/15/2026 .
92277G-AT-4	VENTAS REALTY		12/14/2020	ATHENE ANNUITY & LIFE		10,698,630	10,000,000	9,945,400	9,949,933	0	8,936	0	8,936	0	9,958,869		739,761	739,761		601/15/2026 .
92343V-BY-9	VERIZON COMMUNICATIONS	.]	10/30/2020	US BANCORP		5,538,600	5,000,000	5,303,900	5, 146, 469	0	(29,432		(29, 432)	0	5, 117, 037	0	421,563	421,563		03/15/2024 .
92343V-DY-7	VERIZON COMMUNICATIONS		11/18/2020 _	AMHERST			7,475,000	7,905,725	7,876,306	0	(44,424	00	(44,424)	0	7,831,882	0	1,006,857	1,006,857	363, 160	03/16/2027 .
92345Y-AD-8	VERISK ANALYTICS		06/08/2020 _	. Various		65,502,918	58,635,000	58,702,129	58,793,678	0	(13,313		(13,313)	00	58,780,365	0	6,722,553	6,722,553		06/15/2025 .
92553P-AM-4	VIACOMCBS	. 1	_06/25/2020	Various	1	3,062,640	3,000,000	2,961,297	2,976,797	0	4.514	0	4,514	0	2,981,311	L	81,329	81,329	50.521	06/15/2022 _

### **SCHEDULE D - PART 4**

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

					Showing All L	_ong-Term E	onds and Sto		REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted	Carrying Value	e	16	17	18	19	20	21
1		1	1							11	12	13	14	15				ĺ		
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/		Adjusted	Foreign			Stock	Stated
											Current			Change in						
OLIOID									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange	<b>.</b>	T	Dividends	Con-
CUSIP		_			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
92564R-AA-3	VICI PROPERTIES		11/03/2020	MSDW		510,975	500,000	500,000	500,000	0	0	0	0	0	500,000	0	10,975	10,975	20,010	12/01/2026
92564R-AB-1	VICI PROPERTIES		11/03/2020	MSDW		251,882	239,000	239,000	239,000	0	0	0	0	0	239,000	0	12,882	12,882	10,409	12/01/2029
927804-FJ-8	VIRGINIA ELECTRIC & POWER		06/08/2020 _	BARCLAYS		24, 165, 870	23,000,000	22,950,780	22,986,483	0	1,947	0	1,947	0	22,988,430	0	1, 177, 440	1, 177, 440	614,963	
927804-FQ-2	VIRGINIA ELECTRIC & POWER		10/21/2020 _	KEYBANC		9,430,731	8,724,000	8,706,378	8,715,797	0	1,414	0	1,414	0	8,717,211	0	713,520	713,520		02/15/2024
927804-FU-3	VIRGINIA ELECTRIC & POWER		12/14/2020	. ATHENE ANNUITY & LIFE		13,302,088	12,000,000	11,998,920	11,999,207	0	7	0	7	0	11,999,214	0	1,302,874	1,302,874		01/15/2026
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY		12/31/2020	Various		682,722	682,722	682,722	682,722	0	7.040	0	U	0	682,722	0	4 007 050	4 007 050		06/30/2030
92826C-AD-4 92840V-AF-9			11/02/202011/02/2020	Various		40,690,118 3,574,739	36,500,000	36,366,410 3,566,750	36,415,052 3,563,659	0	7,813	0	7,813	0	36,422,865 3,555,458	0	4,267,252	4,267,252		12/14/2025
92840V-AF-9 92840V-AG-7	VISTRA OPERATIONS		10/28/2020	Various			3,443,000	3,566,750		0			(8,202)	ļ	10,230,384		19,281	19,281		07/31/2027 01/30/2027
928668-AU-6	VOLKSWAGEN		02/21/2020	. Various	-	28,555,216	25,000,000	24,720,000	24,743,967	٥	1,037	n	1,037	n	24,745,004	٥	3,810,212	3,810,212		11/13/2028
92888D-AF-2	VFET 2019-1A C	-	05/21/2020	SG AMERICAS		4,695,469	4,770,000	4,769,120	4,769,120	0 N	n	n	0	n	4,769,120	o	(73,651)	(73,651)	74,237	04/15/2026
92890H-AC-6	WEA FINANCE		06/08/2020	Various		37,424,390	37,000,000	37,212,982	37,139,053	n	(13,488)	0	(13,488)	0	37, 125, 565	0	298,825	298,825	1,013,646	
92890H-AE-2	WEA FINANCE	]	09/05/2020	Call 100.0000		4,043,000	4,043,000	4,029,133	4,040,604	0	1,993	0	1,993	0	4,042,597	0	403	403	120 , 448	
92890H-AE-2	WEA FINANCE	1	10/05/2020	Various		10,156,000	10, 156, 000	10, 121, 165	10,149,980	0	6,020	0	6,020	0	10, 156,000	0	0	0	330,070	
929089-AB-6	VOYA FINANCIAL		12/03/2020	Various		33, 190, 790	29,000,000	28,923,733	28,941,740	0	7,732	0	7,732	0	28,949,472	0	4,241,318	4,241,318	1,034,978	
929227-3N-4	WAMU 2003-S5 CB1		12/01/2020	Paydown		264,395	264,395	259,763	246,211	0	18, 184	0	18, 184	0	264,395	0	0	0		06/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		12/01/2020	Paydown		361,069	361,069	347,642	354,084	0	6,985	0	6,985	0	361,069	0	0	0	12,517	11/25/2033
92922F-MG-0	WAMU 2004-S1 B1		12/01/2020	Paydown		333,863	333,863	334,802	333,863	0	0	0	0	0	333,863	0	0	0		03/25/2034
92922F-MQ-8	WAMU 2004-RS1 A5		12/25/2020	Paydown		127,216	127,216	126 , 142	126,935	0	280	0	280	0	127,216	0	0	0		11/25/2033
92922F-VK-1	WAMU 2004-S3 B1		12/01/2020 _	Paydown		159,909	159,909	158,547	158,822	0	1,087	0	1,087	0	159,909	0	0	0		07/25/2034
92922F-XJ-2	WAMU 2004-AR10 A1A		12/25/2020	Paydown		240,637	240,637	241,539	240,637	0	0	0	0	0	240,637	0	0	0	2,259	
92935V-AG-3 92940P-AB-0	WFRBS 2011-C3 A4		12/01/2020	Paydown		12,281,899	12,281,899	12,341,030	12,273,000	0	8,899 1.058	0	8,899	0	12,281,899	0	1.058.395	0		03/15/2044
92940P-AB-0 92940P-AD-6	WESTROCK		12/08/202002/11/2020	BOA ML		7,051,080 22,150,580	6,000,000 19,000,000	5,991,240 18,990,690	5,991,627 18,988,842	0	639	0	639		5,992,685	0	3,161,099	1,058,395 3,161,099	344,875	03/15/2026
92940F-AD-0 92968#-AA-1	WAL-MART RIO GRANDE NJ		12/15/2020	Redemption 100.0000		530.944	530.944	536,220	535.668		(4.724)		(4.724)	0	530.944	٥	3, 101,099	3, 101,099		07/15/2037
931180-AA-0	WAL-MART NORTH BRIDGE MASSACHUSETTS		12/15/2020	Redemption 100.0000		229,303	229,303	234,900	232,262	٥	(2.959)	0	(2,959)	0	229,303	٥٥	0	0		11/15/2031
93141#-AA-9	WALGREENS 5 WALGREENS PROPERTIES		12/15/2020	Redemption 100.0000		403,208	403,208	403,208	403,208	0	0	0	(2,333)	0	403,208	0	0	0		02/15/2028
931427-AH-1	WALGREENS BOOTS ALLIANCE		07/30/2020	SUSQUEHANNA		8,717,190	7,850,000	7,838,007	7,840,035	0	991	0	991	0	7,841,027	0	876.163	876 , 163		11/18/2024
931427-AQ-1	WALGREENS BOOTS ALLIANCE		07/27/2020	JANE STREET ES		5,473,600	5,000,000	4,898,100	4,920,365	0	6,350	0	6,350	0	4,926,715	0	546,885	546,885		_06/01/2026 _
93267*-AA-1	WAL-MART 3 WAL-MART PROPERTIES		12/15/2020	Redemption 100.0000		1,057,513	1,057,513	1,057,513	1,057,513	0	0	0	0	0	1,057,513	0	0	0	19, 114	07/15/2035
939336-3P-6	WMALT 2005-2 2A1		12/01/2020	Paydown		716,113	737,915	631,946	547 , 155	0	168,958	0	168,958	0	716, 113	0	0	0		04/25/2035
939336-5E-9	WMALT 2005-3 2A1		12/01/2020 _	Paydown		338,117	348,011	317, 195	298,370	0	39,747	0	39,747	0	338,117	0	0	0	12,048	
93934F-CS-9	WMALT 2005-8 2CB5		12/01/2020	Paydown		456,253	464,545	392,487	300,694	0	155,559	0	155,559	0	456,253	0	0	0	14,215	
93934F-EW-8	WMALT 2005-9 4A1		12/01/2020	Paydown		507,280	541,380	468,331	347,062	o	160,218	L0	160,218	0	507,280	0	ļ0	0	14,541	
93934N-AW-5	WMALT 2006-5 2CB7		12/01/2020	Paydown		749, 157	903, 118	669,571	656,224	0	92,933	0	92,933	ļ	749, 157	0	0	0	32,847	
93936H-AE-6	WMALT 2007-2 1A5		12/01/2020	Paydown		322,820	412,448	316,062	301,383	0	21,436	0	21,436	ļō	322,820	0	0	0	12,304	
941063-AQ-2	WASTE MANAGEMENT		12/03/2020	Various		20,816,000 44,376,000	20,816,000 44,376,000	20,801,649 44,785,579	20,816,522 44,401,820	0	(3,984)		(3,984)	ļō	20,812,538	0	3,462	3,462	1,202,240	
94106L-AW-9 94106L-BG-3	WASTE MANAGEMENT	1	06/30/202006/29/2020	Various JP MORGAN						0	(25,820)	10	(25,820)		44,376,000	0		132,449		06/30/2020
94106L-BG-3	WASTE MANAGEMENT		06/29/2020	JP MORGAN		4,055,925	3,957,000	3,955,932	3,956,040	n	65	n	65	n	3,956,104	 n	99,821	99,821		06/15/2029
94106L-BH-1	WASTE MANAGEMENT		07/20/2020	Call 101.0000		4.040.000	4,000,000	3.998.920	3,999,029	0	34	0	34	0	3.999.063	0	937	937		06/15/2026
941848-B@-1	WATERS		.02/01/2020	Maturity		14,000,000	14,000,000	14,000,000	14,000,000		0	0	0	0	14,000,000	0	0	0		
942683-AF-0	ALLERGAN FINANCE		05/14/2020	Various		27,823,384	27,046,000	25,827,115	26,623,445	0	54,015	0	54,015	0	26,677,460	0	1,145,924	1, 145, 924	571,535	
949456-AA-5	WLKRG 2013-AA A		12/15/2020	Paydown		738,923	738,923	738,822	738,918	0	5	0	5	0	738,923	0	0	0	11,556	
949458-AA-1	WLKRG 2015-AA A		12/15/2020	Paydown		474,016	474,016	473,977	474,002	0	14	0	14	0	474,016	0	0	0	6,780	
949458-AB-9	WLKRG 2015-AA B	-	12/15/2020	Paydown		316,499	316,499	316,438	316,477	0	22	0	22	0	316,499	0	0	0	5,322	
94945P-AB-1	WLKRG 2017-AA B	-	12/15/2020	Paydown		1, 164, 794	1, 164, 794	1, 157, 914	1, 164, 651	0	6,840	6,696	144	0	1, 164, 794	0	0	0		06/15/2033
94946D-AB-7	WLKRG 2019-AA B		12/15/2020	Paydown		1,873,497	1,873,497	1,872,952	1,872,952	0	545	0	545	0	1,873,497	0	0	0		06/15/2038
94946D-AC-5	WLKRG 2019-AA C		05/28/2020	BOA ML		8,723,416	10,052,190	10,050,734	10,050,734	0	0	0	l0	<u>0</u>	10,050,734	0	(1,327,318)	(1,327,318)		06/15/2038
94946D-AC-5	WLKRG 2019-AA C		05/15/2020	Paydown	-	912,143	912, 143	912,010 5.604.000	912,010	0	132	0	132	ļō	912, 143	0	047.455	047.455		06/15/2038
94946T-AC-0 94946T-AD-8	WELLCARE HEALTH PLANS		01/23/202001/23/2020	Various		5,821,155	5,604,000	3,604,000	5,604,000 3,062,815	0	(398)	0	(398)		5,604,000	0	217, 155	217 , 155		04/01/2025
949461-AD-8	.WELLCARE HEALTH PLANS		01/23/2020	Various		3,206,500 8,400,000	3,025,000		8,398,717	0	1.283	0	1,283		8,400,000	0	144,082	144,082		08/15/2026
94973V-AS-6	ANTHEM		12/09/2020	BOA ML	<b></b>	10,381,600	10,000,000	9,852,300	9,940,519	u	23, 105	n	23, 105	n	9,963,624	 n	417,976	417,976	335,069	
94973V-BA-4	ANTHEM		09/30/2020	. ATHENE ANNUITY & LIFE		10,600,002	10,000,000	9,276,300	9,732,271	n	62.370	n		n	9,794,641	n	805.361	805.361	398,750	
949746-SH-5	WELLS FARGO & COMPANY		06/09/2020	. Various		21, 175, 635	19,500,000	19,457,993	19,467,330	0	1,990	0	1,990	0	19,469,321	0	1,706,314	1,706,314	370,500	
94974B-EV-8	WELLS FARGO & COMPANY		01/09/2020	Various		20,642,200	20,000,000	19,996,518	19,998,194	0	35	0	35	0	19,998,229	0	643,971	643,971		04/01/2021
	WELLS FARGO & COMPANY		11/30/2020	Various		42,067,720	39,000,000	38, 132, 275	38,425,435	0	47,708	0	47,708	0	38,473,142	0	3,594,578	3,594,578		02/19/2025

					Showing All L	Long-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of								,				Dealized	Total Cain		
		1_	D: 1		Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
94974B-GP-9	. WELLS FARGO & COMPANY		11/30/2020 .	MSDW		16,746,900	15,000,000	15,005,934	15,004,644	0	(719	)	(719)	0	15,003,925	0	1,742,975	1,742,975	625,688	
94978#-AR-8	INTL FLAVORS & FRAGRANCES		12/10/2020 _	. Redemption 100.0000		1, 145, 420	1,145,420	1, 145, 420	1, 145, 420	0	0	0	0	0	1, 145, 420	0	0	0	45,482	
94978#-AX-5	CVS 16 CVS PROPERTIES		12/10/2020 _	_ Redemption 100.0000		620,439	620,439	622,469	622,066	0	(1,627	)0	(1,627)	0	620,439	0	0	0	30,769	
94978#-AY-3	SCHLUMBERGER HOLDINGS		12/09/2020 .	Redemption 100.0000		762, 161	762, 161	762, 161		0	0	0	J0	0	762, 161	0	0	0	25,333	
94978#-ED-5	DOW CHEMICAL LEVERAGED LEASE 5	-	01/03/2020 .	Redemption 100.0000		138,713	138,713	138,713	138,713	0	0	0	Q	0	138,713	0	0	0	3,933	
94978#-EF-0	DOW CHEMICAL LEVERAGED LEASE C-1		01/03/2020 .	. Redemption 100.0000		344,456	344,456	344,456	344,456	0	0	0	0	0	344,456	0	0	0	9,765	
94978#-EH-6	DOW CHEMICAL LEVERAGED LEASE B-3		01/03/2020 _	Redemption 100.0000		168,781	168,781 61,602	168,781 61,602	168,781	0	0	0		0	168,781	0	0	0	4,785	
94978#-EJ-2 94978#-FB-8	DOW CHEMICAL LEVERAGED LEASE B-4	-1	01/03/2020 _ 01/03/2020 _	Redemption 100.0000	-	25.811	25,811		61,602 25,811	<sup>0</sup>	0	0	۲	ļ0	25,811	<sup>0</sup>	ļ0	} <sup>0</sup>		01/03/2025 201/03/2029
94978#-FB-8 94978#-GQ-4	DOW CHEMICAL LEVERAGED LEASE 4	-	01/03/2020 .	Redemption 100.0000	-	74,694	74,694	74,694	74,694	n	n	0	ν	0	74,694	n	n	U		307/03/2029
94988H-AC-5	WFCM 2012-LC5 A3		01/03/2020	Paydown		517.001	517.001	493.291	508.639	n	8.362	n	8,362	n	517,001	n	n	n	2,008	
94988X-AR-7	WELLS FARGO COM MORTGAG 2014-LC16 A2		04/01/2020	Paydown		44,236	44,236	43,651	44,236	n		n	0,302 n	n	44,236	n	n	n		108/15/2050
94989X-BB-0	WFCM 2015-NXS4 A3	-	06/03/2020 .	JP MORGAN		15,915,234	15,000,000	15, 149, 910	15,085,643	n	(7,252	)	(7,252)	n	15,078,391	n	836,843	836,843	264,653	
95000F-AR-7	WELLS FARGO COM MORTGAG 2016-C35 A2	1	110/14/2020	BOA ML		1,112,252	1, 105, 000	1,077,987	1,089,983	n			7,871	n	1,097,854	n	14,397	14,397	24, 124	
95000L-AX-1	WELLS FARGO COM MORTGAG 2016-C33 A2	1	10/14/2020	BMO		1,231,300	1,230,098	1,212,527	1,221,189	0	(8,661		(8,661)	0	1,212,527	0	18,772	18,772	63,226	
95000L-AX-1	WELLS FARGO COM MORTGAG 2016-C33 A2	]	09/01/2020	Paydown		611,902	611,902	603, 161	607,470	0	4,432		4,432	0	611,902	0	0	0		303/15/2059
95000U-2A-0	WELLS FARGO		01/17/2020 .	. WELLS FARGO		2,611,706	2,439,000	2,530,217	2,525,618	0	(629	)0	(629)	0	2,524,990	0	86,716	86,716		05/22/2028
95000U-2C-6	WELLS FARGO		12/14/2020 .	. ATHENE ANNUITY & LIFE		18,399,180	16,920,000	16,889,375	16,894,347	0	5,463	0	5,463	0	16,899,811	0	1,499,370	1,499,370		01/24/2024
95000U-2F-9	WELLS FARGO		11/18/2020 _	BOA ML			7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	747,450	747 , 450		306/17/2027
95000U-2H-5	WELLS FARGO		12/14/2020 _	_ ATHENE ANNUITY & LIFE		7,899,810	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	399,810	399,810	203,508	
95001T-AA-3	WFMBS 2019-1 A1		12/01/2020 .	Paydown		30, 132, 177	30 , 132 , 177	30,230,840	30,227,753	0	(95,576		(95,576)	0	30 , 132 , 177	0	0	0		111/25/2048
95002J-AA-4	WFMBS 2019-2 A1		12/01/2020 _	Paydown		6,225,677	6,225,677	6,336,572	6,336,572	0	(110,895		(110,895)	0	6,225,677	0	0	0		04/25/2049
95040Q-AH-7	. WELLTOWER		11/17/2020 _	. SUNTRUST		7,440,940	6,500,000	6,471,075	6,473,051	0	2, 156		2, 156	0	6,475,207	0	965,733	965,733		203/15/2029
95040Q-AK-0	WELLTOWER		06/09/2020 _	. SIG		11,484,440	11,389,000	11,376,814	11,376,796	0	711		711	0	11,377,507	0	106,933	106,933	149,481	
95709T-AD-2	WESTAR ENERGY		05/11/2020 _	_ Various		14, 168,000	14,168,000	14, 132, 297	14, 165, 886	0	(587		(587)	0	14, 165, 299	0	2,701	2,701	713,936	
958254-AE-4	WESTERN GAS PARTNERS		06/29/2020 .	Various		9,260,000	10,000,000	9,878,900	9,928,014	0	5,275		5,275	0	9,933,289	0	(673,289)	(673,289)		706/01/2025
960386-AM-2 960413-AT-9	WABTEC WESTLAKE CHEMICAL		12/02/2020 .	JP MORGAN		17,544,150 4,929,898	15,000,000	14,983,350	14,984,123 4,703,370	0	1, 155 130		1, 155	0	14,985,278 4,703,500	0	2,558,872	2,558,872		309/15/2028 . 208/15/2026 .
962166-AS-3	WEYERHAEUSER		06/22/2020 _	MSDW		11,484,300	10,000,000	9,617,400	9,617,400		130		130	0	9,617,400	0	1,866,900	226,399 1,866,900		307/15/2023
962166-BW-3	WEYERHAEUSER		12/16/2020 .	. Various		20,057,690	19,088,000		19,871,398		(152,262	,	(152,262)		19,719,136		338,554	338,554		309/15/2023
962166-BX-1	WEYERHAEUSER		12/02/2020	. Various		26,173,756	22,600,000	22,478,412	22,484,351	0	7,373		7,373	0	22,491,724	0	3,682,032	3,682,032		211/15/2029
96221T-AB-3	WF-RBS COM MORTGAGE TRU 2014-LC14 A2		1.01/01/2020	Pavdown		55.567	55.567	49.804	55.567	0	0,07	0	0,070	0	55.567	0	0,002,002	0,002,002	133	
96925@-AA-6	BEAUMONT HOSPITAL		12/15/2020	Redemption 100.0000		706,701	706,701	730,856	715,138	0	(8.438	) 0	(8,438)	0	706,701	0	0	0		510/15/2027
96925@-AB-4	BEAUMONT HOSPITAL	.	12/15/2020 .	Redemption 100.0000		281.061	281,061	313,408	293,401	0	(12,340		(12,340)	0	281,061	0	0	0	11,277	
96928*-AB-3	WALGREENS 4 WALGREENS PROPERTIES		12/15/2020 .	Redemption 100.0000		594,249	594,249	594,249	594,249	0	0	0	0	0	594,249	0	0		20,647	
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		12/15/2020 _	Various		376,387	376,387	379,826	378,245	0	(1,858	)0	(1,858)	0	376,387	0	0	0	11,751	110/15/2033
96928*-BF-3	LOWES FERN PARK FLORIDA		12/25/2020	Redemption 100.0000		301,434	301,434	301,434	301,434	0	0	0	0	0	301,434	0	0	0	9,936	01/25/2028
96928*-DN-4	COSTCO WHOLESALE MARLBORO NEW JERSEY	.	12/15/2020 .	Redemption 100.0000		369, 108	369, 108	372,693	371,613	0	(2,505		(2,505)	0	369, 108	0	0	0	10 , 154	
96928*-DZ-7	BANK OF AMERICA		12/15/2020 .	. Redemption 100.0000		1,476,451	1,476,451	1,490,055	1,484,026	0	(7,575	)0	(7,575)	0	1,476,451	0	0	0	45,405	
96928*-EP-8	CUMMINS COLUMBUS INDIANA		12/15/2020 _	. Various		1,236,360	1,236,360	1,236,360	1,236,360	0	0	0	0	0	1,236,360	0	0	0	25,596	
96928*-ER-4	. CVS ALLENTOWN PENNSYLVANIA		12/15/2020 _	_ Redemption 100.0000		61, 161	61, 161	61, 161	61, 161	0	0	0	L0	0	61, 161	0	0	0		01/15/2039
96928*-FB-8	FEDEX WOODBRIDGE NJ		12/15/2020 .	Various	<b>+</b>	658,885	658,885	658,885	658,885	L0	0	L0	ļ	ļ0	658,885	L	L	ļ0		207/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		12/15/2020 .	. Redemption 100.0000		37,423	37,423	37,423	37,423	J0	0	`fō	J0	ļ0	37,423	} <u>0</u>	ļō	ļ	775	
96928*-FT-9	WAL-MART TAMARAG FLORIDA		12/15/2020 .	Various		286,206	286,206	288,954	288,374	}ō	(2, 167		(2, 167)	}0	286,206	}ō	ļō	}ō	6,051	
96928*-FU-6 96928*-FZ-5	WAL-MART TAMARAC FLORIDA		12/15/2020	Various	+	99,716	99,716	100,674	100,466 306.537	} <u>0</u>	(751	/ <del> </del> 0	(751)	·0	99,716	} <u>0</u>	ļ0	<sub>0</sub>	2, 108	
96928*-FZ-5 969457-BU-3	WILLIAMS COMPANIES	1	12/15/2020 .	. Redemption 100.0000	-	306,537	306,537	306,537	306,537	0	14,034	0		0	306,537	}0	246.950	246,950	5,557 194,250	
969457-BU-3 96949L-AD-7	WILLIAMS COMPANIES		12/14/2020	Various	<b>†</b>	27,761,665	25,000,000	3,667,188	3,702,278	0	(24,628		(24,628)		25,201,047	0	2.560,618	246,950	194,250	
96949L-AE-5	WILLIAMS PARTNERS	-	04/23/2020 _	JP MORGAN		10,190,200	10,000,000	9,951,500	9,952,161	n	281	′[0	281	n	9,952,442	n	237.758	237,758	317,944	
970648-AF-8	WILLIS NORTH AMERICA	-	10/19/2020	ATHENE ANNUITY & LIFE		1,831,332	1,676,000	1,674,559	1,675,005	n	183	n	183	n	1,675,188	n	156.144	156 , 144		105/15/2024
970648-AG-6	WILLIS NORTH AMERICA	-	11/05/2020	. Various		9,025,874	7,500,000	7,497,525	7,497,381	n	239		239	0	7,497,620	n	1,528,254	1,528,254		509/15/2028
97181#-KV-4	UNION PACIFIC RAILROAD LEVERAGED LEASE 4	1	02/15/2020	Various	I	556.846	556.846	556.846	556.846	0	0	0	0	0	556.846	0	0	0		511/30/2028
97181#-KW-2	UNION PACIFIC RAILROAD LEVERAGED LEASE 7		1_07/02/2020	Redemption 100.0000		83,965	83,965	83,965	83,965	0	0	0	0	0		0	0		56	07/02/2028
97181#-KX-0	UNION PACIFIC RAILROAD LEVERAGED LEASE 6		07/02/2020	Redemption 100.0000		114,012	114,012	114,012	114,012	0	0	0	0	0	114,012	0	0	0	2,999	01/02/2026
97181#-KY-8	. UNION PACIFIC RAILROAD LEVERAGED LEASE 5A		01/02/2020 .	Various		340,251	340,251	340,241	340,251	0	0	0	Ω	0	340,251	0	0	0	9,119	
97181#-KZ-5	UNION PACIFIC RAILROAD LEVERAGED LEASE 5B		_01/02/2020 _	Various		266,703	266,703	266,703	266,703	0	0	0	0	0	266,703	0	0	0	7,148	
97181#-LA-9	. UNION PACIFIC RAILROAD LEVERAGED LEASE 5C		01/02/2020 _	Various		160,959	160,959	160,956	160,960	0	(1	)0	(1)	0	160,959	0	0	0	4,330	
97181#-LD-3	UNION PACIFIC RAILROAD LEVERAGED LEASE 8		_01/02/2020 _	Redemption 100.0000		86.503	86,503	86,503	86.503	0	0	1 0	0	0	86.503	0	0	0	1 877	707/02/2028

					Showing All	Long-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of								,				Dealized	Total Cain		
		F	D:I	N	Number of	0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
97181#-LE-1	. UNION PACIFIC RAILROAD LEVERAGED LEASE 9		07/02/2020	. Redemption 100.0000			87,744	87,744	87,744	0	0	0	0	0	87,744	0	0	0	2,259	
97181#-LK-7	. UNION PACIFIC RAILROAD LEVERAGED LEASE 10		07/02/2020	. Redemption 100.0000		50,744	50,744	50,744	50,744	0	0	0	0	0	50,744	0	0	0	3,974	
97181#-LL-5	. UNION PACIFIC RAILROAD LEVERAGED LEASE 11		07/02/2020 _	Redemption 100.0000		158,610	158,610	158,610	158,610	0	0	0	0	0	158,610	0	0	0	4,005	
973140-AA-3			12/30/2020	Redemption 100.0000		577,778	577,778	556,431	557,457	0	20,321	0	20,321	0	577,778	0	0	0	13,253	
976657-AL-0 97750*-AA-6	. WEC ENERGY GROUP		12/31/202012/25/2020	DIRECT		446,000	446,000	445,934 590,965	445,951 .590.965	0	/	0		0	445,958	0	42	42		06/15/2025
98212B-AH-6	. WAL-MART ADDISON ILLINOIS		11/03/2020	. Redemption 100.0000 GOLDMAN SACHS		260.653	250,000		251,663	0	(288	١٥	(288)	0	251,374	0	9.278	9,278	12,299 13,337	
98212B-AJ-2	WPX ENERGY		11/03/2020	Various		2,635,900	2,750,000	2,597,263	2,729,253		2,099	131,625		0	2,599,727		36, 173	36,173		10/15/2027
98310W-AM-0	WYNDHAM DESTINATIONS	1	11/03/2020	Various	†	6,000,550	5,500,000	5.767.090	5,689,620	n	(11,727	101,020	(129,520)	n	5,677,893	n	322,657	322,657		210/01/2025
983130-AX-3	WYNN LAS VEGAS		03/23/2020	CSFB	1	1,425,000	2,000,000	2,030,000	2,028,814	0	(798	)   	(798)	0	2,028,016	0	(603,016)	(603,016)		05/15/2027
983133-AA-7	WYNN RESORTS FINANCE		03/23/2020	CSFB		410,400	540,000	540.000	540.000		0	[0	0	0	540.000	0	(129,600)	(129,600)		10/01/2029
98389B-AR-1	XCEL ENERGY		12/09/2020	Various		20,647,085	18,828,000	19,254,220	19,227,829	0	(73,271	)	(73,271)	0	19, 154, 558	0	1,492,527	1,492,527		06/01/2025
98389B-AV-2	XCEL ENERGY		11/05/2020	Various		24,608,820	21,000,000	21,610,050	21,583,923	0	(57,569	)0	(57,569)	0	21,526,353	0	3,082,467	3,082,467	753,333	06/15/2028
98419M-AB-6	XYLEM		06/08/2020 _	Various		52, 196, 431	49,700,000	49,671,272	49,689,722	0	1,822	0	1,822	0	49,691,544	0	2,504,887	2,504,887	1,675,822	10/01/2021
98877D-AB-1	ZF NORTH AMERICA CAPITAL		11/02/2020	BOA ML		1,361,660	1,322,000	1,326,958	1,323,758	0	(576	)0	(576)	0	1,323,182	0	38,478	38,478		04/29/2022
98877D-AC-9	ZF NORTH AMERICA CAPITAL		02/19/2020 _	SEAPORT GROUP		14,566,960	13,600,000	13,599,996	13,590,500	0	106	0	106	0	13,590,606	0	976,354	976,354	200,978	
989194-AP-0	ZAYO GROUP		03/09/2020	. Call 99.0000		1,548,360	1,564,000	1,564,000	1,564,000	0	0	0	0	0	1,564,000	0	0	0		01/15/2027
98956P-AC-6	. ZIMMER BIOMET HOLDINGS		12/10/2020	Various		25,328,250	25,000,000	25,119,950	25,030,087	0	(18,876	)0	(18,876)	0	25,011,212	0	317,038	317,038	645,938	
98956P-AF-9	. ZIMMER BIOMET HOLDINGS		08/11/2020	Various		22,746,010	21,500,000	21,454,643	21,470,621	0	2,651	0	2,651	0	21,473,271	0	1,272,739	1,272,739	533,585	
G9027*-AA-1	TRANSOCEAN CONQUEROR		12/31/2020	Redemption 100.0000			7,552,536	7,552,536	7,552,536	0	0	0	0	0	7,552,536	0	0	0		05/31/2022
009088-AA-3	AIR CAN 2015-2AA		12/15/2020	Redemption 100.0000		241, 107	241, 107	235,430	235,915	0	5, 192	0	5, 192	0	241, 107	0	0	0		12/15/2027
009090-AA-9	AIR CAN 2015-1A		09/15/2020	. Redemption 100.0000		395,932	395,932	380,693	382,481	0	13,451	0	13,451	0	395,932	0	(5,000)	(5,000)	10,690	
067901-AL-2 097751-BR-1	BARRICK GOLD		01/31/202003/25/2020	DIRECT		1,842,000 3,100,625	1,842,000 3,750,000	1,850,350 3,895,313	1,847,409 3,856,285	0	(186		(186)		1,847,222	0	(5,222) (751,980)	(5, 222) (751, 980)	104,669 64,375	
125094-AQ-5	SERVICES FINANCIERS CDPQ		06/09/2020	Various		20,273,965	18,500,000	18,430,810	18,465,438		2,964	/0	2,964	0	18,468,402		1,805,563	1,805,563	513, 144	
136055-AA-8	CANADIAN IMPERIAL BANK OF COMMERCE		10/10/2020	Various		1,171,879	1,171,879	1, 171,879	1, 171,879	n	£,304	0	2,304	0	1, 171, 879	0	1,005,500	1,000,000	63,826	
136375-BN-1	CANADIAN NATIONAL RAILWAY		12/14/2020	ATHENE ANNUITY & LIFE		275,500	180,000	226.078	223,899	0	(1.829	) 0	(1,829)	0	222.069	0	53,431	53,431	11,625	
136385-AG-6	CANADIAN NATURAL RESOURCES		10/05/2020	SUSQUEHANNA		3,522,281	2,975,000	3,022,243	3,020,173	0	(1,610	0	(1,610)	0	3.018.563	0	503.718	503.718	205,944	
136385-AJ-0	CANADIAN NATURAL RESOURCES		10/06/2020	JP MORGAN		6,030,003	5,050,000	5,527,764	5,509,375	0	(12,665	0	(12,665)	0	5,496,710	0	533,293	533, 293		02/15/2037
136385-AL-5			10/06/2020	Various		7,496,627	6,401,000	7,016,305	6,993,685	0	(14,742	)0	(14,742)	0	6,978,943	0	517,684	517,684		03/15/2038
136385-AP-6	. CANADIAN NATURAL RESOURCES		10/09/2020	MSDW		6,093,650	5,000,000	5,433,403	5,419,998	0	(9,817	00	(9,817)	0	5,410,181	0	683,469	683,469		02/01/2039
136385-AR-2	CANADIAN NATURAL RESOURCES		04/28/2020 _	BARCLAYS		6,579,144	6,600,000	6,573,996	6,594,234	0	1,071	0	1,071	0	6,595,305	0	(16, 161)	(16,161)		11/15/2021
14739L-AB-8	CASCADES		11/03/2020 _	MSDW		816,338	774,000	774,000	774,000	0	0	0	0	0	774,000	0	42,338	42,338		01/15/2028 _
15135U-AG-4	CENOVUS ENERGY		05/06/2020	JP MORGAN		3,422,700	3,803,000	3,769,876	3,793,221	L0	1,232		1,232	0	3,794,453	ļ0	(371,753)	(371,753)		08/15/2022
22576C-A#-8	CRESCENT POINT ENERGY		03/24/2020	Various	+	22,500,000	22,500,000	23,018,067	22,539,470	ō	(39,470	)0	(39,470)	ļ0	22,500,000	<u>0</u>	ō	0		03/24/2020
30218#-AA-9	EXPRESS HOLDINGS		01/15/2020	. Maturity		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	040	ļō	8,000,000	<u>0</u>	0	0	243,600	
448055-AD-5 448055-AJ-2	HUSKY ENERGYHUSKY ENERGY	-	07/31/2020	JP MORGAN		4,109,625	3,250,000	3, 192, 345	3,202,601 12,083,788	l0	948	\t0	948		3,203,549 12,052,483	} <sup>0</sup>	906,076 318.317	906,076 318,317	195,831	
56501R-AB-2	MANULIFE FINANCIAL	-	09/17/2020	. Maturity	†	12,370,800	12,000,000	1, 205, 286	12,083,788	0 n	(31,306	ζ <b> </b>	(31,306)	,	12,052,483	10	318,317	318,31/		04/15/2022
575385-AD-1	MASONITE INTERNATIONAL	1	11/02/2020	JP MORGAN		1,374,773	1,287,000	1,287,000	1,287,000	n	(1,908	,o		n	1,287,000	n	87,773	87,773		02/01/2028
59151K-AK-4	METHANEX		11/02/2020	Various		12,268,004	13,000,000	12,647,649	12,941,470	n	18,453	275,019	(256,566)	n	12,684,904	n	(416,900)	(416,900)		12/01/2024
65334H-AA-0	NEXEN ENERGY		12/17/2020	WELLS FARGO		3.857.885	2,640,000	3,501,268	3,441,366	0	(48,853	)	(48, 853)	n	3.392.513	0	465,372	465.372		03/15/2032
66977W-AQ-2	NOVA CHEMICALS	.]	10/30/2020	GOLDMAN SACHS		1,978,400	2,000,000	1,975,000	1,977,937	0	3,807	0	3,807	0	1,981,745	0	(3,345)	(3,345)		06/01/2024
67077M-AB-4	NUTRIEN		03/30/2020	Maturity		10,000,000	10,000,000	10,303,440	10,038,268	0	(38,268	)0	(38,268)	0	10,000,000	0	0	0	243,750	03/30/2020
67077M-AC-2	NUTRIEN		06/08/2020 _	TD		36,552,380	34,000,000	33,860,498	33,896,137	0	9,997	0	9,997	0	33,906,133	0	2,646,247	2,646,247	907,257	03/15/2024
67077M-AE-8	NUTRIEN		11/02/2020	MSDW		5,224,950	4,500,000	4,483,071	4,486,083	0	1,391	0	1,391	0	4,487,474	0	737,476	737 , 476	159,500	
67077M-AK-4	. NUTRIEN		10/05/2020	Various		19,883,688	18,623,000	18,547,670	18,571,426	0	10,648	0	10,648	0	18,582,074	0	1,301,614	1,301,614	550,413	
67077M-AL-2	NUTRIEN		12/14/2020	Various		11,003,886	10,000,000	9,695,438	9,753,452	0	39,684	0	39,684	0	9,793,136	0	1,210,750	1,210,750	407 , 438	
740212-AK-1	PRECISION DRILLING		01/30/2020 _	_ JP MORGAN		1, 108, 380	1, 131, 000	1, 131,000	1, 131,000	L	0	L	L	ļ0	1, 131,000	L	(22,620)	(22,620)	11,687	
740212-AL-9	PRECISION DRILLING	-	01/30/2020 _	JP MORGAN		540,550	569,000	533,578	534,733	}0	383	J0	383	0	535,116	}0	5,434	5,434		01/15/2026
74819R-AP-1	QUEBECOR MEDIA		01/07/2020	Various	+	5,840,963	5,371,000	5,407,000	5,385,684	}ō	(147	)0	(147)	ļō	5,385,537	}0	455,425	455,425		01/15/2023
775109-AY-7	ROGERS COMMUNICATIONS	-	10/05/2020	. Various		22,048,310	20,000,000	19,962,600	19,983,103	0	3,260		3,260	ļō	19,986,362	<u>0</u>	2,061,948	2,061,948	760,664	
867224-AA-5 87952V-AM-8	SUNCOR ENERGY		11/03/2020	MSDWMSDW	-	9,203,715 509,128	8,500,000 510,000	8,473,755 510,000	8,482,748 510,000	0	1,575	0	1,575	10	8,484,323 510.000	<sup>0</sup>	719,392 (872)	719,392 (872)	172,550	12/01/2024
87952V-AM-8	TELESAT CANADA	-	11/03/2020	. WELLS FARGO	+	509, 128	510,000	500,000	510,000	<sup>0</sup>	0	ļ0	۲	1	510,000	} <sup>0</sup>	6,100		35,360	
87952V-AP-1 89114Q-CA-4	TORONTO-DOMINION BANK	-	06/09/2020	CITICORP	-	15,966,300	15,000,000	14,997,900	14,997,995	0 n	294	0	294		14,998,290	10	968,010			
893526-DK-6	TRANSCANADA PIPELINES		10/01/2020	Various	+	23,500,000	23,500,000	23,439,605	23,493,600	n	6,400	n	6,400	n	23,500,000	n				10/01/2020
89352H-AT-6	TRANSCANADA PIPELINES		07/06/2020	BARCLAYS		12,413,625	10,500,000		11,390,720	0	(73.217	)0	(73,217)	0	11,317,503	0	1.096.122	1,096,122		01/15/2026

					Showing All I	_ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10	(			Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
89352H-AW-9	TRANSCANADA PIPELINES		04/16/2020 .	JP MORGAN		37,410,100	35,000,000	35,960,050	35,915,541	0	(29,606		(29,606)	0	35,885,934	0	1,524,166	1,524,166	640,451	05/15/2028
91831A-AC-5	VALEANT PHARMACEUTICALS INTL		11/03/2020 _	BOA ML		392,316	381,000	355,759	360,578	0	2,784	0	2,784	0	363,362	0	28,954	28,954	24,633	
91911K-AK-8	VALEANT PHARMACEUTICALS		10/30/2020 _	MSDW		1,817,583	1,754,000	1,754,000	1,754,000	0	0	0	0	0	1,754,000	0	63,583	63,583	139 , 151	
91911K-AN-2	VALEANT PHARMACEUTICALS		12/04/2020 .	_ Various		2,319,063	2,250,000	2,273,965	2,264,510	0	(4,440	) 0	(4,440)	0	2,260,070	0	58,992	58,992	134, 177	
C0445#-AK-2 C0445#-AL-0	ARC RESOURCESARC RESOURCES		05/27/2020 .	Various		5,000,000 2,000,000	5,000,000	5,000,000 2,000,000	5,000,000 2,000,000	0	0	0	0	0	5,000,000	0	0	0	134,000	
C4862#-AD-4	ISLAND TIMBERLANDS FINANCE		08/28/2020 _	Maturity		14,000,000	14,000,000	14,000,000	14,000,000		0		ν	0	14,000,000	0	0	0		08/28/2020
00182E-BF-5	ANZ NEW ZEALAND	C	11/05/2020	_ Various		6,264,775	5,500,000	5,488,450	5,490,857	0	789	0	789	0	5,491,646	0	773, 129	773, 129	248.783	307/17/2027
00185A-AD-6	AON		12/10/2020 .	GOLDMAN SACHS		10,903,200	10,000,000	9,964,900	9,984,303	0	3,671		3,671	0	9,987,974	0	915,226	915,226	418,889	
00216L-AA-1	ASB BANK	C	10/14/2020 .	Various		11,555,293	10,685,000	10,627,728	10,644,130	0	8,607		8,607	0	10,652,737	0	902,556	902,556	336 , 132	06/14/2023 .
00507U-AF-8	ALLERGAN FUNDING	C	05/14/2020 .	. Tax Free Exchange	-	15,733,968	14,706,000	14,650,558	14,678,429	0	1,924		1,924	0	14,680,353	0	1,053,615	1,053,615		06/15/2024 .
00507U-AH-4	ALLERGAN FUNDING	C	05/14/2020 .	Tax Free Exchange	-	5,735,787	5,000,000	4,948,365	4,949,787	0	306		306	0	4,950,093	0	785,694	785,694		06/15/2044
00507U-AS-0 00507U-AT-8	ALLERGAN FUNDING		05/14/2020 .	. Tax Free Exchange		14,761,595	13,664,000	13,631,399	13,644,251 22,844,621	}ō	1,292		1,292	} <u>0</u>	13,645,544	ļō	1,116,051	1,116,051	358,376	
005070-A1-8 00772B-AP-6	AERCAP IRELAND CAPITAL	 C	05/14/2020 .	. Tax Free Exchange GOLDMAN SACHS	-	25,645,292	22,525,000	22,838,403	22,844,621	0	(91, 294)		(5,949)	0	22,838,672	0	2,806,619	2,806,619	702,936 534,894	
00772B-AP-6	AERCAP IRELAND CAPITAL	C	12/11/2020	Call 100.0000		3,000,000	3,000,000	3, 153, 114	3,092,574	0	(34, 134		(34, 134)	0	3,058,440	0	(58,440)	(58,440)	138,750	
00774M-AA-3	AERCAP IRELAND CAPITAL	C	08/17/2020 .	MARKET AXESS		10,034,700	10,000,000	9,997,400	9,998,376	0	214		214	0	9.998.590	0	36, 110	36,110		05/26/2022
00774M-AG-0	AERCAP IRELAND CAPITAL	. C	04/13/2020 .	Various		9,040,458	8,758,000	8,291,330	8,749,557	0	3,044	457,444		0	8,295,158	0	745,301	745,301	173,722	10/01/2025 .
00774M-AK-1	AERCAP IRELAND CAPITAL	. C	02/20/2020 .	. WELLS FARGO		7,897,719	7,218,000	7,205,946	7,207,872	0	139	0	139	0	7,208,010	0	689,709	689,709		01/16/2024 .
00928Q-AG-6	AIRCASTLE	. C	04/15/2020 .	_ Maturity		4,082,000	4,082,000	4,082,000	4,082,000	0	0	0	0	0	4,082,000	0	0	0		04/15/2020 _
00928Q-AN-1 00928Q-AR-2	AIRCASTLE	. C	08/05/2020 .	MARKET AXESS		1,568,785	1,542,000	1,542,000	1,542,000	0		0	2.047	0	1,542,000	0	26,785	26,785		02/15/2022 .
01748T-AB-7	ALLEGION		07/01/2020 .	Various		11,369,551 4,214,192	11,455,000	11,435,641	11,439,463	0	72		3,347		3,958,605	0	(73,258)	(73,258)	519,708 107,415	
01959E-AC-2	ALLIED WORLD ASSURANCE		10/05/2020 .	Various		12,941,230	12,000,000	12,017,699	12,011,745	0	(1,214		(1,214)	0	12,010,531	0	930.699	930,699	489,858	
034863-AG-5	ANGLO AMERICAN CAPITAL	C	09/17/2020	Call 106.6060		3,731,210	3,500,000	3,473,680	3,491,480	0	2,221		2,221	0	3,493,701	0	6,299	6,299	371,575	
034863-AP-5	ANGLO AMERICAN CAPITAL	. C	12/14/2020 .	. Various		24,274,776	21,000,000	21,871,125	21,617,671	0	(101,701)	)0	(101,701)	0	21,515,971	0	2,758,805	2,758,805	1, 114, 750	
04363U-AB-2	ASCIANO FINANCE	_ C	09/23/2020 .	. Maturity		5,000,000	5,000,000	4,946,900	4,994,288	0	5,712		5,712	0	5,000,000	0	0	0	231,250	
046353-AL-2	ASTRAZENECA	C	10/30/2020 _	Various		20,788,060	18,500,000	18,490,195	18,493,650	0	1,035		1,035	0	18,494,685	0	2,293,375	2,293,375	596, 250	
046353-AN-8 05530Q-AK-6	ASTRAZENECABAT INTERNATIONAL FINANCE		12/07/2020 . 06/22/2020 .	Various		28,056,889 34,235,780	25,038,000 31,000,000	25,504,416 30,906,070	25,479,044 30,943,713	0	(49,972		(49,972)		25,429,072 30,948,362	0	2,627,817 3,287,418	2,627,817 3,287,418		206/12/2027 _ 306/15/2025 _
05541V-AA-4	BG ENERGY CAPITAL		12/09/2020 .	Various		29, 167,000	29, 167, 000	28,830,704	29, 128, 604	0			38,396	0	29, 167, 000	0	3,287,418	3,287,418	1, 166, 680	
05565Q-CJ-5	BP CAPITAL MARKETS	C	10/05/2020	Various		30.764.861	28,000,000	28,000,000	28,000,000	0	0,000	0	0	0	28,000,000	0	2.764.861	2.764.861		309/26/2023
05579H-AE-2	BNZ INTERNATIONAL FUNDING	C	_07/15/2020	MSDW		5, 182, 100	5,000,000	4,993,878	4,995,972	0	1,000	0	1,000	0	4,996,972	0	185, 128	185, 128		02/21/2022
05583J-AE-2	BPCE	. C	06/23/2020 .	_ MIZUHO		1,879,389	1,606,000	1,596,605	1,597,493	0	381		381	0	1,597,874	0	281,515	281,515	58,390	
05600L-AB-2	BMW FINANCE	C	12/14/2020 .	. Various		13, 193, 249	12,500,000	12,546,350	12,543,211	0	(8,964		(8,964)	0	12,534,246	0	659,002	659,002	401,667	
06407E-AA-3 067316-AC-3	BANK OF NEW ZEALAND	. C	08/13/2020 .	Various		16,313,050	15,000,000	14,955,000	14,961,758	}0	5,077		5,077	0	14,966,834 2,772,479	0	1,346,216	1,346,216	489,514	
067316-AC-3 06738E-BE-4	BARCLAYS	٠	06/08/2020 .	. Call 100.0000	-	2,773,000 41,734,910	2,773,000	2,767,288 39,546,620	2,772,234 39,537,466	<sup>0</sup>	245		245	J0	39,529,105	0	521	521 2,205,805	1,492,167	01/15/2021 02/15/2023
09659W-2D-5	BNP PARIBAS	C	12/08/2020 .	. Various	†	10,902,000	10,000,000	10,266,800	10,253,876	0	(45,033		(45,033)	0	10,208,843	0	693 . 157	693 , 157		301/09/2025 .
09659W-2F-0	BNP PARIBAS		11/17/2020 _	Various		5,897,600	5,000,000	4,973,200	4,976,013	0	1,959	0	1,959	0	4,977,972	0	919,628	919,628		08/14/2028
	SKY PLC	_ C	12/14/2020 _	Various		17,551,527	15,760,000	15,812,663	15,838,186	0	(15,596		(15,596)	0	15,822,590	0	1,728,937	1,728,937	738,750	09/16/2024 .
111021-AL-5	BRITISH TELECOMMUNICATIONS	. C	10/13/2020 .	MARKET AXESS	+	7,285,080	6,000,000	5,975,400	5,977,233	0	1,463		1,463	0	5,978,695	0	1,306,385	1,306,385		12/04/2028
111021-AM-3	BRITISH TELECOMMUNICATIONS	- C	10/14/2020 .	BARCLAYS	-	11,057,700	10,000,000	9,997,300	9,997,512	}0	235	ļ0	235	ļ0	9,997,747		1,059,953	1,059,953	390,000	
12594K-AA-0 12594K-AB-8	CNH INDUSTRIAL		07/02/2020 .	Various		4,337,457 10,846,143	4,007,000 10,750,000	4,007,000 10,103,870	4,007,000 10,191,611	0		0	29,012	0	4,007,000	0	330,457	330,457		208/15/2023 . 211/15/2027 .
13323A-AB-6	CAMELOT FINANCE		05/20/2020 .	BOA ML		1,096,000	1,096,000	1.096.000	1,096,000	n	28,012 n	n	29,012	n	1,096,000	n	020,019 N	020,019 n	232,362	
143658-BA-9	CARNIVAL		09/15/2020 .	. WELLS FARGO		27,352,500	27,600,000	28,105,409	27,674,718	0	(60,631	)	(60,631)	0	27,614,087	0	(261,587)	(261,587)		
143658-BA-9	CARNIVAL	C	10/15/2020 .	Various		14,998,000	14,998,000	15,039,673	15,021,271	0	(23,271	)0	(23,271)	0	14,998,000	0	0	0	592,421	10/15/2020 .
19123M-AA-1	COCA-COLA	. C	09/15/2020 .	Various		45,000,000	45,000,000	45,440,055	45, 129, 731	0	(129,731	)0	(129,731)	0	45,000,000	0	0	0	1,575,000	
20752T-AA-2	CONNECT FINCO SARL	- C	11/02/2020 _	WELLS FARGO	-	2,015,000	2,000,000	2,000,000	2,000,000	0	0	L0	L	0	2,000,000	0	15,000	15,000	145, 125	
225433-AC-5	CREDIT SUISSE GROUP FUNDING	-  C	10/21/2020 .	CSFB	-	3,328,980	3,000,000	2,992,800	2,995,765	0	649	ļ0	649	0	2,996,413	ō	332,567	332,567		03/26/2025 .
225433-AM-3 22546Q-AP-2	CREDIT SUISSE GROUP FUNDING CREDIT SUISSE NEW YORK	- Li	06/09/2020 .	GOLDMAN SACHS		25,585,250	25,000,000 18,641,000	24,999,000 18,535,865	24,998,968 18,586,181	0		0	6,772	0	24,998,968 18,592,953	0	586,282 1,959,266	586,282 1,959,266		04/16/2021 . 309/09/2024 .
23291K-AH-8	DH EUROPE FINANCE II		10/20/2020 .	GOLDMAN SACHS		15,781,945	14,500,000	14,485,935	14,485,862	n	1,279		1,279	n	14,487,141	n	1,294,804	1,294,804		09/09/2024 . I11/15/2029 .
235822-AA-1	DANA FINANCING LUX SARL	. I c.	11/02/2020 .	BOA ML		1,050,000	1,000,000	1,052,500	1,046,391	0	(8,300)		(8,300)	n	1,038,090	0	11,910	1,234,804	57,597	
24718P-AA-5	DELPHI TECHNOLOGIES	C	05/11/2020 .	BOA ML		781,875	750,000	703,750	705, 159	0	2,389		2,389	0	707,547	0	74,328	74,328	23, 125	
25156P-AC-7	DEUTSCHE TELEKOM INTL FINANCE	C	06/19/2020 _	BARCLAYS		8,565,920	5,500,000	6,637,556	6,522,209	0	(33,602	)0	(33,602)	0	6,488,607	0	2,077,313	2,077,313	251,319	06/15/2030 _
25156P-BA-0	DEUTSCHE TELEKOM INTL FINANCE	C	06/22/2020 _	MSDW		11, 197, 600	10,000,000	10,198,400	10,151,062	0	(9.621	0	(9,621)	0	10,141,442	0	1,056,158	1,056,158	335.000	01/19/2027

					Showing All L	_ong-Term E	Sonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying		tization)/			Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
	Description			of Purchaser	Stock		Day Value	Astual Cost		Increase/		Impairment								Date
fication	Description	eign	Date		STOCK	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	
25156P-BB-8	DEUTSCHE TELEKOM INTL FINANCE	C	06/22/2020	Various		23,877,220	20, 171, 000	20,080,634	20,091,759	0	3,913		3,913	0	20,095,672	0	3,781,548	3,781,548	448,595	
25243Y-AU-3 25243Y-AV-1	DIAGEO CAPITALDIAGEO CAPITAL	0	12/14/2020 06/23/2020	. NATWEST			8,000,000 2,750,000	7,990,474 2,713,951	7,992,740 2,714,920	0	2,005 453		2,005	0	7,994,745 2,715,373	0	377,255	377, 255	237,417	
25243Y-AZ-2	DIAGEO CAPITAL	C.	08/04/2020 _	MILLENNIUM		483,886	410,000	424,928	423,764	0	(892		(892)	0	422,872		61,014	61,014	11,386	
25243Y-BB-4	DIAGEO CAPITAL	C	08/05/2020	JP MORGAN		19,681,740	18,000,000	17,837,280	17.840.442	0	8.838		8.838	0	17.849.280	0	1,832,460	1,832,460	361,000	
25809U-AA-1	DOOSAN HEAVY IND	C	04/27/2020	Maturity		2,302,000	2,302,000	2,249,032	2,290,768	0	11,233		11,233	0	2,302,000	0	0	0		04/27/2020
268317-AD-6	ELECTRICITE DE FRANCE	. C	01/27/2020	. Maturity		25,000,000	25,000,000	24,891,000	24,997,362	0	2,638		2,638	0	25,000,000	0	0	0	575,000	01/27/2020
29266M-AE-9	. IBERDROLA INTERNATIONAL BV	C	07/09/2020 _	_ Various		3,450,295	2,500,000	2,542,941	2,539,685	0	(927		(927)	0	2,538,758	0	911,537	911,537	134,813	309/15/2033
29268B-AF-8	. ENEL FINANCE INTERNATIONAL	C	06/23/2020	- Various		15,438,480	12,000,000	10, 102, 520	10,340,537	0	18,559		18,559	0	10,359,096	0	5,079,384	5,079,384		10/07/2039
30251G-AU-1	FMG RESOURCES	. C	11/02/2020	. CITICORP		1,537,440	1,500,000	1,530,000	1,515,849	0	(6,060	)0	(6,060)	ļ0	1,509,789	0	27,651	27,651		305/15/2022
30251G-AW-7 30251G-AY-3	FMG RESOURCES	. L	11/03/2020	UBS WARBURG	-	1,071,300 722,551	1,000,000 688,000	1,000,000 688,000	1,000,000 688,000	0	0	ļ0	ļ	0	1,000,000	0	71,300 34,551	71,300 34,551	52,326 41,877	
3025 IG-AY-3 33938E-AU-1	FLEX	٠	05/06/2020	Various	-	6,378,109	6,013,000	5,974,712	5,984,349	<sup>0</sup>	1,485	ļ	1,485	ļ0	5,985,834		34,551	34,551	41,877 113,454	
36164Q-6M-5	GE CAPITAL INTERNATIONAL	C	06/09/2020	. Various	<u> </u>	43,642,400	42,500,000	40,078,238	40,490,098	n	134, 112		1,465	n	40,624,210	n	3,018,190	3,018,190		
36164Q-MS-4	GE CAPITAL INTERNATIONAL	C	11/15/2020	Various		6,913,000	6,913,000	5,975,274	6,732,189	0	180,811		180,811	0	6,913,000	0	0	0	161,902	211/15/2020
377373-AD-7	GLAXOSMITHKLINE CAPITAL	C	12/14/2020	GOLDMAN SACHS		19,747,295	19,059,000	18,929,399	19,024,614	0	13,530		13,530	0	19,038,145	0	709, 150	709, 150	595,497	
377373-AG-0	GLAXOSMITHKLINE CAPITAL	C	12/07/2020	BOA ML		12,953,280	11,993,000	11,930,157	11,939,228	0	10,921		10,921	0	11,950,148	0	1,003,131	1,003,131	367,785	
378961-AF-3	. GMSL 2004-A B1	C	12/01/2020	Paydown		66,857	66,857	30,589	30,589	0	36,268		36,268	0	66,857	0	0	0	1,282	
38218G-AA-0	. GOODG 2018-1A A	. C	12/15/2020	Various		4,065,531	4,065,531	4,065,111	4,064,911	0	620		620	0	4,065,531	0	0	0	89,624	
38218Q-AA-8 404280-AK-5	GOODG 2017-2A A		12/15/2020	Various		3,277,603 8,693,501	3,277,603 8,375,000	3,277,257 8,379,442	3,277,124 8,376,796	0	480		480	0	3,277,603	0	(1.009)	(1,009)	62,348	
404280-AN-9	HSBC HOLDINGS	. L	06/09/2020	. Call 103.8030 MARKET AXESS		5,280,550	5,000,000	4,967,400	4,991,235	u	1,634		1,634	0	4,992,869		287,681	287,681	139,444	
404280-AV-1	HSBC HOLDINGS	C	06/09/2020	Various		24,526,320	24,000,000	23,945,280	23,985,344	0	4,999		4,999	0	23,990,344	0	9,656	9,656	1, 140, 587	
404280-AW-9	HSBC HOLDINGS	C	01/31/2020	GOLDMAN SACHS		22,191,200	20,000,000	20,540,900	20,370,698	0	(4,567		(4,567)	0	20,366,131	0	1,825,069	1,825,069	348,778	
404280-BK-4	HSBC HOLDINGS	C	11/16/2020	Various		15, 105, 789	13,355,000	13,739,085	13,652,295	0	(32,482		(32,482)	0	13,619,814	0	1,485,975	1,485,975	633,728	
404280-BT-5	HSBC HOLDINGS	. C	11/05/2020	GOLDMAN SACHS		3,525,750	3,000,000	3,021,300	3,018,584	0	(1,665	)0	(1,665)	0	3,016,918	0	508,832	508,832		06/19/2029
404280-BX-6	HSBC HOLDINGS	. C	06/22/2020	. Various		25,610,500	23,000,000	22,912,240	22,923,836	0	4,707	0	4,707	0	22,928,544	0	2,681,956	2,681,956		09/12/2026
423012-AE-3	HEINEKEN NV	_ C	06/23/2020	. MARKET AXESS		1,078,988	921,000	906,746	907, 147	0	180		180	0	907,328	0	171,660	171,660		10/01/2042
42772G-AB-8 43474T-AB-9	HERO 2018-1A A2		12/21/2020 11/24/2020	Various		5,221,428 4,322,190	5,221,428 3,000,000	5,351,117 2,935,500	5,340,501 2,936,872	0	(119,073		(119,073)	0	5,221,428 2,938,312	0	1,383,878	1,383,878		09/20/2048 09/29/2039
43474T-AC-7	HOLCIM US FINANCE	C	12/17/2020	Various	-	3,038,369	3,000,000	2,935,500	2,991,029	0	2,021		2,021	0	2,993,049	0	45,319	45,319		509/12/2023
44962L-AF-4	THS MARKIT	C	06/19/2020	Various		5.812.600	5,000,000	4.981.400	4,983,419	0	709		709	0	4.984.128	0	828.472	828 . 472		08/01/2028
44962L-AJ-6	THS MARKIT	C	10/28/2020	Various		17,222,854	15,877,000	16,033,056	16,029,785	0	(1,733		(1,733)	0	16,028,053	0	1,194,802	1,194,802		05/01/2029
456837-AH-6	ING GROEP NV	C	11/18/2020	HSBC		16,024,960	14,000,000	13,981,660	13,985,339	0	1,632		1,632	0	13,986,972	0	2,037,988	2,037,988		03/29/2027
45685N-AA-4	. ING	. C	12/14/2020	. Various		35, 196, 753	30,000,000	29,923,200	29,935,946	0	8,449	0	8,449	0	29,944,396	0	5,252,358	5,252,358	2,004,167	01/06/2026
456873-AD-0	. INGERSOLL-RAND LUX	. C	11/05/2020	Various		11, 142, 640	9,500,000	9,490,595	9,490,785	0	791			0	9,491,576	0	1,651,064	1,651,064		03/21/2029
456873-AE-8	INGERSOLL-RAND LUX	. C	11/05/2020	FIFTH THIRD	-	3,966,445	3,500,000	3,496,325	3,496,559	}0	441 (696		441	}0	3,497,000	ō	469,445	469,445	138,833	
45763P-AE-6 460599-AD-5	INMARSAT FINANCEINTERNATIONAL GAME TECH	- Li	02/12/2020	Various	+	5,985,079 3,233,800	5,913,000 3,000,000	5,927,615 3,365,075	5,910,862 3,357,567	l0	(696		(696)	·0	5,910,166 3,343,373	0	2,834	2,834 (109,573)	141,742	205/15/2022 901/15/2027
46132F-AB-6	INVESCO FINANCE	C	05/21/2020	Various		27,592,880	26,000,000	25,963,187	26,029,790	n	(3,235		(3,235)	n	26,026,555	n	1,566,325	1,566,325		101/30/2024
46132F-AD-2	INVESCO FINANCE	C	11/04/2020	Various		17,071,708	15,400,000	15,443,488	15,451,304	0	(3,043		(3,043)	0	15,448,261	0	1,623,447	1,623,447		301/15/2026
46650C-AA-7	JBS INVESTMENTS II GMBH	C	11/03/2020	JEFFERIES		994,080	926,000	919,694	920,360	0	554		554	0	920,914	0	73, 166	73, 166		01/15/2026
47032F-AA-7	JAMES HARDIE INTERNATIONAL FINANCE	. C	11/02/2020	. WELLS FARGO		1,540,800	1,500,000	1,470,000	1,476,558	0	3,433		3,433	0	1,479,992	0	60,808	60,808	92,823	01/15/2025
47032F-AB-5	. JAMES HARDIE INTERNATIONAL FINANCE	. C	11/03/2020	JANE STREET ES		261,902	244,000	231, 190	232,639	0	951		951	0	233,590	0	28,313	28,313	15,928	
478375-AD-0	JOHNSON CONTROLS	. C	03/30/2020 _	Maturity	-	8,045,000	8,045,000	8,022,948	8,041,980	0	3,020		3,020	0	8,045,000	0	0	0	201, 125	
478375-AF-5 478375-AG-3	JOHNSON CONTROLS	نا د	07/16/2020 07/17/2020	Various	+		816,000 4,651,000	818,172		}0	(635		(635)	·0	817,128	ļ0	21,034	21,034	19,465	
478375-AG-3 5006EP-AF-8	KOREA E-W POWER	C	06/02/2020	Maturity	-	2,302,000	2.302.000	4,817,138 2,262,659	4,752,641 2,291,829	U			(12,579)	0	4,740,063 2,302,000	0 n	289,250	289,250		707/02/2024 506/02/2020
50247V-AB-5	LYB INTERNATIONAL FINANCE	C	08/10/2020 _	JANE STREET ES		1,171,472	916,000	890.709	891.366	0	306		306	0	891.673	n	279.800	279,800	51,697	
505861-AC-8	LAFARGE	C	07/06/2020	AMHERST		2,696,280	2,000,000	1,875,000	1,894,896	0	1,736		1,736	0	1,896,632	0	799,648	799,648		07/15/2036
51817T-AB-8	LATAM AIRLINES	C	10/13/2020	SEAPORT GROUP		4,415,988	5, 164, 898	4,973,102	4,991,817	0	12,827	0	12,827	0	5,004,643	0	(588,656)	(588,656)	198,849	11/15/2027
51817T-AB-8	LATAM AIRLINES	C	02/15/2020	. Redemption 100.0000		104,718	104,718	100,830	101,209	0	3,509	0	3,509	0	104,718	0	0	0	1, 100	
52465#-AV-7	TYCO INTERNATIONAL AURORA COLORADO	C	12/10/2020	Various		2,754,461	2,754,461	2,754,461	2,754,461	0	0	0	0	0	2,754,461	0	0	0		06/10/2022
52465#-BA-2	. TYCO INTERNATIONAL ROCHESTER NEW YORK	. C	12/10/2020	_ Redemption 100.0000		1,552,483	1,552,483	1,552,483	1,552,483	J0	0	ļ0	ļ0	ļ0	1,552,483	0	0.440.000	0		01/10/2023
539439-AQ-2 53944Y-AD-5	LLOYDS BANKING	Ü	06/09/202012/08/2020	. CITICORP	+	26,776,500	25,000,000 9,000,000	24,556,000 8,937,720	24,616,462 8,953,746	}0	16,346		16,346	ļ0	24,632,808	ļ0	2,143,692 1,199,924	2, 143, 692 1, 199, 924	531, 136 477, 188	
53944Y-AD-5 53944Y-AF-0	LLOYDS BANKING GROUPLLOYDS BANKING GROUP	C.	12/08/2020	. ATHENE ANNUITY & LIFE			7,557,000			u	5,351		5,351	0			1, 199, 924	1, 199, 924		301/11/2027 305/08/2025
552081-AD-3	LYONDELLBASELL	C	11/05/2020	DIRECT		2,364,000	2,364,000	2,364,000	2,364,000	0	0	0	038	0	2,364,000	0	1,070,020	1,075,026		111/15/2021

					Showing All I	Long-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
55608P-AQ-7	MACQUARIE BANK	C	12/08/2020	SUSQUEHANNA	Otoon	6,848,820	6,000,000	5,991,180	5,994,495	0	742		742	0	5,995,237	0	853.583	853,583	327,333	
59982V-AA-7	MCSLT 2019-2GS A	C	12/20/2020	Paydown		2,047,979	2,047,979	2,047,839	2,047,839	0	140		140	0	2,047,979	0	0	0	43,329	
59982W-AA-5	MCSLT 2019-1A A	_ C	12/20/2020	Paydown		2,481,826	2,481,826	2,480,869	2,480,899	0	927	0	927	0	2,481,826	0	0	0	55,941	
607120-EZ-1	AIRBUS GROUP	. C	11/09/2020 _	Various		1,370,088	1,370,088	1,370,088	1,370,088	0	0	0	0	0	1,370,088	0	0	0	32,780	
607120-FL-1	AIRBUS GROUP	. C	11/09/2020	Redemption 100.0000		901,575	901,575	901,575		0	0	0	0	0	901,575	0	0	0	21,540	
607120-FN-7 60920L-AF-1	AIRBUS GROUP	. C	11/09/202012/14/2020	Redemption 100.0000			386,389		386,389 49,936,761	0		0	11 055	0	386,389	0	2.820.364	2 020 264	9,232 1,379,750	
62947Q-AX-6	NXP FUNDING		12/ 14/2020	VariousBOA ML			50,000,000 6,000,000	5,999,820	49,936,761	n	195	n	11,955	0	5,999,109	n		2,820,364 1,194,531		09/19/2024 303/01/2026
65410C-AC-4	NIELSEN COMPANY	C	03/10/2020	CSFB		1,443,750	1,500,000	1,477,876	1,479,035	0	690	0	690	0	1,479,725	0	(35,975)	(35,975)		202/01/2025
654902-AE-5	NOKIA	. C	11/03/2020	Various		2,423,130	2,250,000	2,306,250	2,305,418	0	(4, 149	)[0	(4, 149)	0	2,301,270	0	121,860	121,860		306/12/2027
67054K-AA-7	ALTICE FRANCE SA	C	11/03/2020	BOA ML		1,044,700	1,000,000	1,006,250	1,004,126	0	(797	)0	(797)	00	1,003,329	0	41,371	41,371	96,285	05/01/2026 _
68209*-AB-2	ROLLS ROYCE PLC	. C	10/12/2020	_ Redemption 100.0000		943,226	943,226	943,226	943,226	0	0	0	0	0	943,226	0	0	0		10/12/2022 _
68620Y-AA-0	ORIGIN ENERGY FINANCE	- C	10/13/2020	. Various		19,833,736	19,029,000	18,970,962	19,014,486	0	7, 179	J0	7, 179	0	19,021,664	0	812,072	812,072	1,039,961	
693070-AD-6	CARNIVALPPMC 2018-1A F	C	07/02/202006/22/2020	Various		13,851,250	15,000,000	15,667,463	15,326,551 6,460,000	0	(17,708	)ō	(17,708)	·ō	15,308,843	ō	(1,457,593)	(1,457,593)	707,219	
69355C-AC-3 714264-AD-0	PPMC 2018-IA F		11/06/2020	Various		54,000,000	6,800,000			0	(127,476	,I0	0	0	6,460,000	0	(1,904,000)	(1,904,000)	461,330	01/15/2031 . 01/15/2022 .
714264-AM-0	PERNOD RICARD	C	10/22/2020	. Various		11,217,250	10,000,000	9.949.886	9,961,871	0	3.572	/	3.572	0	9,965,442	0	1,251,808	1,251,808		606/08/2026
714295-AB-8	PERRIGO FINANCE	. C	07/04/2020	Call 104.4740		2,201,267	2, 107, 000	2, 181, 124	2, 128, 223	0	(5,912	)0	(5,912)		2,122,311	0	(15,311)	(15,311)		212/15/2021
714295-AC-6	PERRIGO FINANCE	. C	11/17/2020	Various		10,735,700	10,000,000	9,964,943	9,977,076	0	2,872		2,872	0	9,979,948	0	755,752	755,752	283,292	212/15/2024
71429M-AA-3	PERRIGO FINANCE	. C	07/04/2020	Call 101.8330		593,686	583,000	582,464	582,841	0	57	0	57	0	582,899	0	101	101		03/15/2021
75405T-AA-7	. RAS LAFFAN LIQUEFIED NATURAL GAS II	. C	09/30/2020	Various		2,578,300	2,578,300	2,583,311	2,578,440	0	(140		(140)	0	2,578,300	0	0	0		09/30/2020
75625Q-AE-9	RECKITT BENCKISER	. C	12/03/2020	. Various		93,251,732		85,318,394	85,373,810	0	14, 142	0	14, 142	0	85,387,952	0	7,863,780	7,863,780		06/26/2027
767201-AS-5 780097-BK-6	RIO TINTO FINANCE USA	- C	12/07/202010/21/2020	. ATHENE ANNUITY & LIFE		10,466,442	9,304,000 5,000,000	9,259,826 5,000,000	9,267,103 5,000,000	0	5,877	0	5,877	0	9,272,980 5,000,000	0	1, 193, 461 471, 250	1, 193, 461 471, 250	343,085 231,830	
780153-AU-6	ROYAL BANK OF SCOTLAND		07/22/2020	JEFFERIES		1,796,535	2,158,000	2, 158, 000	2,158,000			0	ν	0	2,158,000		(361,465)	(361,465)	78,362	
780641-AH-9	KONINKLIJKE KPN NV	C	06/19/2020	MILLENNIUM		3,640,500	2,500,000	2,422,558	2,426,870	0	2,005	0	2,005	0	2,428,875	0	1,211,625	1,211,625	152,378	
80105N-AG-0	SANOFI	C	06/08/2020	MARKET AXESS		36,876,600	35,822,000	35,455,183	35,765,959	0	19,008	0	19,008	0	35,784,967	0	1,091,633	1,091,633	999,036	
80281L-AJ-4	SANTANDER UK GROUP HOLDINGS	_ C	10/14/2020	Various		19,954,321	18,060,000	18,060,000	18,060,000	0	0	0	0	0	18,060,000	0	1,894,321	1,894,321	795,310	11/15/2024
806854-AB-1	SCHLUMBERGER INVESTMENT SA	_ C	06/26/2020 _	Call 102.6060		20,521,200	20,000,000	19,935,800	19,986,855	0	3,481	0	3,481	0	19,990,336	0	9,664	9,664		09/14/2021
80685Q-AA-4	SCHLUMBERGER OILFIELD UK	C	06/29/2020	. Various		19,833,000	19,833,000	19,974,364	19,870,416	0	(23,814	)0	(23,814)	00	19,846,602	0	(13,602)	(13,602)		01/15/2021
81725W-AJ-2 822582-AM-4	SENSATA TECHNOLOGIES	. C	08/05/2020	BARCLAYS		2,175,000	2,000,000	2,097,500 24,887,406	2,071,475 24,993,610	0	(6,661 6.390	)0	(6,661)	0	2,064,814 25,000,000	0	110,186	110 , 186		10/01/2025 503/25/2020
822582-BD-3	SHELL INTERNATIONAL FINANCE BY	· · · · · · · · · · · · · · · · · · ·	11/19/2020	Various		49, 136, 828	44,464,000	44,258,995	44,300,117		23,770	0	23,770	0	44,323,887		4,812,941	4,812,941		305/11/2025 _
822582-BT-8	SHELL INTERNATIONAL FINANCE BY	C	12/14/2020	Various		27,565,022	25,000,000	25,414,218	25,414,145	0	(25,796	) 0	(25,796)	0	25,388,348	0	2, 176, 674	2, 176, 674		05/10/2026
82460C-AH-7	SHINHAN BANK	. C	04/15/2020	. Maturity		5,085,000	5,085,000	4,986,142	5,065,578	0	19,422		19,422	0	5,085,000	0	0	0		304/15/2020
82620K-AE-3	. SIEMENS FINANCIERINGSMAT BV	C	12/07/2020	_ Various		27, 198, 185	24,500,000	24,266,158	24,304,674	0	31,342		31,342	0	24,336,016	0	2,862,169	2,862,169	822,792	05/27/2025
82620K-AL-7	. SIEMENS FINANCIERINGSMAT BV	C	12/14/2020	_ MSDW		16, 192, 800	15,000,000	14, 177, 900	14,350,816	0	82,873	0	82,873	0	14,433,690	0	1,759,110	1,759,110	412,229	
82620K-AU-7	SIEMENS FINANCIERINGSMAT BV	C	10/28/2020	Various	-	34,761,850	31,000,000	30,969,506	30,975,309	0	2,698	J0	2,698	J0	30,978,007	F0	3,783,843	3,783,843		203/16/2027 .
853254-BP-4 85572N-AA-6	STANDARD CHARTEREDSTARS GROUP	- LC	02/19/202003/25/2020	BOA ML		19,659,024 1,519,581	17,548,000	17,541,900 1,705,000	17,542,029 1,705,000	0	(28	/0	(28)	·  0	17,542,002	l0	2, 117,023	2, 117,023		05/21/2030 . 507/15/2026 .
85771P-AF-9	EQUINOR ASA		03/25/2020	WELLS FARGO	<b>†</b>	20,814,400		1,705,000	1,705,000	n	2,230	n	2,230	0	1,705,000	n	(185,419)	(185,419)		01/23/2026 _
87020P-AE-7	SWEDBANK AB	] c.	03/04/2020	Maturity		2,302,000	2,302,000	2,267,438	2,297,555	n	4.445	0	4,445	0	2.302.000	n	0	0		203/04/2020 .
87927V-AM-0	TELECOM ITALIA CAPITAL	. C	11/03/2020	SUMRIDGE		2,327,000	2,000,000	2, 102, 500	2,092,796	0	(3,471	)0	(3,471)	0	2,089,325	0	237,675	237,675	131,667	09/30/2034 .
87927Y-AA-0	TELECOM ITALIA	. C	11/03/2020	Various		7,040,140	6,500,000	6,955,131	6,821,794	0	(41,461	)0	(41,461)	0	6,780,333	0	259,807	259,807	241,360	05/30/2024 .
87938W-AC-7	TELEFONICA EMISIONES SAU	C	06/23/2020 _	_ JP MORGAN		14,349,000	10,000,000	10,920,100	10,724,540	0	(12,211	00	(12,211)	00	10,712,329	0	3,636,671	3,636,671	714,285	06/20/2036 _
87938W-AT-0	TELEFONICA EMISIONES SAU		09/08/2020	Various	<b></b>	11,475,050	10,000,000	10,000,000	10,000,000	L	0	ļō	0	ļ0	10,000,000	ļ	1,475,050	1,475,050	403,462	
89152U-AB-8 89153V-AT-6	TOTAL CAPITAL SA		06/08/2020	. WELLS FARGO		27,445,860	26,000,000	25,713,480	25,942,135 29,040,954	}0	12,860	/tō	12,860	·}ō	25,954,995	} <u>0</u>	1,490,865	1,490,865	537 , 153 792 ,862	
89365D-AB-9	TRANSDIGM	C	04/14/2020	GOLDMAN SACHS		2, 194, 500	28,711,000	29,045,627	2,295,091	0 n	(13,363	/ <sup>0</sup>	613	,	2,295,705	0 n	2, 104,826	2, 104,826		201/10/2030 . 305/15/2026 .
893829-AA-9	TRANSOCEAN PROTEUS	C	11/03/2020	Various	T	2,756,696	2,995,850	2,950,912	2,963,682	0	3.454	0	3.454	0	2,967,136	n	(210,441)	(210,441)		512/01/2024 _
893829-AA-9	TRANSOCEAN PROTEUS	. C	06/01/2020	Various		230,450	230,450	226,993	227,976	0	2,474	0	2,474	0	230,450	0	0	0		212/01/2024
89382P-AA-3	TRANSOCEAN PONTUS LTD	. C	07/23/2020	. CSFB		455,943	487,640	482,764	483,683	0	365	0	365	0	484,048	0	(28, 105)	(28, 105)		08/01/2025 .
89382P-AA-3	TRANSOCEAN PONTUS LTD	. C	02/01/2020	Redemption 100.0000		32, 120	32, 120	31,799	31,859	0	261	0	261	0	32, 120	0	0	0	984	
893830-BE-8	TRANSOCEAN	_ C	02/16/2020 _	Various	<b></b>	368,000	368,000	359,383	362,346	0	142		142	0	362,487	0	5,513	5,513		07/15/2023
89641U-AC-5	TRINITY ACQUISITION PLC	- C	11/05/2020	. WELLS FARGO		5,793,550	5,000,000	4,978,900	4,985,490	}0	1,776	ļō	1,776	ļ0	4,987,267	}ō	806,283	806,283		03/15/2026
89686Q-AA-4 902133-AR-8	TRIVIUM PACKAGINGTYCO ELECTRONICS GROUP	. I C	11/03/202012/14/2020	. HSBC		1,007,248 9,737,116	955,000	955,000 8,965,260	955,000 8,982,400	0	3,350	l0		0	955,000 8,985,750	l0	52,248 751,366	52,248 751,366	46,689	08/15/2026 308/01/2024
902133-AR-8 90351D-AB-3	UBS GROUP FUNDING	C	12/14/2020	JEFFERIES		11,406,700	9,000,000		8,982,400	0 n	(38,624	۱ <u>۲</u> ۰	(38,624)	,  <sup>0</sup>	8,985,750	<sup>0</sup>	1, 189, 126	1, 189, 126		308/01/2024 309/24/2025

					Showing All Lor	ng-Term B	onds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
											1	1		Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser		sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
90351D-AH-0	UBS GROUP FUNDING SWITHZERLAND	cigii	06/09/2020 .	DDC	Olock 3	10,283,200	10,000,000	9,994,000	9,997,476	Decrease	447	necognized	447	value	9,997,923	Disposai	285,277	285,277	228,194	
90352J-AC-7	UBS GROUP FUNDING SWITZERLAND	C	10/21/2020 .	DEUTSCHE		2,902,750	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	402,750	402,750	115, 185	
91832V-AA-2	VOC ESCROW	C	02/28/2020	Various		3,204,700	3,483,000	3,498,000	3,497,220	0	(317)	0	(317)	0	3,496,903	0	(292,203)	(292,203)	95,505	
92857W-AZ-3	VODAFONE GROUP	C	_06/09/2020	MITSUBISHI		6,600,110	6,361,000	6,325,813	6,336,022	0	3,919	0	3,919	0	6,339,941	0	260, 169	260,169	112,643	
92857W-BC-3	VODAFONE GROUP	. C	10/05/2020 .	Various		42, 134, 582	40,000,000	39,814,800	39,935,069	0	11,474	0	11,474	0	39,946,543	0	2, 188, 039	2, 188, 039	1, 125, 261	
92857W-BK-5	VODAFONE GROUP	. C	07/08/2020 .	MSDW		14,355,480	12,000,000	11,855,700	11,873,951	0	6,443	0	6,443	0	11,880,393	0	2,475,087	2,475,087	320,833	
92857W-BM-1	VODAFONE GROUP	. C	06/23/2020 .	. JP MORGAN		12,878,600	10,000,000	9,920,800	9,922,112	0	658	0	658	0	9,922,770	0	2,955,830	2,955,830		05/30/2048 .
92857W-BU-3	VODAFONE GROUP	- C	06/23/2020 _	_ JP MORGAN		6,450,417	5,568,000	5,547,064	5,546,854	0	157	ļ0	157	0	5,547,011	L	903,406	903,406		09/17/2050 .
92914R-AY-8	VOYA 2014-4A A1RA	C	10/14/2020 .	Paydown	- <del>     </del>	105,703	105,703	105, 125	105, 125	}0	578	ļ0	578	ļ0	105,703	}ō	ļ	0		07/14/2031 .
97786#-AF-9 98954N-AA-7	FERGUSON PLCZIGGO SECURED FINANCE BV	Ú	11/16/2020 .	. Maturity		10,000,000	10,000,000 150,000	10,000,000	10,000,000 150,000	0	<u>0</u>	<sup>0</sup>	0	0	10,000,000	l0	0	0		11/16/2020 .
98954N-AA-7 98954U-AA-1	ZIGGO SECURED FINANCE BV	C	02/14/2020 .	Call 103.0000		2,892,558	2,810,000	2,810,000	2,810,000	0 n	<sup>0</sup>	l	n	0	2,810,000	<sup>0</sup>	0	0 n		01/15/2027
98954U-AB-9	ZIGGO BOND FINANCE BV	1c	11/02/2020 .	_ WELLS FARGO	·†	1,560,000	1,500,000	1,486,875	1,490,650	n	803	n	803	n	1,491,453	n	68.547	68,547	117,250	
G0753*-AA-0	BBC CORPORATE HOLDING	C	06/24/2020 .	Maturity		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15.000.000	0	00,547	0	203,250	
G1910#-AP-1	COBHAM	C	03/17/2020 _	DIRECT		6,600,000	6,600,000	6,600,000	6,600,000	0	0	0	0	0	6,600,000	0	0	0		10/28/2021
G1910#-AQ-9	COBHAM	. C	03/17/2020 .	DIRECT		8,250,000	8,250,000	8,116,350	8, 157, 498	0	3,646	0	3,646	0	8, 161, 144	0	88,856	88,856	1,324,379	10/28/2024
G4706#-AA-6	ICON	C	12/15/2020 .	Various		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0		12/15/2020
G6363#-AC-1	NAC AVIATION	. C	07/22/2020 .	. Tax Free Exchange		11,730,000	15,000,000	15,000,000	15,000,000	0	0	0	٥	0	15,000,000	0	(3,270,000)	(3,270,000)		02/22/2023 .
G6363#-AD-9	NAC AVIATION	. C	07/22/2020 .	. Tax Free Exchange		7,720,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(2,280,000)	(2,280,000)		02/22/2025 .
G6363#-AG-2	NAC AVIATION	. C	07/22/2020 .	. Tax Free Exchange		11,655,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	(3,345,000)	(3,345,000)		03/14/2024 _
G6764#-AA-0 G6764@-AA-2	ROLLS ROYCE PLC	C	10/12/2020 .	Redemption 100.0000 Redemption 100.0000	-	1,052,632 2,596,254	1,052,632 2,596,254	1,052,632 2,596,254	1,052,632 2,596,254	0	0	0		0	1,052,632	0	0		15,790	
N2962#-AN-3	ENECO HOLDING N.V.	C	01/15/2020 .	Redemption 100.0000		626,832		716,098		o	(53.071)	n	(53,071)		2,596,254			0 N	40,031	01/15/2022 .
N2962#-AP-8	ENECO HOLDING N.V.	C	01/15/2020 .	Redemption 100.0000		1,713,389	1,713,389	1.787.741	1,758,787	0	(45,397)	0	(45,397)	0	1.713.389	0	0	0	0	01/15/2022
N2962#-AQ-6	ENECO HOLDING N.V.	C	01/15/2020 _	Redemption 100.0000		169,730	169,730	194,568	184,463	0	(14,733)	0	(14,733)	0	169,730	0	0	0	0	01/15/2022
N4281@-BG-9	VOPAK NV	. C	06/19/2020 .	. Various		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	266,000	06/19/2020
N4345#-AG-2	IBERDROLA INTERNATIONAL BV	. C	12/21/2020 .	Various		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	1, 136, 000	
Q0458*-AF-6	AQUASURE FINANCE	. C	07/12/2020 _	_ Redemption 100.0000		345,675	345,675	345,675	345,675	0	0	0	0	0	345,675	0	0	0	11,364	
Q2464#-AB-9	CIVIC NEXUS	_ C	12/01/2020 _	Various		912, 188	912, 188	912, 188	912, 188	0	0	0	0	0	912, 188	0	0	0	21,202	
Q6077#-AA-1	MERCURY NZ LIMITED	. C	12/08/2020 .	. Various		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	1,275,000	
Q7160#-AE-9 Q8806#-AC-1	ORICA FINANCE LIMITED SERIES A	. C	10/25/2020 .	Redemption 100.0000 SEAPORT GROUP	· · · · · · · · · · · · · · · · · · ·	20,000,000	20,000,000 15,000,000	20,340,975	20, 137, 044 15, 000, 000	0	(137,071)	0	(137,071)	0	20,000,000	0	1,484,850		908,517	10/25/2020 .
Q9582*-AA-7	TABCORP FINANCE	C	10/16/2020 .	Maturity		5,000,000	15,000,000	5,000,000	5,000,000	u	u	0 n	J	0	5,000,000	u	1,484,850	1,484,650		10/16/2020
W0805#-AE-8	ASSA ABLOY AB	10	05/16/2020 .	. Maturity	-	7.000.000	7.000.000	7.000.000	7.000.000	n	n	n	۷	n	7.000.000	n	n	n		05/16/2020
	Subtotal - Bonds - Industrial and Misc	ellane			1	17.164.440.864	16,221,483,084	16,252,429,940	16,260,500,367	Λ	(2.115.903)	15.817.473	(17,933,376)	0	, ,	n	907,570,256	907,570,256	573,909,595	
03765V-AJ-9	PRIME SECURITY SERVICES TERM LOAN B-1	Juliant	11/13/2020 .	BARCLAYS		4, 183, 822	4,242,152	4,241,855	4,242,997	0	(2,115,905)	15,017,473	(17,933,376)	0	4,242,747	0	(58,925)	(58, 925)		09/23/2026
03765V-AJ-9	PRIME SECURITY SERVICES TERM LOAN B-1	1	09/30/2020	Redemption 100.0000		4, 103, 022		4,241,635	4,242,997	n	(230)	n	(250)	n	32,138	n	(30,323) N	(30, 323) N	824	
10330J-AU-2	BOYD GAMING TERM LOAN B		11/04/2020	BOA ML		1, 183,009	1,213,668	1,213,668	1,213,668	0	0		0	0	1,213,668	0	(30,659)	(30,659)		09/15/2023
10330J-AU-2	BOYD GAMING TERM LOAN B		10/16/2020 .	Redemption 100.0000		51,968	51,968	51,968	51,968	0	0	0		0	51,968	0	0	0	356	
13134M-BE-2	CALPINE TERM LOAN B5		11/16/2020 _	MSDW		4,737,500	4,834,184	4,836,057	4,835,500	0	(341)	0	(341)	0	4,835,159	0	(97,659)	(97,659)	124,738	01/15/2024 .
13134M-BE-2	CALPINE TERM LOAN B5		09/30/2020 _	. Redemption 100.0000		38,265	38,265	38,280	38,276	0	(10)	0	(10)	0	38,265	0	0	0	6, 144	
20341U-AD-1	UNITI GROUP		02/10/2020 _	Redemption 100.0000		1,949,749	1,949,749	1,953,818	1,952,157	0	(2,408)	0	(2,408)	0	1,949,749	0	0	0		10/24/2022
365556-AM-1	GARDNER DENVER TERM LOAN B	-	02/05/2020 .	CITIGROUP		3,598,691	3,598,691	3,599,859	3,599,523	0	(44)	} <u>0</u>	(44)	0	3,599,479	F0	(788)	(788)		07/30/2024
51508P-AG-9 55303K-AC-7	GOLDEN NUGGET TERM LOAN B		12/31/2020 .	Redemption 100.0000		50,414	50,414 3,570,647	50,305	50,347	0	67 1,927	0	67	0	50,414	<u>0</u>	0	0		10/04/2023 .
64072U-AE-2	CSC HOLDINGS		11/16/2020	JP MORGAN		4.680.250	4,825,000	4,809,892	4,813,894	0	1,777	0 n	1,927	0	4,815,671	0	(135,421)	(135,421)		03/24/2025 .
64072U-AE-2	CSC HOLDINGS		10/15/2020 .	Redemption 100.0000		50,000	4,825,000	4,809,892	4,613,694	n	115	n	115	n	50,000	n	(100,421) n	(155,421) N	751	
78404X-AH-8	SBA COMMUNICATIONS TERM LOAN B	]	11/04/2020 .	CSFB		4,798,542	4,928,039	4,939,684	4,937,186	n	(1,657)	n	(1,657)	n	4,935,529	n	(136,934)	(136,934)	111,613	
78404X-AH-8	SBA COMMUNICATIONS TERM LOAN B	]	09/30/2020 _	Redemption 100.0000		37,811	37,811	37,900	37,881	0	(70)	0	(70)	0	37,811	0	0	0	3,136	
80875A-AP-6	SCIENTIFIC GAMES		12/31/2020 _	Redemption 100.0000		23,551	23,551	23,439	23,467	0	84	0	84	0	23,551	0	0	0	1,817	
89364M-BN-3	TRANSDIGM		03/13/2020 _	Tax Free Exchange	.	4,331,542	4,876,051	4,866,169	4,871,913	0	94	0	94	0	4,872,007	0	(540,486)	(540,486)		05/30/2025
89705D-AD-4	TRONOX FINANCE TERM LOAN B		11/04/2020 _	BOA ML		1,857,109	1,903,981	1,898,822	1,900,444	0	826	0	826	0	1,901,269	0	(44, 161)	(44, 161)		09/23/2024 .
G9368P-BC-7	VIRGIN MEDIA BRISTOL	. C	11/04/2020 .	. BANK OF NOVIA SCOTIA		1,942,946	2,000,000	1,992,080	1,992,203	0	848	o	848	0	1,993,051	0	(50, 105)	(50 , 105)	61,638	
L5137L-AF-2	INTELSAT JACKSON HOLDINGS TERM LOAN B3	_ C	06/23/2020 _	CSER		1,912,372	1,917,850	1,910,965	1,912,855	0	798	0	798	0	1,913,653	0	(1,281)	(1,281)	92,820	
	Subtotal - Bonds - Unaffiliated Bank L	oans				39,030,326	40, 144, 159	40,114,493	40, 125, 027	0	1,750	0	1,750	0	40, 126, 776	0	(1,096,419)	(1,096,419)	973,851	XXX
I 8399997.	Total - Bonds - Part 4					24.486.587.439	22.717.682.358	21.216.088.294	21.654.497.048	0	24.219.513	15.817.473	8.402.040	0	21.662.894.933	l 0	2.809.363.717	2.809.363.717	663.617.094	XXX

### **SCHEDULE D - PART 4**

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

Showing Air	Long-Term b	onus anu sic	icks SULD, r	REDEEMED	or Otherwis	E DISPUS	ED OF Duil	ng Current Yo	eai						
1 2 3 4 5 6	7	8	9	10	C	hange In Bo	ok/Adjusted C	Carrying Value		16	17	18	19	20	21
					11	12	13	14	15						
									Total						
							Current	Total	Foreign					Bond	
							Year's		Exchange	Book/				Interest/	
				Prior Year		Current	Other-		Change in	Adjusted	Foreign			Stock	Stated
				Book/	Unrealized	Year's	Than-		Book/	Carrying	Exchange			Dividends	Con-
CUSIP Number of								Adjusted			Gain	Realized	Total Gain	Received	tractual
	0			Adjusted	Valuation	(Amor-	Temporary		Adjusted	Value at					
Identi- For- Disposal Name Shares of	Con-	5 1/1		Carrying	Increase/	tization)/	Impairment		Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication Description eign Date of Purchaser Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal		Year	Date
8399998. Total - Bonds - Part 5	5,405,266,588	5,093,637,177	5, 164, 536, 594	0	0	(3,083,258)	293,536	(3,376,794)		5,161,159,784	0	232, 127, 812	232, 127, 812	76,845,325	XXX
8399999. Total - Bonds	29,891,854,027	27,811,319,535	26,380,624,888	21,654,497,048	0	21, 136, 255	16,111,009	5,025,246	0	26,824,054,717	0	3,041,491,529	3,041,491,529	740,462,419	XXX
8999997. Total - Preferred Stocks - Part 4	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
15942R-40-6 CHAPARRAL ENERGY	662		0	1, 138	(1, 138)	0	0	(1, 138)	0	0	0	662	662	0	
26908M-10-9 ESI ENERGY	4,202		0	4,081	(4,081)	0	0	(4,081)	0	٥	0	4,202	4,202	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded	4,864	XXX	0	5,219	(5,219)	0	0	(5,219)	0	0	0	4,864	4,864	0	XXX
014475-10-7 ALERIS	129,669		110,906	110,906	0	0	0	0	0	110,906	0	18,763	18,763	0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other	129,669	XXX	110,906	110,906	0	0	0	0	0	110,906	0	18,763	18,763	0	XXX
46628D-44-5 JNAM JNL/PPM AMERICA LOW DUR CL A	547		517	532	(15)	0	0	(15)	0	517	0	30	30	0	
46644W-24-5 JNAM JNL/JPMORGAN GLOBAL ALLOCATION	11,473,688		12,400,855	13, 117, 302	(716,447)	0	0	(716,447)	0	12,400,855	0	(927, 167)	(927, 167)	0	
46648L-21-1 JNAM JNL/OPPENHEIMER EMERGING MRKTS	416		528	560	(32)	0	0	(32)	0	528	0	(112)	(112)	0	
46648L-40-1 JNAIN JNL/SCOUT UNCONSTRAINED BOND	517 8,582		519 12.740	535	(16)	0	0	(16)	0	519 12.740	0	(2)	(2)	0	
46648L-74-0	8,582		500	13,403	(662)	0	0	(662)		12,740		(4, 158)	(4, 158)	0	
469119-26-7 JNAM JNL/JAN ECK INTL GOLD FUND	713		529	670	(141)	0	0	(141)	٥	520		184	10/	۱	
69355A-10-3 PPM PPM CORE PLUS FIXED INCOME	3,565,000		3,383,360	3,380,109	3, 250	٥	0	3,250	٥	3,383,360	0	181,640	181,640		
69355A-50-9 PPM PPM LONG SHORT CREDIT .12/10/2020 DIRECT .4.114.797.000	39,452,005		41,083,769	40,736,495	347,274	0	0	347,274	0	41,083,769	0	(1,631,763)	(1,631,763)	860,834	
69355A-70-7 PPM LARGE CAP VALUE	4,582,709		5,209,715	5,327,516	(117,801)	0	0	(117,801)	0	5,209,715	0	(627,006)	(627,006)	944	
69355A-80-6 PPM MID CAP VALUE10/20/2020DIRECT524,048.000	4, 148, 730		5,201,099	4,973,214	227,885	0	0	227,885	0	5,201,099	0	(1,052,369)	(1,052,369)	4,542	
9499999. Subtotal - Common Stocks - Mutual Funds	63,233,389	XXX	67,294,131	67,550,877	(256,746)	0	0	(256,746)	0	67,294,131	0	(4,060,741)	(4,060,741)	941,831	XXX
9799997. Total - Common Stocks - Part 4	63,367,922	XXX	67,405,037	67,667,002	(261,965)	0	0	(261,965)	0	67,405,037	0	(4,037,114)	(4,037,114)	941,831	XXX
9799998. Total - Common Stocks - Part 5	18,584,843	XXX	18, 117, 176	0	0	0	0	0	0	18, 117, 176	0	467,666	467,666	11,833	XXX
9799999. Total - Common Stocks	81,952,765	XXX	85,522,213	67,667,002	(261,965)	0	0	(261,965)	0	85,522,213	0	(3,569,448)	(3,569,448)	953,664	XXX
9899999. Total - Preferred and Common Stocks	81,952,765	XXX	85,522,213	67,667,002	(261, 965)	0	0	(261,965)	0	85,522,213	0	(3,569,448)	(3,569,448)	953,664	XXX
9999999 - Totals	29,973,806,792	XXX	26,466,147,101	21,722,164,050	(261, 965)	21, 136, 255	16,111,009	4,763,281	0	26,909,576,930	0	3,037,922,081	3,037,922,081	741,416,083	XXX

					Showing Ai	I Long-Term Bond	s and Stocks	ACQUIREL	During Ye	ar and Fully	DISPOSEL	OF During	g Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11		Change in Bo	ok/Adjusted (	Carrying Valu	е	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP																		T-4-1 O-1-		
		_	Б.		l 5: .	NI 6	Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-			Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign			Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
21H020-61-8	. G2SF 2 1/21			WELLS FARGO	12/16/2020 .		2,410,000	2,498,116	2,508,471	2,498,116	0	0	0	Ω	0	٥	10,355	10,355	2,678	2,678
21H020-6A-8	. G2SF 2 10/20		09/02/2020		10/06/2020 .	WELLS FARGO	2,410,000	2,496,233	2,502,634	2,496,233	0	0	0	٥	0	0	6,401	6,401	2,678	2,678
21H020-6B-6	. G2SF 2 11/20			WELLS FARGO	10/27/2020 .	WELLS FARGO	2,410,000	2,497,739	2,497,080	2,497,739	0	0	0	0	0	0	(659)	(659)	2,410	2,410
21H020-6C-4	G2SF 2 12/20			WELLS FARGO	11/16/2020	WELLS FARGO	2,410,000	2,491,714	2,503,764	2,491,714	J	J	ļ	۷	0		12,050	12,050	2,678	
21H022-61-4 21H022-65-5	G2SF 2.5 1/21			CITIGROUP	12/16/2020 .		10,175,000	10,640,029	10,694,421	10,640,029 5,301,795	ν		ν		0	L	54,392	54,392 (22,778)	14, 132	14, 13
21H022-65-5	G2SF 2.5 6/20			CITICORP	05/08/2020 .		1,135,000	1, 187, 937	1, 187, 981	1, 187, 937	υ	ν	ν	ν	0		(22,118)	(22,778)	1,655	
21H022-69-7	G2SF 2.5 9/20			CITICORP	09/01/2020		3,520,000	3,702,537	3,712,775	3,702,537	ν		ν	ν 0		٥	10,238	10,238	4,889	
21H022-69-7	G2SF 2.5 9/20 G2SF 2.5 10/20			CITICORP	10/06/2020		3,520,000	3,702,337	3,689,813	3,705,900	n	n	,	n	n	n	(16,087)	(16,087)	4,889	
21H022-6B-2	G2SF G2SF 2.5 11/20		10/06/2020	CITICORP	10/28/2020	CITICORP	3,520,000	3,683,487	3,679,638	3,763,960	n	n	n	n	n	n	(3,850)	(3,850)	4,400	4,400
21H022-6C-0	G2SF 2.5 12/20			CITICORP	11/16/2020		10,175,000		10,664,672	10,640,229		0	0	n		0	24,443	24.443	14 . 132	
21H030-67-4	G2SF 3 7/20			JP MORGAN	07/08/2020		1,850,000	1,960,133	1,961,650	1,960,133	0	0	0	0	0	0	1,517	1,517	3,083	3,083
21H030-68-2	G2SF 3 8/20			JP MORGAN	07/20/2020		1,850,000	1,957,820	1,956,736	1,957,820	0	0	0	L	0	L	(1,084)	(1,084)	2,929	
21H030-69-0	G2SF 3 9/20			JP MORGAN	08/25/2020		1,850,000	1,952,906	1,943,006	1,952,906	0	0	0	0	0	0	(9,900)	(9,900)	3,083	
21H030-6A-7	G2SF 3 10/20			JP MORGAN	10/06/2020		1,850,000	1,939,899	1,931,642	1,939,899	0	0	0	0	0	0	(8,256)	(8,256)	3,083	3,083
21H040-62-4	G2SF 4 2/20			CITICORP	02/18/2020	CITICORP	9,510,000	9,862,168	9,858,235	9,862,168	0	0	0	0	0	0	(3,933)	(3,933)	20,077	20,077
21H042-62-0	G2SF 4.5 2/20			CITICORP	02/03/2020	CITICORP	1,425,000	1,496,862	1,496,027	1,496,862	0	0	0	٥	0	٥	(835)	(835)	3,384	
000000-00-0	G2SF 3 2/20			CITICORP	02/04/2020 .	CITICORP	15,790,000	16, 195, 852	16,201,261	16, 195, 852	0	۵	0	۵	0	0	5,409	5,409	25,001	25,00
36179S-5L-7	. G2 MA4451		05/12/2020		12/01/2020 .	Paydown	278,677	297,923	278,677	278,677	0	(19,246)	0	(19,246)	0	0	0	0	3, 195	325
36179U-UK-6	GINNIE MAE II POOL MA5986			CITICORP	08/27/2020 _	JP MORGAN	1,061,158	1, 100, 454	1,129,636	1, 100, 454	0	0	0	0	0	0	29, 182	29, 182	23,581	2,240
36179U-UK-6	GINNIE MAE II POOL MA5986			CITICORP	12/01/2020		2,603,548	2,699,961	2,603,548	2,603,548	0	(96,413	0	(96,413	0	٥	٥	0	35,059	
36179U-WA-6	. GINNIE MAE II POOL MA6041			CITICORP	12/01/2020 .	Paydown	1,792,730	1,883,136	1,792,730	1,792,730	0	(90,407)	)0	(90,407)	00	0	0	0	29,395	4,258
36179U-XT-4	GINNIE MAE II POOL MA6090			BARCLAYS	03/04/2020 _			9, 155, 625	9,212,171	9, 155, 625	0	0	J0	0	J0	0	56,546	56,546	30,220	
36179U-XT-4 36179V-DP-2	GINNIE MAE II POOL MA6090			BARCLAYS	03/01/2020 _		103, 128 953, 686	106,318	103,128	103, 128 987, 204	0	(3, 191)	·	(3, 191)	0		21.617	21.617	301	191
36179V-DP-2	GINNIE MAE II POOL MA6410		01/23/2020		12/01/2020		2,854,594	990,492 2,964,764	1,008,820 2,854,594	2,854,594	V	(3,288)	)u	(3,288)	/·	۷			12,239 72,603	2, 133
36179V-DP-2	GINNIE MAE II POOL MA6470		01/23/2020	DADIDAG	04/15/2020 .	BMO		5,110,877	5,292,825	5, 103, 807	ν	(7,070	ν	(110,170	)0	ν	189.019	189.019	31,102	
36179V-FP-0	GINNIE MAE II POOL MA6474		02/04/2020		12/01/2020		1,354,746	1,391,367	1.354.746	1.354.746	ν	(36,620)	0	(36,620	) 	0	03,013	09,019	28.461	452
36179V-HU-7	GINNIE MAE MA6543		10/08/2020		12/01/2020	Pavdown	556,818	593,011	556,818	556.818	0	(36, 193	0	(36, 193	0	0	0	0	3.076	1,237
36179V-N4-8	GINNIE MAE MA6711		11/06/2020		12/01/2020				56,199	56, 199	0	(3,249)		(3,249)	0	0	0	0	164	
36179V-DN-7	GINNIE MAE II POOL MA6409		01/30/2020		06/12/2020	Various	9,210,982		9,803,491	9,455,406	0	(13.813		(13.813	0	0	348.085	348.085	71.450	
36179V-DN-7	GINNIE MAE II POOL MA6409			Various	06/01/2020		67,526	69,421	67,526	67,526	0	(1,894		(1,894		0	0	0	338	
912810-PU-6	US TREASURY NOTES		01/15/2020	DEUTSCHE	08/24/2020	Various	7,500,000	10,827,276	11,870,322	10,765,191	0	(62,085	0	(62,085	00	0	1, 105, 131	1, 105, 131	207,406	63,874
912810-RK-6	US TREASURY NOTES		01/15/2020	BOA ML	11/10/2020	Various	4,300,000	4,515,353	5,209,952	4,511,157	0	(4, 196		(4, 196	0	٥	698,795	698,795	114,471	44,986
912810-SJ-8	US TREASURY NOTES		01/15/2020	BARCLAYS	03/17/2020 .	Various		8,520,952	9,218,521	8,520,906	0	(46)	0	(46)	0	۵	697,615	697,615	93,920	80,034
912810-SL-3	US TREASURY NOTES		04/27/2020	Various	06/19/2020 .	Various	3,200,000	3,766,423	3,637,581	3,765,023	0	(1,400)	00	(1,400)	00	0	( 127, 442)	(127,442)	16,060	10,313
912810-SN-9	US TREASURY NOTES		08/26/2020		10/05/2020	Various	2,300,000	2,204,079	2, 164, 713	2,204,550	0	471	J0	471	0	0	(39,837)	(39,837)	11,206	5,917
912828-2F-6	. US TREASURY NOTES		02/25/2020		09/29/2020	Various	21,000,000	20,848,937	21, 135, 125	20,886,390	L0	37,452		37,452	ļ0	٩	248,736	248,736	187,983	90,865
912828-20-2	. US TREASURY NOTES			JP MORGAN	03/13/2020 .		2,500,000	2,500,301	2,509,660	2,500,236	0	(65)	) <del> </del>	(65)	) <del> </del> 0	٥	9,424	9,424	3, 194	
912828-L5-7	US TREASURY NOTES		01/15/2020		12/02/2020 .		14,000,000		14,427,258	14,051,683	ļō	(21,099)	ή <u>0</u>	(21,099)	)ō	łō	375,575	375,575	267,064	
912828-P4-6 912828-R6-9	US TREASURY NOTES		01/15/2020		11/09/2020 .		5,500,000	5,485,842	5,826,111	5,487,640 5,508,868	ļ	1,798	,t <sub>0</sub>	1,798	/ <sub>0</sub>	J	338,471	338,471	110,504	37,402
912828-R6-9 912828-V9-8	US TREASURY NOTES			JP MORGAN JP MORGAN	11/06/2020 .	Various	5,500,000 4,500,000	5,511,620	5,702,150 5,018,205	5,508,868	ļ	(2,752	J	(2,752)	·		193,281	193,281	84,491 101.993	42,371
912828-V9-8 912828-X4-7	US TREASURY NOTES		01/15/2020		11/06/2020 .		5,000,000	5, 170,720	5,018,205	5, 124, 043	ν	(12,807	J	(12,807	\f\	L	368,396			44,299
912828-X4-7 912828-XH-8	US TREASURY NOTES		03/03/2020	BNP PARIBAS		Various	11,000,000	11,026,248	11,041,173	5, 124,043	ν	(3,375)	ή <sup>ν</sup>	(3,375)	\f\			3,284		31,920
912828-YS-3	US TREASURY NOTES		01/15/2020		03/20/2020		15,000,000		15.679.655	14.954.782	۸ ا	426		426	,0	۸	724.872	724.872	71.529	
912828-ZG-8	US TREASURY NOTES		04/28/2020		10/22/2020		9,000,000	9,029,561	9,031,650	9,022,441	n	(7, 120)		(7, 120)	)	n	9,209	9,209	18,312	
	Subtotal - Bonds - U.S. Governme	nte	, LO, LOZO				234,376,025		247,983,135	242,657,410	0				) ^	0		5.325.726	1,886,741	761.638
	REPUBLIC OF CHILE	r	01/22/2020	HORO	08/17/2020	Various	1,500,000	1,564,155	1,759,050	1,563,463	0	(545,029	,	(545,029)	, i	0	195,587	195,587	26,960	292
195325-DR-3	REPUBLIC OF COLOMBIA	C	01/22/2020		08/17/2020		1,500,000	1,483,620	1,759,050	1,484,053	ν Λ	433		433		,	(57,403)	(57,403)	26,960	29
29135L-AG-5	ABU DHABI GOVT	C	04/08/2020			GOLDMAN SACHS	685,000		696,988	679,585	n	433 30	n	433 30	n	n	17.403	17.403	571	
	ABU DHABI GOVT	C	04/08/2020			GOLDMAN SACHS	717,000		738,062	714, 132	n	n	n n	n	n	n	23,930	23,930	62	r
29135L-AJ-9	ABU DHABI GOVT	C		JP MORGAN		GOLDMAN SACHS	489,000		493,890	470.108	0	3	0	3	0	0	23,782	23,782	421	(
298785-JH-0	EUROPEAN INVESTMENT BANK	C	09/15/2020		10/08/2020		500,000		491, 170	495,429	0	24	0	24	0		(4, 259)	(4,259)	208	
455780-CS-3	REPUBLIC OF INDONESIA	C	04/06/2020			Various	2,470,000		2,537,997	2,459,452	0	(1)	)0	(1)	)0	0			2,664	
459058-DH-3	INTL BK RECON & DEV	C	01/16/2020		11/01/2020		4,000,000	4,014,320	4,000,000	4,000,000	0	(14,320)	)0	(14,320)	)0		Δ	0	85,040	18,898
	STATE OF ISRAEL	C	03/31/2020		.04/06/2020	Various	1,768,000		1.810.416	1.768.000	0	1	0	1 ., ,,,,,,	1	1	42.416	42.416		

					Showing A	II Long-Term Bonds	s and Stocks	<b>ACQUIRED</b>	During Yea	r and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11		hange in Boo			9	17	18	19	20	21
											12	13	14	15	16					İ
															Total					1
													Current	Total	Foreign					1
							Par Value						Year's	Change in	Exchange				Interest	1
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eian		d Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
500769-FW-9	KFW INTERNATL	r	01/15/202			Maturity	5,500,000	5,540,755	5,500,000	5,500,000	(Decrease)	(40,755)	n tecognized	(40,755)	Value	Disposai	ρισμοσαί	ρισροσαι	151,250	44,535
698299-BL-7	REPUBLIC OF PANAMA	C	09/22/2020		10/06/2020		669,000	755,401	767,678		0	(28)	0	(28)	0	0	12,304	12,304	5,394	4,747
698299-BM-5	REPUBLIC OF PANAMA	C	03/26/2020		03/27/2020	BARCLAYS	966,000	966,000	1,019,130	966,000	0	0	0	0	0	0	53, 130	53, 130	0	0
71567P-AN-0	REP OF INDONESI	C	06/16/202			WELLS FARGO	631,000	631,000	644,844	631,000	0	0	0	0	0	0	13,844	13,844	1,411	0
91087B-AA-8	UNITED MEXICAN STATES	C	03/16/202			BNP PARIBAS	1,000,000	987,500	1,023,500	987,862	0	362	0	362	0	0	35,638	35,638	10,500	4,800
91087B-AF-7 91087B-AL-4	UNITED MEXICAN STATES	C	03/16/2020	O JP MORGAN	05/29/2020	BNP PARIBAS	250,000 594,000	258,250 550,044	271,375 537,570	258,094 550,045	Q	(156)		(156)	0	L	13,281	13,281	6,875 165	4,563
	Subtotal - Bonds - All Other Govern	U		U GULDINAN SACHS	04/21/2020	DINF FARIDAS	23.239.000	23.337.694			0	(55,099)	o	/FF 0001		0	435.723	435.723	307 . 121	77,835
01F012-4B-9	FNCI 1.5 11/20	mnen		0 _ CITICORP	11/00/2020	CITIGROUP	23,239,000	1,995,094	23,718,320	23,282,596	0	(55,099)	0	(55,099)	0	0	(5,561)	435,723 (5,561)	307,121	1,300
01F012-46-9	FNCI 1.5 11/20			O CITIGROUP	11/09/2020		1,005,000	1, 995, 094	1,989,533	1,995,094	n	n	n	n	n	n	5,418	5,361)	628	628
01F012-61-9	UMBS 1.5 1/21		12/04/2020		12/16/2020		995,000	1,001,063	1,002,618	1,001,063	0	0	0	0	0	0	1,555	1,555	539	0
01F012-6B-7	FNCL 1.5 11/20		10/08/202	0 WELLS FARGO	10/29/2020	WELLS FARGO	995,000	1,000,441	1,002,929	1,000,441	0	0	0	0	0	0	2,488	2,488	456	456
01F012-6C-5	FNCL 1.5 12/20			0 WELLS FARGO		WELLS FARGO	995,000	1,000,908	1,002,268	1,000,908	0	0	0	0	0	0	1,360	1,360	539	539
01F020-47-1	FNCI 2 7/20			O JP MORGAN	07/08/2020		1,265,000	1,304,927	1,313,030	1,304,927	J	ō	J0	ļ	<u>0</u>	ō	8, 104	8, 104	1,054	1,054
01F020-48-9 01F020-49-7	FNCI 2 8/20FNCI 2 9/20		07/08/2020	O JP MORGAN O JP MORGAN	07/22/2020		1,265,000 1,265,000	1,310,807	1,311,845 1,314,809	1,310,807 1,309,670	Q				0	L	1,038	1,038 5,139	1 , 124 1 , 124	1, 124 1, 124
01F020-49-7	FNCI 2 9/20			O JP MORGAN	10/14/2020		1,265,000	1,312,833	1,313,376	1,312,833	0	0	0	0	0		544	5, 139	1,265	1,265
01F020-4B-2	FNCI 2 11/20			0 JP MORGAN	11/04/2020		1,265,000	1,311,845	1,314,809	1,311,845	0		0	0	0	0	2,965	2,965	1,124	1,124
01F020-61-2	FNCL 2 01/21		11/16/202	0 WELLS FARGO	12/14/2020	WELLS FARGO	9,475,000	9,762,211	9,814,484	9,762,211	0	0	0	٥	0	0	52,273	52,273	6,843	6,843
01F020-62-0	FNCL		12/14/2020		12/18/2020		1,769,000	1,830,086	1,829,809	1,830,086	0	0	0	0	0	0	(276)	(276)	983	983
01F020-69-5	FNCL 2 9/20			0 WELLS FARGO		WELLS FARGO	1,655,000	1,700,771	1,704,327	1,700,771	0	0	0	0	0	0	3,556	3,556	1, 195	1, 195
01F020-6A-2 01F020-6B-0	FNCL 2 10/20FNCL 2 11/20		09/02/2020			WELLS FARGO	3,110,000 4,080,000	3,200,754	3,204,272 4,208,138	3, 200, 754 4, 195, 228	ν	ν	ν	ν		ν	3,518	3,518	2,246 2,493	2,246 2,493
01F020-6C-8	FNCL 2 12/20			0 WELLS FARGO		WELLS FARGO	9,475,000	9,771,752	9,785,158	9,771,752	0	0	0	0	0	0	13,407	13,407	6,843	
01F022-6B-6	FNCL 2 11/20		09/15/2020	0CITICORP	11/02/2020	CITICORP	5,720,000	5,996,392	5,968,463	5,996,392			0	0	0	0	(27,930)	(27,930)	4,369	4,369
01F040-63-6	FNCL 4 3/20		_02/07/202		02/24/2020		4,825,000	5,044,387	5,059,465	5,044,387	0	0	0	0	0	0	15,078	15,078	5,897	5,897
30311M-AS-1	FREMF 2019-K95 B			0PERFORM TRUST	12/08/2020		5,000,000	5,368,945	5,612,500	5,337,008	0	(31,937)	0	(31,937)	0	0	275,492	275,492	187,474	
3128MF-S4-1 3131XY-4R-7	FG G16639FR ZM5332		01/24/2020	OBMO OJP MORGAN	12/01/2020		321, 156 1, 371, 437	331,845	321, 156	321, 156 1, 440, 866	Q	(10,688)	۵	(10,688)	0		7,072	7,072	4,984	696 1,143
3131XY-4R-7	FR ZN5332			OJP MORGAN	12/01/2020		303,658	319,031	303,658	303,658	0	(15,373)	0	(15,373)		0		0 1	1,977	253
3131YB-FP-8	FREDDIE MAC ZN4674			0 JP MORGAN	07/28/2020		2, 197, 714	2,285,622	2,317,558	2,285,622	0	0	0	0	0	0	31,936	31,936	34,614	2,564
3131YB-FP-8	FREDDIE MAC ZN4674			O JP MORGAN	12/01/2020		3,442,452	3,580,150	3,442,452	3,442,452	0	(137,698)	0	( 137 , 698 )	0	٥	0	0	53,775	4,016
31329P-5W-9	FREDDIE MAC ZA6261		02/05/2020		11/02/2020	Various	6,883,201	7,210,153	7,289,715	7,210,153	0	0	0	0	0	0	79,562	79,562	74,888	8,413
31329P-5W-9 3132AC-2U-3	FREDDIE MAC ZA6261FR ZT0787			0BOA ML 0CITICORP	11/01/2020		2,325,086 423,230	2,435,528 443,796	2,325,086 451.996	2,325,086 443,796		(110,442)	۷	(110,442)		L	8,200	8,200	31,019	2,842 517
3132AC-2U-3	FR ZT0787		01/30/2020		11/02/2020		409,650	429,556	409,650	443,790	υ	(19,906)	0	(19,906)	0	0			6,558	501
3132AC-GC-8	FR ZT0195		05/13/2020		12/01/2020		312,885	331, 120	312,885	312,885	0	(18,235)	0	(18,235)	0		0	ő l	3,212	365
3132AE-KT-2	FR ZT2106			0BOA ML	12/01/2020		5,384,031	5,633,043	5,384,031	5,384,031	0	(249,011)	0	(249,011)	0	٥	0	0		6,581
3132CW-HR-8	FREDDIE MAC FR SB0240		01/22/2020		07/06/2020		2,663,361	2,699,982	2,790,508	2,696,474	0	(3,508)	0	(3,508)	0	0	94,034	94,034		4,069 2,058
3132CW-HR-8 31335B-2M-7	FREDDIE MAC FR SB0240FREDDIE MAC G61680		01/22/2020		12/01/2020		1,346,912 1,284,299	1,365,432	1,346,912 1,284,299	1,346,912	0	(18,520) (44,549)	0	(18,520)	0	0	0	0	19,336	2,058
31339S-F2-6	FREDDIE MAC QA2885			0WELLS FARGO	12/01/2020		2,363,549	2,455,044	2,363,549	2,363,549		(91,495)	o	(91,495)		u		 n	20, 183	321
3133A0-EE-0	FR QA5533		01/27/202			WELLS FARGO	1,536,988	1,594,385	1,621,042	1,588,643	0	(5,742)	0	(5,742)	0	0	32,399	32,399	33,323	1,644
3133A0-EE-0	FR QA5533		01/27/202	0 WELLS FARGO	12/01/2020	Paydown	2,310,883	2,397,180	2,310,883	2,310,883	0	(86,297)	0	(86,297)	0	٥	0	0	44,021	2,471
3133G9-6T-1	FR QN3582		11/04/202		12/01/2020		12,099	12,583	12,099	12,099	0	(484)	0	(484)	0	0	0	0	20	11
31346Y-5R-0	FR QA5356		04/15/2020		12/01/2020		720,133	762,047	720 , 133		J0	(41,914)	ō	(41,914)	0	F0	0	0	8,989	900
3135G0-5Q-2 3137EA-EU-9	FANNIE MAEFREDDIE MAC		08/03/202		09/09/2020		1,225,000	1,215,788	1,206,392 1,280,887	1,215,874	}0	86	} <u>0</u>	86	}	}0	(9,482)	(9,482) 982	1,072 1,179	t0
3137FG-ZT-5	FHMS K079 A2		01/21/2020		04/28/2020		5,530,000	6, 186, 688	6,548,730	6, 166, 928	0	(19,759)	n	(19,759)	0	n	381,802	381,802	72,369	13,268
3138WG-R9-7	FANNIE MAE AS6811		01/31/202		12/01/2020		1,630,497	1,686,545	1,630,497	1,630,497	0	(56,048)	0	(56,048)	0		0	0	24,371	1,495
3140HJ-HS-3	FANNIE MAE BK4740		_02/06/202	O ROBERT BAIRD	12/01/2020	Paydown	2,921,325	3,076,485	2,921,325	2,921,325	0	(155, 160)	0	(155, 160)	0	0	0		53,500	1,738
3140JM-2M-3	FN BN5279		01/24/2020		12/01/2020		286,288	298,903	286,288	286,288	0	(12,615)	0	(12,615)	0	0	0	0	5,475	827
3140K0-SF-6	FANNIE MAE BOSO17		02/05/2020		09/02/2020		9,721,421	10,096,607	10, 139, 167	10,088,428	Q	(8, 179)	o	(8, 179)	0	0	50,739	50,739	48,595	4,726
3140K0-SF-6 3140K0-W6-1	FANNIE MAE B05017FANNIE MAE B05168		02/05/2020		09/01/2020		191,866 130,423	199,271 136,720	191,866 130,423	191,866 130,423	Q	(7,405) (6,297)	ļ0	(7,405)	0	0		0	2,336 540	93 141
3140K4-UB-4	FN B08677			0 CITICORP	12/01/2020		48,352	51,238		48,352	n	(2,886)	n	(2,886)	n	n	ر ا	ا ر	581	49
3140K5-AN-7	FANNIE MAE BO9012		02/04/2020		03/10/2020		9.667.662	9.904.822		9,900,904	0	(3,918)	0	(3,918)	0	0	92.494	92.494	29.886	3,223

				S	Showing A	II Long-Term Bond	ds and Stocks	<b>ACQUIRED</b>	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11		Change in Boo			е	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
3140K5-AN-7	FANNIE MAE BO9012		02/04/2020		03/01/2020		17,338	17,763	17,338	17,338	0	(425)	0	(425)	0	٥	٥	ο	43	6
3140K9-EL-9 3140KA-BJ-4	FN BP1938FN BP2740		04/29/2020		12/01/2020			183,202 223,724	175,634 214,861	175,634 214,861	0	(7,568)	Q	(7,568)	0	0	0	0	2,062	
3140KA-DP-8	FN BP2809		07/06/2020		12/01/2020			59,144	56,759	56,759	ν	(2,386)	ر ا	(2,386)				ر م	2,232	
3140KK-KY-9	FN BQ0310		09/15/2020		12/01/2020		168, 102	175.076	168 . 102	168, 102	0	(6,974)	0	(6,974)		0	0	0	586	
3140QA-2K-5	FN CA3477		01/28/2020	TD	05/15/2020	JP MORGAN	1,872,792	1,938,925	1,973,455	1,938,925	0	0	0	Ω	0	0	34,530	34,530	23,670	5,098
3140QA-2K-5	FN CA3477		01/28/2020		06/01/2020		519,447	537,790	519,447	519,447	0	(18,343)	0	(18,343)		0	٥	0	10,848	
3140X4-EZ-5	FANNIE MAE FM1051		01/27/2020		12/01/2020		1,647,338	1,760,077	1,647,338 4.498,269	1,647,338	0	(112,740)	0	(112,740)	0	0	0	0	32,318	
3140X4-RK-4 3140X4-RK-4	FANNIE MAE FM1389		02/10/2020		12/01/2020		4, 183,676 2,007,197	4,416,720 2,119,004	4,498,269	4,416,720 2,007,197	ν	(111,807)	J			ν	81,549 0	81,549 0	20,395	
3140X5-KH-5	FANNIE MAE		01/22/2020		12/01/2020		3,014,736	3,079,506	3,014,736	3,014,736	0	(64,770)	0	(64,770		0	0	0		
3140X5-LL-5	FANNIE MAE FM2130		_01/28/2020	CSFB	12/01/2020	Paydown	371,034	383, 150	371,034	371,034	0	(12, 117)	0	(12, 117	00	0			5,951	526
3140X7-YP-8	FN FM4317		10/08/2020		12/01/2020		271, 126	285,286	271, 126	271, 126	0	(14, 160)	0	(14, 160)	00	٥	0	0	1,069	
73358W-4V-3 000000-00-0	PORT AUTH N Y & N J		07/02/2020		10/13/2020			810,000	817,128 10.982.234	810,000	0	0	}ō	}ō	0	ō	7, 128	7, 128 2.543		
000000-00-0	FNCI 3 2/20		01/15/2020		01/22/2020			8,210,625	8,218,966		ν		را م	ر ا	0	ر ا	2,543 8,341	2,543	11,333	
000000-00-0	FNCI 3 2/20		01/15/2020		02/04/2020		28,620,000	29, 125, 323	29, 193, 051	29, 125, 323	0	0	0	0	0	0	67,728	67,728	26,235	
000000-00-0	FNCL 3.5 2/20		01/15/2020		02/10/2020	BOA ML		40,368,761	40,432,507	40,368,761	0	0	0	0	0	0	63,746	63,746		
000000-00-0	FNCL 4 2/20		01/15/2020		02/07/2020		31,620,000	32,953,969	33,020,056	32,953,969	0	0	0	0	0	0	66,087	66,087	38,647	
000000-00-0	FNCL 4.5 2/20		01/15/2020	CSFB	02/10/2020	CSFB	12,470,000	13,164,618	13, 174, 790	13, 164, 618	0	0	0	0	0	0	10,172	10,172		
	Subtotal - Bonds - U.S. Special Re	evenue			1	T	271,705,598	281,423,578	281,388,390	279,905,754	. 0	(1,017,024)	0	(1,011,021,	-	0	1,102,010	1,482,640		
001055-AQ-5 00206R-DJ-8			08/11/2020 01/16/2020	ATHENE ANNUITY & LIFE	12/14/2020	ATHENE ANNUITY & LIFE JP MORGAN		16,884,537	16,735,608 182.130	16,789,456 172,215	0	(95,080)	0	(95,080)		0	(53,848)	(53,848	291,489	
00206R-DJ-8			02/14/2020			Tax Free Exchange	1,496,000	1,678,971	1,684,778	1,675,703	ν	(3,269)	ν 0	(3,269)		ν	9,075	9,915		
	AT&T		07/14/2020	DIRECT	09/18/2020	Tax Free Exchange	4,000,000	5,653,165	6,646,320	5,649,411	0	(3,754)	0	(3,754		0	996,909	996,909		
00206R-HK-1	AT&T		_01/16/2020		09/18/2020	Tax Free Exchange	420,000	491,560	543,493	489,761	0	(1,799)	0	(1,799	0	0	53,732	53,732	21,332	7,922
00206R-JX-1	AT&T		07/29/2020		09/08/2020	BBVA SECURITIES		1,303,232	1,304,687	1,302,191	0	(1,041)	0	(1,041)	0	0	2,496	2,496		
00206R-JY-9 00206R-KG-6	AT&TAT&T		05/21/2020		12/22/2020		31,900,000	31,848,641	32,647,176 1,247,340	31,848,671 1,231,446	0	30	0	30	0	0	798,505 15,893	798,505	49,859	0
00206R-MD-1	AT&T		09/18/2020		10/13/2020		27,312,000	28,697,762	26,902,320	28,695,630	0	(2, 132)	0	(2, 132)	0		(1,793,310)	(1,793,310		0
00206R-ME-9	AT&T		09/18/2020		10/14/2020				81.040	85,730	0	(5)	0	(5	0	0	(4,690)	(4,690		
00287Y-CJ-6	ABBVIE		05/14/2020	Tax Free Exchange	06/09/2020		14,706,000	15,733,968	16,076,158	15,714,764	0	(19,204)	٥	(19,204		0	361,394	361,394	276,800	
00287Y-CT-4	ABBVIE		05/14/2020	Tax Free Exchange	06/08/2020		27,046,000	27,823,384	28,306,344	27,797,426	0	(25,958)	0	(25,958)		0	508,917	508,917	168,474	
00287Y-CU-1 00287Y-CX-5	ABBVIEABBVIE			Tax Free Exchange	12/17/2020		10,286,000	10,546,812	10,748,150 15,027,394	10,487,078 14,744,387	ļ	(59,734)	} <sup>0</sup>	(59,734)		}ō	261,072 283.007	261,072 283.007	220,806	
00287Y-CX-5 00442J-AD-6	ACE 2007-ASP1 A2C		09/30/2020		12/28/2020		13,664,000	6,149	15,027,394	14,744,387	η	3,890	n			ν	283,007	283,007	27	
00724P-AD-1	ADOBE INC		03/25/2020		12/03/2020		20,625,000	20,578,781	22,343,206	20,578,202		(579)	0	(579)		0	1,765,004	1,765,004	398,667	20,365
010392-FU-7	ALABAMA POWER		08/24/2020	MIZUH0	10/19/2020	WELLS FARGO	3,400,000	3,384,496	3,416,830	3,384,691	0	195	0	195	0	0	32, 139	32, 139	7,395	0
013092-AC-5	ALBERTSONS COS		01/22/2020		08/12/2020			757,500	793, 125	756,996	0	(504)	0	(504)	0	٩	36 , 129	36, 129		
013092-AE-1 013817-AJ-0	ALBERTSONS COS		01/22/2020		03/02/2020		341,000	341,000	346,115	341,000	ō	6.069	ō	6.069	0	ō	5,115	5, 115		
013817-AJ-0 01400E-AD-5	ARCONICALCON FINANCE		03/31/2020		11/02/2020		1,600,000	1,511,680 9,984,300	1,764,000 10,632,400	1,517,749 9.984.986	,		l	686	0	Q	246,251 647,414	246,251 647,414		
02079K-AE-7	ALPHABET		08/03/2020		11/12/2020		1,257,000	1,249,093	1,201,918	1,249,170	0	77	L	77	0	0	(47,252)	(47,252		
02079K-AG-2	ALPHABET		08/03/2020	MSDW	09/17/2020	Various	1,260,000	1,247,488	1,233,504	1,247,494	0	6	0	6	0		(13,990)	(13,990	2,329	Ω
02079K-AJ-6	ALPHABET		08/03/2020		10/14/2020		361,000	359,773	359,542	359,805	0	33	0	33	0	٥	(264)	(264		
02149J-AU-0	CWALT 2006-45T1 2A5		09/14/2020		12/01/2020			17,695	23,913	23,913	ō	6,217	}ō	6,217	0	ō	0	0		
02209S-BH-5 02588Q-AB-4	ALTRIA GROUP		05/04/2020 03/13/2020	BARCLAYS	12/17/2020			7,898,681	8,384,654 1.397.926	7,898,973	0	292	J0	292		Δ	485,681 19,843	485,681	116,061	
02665W-DL-2	AMERICAN HONDA		07/06/2020		08/27/2020		1,053,000	1,052,747	1,397,926	1,052,751	ν	(082)	n	(082	, n	n	9,263	9,263	1.860	
03027X-AZ-3	AMERICAN TOWER		01/07/2020	Various	12/01/2020	Various	13,344,000	13,331,603	14, 157, 984	13,333,795		2, 192	0	2, 192	0	0	824, 189	824, 189	287,341	0
03065T-AF-9	AMCAR 2016-4 C		08/28/2020	ATHENE ANNUITY & LIFE	12/08/2020	Paydown		758,968	755,083	755,083	0	(3,885)	0	(3,885		0	0	0	3,784	1,011
03066D-AG-1	AMCAR		06/25/2020		11/08/2020		3,000,000	3,023,919	3,000,000	3,000,000	0	(23,919)	Ω	(23,919			0	0	42,267	
031162-CR-9 031162-CT-5	AMGEN AMGEN		02/18/2020		07/20/2020			456,182	515,824	456,202	ō	20	ō	20	0	ŏ	59,623	59,623 400.369	6,051	
031162-CI-5 031162-CU-2	AMGEN		02/25/2020		11/18/2020			6,658,787	7,060,453 40,526,689	6,660,084 38,922,305	J0	(2, 162)	J	1,297	0		1,604,383	1,604,383	273,959	
031162-CV-8			05/12/2020		06/17/2020				57,895,748	56,206,118	n	955	n			n	1,689,631	1,604,363	123,007	
	ANALOG DEVICES		.02/25/2020		06/08/2020		14,750,000		16.582.540	16 . 169 . 388	0	(72,722)	0	(72.722		0	413, 152	413, 152		

				5	Showing A	II Long-Term Bonds	and Stocks	<b>ACQUIRED</b>	During Yea	r and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11				Carrying Value	9	17	18	19	20	21
											12	13	14	15	16	1				İ
															Total					İ
													Current	Total	Foreign					1
							Par Value						Year's	Change in	Exchange				Interest	1
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
032654-AS-4	ANALOG DEVICES	Cigii		Various	12/08/2020		18,250,000	18,810,526	19,845,151	18,743,546	0	(66,980)	n coognized	(66,980)	0	0	1, 101,604	1,101,604	347,779	15,211
03522A-AH-3	ANHEUSER-BUSCH			JP MORGAN	10/23/2020		200,000	237,322	245, 134	236,076		(1,246)	0	(1,246)	0	0	9,058	9,058	6,946	809
035240-AL-4	ANHEUSER-BUSCH INBEV		03/02/2020	Various	12/14/2020	Various	23,000,000	25,800,650	26,685,390	25,562,236	0	(238,414)	0	(238,414)	0	0	1, 123, 154	1, 123, 154	1,024,000	356, 111
037411-AW-5	APACHE			CITICORP	11/02/2020		1,000,000	827,500	920,610	828,856	0	1,356	0	1,356	0	0	91,754	91,754	34,425	
037833-DN-7	APPLE			WELLS FARGO	05/22/2020		3,350,000	3,335,528	3,525,438	3,336,162	0	634	0	634	0	۵	189,276	189,276	46,215	24,799
037833-DW-7 038779-AB-0	APPLE ARBYS 2020-1A A2		05/04/2020 07/23/2020		06/09/2020		14,305,000 27,000	14,100,582	14,607,510 27,000	14, 100, 764 27, 000	L0	182		182	0	L	506,747	506,747	30,060	t
03938J-AA-7	ARCH CAPITAL GROUP			WELLS FARGO		ATHENE ANNUITY & LIFE	3,393,000	4,296,895	4,600,560	4, 285, 183	0	ر (11,712)	n	(11,712)	0	n	315,377	315,377	109,085	28,605
039482-AB-0	. ARCHER-DANIELS-MIDLAND			Various	12/02/2020	BNP PARIBAS	39,064,000	40,295,413	45,200,331	40,220,025		(75,388)		(75,388)	0		4,980,306	4,980,306	871,073	11,921
04317@-BS-6	ARTHUR J GALLAGHER		01/05/2020	BOA ML	10/09/2020	STONE CASTLE	10,000,000	10,000,000	10,906,000	10,000,000	0	0	Ω	0	0	۵	906,000	906,000	289,275	0
043436-AS-3	ASBURY AUTOMOTIVE		03/05/2020		11/03/2020		132,000	135,627	134,521	135, 186	0	(441)	0	(441)	0	0	(665)	(665)	4,224	330
043436-AS-3	ASBURY AUTOMOTIVE		03/05/2020		03/30/2020		496,000	499,243	496,000	499,206	ļ	(37)	ļ0	(37)	0	ļ	(3,206)	(3,206)	2,542	295
043436-AS-3 043436-AT-1	ASBURY AUTOMOTIVE		08/18/2020	Various	11/10/2020	Various	961,000 431,000	982,848	981,283 448,141	981,283 442,250	}0	(1,565) (860)	} <sup>0</sup>	(1,565)	}	f	5,891	5,891	31,353	12,529
043436-AT-1	ASBURY AUTOMOTIVE			Various		Call 100.0000	431,000	501,619	448, 141	501,580	n	(860)	ν n	(860)	n	,	5,891	5,891		306
043436-AT-1	ASBURY AUTOMOTIVE		09/22/2020	Various	11/10/2020		10,666,000	10,456,721	10,462,675	10,462,675	0	5.954	0	5,954	0	0	0,000)	0,000)	353,833	175,994
052769-AG-1	AUTODESK INC		01/07/2020	CITICORP	10/30/2020	FIFTH THIRD	10,000,000	9,977,500	11,027,100	9,978,839	0	1,339	0	1,339	0	٥	1,048,261	1,048,261	228,792	0
05329W-AQ-5	AUTONATION			BOA ML	05/19/2020		3,307,000	3,289,771	3,341,769	3,289,771	0	0	0	٥	0	٥	51,998	51,998	0	0
05352T-AA-7	AVANTOR FUNDING			GOLDMAN SACHS	07/28/2020		381,000	381,000	402,031	381,000	0	0	0	0	0	0	21,031	21,031	636	0
05357H-AA-8 053611-AK-5	AVMT 2013-AVM A		04/16/2020	Various	11/05/2020		46, 197, 290 6, 008, 000	46,289,324	46, 197, 290 6, 277, 597	46 , 197 , 290 5 , 983 , 052	ļ0	(92,034)	0	(92,034)	0	ļ			292,971	94,295
05526D-BN-4	BAT CAPITAL			BOA ML	05/07/2020		1,669,000	1,669,000	1,806,066		ν	887	ν	88/		L	294,545	294,545		ر
05526D-BR-5	BAT CAPITAL			DEUTSCHE	11/30/2020			859,000			0	0	0	0	0	0	26,741	26,741	3,600	0
05526Q-AG-1	BAMLL 2015-200P C		07/27/2020	BOA ML	11/10/2020	BOA ML	4,000,000	4,247,812	4,256,875	4,232,810	0	(15,003)	0	(15,003)	0	0	24,066	24,066	53,937	11,560
05565E-BL-8	BMW US CAPITAL		04/06/2020	Various	12/14/2020	Various	14,500,000	14,478,830	17,468,975	14,479,296	0	466	0	466	0	0	2,989,679	2,989,679	412,867	0
05607Q-AN-8	BX 2020-BXLP C		01/23/2020		12/15/2020	Various	7,316	7,316	7,316	7,316	0	0	0	0	0	٥	0	0	61	0
058930-AD-0 06051G-HF-9	BAFC 2006-C 2A1BANK OF AMERICA		10/14/2020		12/01/2020		20,966 1,500,000	19,079	13,933 L	13,933	0	(5, 146)	Ω	(5, 146)	0	٥	0	0 54.868	100 59.758	39
06051G-HF-9	BANK OF AMERICA		01/16/2020	Various	10/15/2020		3,250,000	1,560,990 3,418,845	3,350,620	3,410,501	ر ا	(14, 173)	ر ا	(14, 173)		۷	54,868 (59,881)	54,868		20,117 55,491
06051G-HM-4	BANK OF AMERICA		07/30/2020	ATHENE ANNUITY & LIFE		MILLENNIUM	2,960,000	3,507,855	3,530,481	3,490,175	0	(17.680)	0	(17,680)	0	0	40,305	40,305	37,224	2,458
06051G-HZ-5	BANK OF AMERICA		02/10/2020	BOA ML	05/06/2020		1,000,000	1,000,000	1,013,880	1,000,000		0	0	0	0	0	13,880	13,880	5,893	0
06051G-JA-8	BANK OF AMERICA		03/17/2020		06/16/2020	Various	1,367,000	1,367,000	1,554,033	1,367,000	0	0	0	0	0	0	187,033	187,033	4,468	٥
06051G-JF-7	BANK OF AMERICA			BOA ML	10/16/2020		2,862,000	2,862,000	2,913,399	2,862,000	0		0	0	0	0	51,399	51,399	3,717	0
06051G-JL-4	BANK OF AMERICA			BOA ML	10/26/2020		1,956,000	1,956,000	1,953,516	1,956,000	0	0	0	0	0	٥	(2,484)	(2,484)		ļ0
071813-BV-0 071813-BW-8	BAXTER INTERNATIONAL			JP MORGAN	11/08/2020		23,337,000 6,349,000	23,303,395	26,564,208 7,506,731	23,306,254 6,326,631	ر ا	2,859 1,059	ν	2,859 1,059	0	۷	30,746 1,180,099	1,180,099	3,766,876 148,645	t
07274N-AJ-2	BAYER INTERNATIONAL		09/17/2020	ATHENE ANNUITY & LIFE		ATHENE ANNUITY & LIFE	1,773,000	2,041,060	2,022,833	2,034,868	0	(6, 191)	0	(6, 191)	0	0	(12,035)	(12,035)	29,513	20,094
07330N-AT-2	TRUIST BANK		01/16/2020	GOLDMAN SACHS	04/24/2020	TD	3,000,000	3,009,246	3,060,630	3,008,753	0	(493)	0	(493)	0	٥	51,877	51,877	25,442	8,063
084659-AS-0	BERKSHIRE HATHAWAY		03/20/2020	WELLS FARGO	08/13/2020	Various	27,403,000	27,367,650	31,352,316	27,369,146	0	1,496	۵	1,496	0	۵	3,983,170	3,983,170	436,660	L
084664-CU-3	BERKSHIRE HATHAWAY FINANCE			WELLS FARGO	05/12/2020		542,000	541,458	541,317	541,461	0	3	Ω	3	0	Ω	(144)	(144)	1,727	<u>0</u>
08576P-AB-7 09062X-AH-6	BERRY GLOBAL			CITICORP	12/15/2020	RBS SECURITIESATHENE ANNUITY & LIFE	341,000 4.021.000	340,884	343,138 L	340,884 4.019.940	}ō	0	}ō	0	}ō	}ō	2,254	2,254		ţō
09062X-AH-6	BLACKROCK			JP MORGAN	11/24/2020		20,000,000	20,355,600	4, 128,441	20,327,442		(28.158)		(28, 158)	0 n	L	1,432,170	1,432,170		J9,333
09261B-AA-8	BLACKSTONE HOLDINGS FINANCE CO		09/22/2020			ATHENE ANNUITY & LIFE	6,800,000	6,787,556	6,795,270	6,787,721	0	165	0	165	0	0	7,549	7,549	21,760	0
097023-CM-5	BOEING		01/17/2020	JEFFERIES	05/21/2020		550,000	553,097	535,662	553,011	0	(85)	0	(85)	0	0	(17,350)	(17,350)	9, 191	7,095
097023-CW-3	BOEING			CITICORP		Various	950,000	950,000	961,312	950,000	0	0	0	0	0	۵	11,312	11,312	153	٥
09857L-AP-3	BOOKING HOLDINGS			GOLDMAN SACHS	07/21/2020		521,000	520,906	593,419	520,884	}ō	(22)	}ō	(22)	}ō	Fō		72,535	5,934	DE 005
099500-AA-8 09951L-AA-1	BOOZ ALLEN HAMILTON		06/29/2020 08/12/2020			Call 102.5630 WELLS FARGO	3,000,000 598,000	3,053,250 598.000	3,076,890 615,163	3,051,783	l0	(1,467)	l0	(1,467)	0	t	(51,783)	(51,783) 17,163	125 , 150 1 , 094	25,625
101137-BA-4	BOSTON SCIENTIFIC			BARCLAYS	11/03/2020		25,000,000	24,962,750	26,321,500	24,964,106	0	1.356	n	1.356	0	n	1,357,394	1,357,394	307.326	n
10373Q-BM-1	BP CAP MARKETS AMERICA			CITICORP		ATHENE ANNUITY & LIFE	3,500,000	3,500,000	3,516,649	3,500,000	ő	0	0	0	0	o	16,649	16,649	20,867	
10373Q-BN-9	BP CAP MARKETS AMERICA		08/27/2020	Various	12/14/2020	ATHENE ANNUITY & LIFE	9,000,000	8,738,280	8,847,874		0	1,397	0	1,397	0	0	108, 197	108, 197	87,318	7,277
11120V-AJ-2	BRIXMOR OPERATING			JP MORGAN	06/09/2020		573,000	571,716	576,788	571,716	0	0	0	0	0	0	5,071	5,071	64	0
11135F-AQ-4	BROADCOM			Various	12/17/2020		1,563,000	1,575,135	1,597,631	1,574,848	ļ	(287)	<u>0</u>	(287)	0	ļ0	22,783	22,783	4,749	1,850
11135F-BB-6 11135F-BC-4	BROADCOM		05/05/2020	CITICORP	09/18/2020	RBCVarious	1,215,000 979,000	1,213,348	1,320,827 1,060,404	1,213,421 978,870	}Ω	73	} <sup>0</sup>	73	}	f	107,405	107,405	14,246	tō
118230-AU-5	BUCKEYE PARTNERS			Various		Various	1,436,000	1,077,000	1,060,404	1,092,523			ν	15,523	0 n	,				5,565
123262-AQ-0	BJETS 2018-1 B	1		ATHENE ANNUITY & LIFE	11/15/2020		1.353.554	1,373,328	1,353,554	1,353,554	0	(19.774)	0	(19,774)	0	0	0	0	39.143	

				S	Showing Al	II Long-Term Bonds	and Stocks	ACQUIRED	During Yea	${f r}$ and Fully ${f l}$	DISPOSED	OF During	Current Y	ear						
1	2	3	4	5	6	7	8	9	10	11				Carrying Value	e .	17	18	19	20	21
•	_	_	-							- · · ·	12	13	14	15	16					
											12	10	1-7	10	Total					
													Current	Total	Foreign					
							D1/-1						Current	Total					1-4	
							Par Value						Year's	Change in	Exchange				Interest	D
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary		Adjusted	Gain	Gain	Total Gain	Received	Interest
ldenti-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquirec	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
	BJETS 20-1			BOA ML	12/01/2020 .		131,444		131,444	131,444	0	2	0	2	0	0	0	0	336	0
124857-AR-4	VIACOMOBS		01/15/2020	MSDW	06/10/2020 .		10,000,000	10,125,800	10, 187,900	10,118,786	٥	(7,014)		(7,014)	0	0	69,114	69, 114	118,417	1,611
1248EP-CE-1	CCO HOLDINGS			DEUTSCHE	11/02/2020 .		1,800,000	1,845,000	1,872,000	1,841,880	0	(3, 120)	L	(3, 120)	0	0	30,120	30,120	57,600	6,750
12513G-BC-2 125523-CK-4	CDW LLC/CDW FINANCE		06/29/2020 06/30/2020	MSUW	12/14/2020	Call 103.7500	3,000,000 21,047,000	3,087,000	3,112,500 23,043,574	3,081,242 2,727,740		(5,758)	۷	(5,758)		۷	(81,242) 315,834	(81,242)	190,833 512,077	50,000
125523-CL-2	CIGNA		04/03/2020		10/20/2020	CITICORP	1,327,000	1,284,647	1,380,544	1,286,632	ν	1,985		1,985	o	ν		93,913	19,109	200,222 980
12596J-AB-9	CNH 2019-A A2		04/06/2020		11/15/2020		6.914.178	6.927.142	6.914.178	6.914.178	0	(12,964)	0	(12.964)	0	0	0	0,010	86.051	13,075
126408-HJ-5	CSX		03/25/2020			ATHENE ANNUITY & LIFE	10,000,000	10, 133, 200	11,645,590	10,122,024	0	(11, 176)	0	(11, 176)	0	0	1,523,566	1,523,566	300,833	27,444
126408-HS-5	CSX			CITICORP	04/08/2020		7,752,000	7,716,031		7,715,960	Ω	(70)	o	(70)	0	۵	353,639	353,639	10,637	0
126650-BP-4	CVS			ATHENE ANNUITY & LIFE	12/10/2020 .		7,044	7,888	7,044	7,044	Ω	(844)	o	(844)	0	٥	0	0	72	28
126650-CW-8	CVS		03/09/2020		06/09/2020 .	CSFB	10,000,000	10,844,100	11,215,300	10,802,745	<u>0</u>	(41,355)	ļ <u>9</u>	(41,355)	0	o	412,555	412,555	291,556	189,056
126650-CZ-1 126650-DJ-6	CVS		01/16/2020		10/06/2020		1,000,000 700.000	1, 199,500 723,569	1,294,898 781,529	1, 196,845 723,282	}ō	(2,655)	}g	(2,655)	<u>0</u>	}ō	98,053 58,247	98,053 58,247	49,378	16,272 656
126650-DJ-6 126650-DL-1	CVS			JP MORGAN BARCLAYS	05/21/2020 .		433,000				٦	(28/)	l	(287)	J0	ار			4,083	
12666U-AE-3	CWL			Various	12/01/2020		7.314	6.075		432,922	n	(6.075)	n	(6.075)	n	n	22,907 N		79	17
	CWHL 05-26		10/28/2020		12/01/2020	Pavdown			86,958		0	13.677	C	13,677	0	0	0	0	618	371
12708@-AA-6	COLORADO SCHOOL OF MINES			Various	12/15/2020	Various	83, 159			83, 159	0	0	0	Ω	0	٥	٥	0	2, 131	0
131347-CP-9	CALPINE		07/27/2020		12/04/2020 .		676,000	676,000	691,345	676,000	۵	٥	α	00	0	٥	15,345	15,345	10,248	٥
133131-AZ-5	CAMDEN PROPERTY TRUST		04/16/2020		06/09/2020 .		15,772,000	15,760,802	16,835,506	15,760,622	0	(179)		(179)	0	0	1,074,883	1,074,883	62,562	0
134429-BJ-7	CAMPBELL SOUP			Various	10/09/2020 .		15,000,000	14,998,650	15,605,600	14,998,641	0	(9)	J	(9)	0	0	606,959	606,959	166,250	0
14041N-FN-6 141781-BM-5	COMET 2017-A4 A4		03/19/2020	BOA ML	09/15/2020 .	BNP PARIBAS	63,000,000	62,513,438	63,000,00026,410,750	63,000,000	Δ	486,563	L	486,563	0	۷	1,328,115	1,328,115	626,850	27,860
14315E-AB-6	CARMX 2018-4 A2A			BOA ML	12/07/2020		25,833,806	25,066,000	25,833,806	25,833,806	νο	(72,658)		(72,658)	o	ν	1,320,113		254,054	40, 172
14315V-AA-0	CARMX 2020-2 A1			Various	10/15/2020		31,000,000	31,000,000	31,000,000	31,000,000	0	(72,030)	0	(72,000)	0	0	0	0	98,693	0,172
14448C-AF-1	CARRIER GLOBAL		02/13/2020		04/27/2020	Various	12,731,000	12,731,000	12,634,187	12,731,000	0	0	0	0	0	0	(96,813)	(96,813)	48,431	0
14448C-AH-7	CARRIER GLOBAL		04/27/2020	Various	08/05/2020 .		17,405,000	17,368,600	18,305,189	17,369,686	0	1,086	α	1,086	0	۵	935,504	935,504	191,698	3,817
149123-CH-2	CATERPILLAR		04/06/2020		11/04/2020 .		33,898,000	33,714,612	37,023,085	33,721,516	٥	6,904		6,904	0	0	3,301,569	3,301,569	402,053	0
14987B-AE-3 15135B-AL-5	CC HOLDINGS		07/30/2020	ATHENE ANNUITY & LIFE		ATHENE ANNUITY & LIFE	2,000,000	2,161,007	2, 154, 958	2, 150, 400	0	(10,607)	L	(10,607)	0	0	4,558	4,558	36,352	22,453
15135B-AL-5	CENTENE		01/23/2020	Tax Free Exchange	10/09/2020		5,604,000 2,025,000	5,821,155 2,146,500	5,824,686 2,141,438	5,774,723 2,126,660		(46,432)	۷	(46,432)		۷	(170,723) 14,777	(170,723) 14,777	521,434	91,532 47,770
	CENTENE		01/23/2020	BARCLAYS	10/30/2020 .		2,000,000	2,150,000	2, 141, 436	2, 126,660	ν	(15,309)		(15,309)	o	ν	45,309	45,309		12,333
	CHAIT 2016-A4 A4			BOA ML	07/15/2020	Pavdown	20,000,000	19,973,438	20,000,000	20,000,000	0	26,563	C	26,563	0	0	0	0,000		14,900
16411R-AJ-8	CHENIERE ENERGY		09/15/2020		11/03/2020	Various	3,500,000	3,500,000	3,630,325	3,500,000	0	0	0	0	0	0	130,325	130,325	10,984	0
172967-KK-6	CITIGROUP			CITICORP	06/09/2020		5,000,000	4,979,200	5,085,500	4,983,684	0	4,484	α	4,484	0	۵	101,816	101,816	94 , 125	63,000
172967-LD-1	CITIGROUP		02/04/2020		06/09/2020 .		7,500,000	8,207,325	8,336,925	8, 174,573	Ω	(32,752)	ļ	(32,752)	0	Ω	162,352	162,352	122,279	21,055
172967-MP-3 17305E-GG-4	CITIGROUP			CITICORP	03/26/2020 .		1,462,000	1,462,000	1,531,767 18,287,000	1,462,000	ō	0 149.461	ļō	149,461	ō	Fō	69,767	69,767	0 170,069	0
17305E-66-4	CMLTI 2017-A8 A8		10/20/2020	Various	12/01/2020		18,287,000 94,896	18, 137,539	18,287,000	18,287,000	۷		الم	149,461		J	ا ر		261	44,254 165
17313F-AA-0	CMLT1 2007-6 1ASA			AMERIPRISE	12/01/2020		176.160	165.371	163.258	163.258	0	(2,112)		(2,112)	0	0	n	ת ח	967	201
17328P-CB-7	CMLT1 2020-EXP2 B3W			CITICORP	12/01/2020		6,006	6,003	6,006	6,006	0	3		3	0	0	0	0	27	18
17328P-CC-5	CMLT1 2020-EXP2 B4		10/28/2020	CITICORP	12/01/2020	Paydown	3, 189	2,527	3, 189	3, 189	0	662	L	662	0	0	0	0	15	9
191216-CR-9	COCA-COLA ENTERPRISES		03/20/2020	JP MORGAN	06/09/2020	Various	57,000,000	56,989,170	64,544,380	56,987,497	0	(1,673)	o	(1,673)	0	۵	7,556,883	7,556,883	406 , 125	0
191216-CT-5	COCA-COLA ENTERPRISES		03/20/2020	WELLS FARGO	08/13/2020 .		48,000,000	47,839,200	57,709,680	47,843,012	o	3,812	LQ	3,812	0	ō	9,866,668	9,866,668	626,750	0
20030N-BW-0 20030N-DG-3	COMCAST			CITICORPBOA ML	06/16/2020 .	various	14,758,000 14,373,000	14,785,597 14,347,560	15,706,407	14,784,910	}ō	(688)	} <sup>2</sup>	(688)	}0	łō	921,497 2,298,710	921,497 2,298,710	145,829 139,404	
20030N-DH-1	COMCAST		03/24/2020		07/10/2020 .			14, 347, 560	16,646,392	14, 347, 682	ر م	122		122		۷	2,298,710	2,298,710	4,339	
20030N-DH-1	COMCAST			WELLS FARGO				10,520,632	11,553,759	10,521,056	n	425	,	425	n	n	1,032,702	1,032,702	222,976	ת
21036P-BF-4	CONSTELLATION BRANDS			BOA ML	04/23/2020		543,000	541,919	546,329	541,919	0	0	0	0	0	0	4,409	4,409	0	0
21036P-BG-2	CONSTELLATION BRANDS		04/23/2020	BOA ML	04/23/2020 .	RBC	931,000	924,353	944,686	924,353	0		o		0	0	20,333	20,333	0	0
210518-DF-0	CONSUMERS ENERGY		_06/29/2020	CITICORP	12/14/2020	ATHENE ANNUITY & LIFE	5,000,000	5,643,100	5,786,467	5,636,458	0	(6,642)	L	(6,642)	0	0	150,009	150,009	129,597	58,556
210518-DJ-2	CONSUMERS ENERGY			CITICORP	11/12/2020 .		5,000,000	4,825,650	4,830,200	4,826,608	Ω	958	LΩ	958	0	٥	3,592	3,592	63,542	16,667 10,938
212015-AS-0	CONTINENTAL RESOURCES		08/19/2020		11/03/2020 .		2,500,000	2,406,250	2,289,875	2,408,364	ļ	2, 114	ļ	2,114	0	F0	(118,489)	(118,489)		10,938
21H032-62-1 22160K-AQ-8	G2SF 3.5 2/20 COSTCO WHOLESALE		01/15/2020 04/16/2020		01/23/202012/03/2020		9,656,000 5,000,000	9,954,733 4,989,750	9,946,434 5,171,800	9,954,733 4,990,199	<u>0</u>	449	ļ	449	0		(8,298) 181,601	(8,298)	17,837 55,174	17,837
22160K-AQ-8	COX COMMUNICATIONS			WELLS FARGO		ATHENE ANNUITY & LIFE	1,800,000	1,785,420			,	449	۱	25	ļ	,	44.692	44,692		ر ا م
	CROWN CASTLE INTERNATIONAL			BARCLAYS	09/30/2020	ATHENE ANNUITY & LIFE	5,000,000	5,337,800	5,501,747	5, 275, 692	n	(62, 108)		(62, 108)	0	0	226,054	226,054	185,938	45,208
	DLL 2018-ST2 A3		02/11/2020	BOA ML	12/20/2020 .	Paydown	2,076,882	2,097,489	2,076,882	2,076,882	0	(20,607)		(20,607)	0	0	0	0	37,643	4,591
	DR HORTON		05/01/2020	MIZUHO	06/09/2020	BOÁ ML	24,000,000	23,972,400	24,681,840	23,972,552	0	152	o	152	0	0	709,288	709,288	62,400	0

Showing All Long-Term Bonds and Stocks ACOLUBED During Year and Fully DISPOSED OF During Current Year

				S	Showing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Yea	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11	C	hange in Boo	k/Adjusted 0	Carrying Value	Э	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment		Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eian	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
244199-BH-7	DEERE		03/25/2020	CITICORP		ATHENE ANNUITY & LIFE	18,000,000	17,975,520	19,526,099	17,978,520	0	3,000	Ω	3,000	0	0	1,547,580	1,547,580	352,000	0
244199-BK-0	DEERE		03/25/2020			CSFB	13,043,000	13,042,739	14,828,326	13,042,702	0	(37)	0	(37)	0	0	1,785,624	1,785,624	4,076	0
	JOHN DEERE CAPITAL		03/04/2020			Various	402,000	401,735	409,461	401,739	0	4	0	4	0	0	7,722	7,722	1,505	0
	DEFT 2020-1 A1		04/21/2020		12/22/2020 .	_Various	31,574,784 23,852,779	31,574,784 23,360,815	31,574,784 23,852,779	31,574,784 23,852,779	٥			491.964	0	L			211,297	
	DELL INTERNATIONAL		03/24/2020		09/17/2020 .	CSFB		695.568	712,494	686,062	ν	(9,506)	 0	(9.506)	n	ν	26,432	26,432	27,692	3,612
25278X-AM-1	DIAMONDBACK ENERGY		02/28/2020		09/17/2020	ATHENE ANNUITY & LIFE	5.000.000	5.044.600	5.083.900	5.041.198	0	(3,402)	0	(3,402)	0	0	42.702	42.702	129.097	39,722
25278X-AN-9	DIAMONDBACK ENERGY		_02/28/2020	UBS_WARBURG	09/01/2020	ATHENE ANNUITY & LIFE	5,000,000	4,979,800	5, 134, 500	4,980,652	0	852	0	852	0	0	153,848	153,848	130,278	42,778
254687-EB-8	WALT DISNEY		07/14/2020			ATHENE ANNUITY & LIFE	4,000,000	6, 103, 803	6, 163, 068	6,055,702	0	(48, 101)	0	(48, 101)	0	0	107,366	107,366	128,711	20,622
254687-EH-5	WALT DISNEY		07/14/2020			ATHENE ANNUITY & LIFE	410,000	6, 165, 220	6,231,484	6, 123,683	ō	(41,537)	ō	(41,537)	ō	ō	107,801	107,801	155,906	43,594
254687-FX-9 25755T-AL-4	WALT DISNEY		05/11/2020		08/18/2020 . 10/25/2020 .	MSDW	419,000 2,500	418,715 2,653	453,362 2,500	418,712 2,500	,	(3)		(3)	0	u	34,650	34,650	2,992 23	<sup>0</sup>
26444H-AJ-0	DUKE ENERGY FLORIDA		06/08/2020			MITSUBISHI	1.905.000	1.902.390	1.972.856	1.902.418	0	(133)	n	28	n	n	70.438	70.438	6.297	
26614N-AA-0	DUPONT DE NEMOURS		04/28/2020	CITICORP	10/05/2020	ATHENE ANNUITY & LIFE	25,000,000	25,000,000	25,269,673	25,000,000	0	0	0	0	0	0	269,673	269,673	231,963	0
26884A-BL-6	ERP OPERATING		01/16/2020	SUNTRUST	08/27/2020 _	Various	2,000,000	2,082,380	2,215,270	2,078,069	0	(4,311)	٥	(4,311)	0	0	137,201	137,201	35,000	3,333
	EQT MIDSTREAM PARTNERS		03/02/2020			Various	3,000,000	2,496,500	2,697,200	2,518,027	0	21,527	0	21,527	0	0	179, 173	179, 173	74,021	31,533
	EQT MIDSTREAM PARTNERS		05/05/2020 06/16/2020			JEFFERIES	1,000,000 500.000	820,000 500.000	979,700 531.350		L	893	0	893	0	0	158,807	158,807 31,350	53,625	20,222
	E3 2019-1 A		04/29/2020			Various	2,346,520	2,350,411	2,346,520	2,346,520	n	(3,891)	υ 	(3,891)	o		00,130	000,1د		2,025
	ECOLAB		_03/20/2020			JANE STREET ES	318,000	317,701	405,447	317,710	0	8	0		0	0	87,737	87,737	7,378	
	EDGEWELL PERSONAL CARE		05/19/2020		06/15/2020	JP MORGAN	926,000	926,000	957,447	926,000	0	0	0	0	0	0	31,447	31,447	3,537	0
	EDISON INTERNATIONAL		03/31/2020			Various	152,000	151,649	165,649	151,648	0	(1)	Ω	(1)	0	0	14,002	14,002	722	0
29089Q-AC-9	EMERGENT BIOSOLUTIONS		08/04/2020			WELLS FARGO	746,000	746,000	753,460	746,000	0	0	0	0 176	0	0	7,460	7,460	2,730	0
	ENCANAENERGIZER HOLDINGS		10/01/2020 06/17/2020			_ MILLENNIUM _GOLDMAN SACHS	750,000 1,000,000	684,375 1,000,000	711,983 1,046,250	684,551 1,000,000	ر ا	176		1/6	0		27,432 46,250	27,432 46,250	13,406 21,903	8,667
29278N-AR-4	ENERGY TRANSFER PARTNERS		1.01/16/2020		04/24/2020 .		600,000	620.706	593.527	620.621	0	(85)	0	(85)	0	0	(27,094)	(27,094)	4.889	0
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING		01/16/2020	DEUTSCHE	05/06/2020 .	Various	2,000,000	2,000,500	1,959,486	2,000,447	0	(53)	0	(53)	0	0	(40,961)	(40,961)	16,753	933
	ENTERPRISE PRODUCTS OPERATING		07/30/2020			BARCLAYS	800,000	793,864	773,216	793,870	0	6	0	6	0	0	(20,654)	(20,654)	7,040	0
	EQUIFAX		04/22/2020			BOA ML	2,217,000	2,214,517	2,390,658	2,214,800	0	283	0	283	0	0	175,858	175,858	34,425	
	EQUINIX		04/21/2020 06/08/2020			Various BOA ML	21,500,000 1,419,000	21,858,355 1,415,438	22,946,843	21,801,497	LD	(56,858) 194	U	(56,858)	0	ν	1, 145, 346	1,145,346 40.732	608,271	158,411
	ESTEE LAUDER CO		04/15/2020			Various	26,500,000	26,779,960	29, 190, 630	26,762,728	0	(17,232)	0	(17,232)	0	0	2,427,902	2,427,902	449,042	2,022
	EXELON		_03/30/2020		03/31/2020	JEFFERIES	328,000	327,626	337,240	327,626		0	0	0	0		9,614	9,614	43	0
30231G-BF-8	EXXON MOBILORA		04/13/2020		04/27/2020 .	Various	4,381,000	4,684,223	4,833,738	4,683,770	0	(453)	Ω	(453)	0	0	149,968	149,968	12,995	7,455
	FLIR SYSTEMS		07/20/2020		07/27/2020 .	Various	3,035,000	3,029,142	3, 108, 439	3,029,142	0	0	0	0	0	0	79,297	79,297		0
	NEXTERA ENERGY CAPITALFR SB8027		09/22/2020		12/14/2020 .	ATHENE ANNUITY & LIFE	2,000,000 4,889,151	1,745,000 5,034,679	1,752,250 5,082,425	1,745,606 5,034,679		606	D	606	0	u	6,644 47.746	6,644 47,746	12, 139 26,075	924 9,371
3132D5-4L-3	FR SB8027		01/23/2020	AMHERST		Paydown					0	(2,386)	n	(2,386)	n	n			20,073	9,371
31428X-BY-1	FEDEX		04/03/2020			Various	9,500,000	9,473,780	10,699,355	9, 477, 155	0	3,375	0	3,375		0	1,222,200	1,222,200	246,842	0
31677Q-BR-9	FIFTH THIRD BANK		01/28/2020		11/18/2020 .	Various	25,000,000	24,982,250	26,536,600	24,983,774	0	1,524	0	1,524	0	0	1,552,826	1,552,826	451,563	0
337738-BB-3	FISERV		05/11/2020			Various	30,000,000	29,980,200	30,998,700	29,980,151	ļ	(49)	o	(49)	0	0	1,018,549	1,018,549	51,563	0
337738-BC-1 341081-FZ-5	FISERVFLORIDA POWER & LIGHT		05/11/2020 03/24/2020			Various	30,000,000	29,947,200 12,701,032	31,229,400 13,922,599	29,947,207	ļ		Ω	417	0	J	1,282,193	1,282,193 1,221,150	60,729 107,496	<sup>0</sup>
	FORDO 2018-A A3		03/24/2020			Various	3,476,710	3.454.981	3,476,710	3,476,710	0	21.729	 0	21.729	0		1,221,130	1,221,130	43.206	3,511
	FORDO 2019-B A2A		03/25/2020		12/15/2020		13,221,074	13,146,706	13,221,074	13,221,074		74,369	0	74,369	0				126,788	10,357
34533F-AB-7	FORD0		03/25/2020		12/15/2020		7,392,833	7,363,955	7,392,833	7,392,833	0	28,878	0	28,878	0	0	0	0	85,546	6,851
345370-CS-7	FORD MOTOR COMPANY		06/19/2020		10/07/2020 .		3,000,000	2,538,126	2,850,600	2,539,966	0	1,840	Ω	1,840	0	<u>0</u>	310,634	310,634	53,351	4,850
345370-CV-0	FORD MOTOR COMPANY		04/17/2020		07/23/2020 .		889,000	889,000	977,900		ō	ō	ō	ō	ō	ō		88,900	19,941	ō
345370-CW-8 345370-CX-6	FORD MOTOR COMPANYFORD MOTOR COMPANY		04/17/2020		07/23/2020 _	BOA ML	828,000 1,786,000	828,000 1,784,615	952,200 2,393,240		h			(46)	0 n	L	124,200 608,671	124,200 608,671	19,665 91,681	<sup>0</sup>
345397-A8-6	FORD MOTOR CREDIT		10/06/2020			_ CITICORP	2,000,000	1,784,013	1,975,000	1,784,309	0	113	n	113	n	n	(10, 113)	(10,113)	17,417.	11,688
35671D-CE-3	FREEPORT-MCMORAN		03/17/2020	JP MORGAN	11/03/2020 .	CITICORP	750,000	618,750	776,783	626,650	0	7,900	0	7,900	0	0	150 , 132	150 , 132	20,711	1,289
36185M-EV-0	GMACM 2006-AR2 2A1		10/14/2020		12/01/2020 .		193,828	171, 174	176,602	176,602	0	5,428	0	5,428	0	0	0	0	1, 181	369
	GMACM GMACM 2006-AR2 4A1		10/14/2020		12/01/2020 .		9,579	7,855	9,579	9,579	ļ	1,724	0	1,724	0	Fō	0	0	44	18
36250P-AC-9 36254M-AD-0	GSMS 2015-GC32 A3		01/17/2020			CITICORP	2,200,000 2,782,330	2,329,766 2,771,026	2,372,133 2,782,330	2,320,322	ļ0	(9,444)	Ω	(9,444)	}0	}0	51,811	51,811	28,645 22,157	
	GMCAR 2019-3 A2A		04/21/2020		12/16/2020 .			11,645,409	2,782,330		n	(43.507)	ν n	(43,507)	n	n	ν	ν Ω	22, 157	
	GMALT 2020-1 A2A		02/10/2020	JP MORGAN	12/20/2020		584,882	584,857	584,882	584,882	0	(+0,307)	0	(45,307)	0	0	0	0	7,280	0,001
	1	1	+, .0, 2020			-p· -/					Ļy		у		<sup>v</sup>	y	ь	у		

				5	Showing Al	I Long-Term Bonds	s and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11		Change in Bo			e	17	18	19	20	21
							1				12	13	14	15	16					1
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
366651-AC-1	GARTNER	Oigii		JP MORGAN	09/09/2020		721,000	721.000	752.061	721,000	0	0	0	0	0	0	31,061	31.061	7 . 120	0
369550-BK-3	GENERAL DYNAMICS			Various	10/21/2020		20,000,000		22,044,700	19,917,048	0	6,048	0	6,048	0	0	2,127,652	2, 127, 652	256,389	0
369550-BL-1	GENERAL DYNAMICS		03/23/2020	WELLS FARGO	08/05/2020 .	MARKET AXESS	22,000,000	21,813,440	25,609,540	21,821,378	0	7,938	0	7,938	0	٥	3,788,162	3,788,162	282,333	
369550-BM-9	GENERAL DYNAMICS		03/23/2020		06/09/2020	BARCLAYS	12,000,000		13,832,640	11,875,352	0	1,712	0	1,712	0	0	1,957,288	1,957,288	91,833	
369604-BQ-5	GENERAL ELECTRIC PERPETUAL			JP MORGAN	01/27/2020 .		80,000		79,000	79,376	0	0	0	0	0	0	(376)	(376)	489	
369604-BV-4 369604-BW-2	GENERAL ELECTRIC			Various	10/01/2020 .		5,336,000		5,637,954 812,972	5,328,107 790,741	0	378	0	378	0	0	309,847	309,847	78,276	Ω
369604-BX-0	GENERAL ELECTRIC		04/13/2020 04/13/2020		04/14/2020 .		540,000		553, 138	538,474	υ Λ			(2)			22,231	14.664	383	ν
369622-SM-8	GENERAL ELECTRIC			)CITICORP		Call 103.3750	2,000,000		2.067.500	2,040,370	n	(10.110	n	(10.110)	n	n	(40,370)	(40.370)	96.356	
370334-CL-6	GENERAL MILLS		05/12/2020	MSDW		BNP PARIBAS	13,702,000		15, 171, 128	14,268,809	0	(31,557	0	(31,557)	0	0	902,319	902,319	269 , 187	
37331N-AL-5	GEORGIA-PACIFIC		04/27/2020	Various	11/19/2020 .	Various	30,000,000	29,970,900	31,509,600	29,972,904	0	2,004	0	2,004	0	0	1,536,696	1,536,696	355,250	0
37959G-AA-5	GLOBAL ATLANTIC (FIN) CO		08/18/2020	ATHENE ANNUITY & LIFE		ATHENE ANNUITY & LIFE	1,000,000		1,065,870	1,034,272	0	(797	0	(797)	0	0	31,598	31,598	26 , 156	
38141G-WJ-9	GOLDMAN SACHS GROUP		01/16/2020	CITICORP	05/06/2020 .		1,000,000		1,023,670	1,014,824	0	(2,066)	0	(2,066)	0	٥	8,846	8,846	12,359	
38141G-WL-4	GOLDMAN SACHS GROUP		01/16/2020	CITICORP	02/10/2020 .	CITICORP	1,000,000		1,085,470	1,069,323	o	(507)	ō	(507)	ō	ō	16,147	16,147	6,869	
38141G-WQ-3 38141G-XH-2	GOLDMAN SACHS GROUP		01/16/2020	U., WELLS FARGO	09/17/2020 .	GOLDMAN SACHS	1,000,000 2,750,000		1,088,150 2,944,914	1,033,008 2,728,213	0	(5, 152)	0	(5, 152)	\0	υ	55, 142 216, 701	55, 142 216, 701	31,993 10,566	
39154T-BB-3	GALC 2020-1 A2			L.Various	12/15/2020						ν	2.851	۷	2.851			210,701	210,701	8.941	
39538C-AH-5	GPMF 2006-AR7 2A1		10/07/2020		12/13/2020	Pavdown			873,904		ν 0	29,092	ν	29,092	n	۷	۷	ν	422	
398905-AN-9	GROUP 1 AUTOMOTIVE		.08/03/2020	JP MORGAN	09/11/2020	BOA ML	294,000		294,000	294,000	0	0	0	0	0	0	0	0	915	
40415R-AS-4	HD SUPPLY		_07/28/2020	)Various	12/24/2020	DIRECT	7,000,000		7,000,000	7, 207, 454	0	(26,046)		(26,046)	0	0	(207, 454)	(207,454)	717, 150	
41161M-AA-8	HVMLT 2006-5 1A1A		07/10/2020	) MSDW	12/01/2020	Paydown	1, 150, 929	483,390	1,029,821	1,029,821	0	546,431	0	546,431	0	٥	0	0	6 , 159	
41161P-K4-4	HVMLT 06-2		10/14/2020		12/01/2020 .		364,036		364,036	364,036	0	9,840	0	9,840	0	0	0	0	1,375	
41161P-VF-7	HARBORVIEW 2005-12 1A1A		11/19/2020		12/01/2020 .		39,267		39,260	39,260	0	10,399	0	10,399	0	٥	0	0	110	
41162D-AF-6 42225U-AB-0	HVMLT 2006-12 2A2A HEALTHCARE TRUST OF AMERICA		09/02/2020 07/30/2020	ATHENE ANNUITY & LIFE	12/21/202009/28/2020		343,292		343,292 3,247,133	343,292 3,140,394	0	30,540	0	30,540	0	0	106.739	0	284 50,258	
42225U-AB-U	HEALTHCARE TRUST OF AMERICA		06/30/2020	CITICORP	12/07/2020	BARCLAYS	5,000,000		5,247,133	5, 286, 270	ν	(8,943)	۷	(8,943)		۷	311.680	311.680		
42824C-BG-3	HEWLETT PACKARD ENTERPRISE			BNP PARIBAS	05/27/2020		1,420,000		1.533.273	1.419.329	0	(17,430	0	(46)	0	0	113.944	113.944		
437076-CA-8	HOME DEPOT			Various	10/29/2020		12,900,000		14,007,981	12,855,363	0	3,715		3,715	0	0	1,152,618	1, 152, 618	189,917	0
437076-CB-6	HOME DEPOT		03/26/2020	JP MORGAN	10/13/2020		9,000,000	8,949,690	10,045,800	8,952,135	0	2,445	0	2,445	0	٥	1,093,665	1,093,665	131,625	
437076-CC-4	HOME DEPOT			JP MORGAN	04/06/2020 .		334,000		344,514	331,041	0	0	0	0	0	٥	13,473	13,473	245	
437076-CD-2	HOME DEPOT			JP MORGAN	04/01/2020 .		821,000		864,759	811,624	0	٥	0	0	0	٥	53, 136	53, 136	229	
43813F-AC-7	HAROT 2017-4 A3			SG AMERICAS	12/21/2020 .		3,933,856		3,933,856	3,933,856	0	(12,293)	0	(12,293)	0	0	0	0	29,268	
438516-CA-2 446150-AS-3	HONEYWELL INTERNATIONAL			BARCLAYS		ATHENE ANNUITY & LIFE	5,000,000		5,462,469	5,382,049		(4,001)	L	(4,001)	ļ	L	80,420	80,420	80,889	
44891A-BN-6	HYUNDAI CAPITAL		01/28/2020	Various	12/07/2020		19,500,000		19,599,060 4,200,234	19,423,523	ν	2, 108 257	ν	2, 108 257	0	,	62,810	175,537 62,810	175,419 15,050	
44891A-BP-1	HYUNDAI CAPITAL		09/15/2020	ATHENE ANNUITY & LIFE	12/07/2020	CITICORP	1,730,000		1,784,512	1,729,506	0		0	(27)	0	0	55.006	55.006	9,245	
44891L-AA-1	HART 2020-A A1		04/20/2020	Various	12/15/2020	Various	36,250,000	36,250,000	36,250,000	36,250,000	0	0	0	0	0	0	0	0	125,926	
45660L-NR-6	RAST		06/18/2020	) CITICORP	12/01/2020	Paydown	55,778	42, 182	55,991	55,991	0	13,809	0	13,809	0	0	0	0	1,225	163
457187-AC-6	INGREDION		05/08/2020	BOA ML	06/08/2020 .	JP MORGAN	45, 192,000	45, 105, 231	47,057,526	45, 105, 180	0	(51)	0	(51)	0	0	1,952,345	1,952,345	98,293	
458140-BH-2	INTEL		02/10/2020	WELLS FARGO	06/16/2020 .		24,000,000		25,829,485	24,493,465	0	(16,535)	o	(16,535)	0	o	1,336,020	1,336,020	335,966	
458140-BQ-2	INTEL		03/20/2020	Various	06/16/2020 .		75,000,000		86,942,900	74,910,342	}ō	(808)	}ō	(808)	ļō	}ō	12,032,558	12,032,558	615, 104	
458140-BR-0 45866F-AK-0	INTERCONTINENTAL EXCHANGE		03/20/2020	Various	08/05/2020		25,000,000 29,157,000		30,667,500	24,949,371 28,950,651	ļ	621	l0	621	ļ0	ļ0	5,718,129	5,718,129 487.646	357,500 26,287	
45866F-AL-8	INTERCONTINENTAL EXCHANGE			U. BUA ML	10/08/2020		1,423,000		29,438,296		ν	ddd	ν Λ	000		n	59, 134	487,646		
459200-KL-4	IBM		04/30/2020		10/27/2020	Various	15,711,000		16,044,367	15,581,954		1, 198	0	1, 198		0	462,413	462,413	219,859	
461070-AS-3	INTERSTATE POWER		05/26/2020	MITSUBISHI	12/07/2020	CITICORP	8,018,000	7,983,924	8,495,632	7,985,479	0	1,556	0	1,556	0	0	510, 153	510, 153	95,793	Ω
46284V-AJ-0	IRON MOUNTAIN		10/08/2020	) Various	11/02/2020 .	JP MORGAN	2,000,000	2, 105,000	2,065,000	2, 104, 389	0	(611)	0	(611)	0	0	(39,389)	(39,389)	38,500	
464330-AA-6	FACEBOOK		01/05/2020		12/15/2020 .	Various	278,255		278,255	278,255	0	0	0	0	0	0	0	0	5,827	
46591W-AA-5	HENDR 2020-A1 A		09/03/2020		12/15/2020 .	Various	1,076,029		1,076,029	1,076,029	o	21, 184	ō	21, 184	<u>-</u>	ō	0	0	4,763	
46625H-JY-7	JPMORGAN CHASE			ATHENE ANNUITY & LIFE	10/29/2020	WELLS FARGO	5,000,000		5,545,100	5,550,064	}ō	(35,756)	łō	(35,756)	ļō	łō	(4,964)	(4,964)	124,861	
46629C-AB-3 46629C-AM-9	JPMMT 2006-A5 2A1		10/14/2020 10/16/2020		12/01/2020 .		238,726		238,726	238,726 78,300	۷	17,009	J0	17,009	0		J0		1,625 386	
46629C-AR-8	JPMMT 2006-A5 5A6		10/16/2020	MSDW	12/01/2020 .	Paydown	374,303		374,303	374,303	n	31,406	n	31,406	n	n	n	n	1,645	
466313-AJ-2	JABIL CIRCUIT			Various	07/13/2020		11,773,000		12,295,603	11,754,164	0	825	0	825	0	0	541,440	541,440	211,914	
466365-AC-7	JACK			) Various	11/25/2020		9,950		9,950	9,950	0	(117		(117)			0	0	124	
46643T-BB-7	JPMBB 2014-C26		01/24/2020	BOA ML	12/01/2020 .		732,478	754,252	732,478	732,478	0	(21,774	0	(21,774)	0	0	0	0	12, 141	1,807
46647P-AY-2	JPMORGAN CHASE		01/16/2020	) MITSUBISHI		Various	1,330,000	1,420,214	1,431,325	1,418,263	0	(1,951	0	(1,951)	0	0	13,062	13,062	11,487	
46647P-BF-2	JPMORGAN CHASE	1	02/24/2020		11/04/2020	Various	23,500,000	23,919,490	24.643.875	23.869.506	0	(49.984)	0	(49.984)	0	0	774.369	774.369	532.362	241.861

						Long-Term Bonds	and Stocks	ACQUIREL		ar and Fully										
1	2	3	4	5	6	7	8	9	10	11		Change in Bo	ok/Adjusted (	Carrying Valu	е	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
ldenti-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment		Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
46647P-BM-7	JPMORGAN CHASE	U.g.i.	04/15/2020 .		04/16/2020		1,311,000	1,311,000	1,337,929	1,311,000	0	0	0	0	0	0	26,929	26,929	0	2
46661#-AB-5	JFK FUEL INFRASTRUCTURE		01/10/2020 _	US BANCORP		Redemption 100.0000	1,036,287	1,036,287	1,036,287	1,036,287	0	0	0	0	0	0	0	0	11,666	
46667*-AA-5	JG WENTWORTH VFN		01/31/2020 _	US BANCORP	09/03/2020	Taxable Exchange	14,788,240	14,788,240	14,460,126	14,788,240	0	0	0	0	0	٥	(328, 114)	(328, 114)	952 , 194	
47010L-AA-0	JAGUAR HL		05/21/2020 _	BARCLAYS		BARCLAYS	499,000	499,000	519,958	499,000		0	0	0	0		20,958	20,958	0	!
47010L-AB-8	JAGUAR HL		05/21/2020 .	BARCLAYS		BARCLAYS	499,000		516,964 2,957,552	499,000	0	0	0	0	0	0	17,964	17,964	0	
478160-CQ-5 48128B-AG-6	. JOHNSON & JOHNSON		08/20/2020 .	Various		Various	2,940,000	2,939,177 3,016,750	2,854,958	2,939,177 3,016,750		U	J	U	0		18,375	18,375	45,721	3,04
48262*-AA-0	KEURIG DR PEPPER INC		01/05/2020	Various		Various	550,419		550,419	550,419		0	0	0	0	0	(101,792)	(101,732)	10,129	
485170-BE-3	KANSAS CITY SOUTHERN	.	07/20/2020 .	JP MORGAN		MITSUBISHI	1,400,000	1,621,550	1,492,577	1,621,385	0	(165	i)	(165	0		(128,808)	(128,808)	13,922	12,25
49427R-AQ-5	KILROY REALTY		08/27/2020 .	Various	12/14/2020	ATHENE ANNUITY & LIFE	13,200,000	13,082,398	13,200,277	13,084,596		2, 198		2, 198	0	0	115,681	115,681	111,833	3, 16
494368-CC-5	KIMBERLY-CLARK		09/08/2020 _	MSDW	10/19/2020		2,267,000	2,267,000	2,285,317	2,267,000		0	0	0	0	0	18,317	18,317	2,645	
49456B-AP-6	KINDER MORGAN	-	01/16/2020 _	HSBC		MARKET AXESS	1,700,000	1,857,114	1,965,523	1,845,130		(11,984		(11,984	00	o	120,393	120,393	77,364	28,428
49456B-AR-2	KINDER MORGAN	-	07/28/2020 .	Various		ATHENE ANNUITY & LIFE	7,350,000	7,282,279	7,278,184 25,677,114	7,284,276 25,684,143		1,997		1,997	\frac{1}{2}	}ō	(6,092)	(6,092)	53,492	074.00
50077L-AU-0 50077L-AW-6	. KRAFT HEINZ FOOD	-	01/08/2020 .	Various	02/19/2020	Various	25,000,000 1,000,000	25,690,209	25,677,114	25,684,143	Q	(239		(6,066		u	(7,029)	(7,029) (140,691)		271,937
501044-DN-8	KROGER		01/06/2020	BOA ML		GOLDMAN SACHS	9,000,000	8,970,120	10,687,320	8,970,102	0	( 18		(18	) 	n	1,717,218	1,717,218	268,600	14,900
50117W-AA-2	KCOT 2020-1A A1		04/24/2020	Various		Various	12,750,000	12,750,000	12,750,000	12,750,000	0	0	0	0		0	0	0	52.923	
501797-AL-8	L BRANDS		02/20/2020 .	CITICORP	05/04/2020		1, 100,000	1,146,750	814,000	1, 146, 523	0	(227		(227	0	٥	(332,523)	(332,523)	38,863	23,738
501797-AW-4	L BRANDS		09/21/2020 _	JP MORGAN	10/30/2020		3,294,000	3,299,000	3,458,700	3,298,807	0	( 193		( 193	0	0	159,893	159,893	20,004	
50249A-AB-9	LYB INT FINANCE		04/15/2020 _			ATHENE ANNUITY & LIFE	16,721,000	16,706,118	17,959,127	16,707,712		1,593		1,593	0	0	1,251,415	1,251,415	315, 144	
50249A-AC-7 513075-BR-1	LYB INT FINANCE		04/15/2020 .	JP MORGAN		CITICORP	24,500,000 500,000	24, 454, 185	25,835,495 499,095	24,454,020 500,000		(165	0)0	(165	)0	Δ	1,381,475	1,381,475 (905)	117 , 141	ļ
513075-BH-1	LAMAR MEDIA		01/27/2020 .	DEUTSCHE		JANE STREET ES	232,000	232,000	235,721	232,000		υ	,	υ	0	ν	(905) 3,721	3,721	6,934	
52532X-AG-0	LEIDOS INC		10/05/2020	CITICORP		Various	9,723,000		9,852,302	9,676,532		494	0	494	0	0	175,770	175,770	34,868	0
526107-AE-7	LENNOX INTERNATIONAL		07/22/2020	JP MORGAN		CITICORP	134,000		135,274	133,878		2		2	0	0	1,396	1,396	161	
526107-AF-4	LENNOX INTERNATIONAL		07/22/2020 .	JP MORGAN	07/22/2020	SUNTRUST	149,000		150,542	148,560	0	0	0	0	0	0	1,982	1,982	0	
53079E-BJ-2	. LIBERTY MUTUAL GROUP		01/16/2020 _	BARCLAYS	02/18/2020	JEFFERIES	400,000	427,788	440,388	427,751	0	(37		(37	0	0	12,637	12,637	6,278	5,005
53079E-BK-9	LIBERTY MUTUAL GROUP		08/18/2020 _	ATHENE ANNUITY & LIFE	12/14/2020	ATHENE ANNUITY & LIFE	1,000,000	1,122,337	1, 175, 650	1, 121,878	0	(459	0	(459	00	0	53,772	53,772	24,029	11,082
53219L-AS-8 53948K-AA-7	LIFEPOINT HOSPITALS		02/11/2020 .	BARCLAYS		JEFFERIES	500,000 1,577,901	500,000	497,975 1,577,901	500,000 1,577,901	V	(19,587		(19,587		L	(2,025)	(2,025)	15,920 9,252	
53948N-AA-1	LPSLT 2020-20F A		10/29/2020	GOLDMAN SACHS		Paydown			262,439	262,439	U	109		109	)0 n	ν	ν 0	ا لا	1,116	1,030
539830-BP-3	LOCKHEED MARTIN		05/15/2020	MIZUHO		MSDW	368.000	367, 190	385.520	367,225		34	0	34	0	0	18.296	18.296	3.253	
539830-BQ-1	LOCKHEED MARTIN		05/15/2020 _	MSDW		MITSUBISHI	4,563,000	4,523,439	5,022,950	4,523,521	0	83	0	83	0	٥	499,429	499,429	29,812	
548661-DU-8	LOWES		03/24/2020 .	JP MORGAN		BARCLAYS	615,000		722,047	612,033		(3	0	(3	0	٥	110,014	110,014	1,845	
548661-DV-6	LOWES		03/24/2020 .	JP MORGAN	03/26/2020	MSDW	368,000	366,281	395,272			194		194	0	0	28,797	28,797	204	
548661-DV-6 552676-AT-5	LOWES		07/07/2020 .	Various		Call 130.0580	17,600,000 750,000		22,890,208 792,750	22,977,721 750,000		(61,428	70	(61,428	0	0	(5,377,721) 42,750	(5,377,721) 42,750	6,324,208 23,581	240,27
552754-AB-9	MFRA 2020-NOM1 A2	-	08/26/2020 .	CSFB		Paydown			346.403	346.403			,		0	n	42,130 n	42,730 n	1,289	
552754-AC-7	MFRA 2020-NQM1 A3		08/26/2020 .	CSFB	12/01/2020		561,412		561,412	561,412		11	0	11	0		0	0	2,688	
55283A-AA-7	MCA 2020-1 A		10/21/2020 _	BARCLAYS	11/02/2020		28,039	28,039	28,039	28,039	0	0	0	0	0	0		0	48	
55396#-AA-0	MANKATO ENERGY CENTER		07/01/2020 _	BLACKROCK		Redemption 100.0000	594, 132		594, 132	594, 132		0	0	0	0	0	0	0	5,295	
55616P-AA-2	MACY'S		10/02/2020 .	CITICORP		DEUTSCHE	1,500,000		1,560,000	1,551,825		(675		(675	0	٥	8, 175		51,297	41, 17
57164P-AG-1 573284-AV-8	. MARRIOTT OWNERSHIP		10/01/2020 .	BOA ML		JP MORGAN	2,000,000 9,557,000	2,090,000 9,448,432	2,085,000 9,968,935	2,088,743 9,454,543		(1,257		(1,257	)0	ō	(3,743) 514,392	(3,743)	57,847	48,319
573284-AV-8 57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING II		01/09/2020	Various JP MORGAN		Various WELLS FARGO		9,448,432	30,614,510	9,454,543		3, 127		3, 127	0		1, 175, 693	1, 175, 693	156,943	
57636Q-AP-9	MASTERCARD INC		1.03/24/2020	CITICORP	06/09/2020	HSBC	28,854,000		32.960.790	28,798,027	0	Δ	n		0	٥	4.162.763	4, 162, 763	201,377	
57636Q-AQ-7	. MASTERCARD INC		03/24/2020 .	CITICORP		GOLDMAN SACHS	660,000	657,202	774,853			(3	0	(3	)0	0	117,655	117,655	424	
576433-D4-5	MARM 2005-7 2A1		10/01/2020 .	CSFB	12/01/2020	Paydown	344,976	334,842	344,797	344,797	0	9,955		9,955	0	0	٥	0	1,207	115
579780-AQ-0	MCCORMICK & CO		04/20/2020 _	Various		Various	26,000,000	26,073,320	27,826,445	26,069,457	0	(3,863		(3,863	0	0	1,756,988	1,756,988	327,604	1,250
58013M-FJ-8	MCDONALD'S		01/16/2020 _	JEFFERIES		WELLS FARGO	250,000	251,865	266,950	251,789		(76		(76	0	٥	15, 161	15, 161	5,706	2,898
58013M-FK-5 58013M-FM-1	MCDONALD'S		03/03/2020 .	WELLS FARGO		Various DEUTSCHE	727,000	786,810	729,730 270.915	786,684 271,852		(127	)ō	(127	}ō	}ō	(56,954)	(56,954)	2,635	29
58013M-FN-1 58013M-FN-9	MCDONALD'S		03/03/2020 _	JP MURGAN Various		Various	272,000		270,915	2/1,852		(1	1	(1		l0	(937) 2,640,858	(937) 2,640,858		ļ
58013M-FP-4	MCDONALD'S		03/25/2020	Various		Various	33,601,000		38.550.698	33,449,898		11,863		11.863	,o	0	5,100,800	5,100,800	808,427	
58571L-AA-8	. MTEL 2019-1A A		08/27/2020 .	ATHENE ANNUITY & LIFE		Paydown	4,487	4,612	4,487	4,487		(124		(124	)0	0	0	0	35	6
588056-AY-7	MERCER INTL		03/11/2020 _	WELLS FARGO		CITICORP	650,000	630,695	662,942	632,836		2, 141		2, 141	0	0	30 , 105	30 , 105	38,616	7,723
59023M-AD-2	MANA MANA 2007-A1 A2C		10/28/2020 _	. AMHERST	12/28/2020	Paydown	40,821	18,701	40,821	40,821	0	22, 120		22, 120	0	0	0	0	71	2
59156R-BZ-0	METLIFE	.	03/19/2020 _	Various	11/04/2020	Various	23,500,000	23,404,825	29,387,690	23,408,444	0	3,619	00	3,619	0	0	5,979,246	5,979,246	662.341	0

				S	Showing Al	I Long-Term Bonds	s and Stocks	ACQUIRED	During Yea	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11	C	Change in Boo	ok/Adjusted (	Carrying Value	e	17	18	19	20	21
											12	13	14	15	_16					l
														<b>+</b>	Total					l
							Par Value						Current Year's	Total	Foreign				Interest	l
							(Bonds)			Book/		Current	Other-	Change in Book/	Exchange in	Foreign			Interest and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	, ,	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	<b>Actual Cost</b>	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
	MICROSOFT		01/16/2020			Tax Free Exchange	700,000	929, 110	1,317,663	926,640	0	(2,470)	0	(2,470)	0		391,023	391,023	31,470	3,413
608190-AL-8 60855R-AJ-9	MOHAWK INDUSTRIES		05/07/2020 05/28/2020		11/13/2020 .		1, 101,000 470,000	1,099,712	1,209,991 . 486,450	1,099,753 470,000		41	o	41	0	o	110,238	110,238		ا لاا
609207-AS-4	MONDELEZ INTERNATIONAL		04/07/2020		10/01/2020		7,243,000	7,226,269	7,528,186	7,228,483	0	2,215	0	2,215	0		299,703	299,703	64, 136	L0
609207-AT-2	MONDELEZ INTERNATIONAL		04/15/2020		10/06/2020 .		9,465,000	9,804,038	10,260,344	9,789,165	0	(14,873)	0	(14,873)	0		471, 179	471, 179	126,529	2,632
609207-AW-5 61690F-AL-7	MONDELEZ INTERNATIONAL MSBAM 2015-C22 A		09/30/2020 01/22/2020		11/17/2020 .		1,909,000 1,045,000	1,839,379	1,847,901 . 1,109,496 .	1,839,397 1,082,135		18	J0	(4,093)	0		8,504 27,361	8,504 27,361	6,376	5,707 2,034
	MSBAM 2015-C23 A3		03/26/2020		12/01/2020	Paydown	27,400	28,059	27,400	27,400	0	(4,093)	0	(659)	0	0	0	0	473	
	MORGAN STANLEY		01/16/2020		08/31/2020 .	Various	2,626,000	2,626,000	2,749,202	2,626,000	0	0	o	0	0	٥	123,202	123,202	24,669	٥
	MORGAN STANLEY		03/26/2020		07/22/2020 .		1,522,000 8,000,000	1,522,000	1,626,325 8,869,680	1,522,000	0	0 (26,728)	J0		0	0	104,325	104,325	3,371	0 20,139
	MSAIC 2019–2A A		08/28/2020		12/20/2020		417,692	424, 151	417,692	417,692	0	(6,459)	0	(6,459)	0	0	0	0	2,476	315
61946C-AA-0	MSAIC 2019-1A		04/23/2020	STIFEL NICOLAUS	12/20/2020	Paydown	467,934	461,262	467,934	467,934		6,672	ļ	6,672	0	0	۵	0	7,652	398
	MSAIC 2018-2GS A		04/29/2020		12/20/2020 .		600,741 686,868	604,872	600,741686,868 .	600,741 686,868	0	(4, 130)	0	(4, 130)	0	0	0	0	9,675 94,783	<i>7</i> 71
	NGPL PIPECO		03/04/2020		10/06/2020		10,000,000	10,868,300	10,837,200	10,802,157	0	(66, 143)	0	(66, 143)	0	0	35,043	35,043	315,521	28,438
62944T-AF-2	NVR		04/30/2020	CSFB	09/17/2020	Various	31,441,000	31,381,262	32, 135, 156	31,381,268	0	6	0	6	0		753,888	753,888	106,451	L0
	NYU HOSPITALS CENTER			GOLDMAN SACHS	09/11/2020 .		23,000	23,000	23,990	23,000	0	0 2.460	0	0	0	٥	990	990	477	0 '
62957H-AF-2 631005-BJ-3	NABORS INDS INC		01/06/2020	CSFB CITICORP	03/23/2020 .		308.000	915,000	615,000 L			2,460	h0	2,460	0		(302,460)	(302,460) 3.071	35 , 458	25,076 0
63938C-AH-1	NAVIENT		08/13/2020	BOA ML	11/06/2020	RBC	1,500,000	1,563,750	1,593,000	1,561,108	0	(2,642)	0	(2,642)	0	0	31,892	31,892	37,969	14,625
63967@-AA-5	NEBRASKA MEDICINE			US BANCORP	12/15/2020 .	Redemption 100.0000	247,669	247,669	247,669	247,669	0	0	0	0	0	۵	0	0	4,618	ا ٥٥
	NESTLE		09/08/2020 09/08/2020				1,100,000 2,200,000	1,098,295 2,182,752	1,100,143 . 2,182,466	1,098,334 2,183,126		39	o	39	0	o	1,809 (660)	1,809	1,986	ا لاا
651229-AW-6	NEWELL BRANDS		03/10/2020	JEFFERIES	11/03/2020	SIG	965,000	1,006,013	1,037,568	1,001,868		(4, 144)	0	(4,144)	0	0	35,700	35,700	47,226	18,126
651639-AP-1	NEWMONT MINING			Various		ATHENE ANNUITY & LIFE	11,371,000	15,488,979	15,450,651	15,435,048	0	(53,930)	0	(53,930)	0		15,603	15,603	383,874	174, 167
651639-AY-2 65336Y-AN-3	NEWMONT MINING NEXSTAR BROADCASTING		03/04/2020		11/02/2020 .	GOLDMAN SACHS	6,389,000 1,500,000	6,332,010	6,665,819 L	6,333,778 1,500,000		1,768	o	1,768	0	o	332,041 11,250	332,041	54,997	ا لا
654106-AJ-2	NIKE		03/27/2020		12/14/2020		25,000,000	25, 105, 100	27,654,282	25,094,930	0	(10,170)		(10,170)	0		2,559,352	2,559,352	490,417	1,528
65478H-AD-0	NAROT 2017-C A3		04/21/2020		12/15/2020 .	Various	5,585,653	5,607,908	5,585,653	5,585,653	0	(22,255)	0	(22,255)	0		0	0	43,271	2,631
655844-BJ-6 655844-CF-3	NORFOLK SOUTHERN RAILWAY NORFOLK SOUTHERN RAILWAY		03/11/2020		08/25/2020 .		750,000 12,049,000	765,825	775,710 L	761,867 12,251,979		(3,958)	}0	(3,958)	0		13,843	13,843	20,375	10, 125 16, 683
666807-BM-3	NORTHROP GRUMMAN		03/16/2020		11/02/2020		500,000	517,245	541,140	515,019	0	(2,226)		(2,226)	0	0	26, 121	26, 121	11,761	2,564
666807-BS-0	NORTHROP GRUMMAN		03/19/2020	JP MORGAN	11/02/2020 .	MSDW	10,000,000	9,959,900	12,286,000	9,962,397		2,497	o	2,497	0	٥	2,323,603	2,323,603	270,111	٥
66989H-AQ-1 66989H-AR-9	NOVARTIS CAPITAL		02/11/2020 02/11/2020		10/29/2020 .		25,000,000	24,977,250	26,365,500 . 3.742.270	24,979,128		1,878 228	l0	1,878 228	0	Ω	1,386,372 246,627	1,386,372 246,627	358, 333	D
670346-AR-6	NUCOR		02/11/2020	Various	11/19/2020		3,240,000	3,395,295	3,397,918	3,389,932	0	(5,363)	0	(5,363)	0	0	7,986	7,986	32,580	21,843
67066G-AF-1	NVIDIA CORP		03/26/2020	GOLDMAN SACHS	11/04/2020 .		23,500,000	23,412,815	26,304,265	23,416,258		3,443	٥	3,443	0	٥	2,888,007	2,888,007	340,338	٥
67066G-AG-9 67079B-AB-6	NVIDIA CORP		03/26/2020	GOLDMAN SACHS		STIFEL NICOLAUSATHENE ANNUITY & LIFE	705,000 4,500,000	703,590	734,258 . 4,521,240	703,590 4,509,244	0	0 (155)	J0	0	0 n	0 n	30,668	30,668		0 420
	NUTRITION & BIOSCIENCES		09/18/2020		11/23/2020		2,628,000	2,627,974	2,671,862	2,627,951	0	(23)	0	(133)	0	0	43,911	43,911		420 L0
674599-CS-2	OCCIDENTAL PETROLEUM		01/27/2020	JP MORGAN	03/18/2020	JP MORGAN	21,376,000	21,874,488	11,543,040	21,867,844	0	(6,644)	0	(6,644)	0	۵	(10,324,804)	(10,324,804)	461,365	355,376
674599-CW-3 674599-CX-1	OCCIDENTAL PETROLEUM			JP MORGAN DEUTSCHE	11/03/2020 .		2,500,000 350,000	2, 168, 750	2, 163,000 L	2, 174, 179 363, 835	0	5,429	}0	5,429	0	0	(11, 179) (167, 085)	(11, 179)	16 , 111	10,875 6,814
674599-CY-9	OCCIDENTAL PETROLEUM		03/06/2020		04/03/2020 .		200,000	180,692	87,500	180,708	0	16	0	16	0	0	(93,208)	(93,208)	1,247	611
674599-DL-6	OCCIDENTAL PETROLEUM		06/03/2020	JP MORGAN	12/09/2020	TD	2,000,000	1,420,000	2,000,000	1,422,779	0	2,779	0	2,779	0	۵	577,221	577,221		29,333
674599-EA-9 677415-CS-8	OCCIDENTAL PETROLEUMOHIO POWER		06/29/2020		11/02/2020 .		4,000,000 563,000	3,985,000	3,920,000 . 599,877	3,984,373	0	(627)	ļ0	(627)	0	0	(64,373) 37,476	(64,373) 37,476	109,458	
68233J-BU-7	ONCOR ELECTRIC DELIVERY		03/13/2020		10/13/2020 .		20,000,000	19,978,200	22,350,800	19,979,520	0	1,320	0	1,320	0	0	2,371,280	2,371,280	313,194	L0
682680-BB-8	ONEOK		03/05/2020	Various	10/28/2020	Various	15,875,000	15,858,649	15,228,844	15,859,154	0	506	0	506	0	0	(630,310)	(630,310)	290,431	h0
68389X-AE-5 688225-AH-4	ORACLEOSHKOSH		07/14/2020		11/04/2020 .		4,000,000 5,000,000	6,245,120	6,248,280 L	6,213,956 4,981,772	0	(31, 164)	ļō	(31, 164)	0	0	34,324	34,324	145, 167	64,278
	PNC FINANCIAL SERVICES GROUP			JP MORGAN	07/22/2020 .			4,981,200	16, 199, 202	4,981,772	0	1, 180	0	1. 180	0	0	945,846	945,846		i0
693476-BL-6	PNC FINANCIAL SERVICES GROUP		07/30/2020	ATHENE ANNUITY & LIFE	08/11/2020	Maturity	6,000,000	6,003,930	6,000,000	6,000,000		(3,930)		(3,930)	0		0	0	131,250	123,229
	PSMC 2018-1 A1		04/23/2020		12/01/2020 .		3,457,924	3,522,760	3,457,924	3,457,924	o	(64,836)	ļō	(64,836)	0	ō	0	0	44, 106	8,741
	PACEF 2020-1A APACIFIC GAS & ELECTRIC		06/05/2020	JP MORGAN	12/20/2020 .		1,826,110 485,000	1,826,110 484.098	1,826,110 . 475,390	1,826,110 484,131	D	0	l0 n	34	0 n	0 n	(8.742)		7,452 3,445	0 I n
	PACIFIC GAS & ELECTRIC			JP MORGAN	11/17/2020		1,917,000	1,915,006	1,887,325	1,915,052		46		46	0	0	(27,727)	(27,727)	19,969	<u></u> 0
694308-JG-3	PACIFIC GAS & ELECTRIC		06/16/2020	JP MORGAN	11/17/2020	MSDW	1,917,000	1,915,006	1,887,325	1,915,052	0	46	0	46	0	0	(27,727)	(27,727)	19,969	<b>+</b>

					Showing Al	II Long-Term Bonds	s and Stocks	<b>ACQUIRED</b>	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11		Change in Bo			е	17	18	19	20	21
											12	13	14	15	16	1				
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							Or.			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign			Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
70338P-AC-4	PATTERN ENERGY GROUP	eigii		0Various	08/12/2020		5,000,000	5,045,000	5,146,900	5,043,861	(Decrease)	(1,139)	necognized	(1, 139)	value	Disposai	(43,861)	(43,861)	302,751	122,396
703481-AC-5	PATTERSON UTI-ENERGY		01/16/202		12/11/2020		1,100,000	1, 140, 942	915,651	1, 138, 497	ν 0	(2,445)	0	(2,445)	0	ν	(222,846)	(222,846)	50,971	10,386
70450Y-AC-7	PAYPAL		03/12/2020		06/23/2020		8,500,000	8,583,725	9,005,325	8,578,700	0	(5,025)		(5,025)	0	0	426,625	426,625	152,433	
70450Y-AD-5	PAYPAL			0Various	11/04/2020	Various	28, 120,000	27,965,632	30,772,544	27,978,200	0	12,568	0	12,568	0	0	2,794,343	2,794,343	758 , 194	
70450Y-AE-3	PAYPAL		01/31/202	0 Various	11/12/2020 .		10,000,000	10,320,600	10,832,719	10,300,521	0	(20,079)	۵	(20,079)	0	۵	532, 198	532, 198	288,600	101,333
713448-ER-5	PEPSICO			O BOA ML	06/09/2020 .		14,000,000	13,928,180	15,265,180	13,930,004	0	1,824	0	1,824	0	٥	1,335,176	1,335,176	83,708	0
713448-ES-3	PEPSICO			O BOA ML	06/09/2020 .		15,000,000	14,919,450	16,372,350	14,920,689	0	1,239	0	1,239	0	0	1,451,661	1,451,661		0
713448-EU-8 718546-AW-4	PEPSICOPHILLIPS 66			0BOA ML 0Various	12/11/2020	MSDW ATHENE ANNUITY & LIFE	1,469,000 3,570,000	1,461,273 3.535.804	1,415,822 3,560,118	1,461,272 3,536,659	ļ	(1)	/	(1)	ļ	ļ	(45,450) 23,459	(45,450) 23,459	148 78,035	15,310
731572-AB-9	RALPH LAUREN			0 BOA ML	07/21/2020	BNP PARIBAS	445,000	440,528	470,761	440,571	n	43	n	43	n	n			1,823	10,010
742718-FF-1	PROCTER & GAMBLE			0 Various	10/29/2020		9,652,000	9,636,653	10,062,548	9,637,825	0	1, 172	0	1,172		0	424,722	424,722	472,486	0
742718-FG-9	PROCTER & GAMBLE		03/23/2020	0Various	10/28/2020	Various	15,000,000	14,962,200	16,768,997	14,964,867	0	2,667	0	2,667	0	0	1,804,130	1,804,130	244,650	0
742718-FH-7	PROCTER & GAMBLE		03/23/2020	0CITICORP	06/09/2020	BOA ML	9,500,000	9,477,200	10,744,690	9,477,353	۵	153		153	0	۵	1,267,337	1,267,337	60 , 167	
742718-FK-0	PROCTER & GAMBLE		03/23/2020		12/14/2020 .	ATHENE ANNUITY & LIFE	6,678,000	6,635,528	8,921,349	6,635,837	0	309	Ω	309	0	٥	2,285,511	2,285,511	174,296	Ω
742718-FM-6	PROCTER & GAMBLE		10/27/2020	O HSBC	11/17/2020 .	BOA ML	1,936,000	1,927,288	1,937,626 18,370,880	1,927,330	0	42	0	42	0	Q	10,296	10,296 2,370,880	1,291 352,711	Q
743315-AW-3 74340X-BK-6	PROGRESSIVE PROLOGIS		03/17/202	O Tax Free Exchange		WELLS FARGO	3,000,000		3,388,230	16,000,000 3,194,895		(15,948)	۷	(15,948)	J	۷	2,370,880	2,370,880		34,938
74340X-BL-4	PROLOGIS		02/10/2020	0 Various	11/04/2020 .				10,576,937	9,852,581	ν 0	(90,336)		(15,946)	0	ν	724,356	724,356	246,097	
74340X-BM-2	PROLOGIS		.02/03/2020	0WELLS FARGO	05/06/2020		803,000		798,431	797,719	0	91	0	91	0	0	712	712	4,015	0
74340X-BN-0	PROLOGIS		02/03/2020	0Various	11/19/2020		2,751,000		2,935,859	2,746,876	0	470	0	470	0	0	188,984	188,984	43,150	0
74340X-BP-5	PROLOGIS			OJP MORGAN		WELLS FARGO	1,851,000	1,831,305	1,964,744	1,831,408	0	103		103	0	٥	133,336	133,336	20,207	0
745310-AH-5	PUGET ENERGY		05/14/2020	0JP MORGAN	11/05/2020 .		6,038,000	6,023,267	6,708,176	6,024,522	0	1,255	0	1,255	0	Ω	683,654	683,654	105,760	1,837
74949L-AD-4 75419T-AA-1	RELX CAPITAL		05/18/2020	O HSBC	06/10/2020 .		9, 157,000		9,706,204	9,096,918	0	171	0	171	0	0	609,285	609,285	14,293	0
754730-AG-4	RATTLER MIDSTREAMRAYMOND JAMES FINANCIAL		07/09/202	0Various	07/28/2020 .	Various	366,000 9,500,000	366,000 9,468,460	385,398 11,499,370	366,000 9,469,688	ν Λ	1,228	u	1,228		ر ا	19,398 2,029,682	19,398 2,029,682	915 230,692	
75513E-AT-8	RAYTHEON			0 Tax Free Exchange	08/13/2020		50,000,000	51,929,215	52,000,000	51,771,674	0	(157,541)	0	(157,541)	0	0	228,326	228,326	215,278	607,639
756109-AX-2	REALTY INCOME		07/22/2020		12/14/2020	ATHENE ANNUITY & LIFE	17,000,000	18,468,290	19, 195, 705	18,416,717	0	(51,573)	0	(51,573)	0	0	778,988	778,988	231,743	2,979
75886F-AE-7	. REGENERON PHARMACEUTICAL			O _ GOLDMAN SACHS	11/10/2020 .		978,000	977,002	954,870	977,016	0	13	0	13	0	٥	(22, 145)	(22, 145)	4,326	0
75951A-AN-8	. RELIANCE STAND LIFE II		01/13/202	O JP MORGAN	04/16/2020		21,438,000	21,378,402	20,855,999	21,379,805	0	1,403	0	1,403	0	0	(523,806)	(523,806)	145,749	0
778296-AC-7	ROSS STORES			O JP MORGAN	05/06/2020 .		1,864,000	1,855,276	1,981,141	1,855,287	0	11	0	11	0	٥	125,853	125,853	5,441	0
78442F-ET-1 78466C-AC-0	SS&C TECHNOLOGIES			OGOLDMAN SACHS	08/13/2020 .		4,500,000 250,000	4,732,500	4,702,500 267,518	4,424,216 265,150	ν	(14,749)		(308, 285)		U	278,284 2.368	278,284 2.368	246,531 15.087	122,245
785592-AE-6	SABINE PASS LIQUEFACTION			O . JP MORGAN	06/08/2020		314,000		314,000	314,229	0	(164)		(164)	0	0	(229)	(229)	12,397	2,061
785592-AJ-5	SABINE PASS LIQUEFACTION		01/16/202		12/09/2020		2,360,000		2,592,873	2,602,985	0	(38,943)		(38,943)	0	0	(10, 112)	(10,112)	104,676	
80285D-AE-9	SRT 2018-A A4		03/31/2020	0Various	10/20/2020 .	Various	24,330,000	24,416,486	24,330,000	24,330,000	0	(86,486)	٥	(86,486)	0	٥	Ω	0	386,298	24,817
808513-BB-0	. CHARLES SCHWAB		03/20/2020	0CSFB	06/22/2020 .	MSDW	22,000,000		25,201,880	21,987,453	0	(667)		(667)	0	٥	3,214,427	3,214,427	231,000	0
808513-BC-8 817430-AG-9	CHARLES SCHWAB		03/20/2020			MSDW	5,000,000	4,992,900	6,252,450	4,992,710 94.879	}ō	(190)		(190)	łō	Fō	1,259,740	1,259,740	57,813	0
81743Q-AG-9 81743Q-AJ-3	. SEMT SEMT 2006-1 2A1	-	10/14/202		12/01/2020 .		94,879		94,879 326,718	94,879	۷	19,376		19,376	0	٦	U	D	344	152 563
81744L-AN-4	SEMT 07			0ATHENE ANNUITY & LIFE	12/01/2020		226,996		246,013	246,013	0	39.607	0		0	0	n	 0	1.842	
81748R-AB-3	SEMT 2020-4 A2		10/23/2020	OJP MORGAN	12/01/2020		112,084		112,084	112,084	0	(3, 152)		(3, 152)		0	0	0	302	
817610-AA-6	SERVICEMASTER COMPANY LLC		06/29/2020	0Various	11/16/2020	Call 102.5630	3,000,000	3,049,500	3,076,890	3,045,789	0	(3,711)	0	(3,711)	0	٥	(45,789)	(45,789)	153,765	19,646
82088K-AG-3	. SHEA HOMES LP		10/05/202	0 Various	11/02/2020 .		1,437,000	1,448,745	1,458,555	1,448,621	0	(124)		( 124)	0	٥	9,934	9,934	6,826	891
824348-AV-8	SHERWIN-WILLIAMS		03/12/2020		12/14/2020 .		9,230,000	9,403,339	9,964,339	9,372,696	Fō	(30,643)		(30,643)	Fō	Fō	591,643	591,643	300,456	
824348-BJ-4 824348-BL-9	SHERWIN-WILLIAMSSHERWIN-WILLIAMS		04/13/2020	OGOLDMAN SACHS OVarious	08/13/2020 .	BOA ML	6,582,000	6,812,107	7,253,035 26,762,626	6,804,567 26,767,973	}	(7,539)		(7,539)	}0	f	448,467	448,467 (5,346)	98 , 163 141 . 710	32,362
824348-BL-9 82653D-AA-7	SRFC 2018-2A A		03/03/2020	0Various 0Various	12/20/2020 .	Various	3, 102, 714	3, 134, 710	26,762,626		,	(506)	,	(31,997)			(0,34b) n	(0,346) n	47,710	7,843
828807-CV-7	SIMON PROPERTY GROUP			O JP MORGAN	12/10/2020		5,000,000	5,369,800	5, 102, 714	5,340,243	0	(29,557)	0	(29,557)			166,857	166,857	137,569	
830867-AA-5	DELTA AIR LINES		09/16/202	O GOLDMAN SACHS	09/18/2020	DEUTSCHE	133,000	133,000	136,491	133,000	0	0	0	0	0	0	3,491	3,491	0	0
83416W-AA-1	SOLAR STAR FUNDING		09/17/202	O ATHENE ANNUITY & LIFE	12/30/2020		246,072	252,076	246,072	246,072	0	(6,003)	00	(6,003)	0	0	0	0	6,477	2,515
83546D-AF-5	SONIC 2018-1A A2		08/27/202	O ATHENE ANNUITY & LIFE	12/20/2020	Paydown	3,667	3,853	3,667	3,667	0	(186)		(186)	0	٩	Ω	0	31	3
835495-AL-6	SONOCO PRODUCTS		104/20/2020	0BOA ML	11/05/2020 .		10,000,000	9,988,800	10,991,600	9,989,334	}ō	534		534	}ō	Fō	1,002,266	1,002,266	171,007	0
842400-GN-7 845467-AL-3	. SOUTHERN CALIFORNIA EDISON		05/05/2020	0Various 0WELLS FARGO	12/01/2020 .		4,670,000 500.000	5, 223, 164 435, 000	5,225,216 503,295	5, 193,607 440,533	l0	(29,556)		(29,556) 5.533	ļ0	٦	31,609 62,762	31,609 62,762	58,557 24,638	11,665 8,956
845467-AP-4	SOUTHWESTERN ENERGY		08/19/2020		11/03/2020		1,020,000	1,037,850	1,071,000	1,037,313	n	(537)		(537)	n	n	33.687	33,687	15,899	0,550
852060-AD-4	SPRINT CAPITAL			O BOA ML	11/02/2020		500,000		632,500	510,625	0	0	0	0	0		121,875	121,875		8,116
854502-AL-5	STANLEY BLACK & DECKER		02/03/2020	0Various	12/03/2020	Various	46,961,000	46,804,620	50,307,625	46,815,812	0	11, 192	0	11, 192	0	0	3,491,814	3,491,814	879,278	0
855244-AW-9	STARBUCKS	1		O BOA ML	08/05/2020	Various	13,758,000	13,677,378	14,457,074	13.679.977	0	2.599	0	2.599	0	0	777,096	777.096	117.740	0

				5	Showing Al	II Long-Term Bond	ls and Stocks	<b>ACQUIRED</b>	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11		Change in Bo			е	17	18	19	20	21
											12	13	14	15	16	1				
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign			Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
855244-AX-7	STARBUCKS		03/10/2020		03/31/2020 .		786,000	779,964	740,651	779,959	0	(4)	0	(4)	0	0	(39,308)	(39,308)	1,416	
855244-AZ-2 86212V-AG-9	STARBUCKSSTORE MASTER FUNDING LLC STR 1 18-1A		05/04/2020		12/03/2020 .	Various Paydown	40,000,000 6,875		43,077,000 6,875	39,895,128 6,875		5, 128	۵	5, 128	0	D	3,181,872	3, 181,872	590 , 750	21
86212X-AB-6	STR 2019-1 A2		09/22/2020		12/20/2020	Paydown	10,291	10,562	10,291	10,291	0	(271)	0	(271)	0	0	0	0	63	2
86213C-AB-1	STR 2015-1A A2		08/28/2020	ATHENE ANNUITY & LIFE	12/20/2020	Paydown	3,442	3,566	3,442	3,442	0	(124)	0	(124)	0	0	0	0	30	3
86614R-AN-7	SUMMIT MATERIALS		07/27/2020				149,000		152,943	149,000	0	0	0	0	0	0	3,943	3,943	0	0
871829-BK-2	SYSCO		07/17/2020			RBS SECURITIES	14,000,000 486,000		14,700,980 617,555	14,097,786	0	(3,854)	0	(3,854)	0	0	603, 194 132, 550	603, 194 132,550	276,267	
871829-BL-0 871829-BN-6	SYSCO		03/30/2020		09/11/2020				11,782,513	485,005 8,333,470	ر ر	(1,065)	J	(1,065)	<sup>0</sup>	,	3.449.043	3.449.043	13,093	
872540-AR-0	TJX		03/30/2020		12/08/2020		15,577,000	15,514,069	17, 191, 275		0	7,004	0	7,003	0	0	1,670,202	1,670,202	345,801	
872540-AS-8	TJX		03/30/2020	Various	12/14/2020 .	Various	60,000,000	59,958,600	65,517,542	59,959,645	0	1,045	0	1,045	0	0	5,557,897	5,557,897	800,000	0
872540-AT-6	TJX		03/30/2020		03/31/2020 .		20,000,000	19,975,000	20,577,200	19,974,985	0	(15)	0	(15)		o	602,215	602,215	2, 153	
872540-AT-6 872540-AU-3	TJX		03/30/2020		12/04/2020 .	Call 116.8970	10,000,000	9,987,500 707,806	11,689,700 755,809	9,987,973 707,802	ļ0	473	}0	473	0	ļō	12,027	12,027 48,007	2,251,263	
872540-AU-3	TJXT-MOBILE USA		03/30/2020		10/30/2020		5,370,000		5,376,713	5,247,381	u	25,893	n	25.893	n	n		48,007	445	
87264A-BH-7	T-MOBILE USA		09/22/2020		10/08/2020	Various	2,116,000		2, 172, 276	2, 138, 007	0	(24)	0	(24)	0		34,269	34,269	10,012	
87264A-BJ-3	T-MOBILE USA		06/18/2020	DEUTSCHE	08/13/2020	BOA ML	20,000,000	19,958,600	20,804,600	19,958,752	0	152	0	152	0	0	845,848	845,848	75,083	0
87264A-BM-6	T-MOBILE USA		10/19/2020				2,323,000		2,337,064	2,252,796		44	Ω	44	0	ō	84,268	84,268		
87342R-AC-8 87612E-BJ-4	BELL 2016-1A A23		07/30/2020		11/25/2020 .	PaydownCSFB	49,500 801,000		49,500 830,237	49,500 799,526		(2,765)	}0	(2,765)	0	ļ0	30,710		923 5,386	
87612E-BJ-4	TARGET		03/26/2020		04/16/2020		275,000		295.229	273,884	ν	24	0	24		۷	21.345	21.345		
87612E-BK-1	TARGET		03/26/2020		10/08/2020		9,947,000		10,838,251	9,908,118	0	1,602	0	1,602	0		38,882	38,882	1,327,317	
87612E-BL-9	TARGET		03/26/2020		11/19/2020 .		22,459,000	22,421,718	23,950,502	22, 426, 142	0	4,424	0	4,424	0	0	1,524,360	1,524,360	327,059	
87901J-AH-8	TEGNA		03/05/2020				1,000,000	1,015,740	1,018,200	1,014,386	0	(1,354)	0	(1,354)	0	0	3,814	3,814	57,222	
88033G-CS-7 883203-CB-5	TENET HEALTHCARE		03/16/2020		11/02/2020	CITICORP	1,500,000 4,200,000	1,430,000 4,179,966	1,526,250 4,405,758	1, 439, 106 4, 181, 179		9,106 1,213	۷	9,106 1,213	0	J	87,144 224,579	87,144 224,579	55,693 79,800	
883556-CF-7	THERMO FISHER SCIENTIFIC		03/23/2020		08/05/2020	BOA ML	10,000,000	10,000,000	11,532,800	10.000.000	0	1,213	0	1,213	0	ν	1,532,800	1,532,800	151,543	
88632A-AA-6	TBMLT 2018-3 A1		04/21/2020		12/01/2020	Various	4,717,458	4,804,436	4,717,458	4,717,458		(86,978)	0	(86,978)	0	0	0	0	81,972	11,532
89231P-AB-4	TAOT 2018-D A2		03/17/2020		10/15/2020	Paydown	4,754,712	4,754,712	4,754,712	4,754,712	0	0	0	0	0	0	0	0	42,935	
89238K-AD-4 89239A-AD-5	TAOT 2017-D A3		03/18/2020			Various	2,411,281	2,400,355	2,411,281	2,411,281	0	10,926	0	10,926	0	0	0	0	18,624	
89239A-AD-5	TAOT 2019-A A3 TAOT 2019-B A3		03/13/2020		12/15/2020 .	Paydown	91,926	92,985 1,420,283	91,926 1,427,603	91,926 1,419,900	u	(1,059)	۱	(1,059)	l0		7.703	7.703	1,957 2,314	
89239R-AA-4	TAOT 2020-B A1		04/20/2020				39,000,000		39,000,000	39,000,000	0	0	0	0	0		0	0	111,864	
89417E-AQ-2	TRAVELERS		04/23/2020		06/09/2020 .	MSDW	425,000	421,732	415,314	421,734	0	2	0	2	0	٥	(6,420)	(6,420)	1,325	
89832Q-AF-6	TRUIST FINANCIA		06/16/2020		08/18/2020 .	Various	1,076,000		1, 131, 824	1,076,000	0	0	0	0	0	0	55,824	55,824	4,686	
90327Q-D5-5 907818-FH-6	USAA CAPITALUNION PACIFIC RAILROAD		04/14/2020		05/20/2020 .	US BANCORP	2,883,000	2,874,697	2,943,514 17,973,954	2,874,737 16,568,134	0	3.821	J0	40 3.821	l0	ļ0	68,777	68,777 1,405,820	5,275 282,693	
907818-FJ-2	UNION PACIFIC RAILROAD		01/28/2020		11/18/2020	Various	15,000,000		15.994.350	14.990.304	o	954	n		n	n	1.004.046	1.004.046	259.792	
91324P-DC-3	UNITEDHEALTH GROUP		07/30/2020	ATHENE ANNUITY & LIFE	10/15/2020	Maturity	3,000,000	3,010,465	3,000,000	3,000,000	0	(10,465)	0	(10,465)	0	0	0	0	29,250	17,063
91324P-DX-7	UNITEDHEALTH GROUP		05/13/2020		06/10/2020 .	Various	20,349,000	20 , 177 , 458	20,891,530	20, 178, 347	0	889	ο	889	0	0	713, 183	713, 183	26,576	
914886-AE-6 91533B-AE-0	UNIV OF SOUTHERN CALIFORNIAUPJOHN INC		02/04/2020 06/17/2020		07/01/2020 .	Various	109,000	109,000	115,820	109,000 462,026	ō	0	}ō	0	<sub>0</sub>	ō	6,820 42,427	6,820 42,427	1,219 5,249	
91533B-AE-0 91533B-AF-7	UPJOHN INC		06/1//2020		10/06/2020 .	JANE STREET ES Various			504,452	462,026	D	(11)	J	(11)	0 n	0	42,42/			
91679R-AA-7	UPSPT 2020-ST3 A		08/28/2020		12/20/2020	Paydown	99,529		99,529	99,529	0	124	0	124	0	0	0	0		
91680B-AA-9	UPSPT 2020-ST2 A		_08/28/2020	ATHENE ANNUITY & LIFE	12/20/2020	Paydown	107,720	107,585	107,720	107,720	0	135	0	135	0			0	776	84
918204-BA-5	VF CORP		04/21/2020		08/13/2020 .	Various	24,500,000		25,997,635	24,459,736	0	2, 121	0	2, 121	0	o	1,537,899	1,537,899	186,200	0
91879Q-AL-3 91913Y-AE-0	VAIL RESORTSVALERO ENERGY		04/29/2020		04/30/2020 .	BOA MLATHENE ANNUITY & LIFE	408,000	408,000	420,240 2.229.538	408,000	0	0	J0	0 (9,685)	0	ō	12,240	12,240		F2 222
91913Y-AE-U	VALERO ENERGY		09/10/2020		12/11/2020 .	ATHENE ANNUTTY & LIFE SUSQUEHANNA	6,800,000	6,795,941	6,860,656		u	(9,685) 40	n	(9,685) 40	n	n	20,040	20,040		
92047W-AD-3	VALVOLINE		03/11/2020		11/03/2020	MARKET AXESS	500,000	501,095	515,855	500,998	0	(97)	0	(97)	0		14,857	14,857	14,757	
92343V-CQ-5	VERIZON COMMUNICATIONS		08/26/2020	ATHENE ANNUITY & LIFE	12/11/2020 .	ATHENE ANNUITY & LIFE	1,000,000	1,248,796	1,245,640	1,244,466	0	(4,331)	Ω	(4,331)	0	0	1, 174	1, 174	26,889	14,056
92343V-DD-3	VERIZON COMMUNICATIONS		07/30/2020				20,000,000		21,839,200	20,659,410	0	(26,527)	Ω	(26,527)	0	ο	1,179,790	1,179,790	438,958	
92343V-DS-0 92343V-FD-1	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS		01/17/2020			Tax Free Exchange	586,000 765,000	754, 176 765, 000	981,814 770,026	751,808 765,000	0	(2,368)	} <sup>0</sup>	(2,368)	0	ļ	230,006 5.026	230,006 5.026	28,636	7,914
92343V-FF-6	VERIZON COMMUNICATIONS		03/17/2020		11/19/2020	BOA ML			11,492,018	10,359,023	n	205	n	205	n	۸	1,132,994	1, 132,994	209,871	۱
92343V-FM-1	VERIZON COMMUNICATIONS		10/06/2020	Tax Free Exchange	10/29/2020 .	BNP PARIBAS	676,000	831,099	692,603		0	1,204	0	1,204	0		(139,700)	(139,700)	1,514	0
92343V-FR-0	VERIZON COMMUNICATIONS		11/10/2020	BOA ML	12/03/2020	BOA ML	1,270,000	1,264,222	1,279,081	1,264,242	0	20	0	20	0	0	14,839	14,839	1,050	0
92343V-FT-6	VERIZON COMMUNICATIONS	1	11/10/2020	GOLDMAN SACHS	12/22/2020	BARCLAYS	380,000	379,647	385.958	379,643	0	(4)	0	(4)	0	0	6,316	6.316	951	0

				S	Showing Al	II Long-Term Bond	ls and Stocks	<b>ACQUIRED</b>	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11		Change in Bo			e	17	18	19	20	21
									_		12	13	14	15	16	1				
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							Or.			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
92345Y-AF-3	VERISK ANALYTICS	eigii	04/07/2020				8, 158,000	8, 125, 205	9,693,254	8, 126,821	(Decrease)	1,616	n tecognized	1,616	value n	ρισροσαι	1,566,433	1,566,433	218,736	22,435
92348R-AA-6	VZOT 2017–3A A1A		03/20/2020			Various	6,543,151	6,492,381	6,543,151	6,543,151	0	50,770	0	50,770	0	0	1, 300, 433	, , , , , , , , , , , , , , , , ,	48,827	6,401
	VZOT 2018-1A A1A		04/03/2020			Various	14,458,611	14,497,519	14,458,611	14,458,611	0	(38,908)	ő	(38,908)	0	0	0	0	172,319	
	VICI PROPERTIES		_01/22/2020			BOA ML	870,000	870,000	879,788	870,000	0	0	0	0	0	0	9,788	9,788	0	0
92564R-AD-7	VICI PROPERTIES		01/22/2020			CITICORP	197,000	197,000	199,971	197,000	0	0	0	۵	0	٥	2,971	2,971	5,541	0
92564R-AE-5	VICI PROPERTIES		10/01/2020			JP MORGAN	1,643,000	1,628,000	1,669,699	1,628,084	0	84	٥	84	0	0	41,615	41,615	17,986	8,594
92826C-AD-4	VISA		03/16/2020			Various	3,500,000	3,729,577	3,901,853	3,712,959	0	(16,619	) <u>0</u>	(16,619)	00	0	188,894	188,894	74,878	28,788
92826C-AL-6 92826C-AM-4	VISAVISA		03/31/2020		04/01/2020 _	RBCWELLS FARGO	1,191,000	1, 187,641 57,915,900	1,195,061 60.365.820	1, 187, 642 57, 916, 605	J		ļ	705	0	ļ	7,419 2,449,215	7,419 2,449,215	63	ا ر
928668-BD-3	VOLKSWAGEN		05/06/2020			BOA ML		16,940,864	17,887,127	16,942,087	ν	1,222	n	1,222	n	n	2,449,215	2,449,215	306,024	η ο
929160-AZ-2	VULCAN MATERIALS		05/07/2020			Various	15,000,000	14,958,300	17,029,100	14,958,652	0	352	0	352	0	0	2,070,448	2,070,448	140,000	0
92940P-AG-9	WESTROCK		07/09/2020	Various	12/14/2020	Various	21,000,000	22,049,680	23,037,480	22,020,307	0	(29, 373	0	(29,373)		0	1,017,173	1,017,173	319,774	56,833
931142-EE-9	WAL-MART		03/27/2020	JP MORGAN		BOA ML		10,587,662	11, 154, 239	10,563,873		(23,788)	00	(23,788)		۵	590,366	590,366	160,969	92,679
931142-EP-4	WAL-MART		01/16/2020		05/21/2020 .	JEFFERIES		331,538	367,234	331,526	0	(12)	0	(12)		٥	35,708	35,708	6,544	3, 164
93363D-AA-5	WAMU 06-AR		11/17/2020		12/28/2020 .	Paydown	3,682	3,488	3,682	3,682	0	193	0	193		0	0	0	5	40.000
94106L-BG-3 94106L-BJ-7	WASTE MANAGEMENT		06/30/2020 07/02/2020		07/20/2020 .		10,000,000	10,300,000	10,100,000 5,050,000			(1,599)	۷	(1,599)		۷	(298, 401)	(298, 401)	133,542	16,292 95,556
94984N-AA-0	WEMBS 2006-AR16 A1		07/02/2020		12/01/2020			5, 137,500	5,050,000		ν	(291,936	۷	(291,936)		ν	(137,336)	(137,336,	2,955	
94985A-AB-5	WFMBS 2006-AR15 A2		10/14/2020			Paydown	10,894	9,995	10,894	10,894		899	0		0	0	0	0	39	16
	WFMLT 2010-RR1 1A2		_09/02/2020			Paydown	34,293	33,606	34,293	34,293		687	0	687	0	0	0	0	197	3
	WELLS FARGO		01/16/2020			WELLS FARGO	615,000	658,776	658,548	658,760	0	(15)	0	(15)	0	0	(212)	(212)	3,674	3,612
95000U-2F-9	WELLS FARGO		01/17/2020				528,000	551,074	580,620	548,290	0	(2,784)	0	(2,784)		٥	32,331	32,331	15,609	1,641
95000U-2G-7	WELLS FARGO		01/16/2020		09/10/2020 .		600,000	608,436	644,418	607,946	0	(490)	0	(490)		0	36,472	36,472	15,067	3,887
95000U-2H-5	WELLS FARGO		07/30/2020			Various	2,500,000	2,532,540	2,551,954	2,529,956	0	(2,584)	) <u>0</u>	(2,584)	0	0	21,998	21,998	32,281	13,835
95000U-2J-1 95000U-2Q-5	WELLS FARGO		02/04/2020		05/22/2020 _	Various	4,000,000	4,000,000 1,913,000	3,927,539 1,913,107	4,000,000 1,913,000	V	V			0	۷	(72,461)	(72,461)	21,333	الإ
950000-20-5 95002T-AA-2	WFMBS 2020-3 A1		04/23/2020		12/01/2020 .	Pavdown	1,913,000	172,353	1,913,107	1,913,000	ν	(5.476		(5,476)	0	ν		107	1,324	389
95058X-AE-8	WEN 2018-1A A211		09/22/2020		12/15/2020	Pavdown	10.466	11.057	10.466	10.466	0	(591)	0	(591)	0	0	0	0	102	8
958667-AA-5	WESTERN MIDSTREAM		05/05/2020		12/09/2020	Various	2,000,000	1,630,000	1,925,390	1,632,269	0	2,269	0	2,269	0	0	293,121	293, 121	95,337	33,250
962166-BY-9	WEYERHAEUSER		03/26/2020			Various	23,879,000	23,513,651	27,098,985	23,520,763	0		0	7,111	0	۵	3,578,222	3,578,222	265,305	0
96221T-AF-4	WF-RBS COMMERCIAL MORTGAGE TRU		01/24/2020		12/01/2020 .	Paydown	456,202	469,513	456,202	456,202	0	(13,312)	0	(13,312)		٥	0	0	8,082	1,205
	WILLIAMS PARTNERS		08/11/2020			BOA ML	4,000,000	4,412,920	4,407,040	4,384,762	0	(28, 158)	0	(28, 158)		0	22,278	22,278	59,800	11,267
970648-AJ-0 98212B-AL-7	WILLIS NORTH AMERICA		05/21/2020 01/07/2020		12/02/2020 .	GOLDMAN SACHSBOA ML	10,000,000 710,000	10,266,600	10,996,200	10,253,067	V	(13,533)	۷	(13,533)	0	۷	743, 133	743, 133	212,236	60,639
98310W-AS-7	WYNDHAM DESTINATIONS		10/01/2020			BARCLAYS		1,057,500	1,072,700	1,056,756	ν 0	(744	,	(744)		n	15,944	15,944		13, 250
	XILINX		05/12/2020			JP MORGAN	35,000,000	34,990,550	35,312,900	34,990,345	0	(205)	0	(205)			322,555	322,555	48,490	0
984121-CL-5	XEROX		03/05/2020	SUMRIDGE	07/23/2020	SUMRIDGE	1,000,000	967,500	945,000	968,028		528	0	528		0	(23,028)	(23,028)	19,467	1,067
98956P-AS-1	ZIMMER BIOMET HOLDINGS		03/13/2020		06/09/2020 .	BARCLAYS	20,000,000	19,976,200	21, 159, 400	19,976,491	0	291	0	291	0	۵	1, 182, 909	1, 182, 909	137 , 250	
	JG WENTWORTH VFN		06/05/2020			Taxable Exchange	85,211,760	85,211,760	83,534,154	85,211,760	0	Ω	0	۵	0	٩	(1,677,606)	(1,677,606)	116,071	
008474-F*-4	AGNICO EAGLE MINES		03/05/2020			SEAPORT GROUP	15,000,000	15,000,000	15,499,800	15,000,000	ō	0	}ō	0	ļ0	Fō	499,800	499,800	273,367	0
	BAUSCH HEALTH COS		10/07/2020 01/22/2020			UBS WARBURGVarious	1,250,000	1,312,500	1,290,625 836.375	1,312,035	J0	(465)	/	(465)	·0	ļ	(21,410)	(21,410)	17 , 144 16 . 285	11,719
136375-CZ-3	CANADIAN NATIONAL RAILWAY		04/29/2020		04/06/2020	BARCLAYS		710,543	702,862	710,561	η 	18	n	18	n	n	(603,625)	(663,625	1,285	η
13648T-AA-5	CANADIAN PACIFIC RAILROAD		05/27/2020			US BANCORP	13,148,000	13, 113, 598	13,836,166	13, 114, 498	0	900	0	900	0		721,668	721,668	119,044	39,247
15135U-AM-1	CENOVUS ENERGY		05/06/2020	JP MORGAN	06/29/2020	GOLDMAN SACHS	800,000	679,000	728,000	680,972	0	1,972	0	1,972	0	0	47,028	47,028	7 , 178	2, 172
66977W-AP-4	NOVA CHEMICALS		10/05/2020	GOLDMAN SACHS	11/03/2020		500,000	497,500	498,855	497,553	0	53	0	53		۵	1,302	1,302	12,778	10,833
66977W-AQ-2	NOVA CHEMICALS		09/23/2020		10/30/2020 .	GOLDMAN SACHS	600,000	595,213	593,520	595,358	0	145	0	145		٥	(1,838)	(1,838)	12,350	9, 197
67077M-AW-8	NUTRIEN		05/11/2020		06/09/2020 .	WELLS FARGO	25,000,000	24,974,250	26, 110, 250	24,974,067	0	(183)	)ō	(183)	0	F0	1, 136, 183	1, 136, 183	57,361	0
683715-AC-0 683720-AA-4	OPEN TEXT HOLDINGS		03/10/2020		11/02/2020	WELLS FARGO	1,028,000 750,000	1,028,000 746,250	1,045,990 784.763	1,028,000 746,426	ō	176	ļō	176	0	fō	17,990 38.337	17,990 38,337	28,327 22,086	2,063
878742-BG-9	TECK RESOURCES		03/10/2020		12/14/2020	ATHENE ANNUITY & LIFE	26,500,000	26,719,415	29,284,175	26,710,861	ν	(8,554	ļ <sup>\(\)</sup>	(8,554)	ļ <sup>0</sup>	ļ	2,573,313	2,573,313	476,558	
89114Q-BZ-0	TORONTO-DOMINION BANK		03/16/2020		03/30/2020	TD	300.000	300.327	29,264,175	300,318	n	(9)	)n	(9)	n	n	4,659	4.659	2,979	2,627
91911K-AJ-1	VALEANT PHARMACEUTICALS		_03/16/2020	Various		Call 101.6250	1,800,000	1,775,363	1,829,250	1,777,761	0	2,399	ő	2,399	0	0	22,239	22,239	56,875	975
94106B-AA-9	WASTE CONNECTIONS INC		01/21/2020	Various	11/02/2020	Various	18,120,000	18,118,369	19,376,842	18, 118, 187	0	(182)	0	(182)		0	1,258,655	1,258,655	360,281	0
	AGL 2020-6A A1	C	07/21/2020		12/08/2020 .	MSDW	15,000,000	15,000,000	15,070,200	15,000,000	0	0	0	Ω	0	٥	70,200	70,200	96,294	0
	AGL 2020-6A B1	C	07/21/2020				10,000,000	10,000,000	10,061,500	10,000,000	ō	ļō	ō	o	0	Fō	61,500	61,500	77,321	0
00131L-AJ-4		C	03/31/2020 09/22/2020			CANTOR FITZGERALD	330,000	329,030	332,577 776,942	329,030 768.028	ō	0	ļō	0	0	Fō	3,548 8,914	3,548	0 5.172	0 427
02156L-AE-1	ALTICE FRANCE SA	16	09/22/2020	I var I ous	11/03/2020	I GULDMAN SACHS	//3.000	768,000	//6.942	/68.028		1		28			8.914	8.914	5.1/2	421

					Snowing Ai	I Long-Term Bonds	s and Stocks	ACQUIREL	During Ye	ar and Fully	DISPOSEL	OF During	g Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted (		е	17	18	19	20	21
					1						12	13	14	15	16		1			
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eian		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	,	Value	Disposal	Disposal	Disposal	Year	Dividends
034863-AV-2	. ANGLO AMERICAN CAPITAL	C	03/30/2020		04/15/2020		215,000		228,216	214,800	0	(5	)0	(5	0	0	13,416	13,416	514	
03938L-BC-7	. ARCELORMITTAL	C		JEFFERIES	11/06/2020 .	MSDW	2,000,000	2,020,000	2, 181, 400	2,019,175	0	(825	0	(825)	00	٥	162,225	162,225	69,417	32, 111
03969A-AQ-3	ARDAGH PACKAGING FINANCE	C	04/07/2020		11/02/2020		1,120,000		1,173,200	1, 120,000	0	0	0	0	0	0	53,200	53,200	33,647	46
05401A-AH-4	. AVOLON HOLDINGS FND	C	01/16/2020		12/08/2020		1,500,000	1,498,905	1,417,360	1,499,044	0	139	J0	139	J0	0	(81,684)	(81,684)	32,224	839
05523R-AD-9 05581K-AB-7	BAE SYSTEMS	C		O., GOLDMAN SACHS	10/27/2020	TDMSDW	1,770,000 4,175,000	1,982,648	1,992,135 4,525,867	1,980,140 4,533,867	μ	(2,508)	)	(2,508)	)0	۵	11,995	11,995	32,597	25,075 8,814
06738E-BQ-7	BARCLAYS	C	12/03/2020		12/07/2020		500,000	500,000	4,525,667	500,000	ν 0	(20,275)	/	(20,2/3	)0 n	ν	415	415	49,336 N	0,014
08182B-AE-8	BSP 2019-17A B	C		GOLDMAN SACHS	12/08/2020		2,700,000	2,631,231	2,704,563	2,636,469	0	5,238	0	5,238	0	0	68,094	68,094	44,373	16,572
143658-BC-5	CARNIVAL 1	C	09/01/2020	) MSDW	11/02/2020 .	WELLS FARGO	1,750,000	1,960,000	1,931,563	1,945,602	0	(14,398)	)0	(14,398)	0	0	(14,040)	(14,040)	115, 160	81,059
18272C-AA-4	. CLARUS SECURITIES SA	C		ATHENE ANNUITY & LIFE	12/28/2020 .		5,000,000	4,975,000	5,000,000	5,000,000	0	25,000	0	25,000	0	٥	0	0	88,958	17,500
18452M-AB-2	. CLEAR CHANNEL INTL BV	C		DEUTSCHE	07/28/2020 .		210,000	210,000	214,463	210,000	ļ	ļō	ļ0	ō	0	0	4,463	4,463	0	ō
197363-AC-8 225433-AT-8	CECLO 2020-29A A1F	Ú	07/10/2020 07/30/2020	) _ JEFFERIES ) _ ATHENE ANNUITY & LIFE	12/09/2020 .	ATHERSI	10,000,000 2,200,000	10,000,000	10,031,000 2,370,315	10,000,000 2,360,913	ļ <sup>0</sup>	(10,697)	ŀō		\ <sub>0</sub>	<u>0</u>	31,000 9,401	31,000 9,401	65,800 26,706	11.04
225433-A1-8 22550L-2B-6	. CREDIT SUISSE NEW YORK	C	04/06/2020		04/29/2020 .	CSFB	2,200,000		2,370,315	2,360,913	, n	(10,697	,	(10,697	,					
22550L-20-4	CREDIT SUISSE NEW YORK	C		ATHENE ANNUITY & LIFE	10/22/2020		5,000,000		5,460,350	5,472,822		(17,366)		(17,366	0		(12,472)	(12,472)		
227170-AG-2	CRNN 2014-2A A	C		ATHENE ANNUITY & LIFE	11/18/2020		1,263,889	1,266,693	1,263,889	1,263,889	0	(2,804)		(2,804)	0	0	0	0	6,800	1,033
251526-CE-7	DEUTSCHE BANK NY	C		DEUTSCHE	12/09/2020		1,030,000		1,043,143	1,030,000	0	٥	0	۵	0	۵	13, 143	13, 143	1,036	ΩΩ
25243Y-BE-8	. DIAGEO CAPITAL	C	04/27/2020	BOA ML	06/23/2020 .		25,000,000		25,661,750	24,797,263	Ω	2,013		2,013	0	Ω	864,487	864,487	82,639	
290015-AG-1	ELMWOOD CLO I LTD ELMW1_19-1A	C	10/15/2020	ATHENE ANNUITY & LIFE		Redemption 100.0000	12,000,000		12,000,000	12,000,000 5,800,000	Ω	(684)	0	(684)	0	0	0	0	124,867	118,081
29001V-AC-3 29003B-AA-9	. ELMW6 2020-3A B1	C	09/22/2020 06/26/2020	I DBC	12/09/2020 .	WELLS FARGO	5,800,000 8,000,000	5,800,000	5,808,990 8.038.240		ν		J	۷	0	L	8,990	8,990 38,240	17,787 66,191	٧
29003B-AC-5	ELMW5 2020-2A B	C	06/26/2020		12/09/2020		2,000,000	2,000,000	2,010,000	2.000.000	0	0	0	0	0	0	10.000	10.000	20,223	0
29446M-AC-6	EQUINOR ASA	C	01/16/2020		05/14/2020		1,250,000	1,281,763	1,262,245	1,281,592	0	(170	)	(170	0	0	(19,347)	(19,347)	19,252	7, 109
314890-AB-0	FERGUSON FINANCE	C	05/28/2020	BOA ML	08/06/2020 .	BARCLAYS	1,445,000	1,438,526	1,552,320	1,438,585	0	58	0	58	0	0	113,735	113,735	8,871	2
33835A-AC-3	MORGN 2020-6A B	C	09/25/2020		12/09/2020	JP MORGAN	12,000,000		12,015,720	12,000,000	0	0	0	0	0	0	15,720	15,720	25,347	Q
404280-CF-4	HSBC HOLDINGS	C	03/25/2020		03/26/2020 .		723,000		769,706	722,096	Ω	0	0	0	0	0	47,610	47,610	0	0
42772B-AA-1 48662G-AA-0	. HERO 2020-1A A	C	03/10/2020	D. BARCLAYS	12/20/2020 .	RBCRedemption 100.0000	1, 131, 693	1, 131, 498	1, 131, 693	1, 131, 693	ν	195	ر ا	195	0	L	46.500	46.500	148,269 72,919	۷
48662G-AC-6	KAYNE 2020-8A B	C		JP MORGAN	12/09/2020		12,000,000	12,000,000	12,069,720	12,000,000	0	0	0	0	0	0	69.720	69.720	112,253	(
532522-AA-7	LIMA METRO LINE 2 FINANCE	C		ATHENE ANNUITY & LIFE		Redemption 100.0000	6, 191	7,513	6, 191	6, 191	0	(1,322)	)	(1,322)	)0	0	0	0	91	2F
53944Y-AL-7	. LLOYDS BANKING GROUP	C	04/02/2020	Various	12/14/2020 .		19,395,000	19,395,000	21,251,912	19,395,000	٥	0	0	۵	0	۵	1,856,912	1,856,912	490,602	ΩΩ
55955E-AA-6	. MAGNE 2020-27A A1	C	07/24/2020	MSDW	12/08/2020 .		7,000,000		7,020,300	7,000,000	0	Ω	0	Ω	0	0	20,300	20,300	38,376	0
55955E-AE-8	. MAGNE 2020-27A B	C	07/24/2020		12/08/2020		6,100,000		6, 128, 975	6,100,000	ļ	(OF 400)	J	U	J0		28,975	28,975	42,931	2 000
59982W-AA-5 606822-BM-5	MCSLT 2019-1A A	C		O. GOLDMAN SACHS		GOLDMAN SACHS		721,996	696,503 759,992		, n	(25,493)		(25,493)	,		(368)	(368)	9,505 6,911	2,099 1,664
606822-BN-3	MITSUBISHI UFJ	C		Various	10/21/2020		21,221,000		22, 192, 835	21,221,000		0	Ĺ	0			971,835	971,835	283,321	(
62947Q-AU-2	NXP FUNDING	C	04/20/2020	Various		Various	15,950,000	16,249,222	16,324,775	16, 131, 440	0	(117,782)	)0	(117,782)	0	0	193,335	193,335	542,798	257,692
629571-AA-8	. NABORS INDUSTRIES LTD	C	01/07/2020	) CITICORP	03/23/2020	TD	750,000		228,525	750,000	0	0	0	٥	0	۵	(521,475)	(521,475)	11,328	J
654744-AA-9	. NISSAN MOTOR CO	C		MSDW	09/14/2020 .	JP MORGAN	1, 197,000		1,220,126	1, 197,000	ļō	ļō	ļ0	ō	0	F0	23, 126	23, 126	ō	ļ
74365P-AD-0 74727P-BC-4	PROSUS	Ü		O CITICORP	07/28/2020 . 04/20/2020 .	BNP PARIBAS	282,000 943,000		293,280 987,793	282,000 940.081	ļ <sup>0</sup>	ļ0	} <sup>0</sup>	ļ0	0	J	11,280 47,711	11,280 47,711	0 534	٥,
74727P-BC-4	STATE OF QATAR	C.		) DEUTSCHE	04/20/2020 .	GOLDMAN SACHS			987,793		ļ <sup>0</sup>	n 4	ļ <sup>0</sup>	4 n		J	53,716	53,716		۷۰
74977R-DJ-0	COOPERATIEVE RABOBANK UA	C	09/17/2020	TD	10/28/2020		3,370,000		3,359,553	3,370,000	0	0	0	0	0		(10,447)	(10,447)	3,383	
780097-BN-0	. ROYAL BANK OF SCOTLAND	C	05/19/2020	BOA ML	08/25/2020 .	RBS SECURITIES	1,317,000	1,317,000	1,364,346	1,317,000	0	0	0	0	0	٥	47,346	47,346	8, 199	0
780153-AZ-5	ROYAL CARIBBEAN CRUISES 1	C	09/01/2020	) Various	10/30/2020		2,750,000	3, 196, 875	3, 145, 313	3, 177, 686	0	(19, 189)	00	(19, 189	0	0	(32,373)	(32,373)	94,875	42, 167
78081B-AF-0	ROYALTY PHARMA	C	08/24/2020		10/06/2020 .		1,473,000	1,403,857	1,425,538	1,403,867	ļō	10	J0	10	J0	Fō	21,671	21,671		ļ
80007R-AG-0 822582-CG-5	. SANDS CHINASHELL INTERNATIONAL FINANCE BY	Ü		BARCLAYS	06/17/202011/04/2020 .		595,000	592,501	622,507	592,498	ļ0	(3	J	(3)	0	۵	30,008	30,008	1,085	160,325
83012D-AC-7	SIXST 2020-16A B	C	10/05/2020		12/08/2020			7,000,000	7,019,390	7,000,000	n	(17,525) N	,n	(17,525) N	,u	ν η	(59,431)	(59,431)	15,094	
83438J-AA-4	SLOSO 2007-1A A1LA	C	08/04/2020	GUGGENHE IM	10/07/2020	Paydown	436,827	358, 198	436,827	436,827	0	78,629	0		0	0	0	0	598	195
86315R-AA-7	STRAS 2020-1A A	C	04/02/2020		10/20/2020	Various	3,053,776	3,023,238	3,053,776	3,053,776	0	30,538	0	30,538	0	٥		٥	44,610	
86562M-BV-1	. SUMITOMO MITSUI FINANCIAL	C	01/16/2020		10/21/2020 .	Various	10,753,000	10,752,830	11,332,014	10,752,828	0	(2	0	(2	0	٥	579, 186	579, 186	172,698	1,370
87268R-AA-2	. TFINS 2019-2A A1	C	07/30/2020	ATHENE ANNUITY & LIFE	11/30/2020 .	Paydown	4,926	4,631	4,926	4,926	ļ	296	ļ0	296	0	o	0	ō	67	23
88315L-AE-8 88315L-AF-5	TMCL 2020-1A A	Ü	08/04/2020 08/04/2020		12/20/2020	Paydown Paydown	146,646 146,646	146,621 146.600	146,646 146,640	146,646 146,640	ļō	25	ļō	25	<sub>0</sub>	łō	ļō	}ō	841 1,522	ļ
88315L-AF-5 893829-AA-9	TRANSOCEAN PROTEUS	C		) GOLDMAN SACHS	12/20/2020		146,646		146,640	146,640	ļ	1, 156	ļ	1, 156	0	L	Q		1,522	
89382P-AA-3	TRANSOCEAN PONTUS LTD	C	07/16/2020			Redemption 100.0000	15, 180		15, 180	15, 180	0	1, 101	0	1, 101	0	0	0	o	496	
894135-AA-0	TRAP 2007-13A A1	C	08/06/2020		11/09/2020		225,640		225,640	225,640	0	27,867	0	27,867	0	0	0		298	

### **SCHEDULE D - PART 5**

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

					nowing A	I Long-Term Bonds	s and Stocks	ACQUIREL	During Ye	ar and Fully										
1	2	3	4	5	6	7	8	9	10	11	C	hange in Boo	ok/Adjusted C	Carrying Valu	е	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							(Dorius)			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Diamagal	Name of	Shares		Consid-				Impairment	Valu (12 +	Carrying				During	and
	D	1			Disposal	Name of				Value at	Increase/	ization)/				(Loss) on	(Loss) on	(Loss) on		
fication	Description	eign		Name of Vendor	Date	Purchaser		Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
89413G-AA-6 92857W-BL-3	TRAP 2007-12A A1VODAFONE GROUP	C	08/04/2020 .	. GUGGENHEIM	10/06/2020 .		134,889	117,421	134,889	134,889	0	17,468	}0	17,468	J0	}0	0		205	69
92857W-BL-3 92914R-AY-8	VOVAFONE GROUP		01/16/2020 . 03/18/2020 .	MILLENNIUM	10/08/2020 .	Paydown	750,000 48,334	886, 128 45, 223	943,808 48,334		D	(3,857)	l0	(3,857)	0	l	61,537	1,53/ اط	32,604	5,313
961214-EL-3	WESTPAC BANKING	C	01/16/2020	TD			1,000,000	1,005,770	1,006,040	1,005,686	ν η	(84)	n	(84	n	n	354	354	4,012	368
961214-EP-4	WESTPAC BANKING	C	11/09/2020	CITIGROUP		BOA ML	569,000	569,000	573,740		0	0	0	0	0	0	4.740	4.740	0	0
980236-AM-5	WOODSIDE FINANCE	C	07/15/2020	DEUTSCHE	10/21/2020		4,000,000	4, 223, 120	4,252,920	4,210,178	0	(12,942)	0	(12,942)	0	0	42,742	42,742	92,467	
984851-AG-0	YARA INTERNATIONAL ASA	C	05/28/2020	JP MORGAN			356,000	356,000	368,058	356,000	0	0	0	0	0	0	12,058	12,058	249	0
	ADANI TRANSMISSION LTD	C	11/06/2020	BARCLAYS			6,000	6,225	6,000	6,000	0	(225)	0	(225)	0	0	0	0	128	120
	NAC AVIATION	C	02/06/2020 .	_ CITIGROUP	07/22/2020	Tax Free Exchange	20,000,000	20,000,000	15,640,000	20,000,000	0	0	0	0	0	0	(4,360,000)	(4,360,000)	332,806	0
	Subtotal - Bonds - Industrial an	d Miscell					4,559,440,504	4,612,243,341	4,847,591,062	4,610,917,625	0	(1,032,164)	293,536		0	0	224,694,441	224,694,441	73,235,781	9,527,423
89364M-BQ-6	TRANSDIGM			_Tax Free Exchange	11/16/2020 .		4,839,480	4,299,055	4,549,111	4,359,829	٥	60,774	0	60,774	0	0	189,282	189,282	82,362	43,617
89364M-BQ-6	TRANSDIGM		03/13/2020 _	_Tax Free Exchange	09/30/2020 _	Redemption 100.0000	36,570	32,487	36,570	36,570	0	4,084	0	4,084	0	0	0	0	305	330
	Subtotal - Bonds - Unaffiliated	Bank Loa	ans				4,876,050	4,331,542	4,585,681	4,396,399	0	64,858	0	64,858		0	189,282	189,282	82,667	43,947
	Total - Bonds						5,093,637,177	5, 164, 536, 594	5,405,266,588	5, 161, 159, 784	0	(3,083,258)	293,536	(3,376,794)	0	0	232, 127, 812	232, 127, 812	76,845,325	10,702,518
	Total - Preferred Stocks							0	0	0	0	0	0	0	0	0	0	0	0	0
91734M-10-3			05/04/2020 _		05/08/2020 .	Various	93,859.000	4, 144, 778	3,916,004	4,144,778	0	0	0	0	0	0	(228,774)	(228,774)	0	0
	Subtotal - Common Stocks - In	dustrial a						4,144,778	3,916,004	4,144,778	0	0	0	0	0	0	(228,774)	(228,774)	0	0
	. JNAM JNL/PPM AMERICA LOW DUR CL I		04/24/2020 _	_ JNAM	10/22/2020 .		1,087,553.000	11,473,688	11,742,937	11,473,688	0	0	0	0	0	0	269,249	269,249	0	0
	JNAM JNL/S&P MID 3		04/24/2020 _	JNAM		JNAM	1.000	5	5	5	0	0	0	0	0	0	0	0	0	0
	JNAM JNL/VAN ECK INTL GOLD FUND		04/24/2020 .	JNAM		JNAM	0.000	4	4	4	0	0	0	0	0	0	0	0	0	0
	PPM PPM LONG SHORT CREDITPPM LARGE CAP VALUE		09/30/2020 .	LDIRECT	12/10/2020		89,524.000	838,568	855,081	838,568	0	0	0	0	0	u	16,512	16,512	11,833	0
	PPM MID CAP VALUE		09/30/2020	DIRECT	10/20/2020		111.000 611.000	944 4.542	972 4.840	944 4,542	0			0	0		28	298		
	PPM SMALL CAP VALUE FUNDS				12/10/2020		216.294.000	1,654,647	2,065,000	1.654.647		0	n	0		0	410.353	410.353	0	
	Subtotal - Common Stocks - M	utual Fur	T			511201		13,972,398	14,668,839	13,972,398	0	0	0	0	0	0	696,440	696,440	11,833	0
	Total - Common Stocks	ataur i ui	100					18, 117, 176	18.584.843	18, 117, 176	0	0	0	0	0	0	467 . 666	467,666	11.833	0
	Total - Preferred and Common	Stocks						18,117,176	18,584,843	18, 117, 176	0	0	0	0	0	0	467,666	467,666	11,833	0
9999999 -		CIOUNS						5, 182, 653, 770		5.179.276.960	0	(3,083,258)	293.536	(3.376.794)	0	0	232.595.478	232.595.478	76.857.158	10.702.518
0000000	i Otais							5, 102,055,770	0,740,001,401	5, 115,210,300	U	(0,000,200)	230,300	(0,0/0,/34)	U	U	202,333,470	202,333,470	10,001,100	10,702,310

### SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

		Vaic	action of onarc	s or Subsidiary,	Controlled of	7 tillilated Collip	Janico				
1	2	3	4	5	6	7	8	9	10	Stock of	f Such
										Company	Owned by
										Insurer on Sta	atement Ďate
						Do Insurer's				11	12
						Assets Include					
						Intangible					
						Assets					
						Connected with					
	Description,					Holding of					
	Name of Subsidiary,		NAIC		NAIC	Such	Total	Book/			
CUSIP	Controlled		Company	ID	Valuation	Company's	Amount of Such	Adjusted	Nonadmitted	Number	% of
Identification	or Affiliated Company	Foreign	Code	Number	Method	Stock?	Intangible Assets	Carrying Value	Amount	of Shares	Outstanding
	. ,	roreign	Code	Number	Metriod	Slock:	ilitarigible Assets	Carrying value	Amount		XXX
0999999. Total Pro		ı	00110	40.0070700		110	0	0	Ü	XXX	
	JACKSON NATIONAL LIFE INSURANCE COMPANY OF NEW YORK		60140	13–3873709	8B1	NO	0	607,762,377	Ω	2,000.000	100.0
	- Common Stock - U.S. Life Insurer						0	607,762,377	0	XXX	XXX
	JACKSON NATIONAL LIFE (BERMUDA) LTD	C			8BIII	NO	0	4,145,427	4, 145, 427	250,000.000	100.0
	VFL INTERNATIONAL	C			8BIII	NO	0	1,030,696	1,030,696	100.000	100.0
1499999. Subtotal	I - Common Stock - Alien Insurer						0	5, 176, 123	5, 176, 123	XXX	XXX
01915*-10-2	ALLIED LIFE BROKERAGE				8BIII	NO	0	497,899	497,899	900,000.000	100.0
46660@-10-2	JACKSON CHARITABLE FOUNDATION, INC				8BIII	NO	0	100	100	1.000	100.0
60510@-10-5	MISSION PLANS OF AMERICA				8BIII	NO	0	12,313	12,313	100.000	100.0
75001@-10-9	ROP				8BIII	NO	0	201,450	201,450	100.000	100.0
75604#-10-8	REALIC OF JACKSONVILLE				8BIII	NO	0	1,562	1,562	10,000.000	100.0
85226#-10-5	SQUIRE REASSURANCE COMPANY II, INC				8B1	NO	0	0	0	1,000.000	100.0
1799999. Subtotal	- Common Stock - Other Affiliates						0	713,324	713,324	XXX	XXX
1899999. Total Co	ommon Stocks						0	613,651,824	5,889,447	XXX	XXX
1999999 - Totals							0	613,651,824	5,889,447	XXX	XXX

<sup>1.</sup> 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: \$ ................4,001,387,527

1	2	3 4	Stock in Lower-Tie Indirectly by Stateme	r Company Owned
		Total	Indirectly b	y Insurer on
		Amount of Intangible	Stateme	ent Date
		Assets Included in	5	6
CUSIP		Amount Shown in	,	% of
Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company Column 8, Section 1	Number of Shares	Outstanding
				<b>4</b>
				<b></b>
				<b></b>
				<b></b>
			<b>+</b>	<del> </del>
			<del> </del>	ł
			<del> </del>	f
			<del> </del>	f
				<b></b>
0399999 - Total			XXX	XXX

<sup>2.</sup>Total amount of intangible assets nonadmitted \$ \_\_\_\_\_613,651,824

### **SCHEDULE DA - PART 1**

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Cod	des	4	5	6	7		e in Book/Adi			12	13			Intere	st			20
	2	3	•			,	8	9	10	11	1 '-	10	14	15	16	17	18	19	1 20
	_							J	10	Total			14	13	10	.,	10	13	1
									Current	Foreign			Amount Due						
									Year's	Exchange			and Accrued						
								Current	Other-	Change in			Dec. 31 of						
						Book/	Unrealized	Year's	Than-	Book/			Current Year	Non-				Amount	'
						Adjusted	Valuation	(Amor-	Temporary	Adjusted			on Bond	Admitted		Effective		Received	Paid for
		For-	Date		Maturity	Carrying	Increase/	tization)/	Impairment	Carrying			Not	Due and	Rate	Rate	When	During	Accrued
Description	Code		Acquired	Name of Vendor	Date	Value	(Decrease)	Accretion	Recognized	Value	Par Value	Actual Cost	in Default	Accrued	of	of	Paid	Year	Interest
CASH MGMT BILL			10/23/2020 _		_02/02/2021	22,298,135	0	3,959		0	22,300,000	22, 294, 175	0	0	0.000	0.094	MAT	0	0
0199999. Subtotal - Bonds - U.S. Gove		s - Issuer	Obligation	IS .		22,298,135	0	3,959		0	22,300,000	22, 294, 175	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bor						22,298,135	0	3,959	0	0	22,300,000	22, 294, 175	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territorie			ns Bonds			0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivis						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenue						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscella	aneous (	Unaffiliat	ted) Bonds			0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries a	and Affilia	ates Bon	ds			0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Fur	nds					0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank I	Loans					0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						22,298,135	0	3,959	0	0	22,300,000	22, 294, 175	0	0	XXX	XXX	XXX	0	0
7799999. Total - Residential Mortgage-						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage	e-Backed	d Securiti	ies			0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed a	nd Struc	tured Se	curities			0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loa	ıns					0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						22,298,135	0	3,959	0	0	22,300,000	22,294,175	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries a	and Affilia	ates				0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						22,298,135	0	3,959	0	0	XXX	22.294.175	0	0	XXX	XXX	XXX	0	0

Book/Adjusted Carrying Value by NAIC Designation Category Footnote	e:
1A\$ 22,298,135 1B\$ 0 1C\$	0 1D\$0 1E\$0 1G\$0
2A\$0 2B\$0 2C\$	0
3A .\$0 3B\$0 3C\$	0
4A\$0 4B\$0 4C\$	0
5A .\$0 5B\$0 5C\$	0

Showing all Options	Cans Floors Co	llars Swans and Forwards	Open as of December 31 of Current Year	
Onowing an Options,				

					Sh	nowing all	Options. (	Caps. Floo	rs. Collars.	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior												
	Description										Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange	e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
0079999999. Sub	total - Purchased Op	tions - Hedg	ing Effective	Excluding Varia	ble Annuity Guarant	tees Under S	SAP No.10	8			0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Sub	total - Purchased Op	tions - Hedg	ing Effective	Variable Annuity	y Guarantees Under	r SSAP No.1	08				0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
				MORGAN STANLEY																			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index_	INTERNATIONAL	4PQUHN3JPFGFNF3BB653	08/25/2020	_01/06/2021	291,000	1,000,000,000	_3505 / 3179 KO	0	32,890,001	0	73,312,962		73,312,962	40,422,961	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BNP	ROMUWSFPU8MPR08K5P83		01/06/2021 .	308,458	1,000,000,000	3,436	0	27,099,999	0	98,866,197		98,866,197	71,766,199	0	0	0	0		Note 0001
S&P 500 < 1 YEAR S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CITIBANK	E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76		01/03/2021 . 01/15/2021 .	307,295 294,735	1,000,000,000	3,482	0	22,890,001 28,189,999	0	84,700,043 60,713,690		84,700,043 60,713,690	61,810,042	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index_ Equity/Index_	BANK OF AMERICA		10/02/2020	01/20/2021	297,810	1,000,000,000	3,610		21, 150,000	0	50,713,690		50,713,690	29, 192, 476		u		٥		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index_	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	10/02/2020	.01/29/2021	297,810	1,000,000,000	3,626	0	21, 150,000	0	50, 110, 220		50,110,220	28,960,220	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CITIBANK	E570DZWZ7FF32TWEFA76		01/04/2021 .	293, 199	1,000,000,000	3,581	0	23,480,012	0	51,396,325		51,396,325	27,916,314	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index_	UBS	BFM8T61CT2L1QCEM1K50		02/03/2021 .	292,554	1,000,000,000	3,657	0	23, 119, 994	0	43,657,837		43,657,837	20,537,843	0	0	0	0		Note 0001
				MORGAN STANLEY																			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index_	INTERNATIONAL	4PQUHN3JPFGFNF3BB653	10/07/2020	02/10/2021	292,071	1,000,000,000	3,681	0	21,940,000	0	41, 126, 788		41, 126, 788	19, 186, 789	0	0	0	0		Note 0001
S&P 500 < 1 YEAR S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE VAGLBS/VAGDBS HEDGE	Ex 5 Ex 5	Equity/Index. Equity/Index.	CREDIT SUISSE	E58DKGMJYYYJLN8C3868 E570DZWZ7FF32TWEFA76		02/17/2021 . 01/22/2021 .	286,376 289,049	1,000,000,000	3,719 3,581	0	20,500,000 26,440,001	0	34,308,007		34,308,007 57,214,372	13,808,007	0	0	0	0		Note 0001 Note 0001
50P 300 < 1 TEAR	VAULDS/VAUDDS NEDUE	Ех э	Equity/index_	GOLDMAN SACHS	E3/UUZWZ/FF3ZIWEFA/6	10/23/2020	0 1/22/2021 .	∠89,049	1,000,000,000	3,381	0	20,440,001	0	51,214,312		31 , 214, 312	30,774,372		0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index_	INTERNATIONAL	W22LR0WP21HZNBB6K528	10/30/2020	_01/08/2021	1,539,636	5,000,000,000	3,653	0	28,550,000	0	176, 103, 074		176, 103, 074	147,553,074	0	٥	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	11/05/2020	02/23/2021 .	284,016	1,000,000,000	3,697	0	22,480,001	0	40,247,825		40 , 247 , 825	17,767,824	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index_	JPMORGAN CHASE	7H6GLXDRUGQFU57RNE97	11/05/2020	.03/03/2021	284,016	1,000,000,000	3,697	0	23,900,001	0	42,901,535		42,901,535		0	0	0	0		Note 0001
				MORGAN STANLEY																			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index_	INTERNATIONAL	4PQUHN3JPFGFNF3BB653	11/09/2020	03/10/2021 _	277,336	1,000,000,000	3,786	0	20,989,999	0	27,979,186		27,979,186	6,989,187	0	0	0	0		Note 0001
000 500 4 1/540	VACUEDO (VACUEDOS LIEDOS		F 14 (1 1	MORGAN STANLEY	ADOLUNIA IDEAENEADDAEA	44 (00 (0000	03/17/2021 _	077 000	4 000 000 000	0.700		04 000 000		00 740 007		29,748,327	7 750 000						N + 0004
S&P 500 < 1 YEAR S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE VAGLBS/VAGDBS HEDGE	Ex 5 Ex 5	Equity/Index. Equity/Index.	INTERNATIONAL BARCLAYS BANK	4PQUHN3JPFGFNF3BB653 G5GSEF7VJP5170UK5573	11/09/2020	01/04/2021 _	277,336 277,472	1,000,000,000	3,786 3,676	0	21,989,999 17,740,000		29,748,327		29,748,327	7,758,328 4,983,100			0			Note 0001 Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index_	CITIBANK	E570DZWZ7FF32TWEFA76		03/24/2021	275,472	1,000,000,000	3,812	0	19,510,000	0	27,255,916		27,255,916	7,745,916	0		0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CITIBANK	E570DZWZ7FF32TWEFA76		03/31/2021 .	275,472	1,000,000,000	3,812	0	20,670,000	0	28,885,289		28,885,289	8,215,289	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index_		E570DZWZ7FF32TWEFA76		05/05/2021 .	267,748	1,000,000,000	3,847	0	27 , 190 , 000	0	30,501,934		30,501,934	3,311,933	0	0	0	0		Note 0001
				MORGAN STANLEY																			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index_		4PQUHN3JPFGFNF3BB653	12/28/2020	05/05/2021 _	26,733	100,000,000	3,853	0	2,718,000 _	0	2,960,984		2,960,984	242,984	0	0	0	0		Note 0001
00D 500 4 V54D	VACUEDO (VACUEDOS LIEDOS		F 14 /1 1	MORGAN STANLEY	ADOLUNIA IDECENEADACA	40 (00 (0000	00 (00 (0004	007 000	4 000 000 000	0.000		00 700 000		04 540 440		04 540 440	4 750 440				0		N + 0004
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	INTERNATIONAL MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	12/29/2020	06/02/2021 .	267,223	1,000,000,000	3,929	0	22,790,000	0	24,540,146		24,540,146	1,750,146	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index_	INTERNATIONAL	4PQUHN3JPFGFNF3BB653	12/29/2020	_06/02/2021	26,738	100,000,000	3,927	0	2,301,000	0	2,481,944		2,481,944	180,944	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index_	UBS	BFM8T61CT2L1QCEM1K50		.07/07/2021	267,913	1,000,000,000	3,994	0	21,130,001	0	22,828,570		22,828,570	1,698,569	0	0	0	0		Note 0001
				GOLDMAN SACHS					,,,					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index_	INTERNATIONAL	W22LR0WP21HZNBB6K528	12/29/2020	07/07/2021 _	26,835	100,000,000	3,987	0	2, 138,000	0	2,352,802		2,352,802	214,801	0	0	0	0		Note 0001
	total - Purchased Op	tions - Hedg	ing Other - 0	Call Options and	Warrants						0	522,947,008	0	1,127,259,549	XXX	1,127,259,549	604,312,543	0	0	0	0	XXX	XXX
3 YR OPTION, 10 YR	INSURANCE LIABILITY		L																				7
SWAP	HEDGE	Ex 5	Duration	BNP	ROMUWSFPU8MPR08K5P83	11/30/2018	11/30/2021 .	0	500,000,000	4. 15%/2. 15%	100,000	0	0	53,432,868		53,432,868	34,782,950	0	ļ0	0	0		Note 0001
3 YR OPTION, 10 YR	INSURANCE LIABILITY HEDGE	Ex 5	Duration	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	12/06/2018	12/06/2021	٥	500,000,000	3.99%/1.99%	50,000	0	0	46,096,608		46,096,608	31,219,017		_	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CREDIT SUISSE	E58DKGMJYYYJLN8C3868		01/13/2021	148, 136		3.99%/1.99% 2869 / 2194 KO		3,425,000	٥٥	1,829,307		1,829,307	(1,595,693)	n	n	n	 n		Note 0001
			qu , / 11100/	MORGAN STANLEY				, 100						, 020,007		.,020,007	[ .,000,000,		[				
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index_	INTERNATIONAL	4PQUHN3JPFGFNF3BB653	08/13/2020	_02/10/2021 _	148 , 136		.2700 / 2025 KO	0	3,050,000	0	228,933		228,933	(2,821,067)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index_		02RNE81BXP4R0TD8PU41	10/13/2020	01/08/2021	284,265	1,000,000,000	3, 166	0	19,275,000	0	350,457		350,457	(18,924,542)	0	0	0	0		Note 0001
000 500 4 7545	VACUEDO AVACEDES LIESCE	F F	F // .	GOLDMAN SACHS	WOOL DOWNOLLIZADDOWS	40 (00 (0000	04 (00 (0004	222 222	4 000 000 000	0.500		4 000 000	_	00 101		00 101	(0.070.000)	][	_		•		N + 0004
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index_	INTERNATIONAL GOLDMAN SACHS	W22LR0WP21HZNBB6K528	10/22/2020	01/06/2021 .	289,607	1,000,000,000	2,590	0	4,000,000	0	20, 191		20, 191	(3,979,809)	l0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index_	INTERNATIONAL	W22LR0WP21HZNBB6K528	10/22/2020	_01/29/2021	289,583	1,000,000,000	2,590	0	6,510,000	0	506,404		506.404	(6,003,596)	0	١	0	0		Note 0001
			qu , / 11100/.	MORGAN STANLEY				200,000	,,555,000,000	2,000				000,404			(5,000,000)	Ţ					
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index_	INTERNATIONAL	4PQUHN3JPFGFNF3BB653	10/28/2020	01/06/2021 .	150,695	500,000,000	2,488	0	3,594,999	0	6,281		6,281	(3,588,718)	0	0	0	0		Note 0001
				MORGAN STANLEY																			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index_	INTERNATIONAL	. 4PQUHN3JPFGFNF3BB653	10/28/2020	01/29/2021 _	150,695	500,000,000	2,488	0	5, 170,000	0	215,694		215,694	(4,954,306)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index_	UBS	BFM8T61CT2L1QCEM1K50		01/06/2021 _	308,061	1,000,000,000	2,922	0	24,970,010	0	98,514		98,514	(24,871,496)	ļ0	<u>0</u>	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CITIBANK	E570DZWZ7FF32TWEFA76 BFM8T61CT2L1QCEM1K50		02/03/2021 .	275,359	1,000,000,000	3,459	}0	18,507,987	0	6,328,705		6,328,705	(12,179,282)	}0	} <u>0</u>	0	0		Note 0001
S&P 500 < 1 YEAR S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index_ Equity/Index_	BARCLAYS BANK	G5GSEF7VJP5170UK5573		02/10/2021 . 03/03/2021 .	275,384 276,143	1,000,000,000	3,449 3,259	u	20,307,997 15,800,000		8, 195, 664 7, 468, 430		8, 195, 664 7, 468, 430	(12,112,332)	ا ا	<sup>0</sup>	0	u		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5		BARCLAYS BANK	G5GSEF7VJP5170UK5573	11/30/2020	03/03/2021 _	276, 143	1,000,000,000	3,259	n	17,110,000	٥	8,701,589		8,701,589	(8,408,411)	n	n	n	 n		Note 0001
Jul 000 - 1 1E/111		_ ~ ~ · · · · · · · · · · · · · · · · ·	yur sy/ much.			30/ 2020			,,000,000,000	,200				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		0		0			

Showing all Options	Cans Floors	Collars Swans and	d Forwards Open as	of December 31 of Current Year
Ollowing an Options,	Caps, I louis	, Odiiais, Owaps air	a i diwalas Opcilas	of beceniber of or ourient real

				Sho	Options. (	Caps. Floo	Swaps and	d Forwards	Open as c	of Decemb	per 31 of Cu	ırrent Ye	ar									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
		_					_	-	-	Cumulative								-	-			- i
										Prior												i
	Description									Year(s)	Current											i
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
									Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Hedged,		Tuno(0)			Date of			Rate or				Book/			Unrealized		Year's			of	
	Used for	Cabadula/	Type(s)				Nimakan			discounted	discounted	0	Book/				Foreign		to Carrying			at Inception
	Income	Schedule/	OI	F 1 0 1 1 1 1 1	T	Maturity	Number	Madanal	Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	Detection	Refer-	and at
5	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5170UK5573 .	11/30/2020	03/17/2021	276,143	1,000,000,000	3,259		18,420,000		9,915,917		9,915,917	(8,504,083)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5170UK5573 .	11/30/2020	03/24/2021	276,143	1,000,000,000	3,259		19,680,000		11, 169, 350		11,169,350	(8,510,650)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE VAGLBS/VAGDBS HEDGE	Ex 5 Ex 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76 _ BARCLAYS BANK G5GSEF7VJP5170UK5573 _	12/28/2020	02/03/2021	267,748 26,734	1,000,000,000	3,548 3,553		9,840,000 983,000		9,131,774		935.808	(708,226) (47,192)		0		0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE		Equity/Index.		12/29/2020	03/03/2021	267,223	1,000,000,000			17,890,000		17,338,904		17 ,338 ,904	(47, 192)						Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Ex 5	Equity/Index.		12/29/2020	03/03/2021	26,740	1,000,000,000	3,553		1.802.000		1,723,312		1,723,312	(78,688)		0				Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.		12/29/2020	04/07/2021	267,913	1,000,000,000	3,453		22,899,993		20,718,690		20,718,690	(2, 181, 303)	0	٥	0	٥		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5		CREDIT SUISSE E58DKGMJYYYJLN8C3868	12/29/2020	04/07/2021	26,832	100,000,000	3,447		2,285,000		2,045,716		2,045,716	(239, 284)	0	0	0			Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5		BANK OF AMERICA B4TYDEB6GKMZ0031MB27 .	12/30/2020	05/05/2021	267,320	1,000,000,000	3,367		23, 141,892		22,038,469		22,038,469	(1,103,423)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5		JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97 .	12/30/2020	05/05/2021	26,744	100,000,000	3,365		2,340,000	(	2, 198, 135		2,198,135	(1,100,420)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.		12/30/2020	07/02/2021	267,410	1,000,000,000	3, 179		24,320,000		22,529,803		22,529,803	(1,790,197)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		12/30/2020	07/02/2021	26,746	100,000,000	3, 178		2,424,000		2,251,148		2,251,148	(172,852)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.		12/30/2020	03/24/2021	268, 153	1,000,000,000	3,356		14,980,000		13,888,179		13,888,179	(1,091,821)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.		09/11/2020	01/06/2021	149, 100	500,000,000		0	10,370,004		63,364		63,364	(10,306,641)		0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76 .	10/19/2020	01/15/2021	288,539	1,000,000,000	3119 / (2599)	0	15,630,024		481,457		481,457	(15,148,567)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index_	CITIBANK E570DZWZ7FF32TWEFA76 _	10/19/2020	_02/26/2021	288,539	1,000,000,000	2946 / (2253)	0	15,950,013	(	2,013,526		2,013,526	(13,936,487)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76 .	10/19/2020	01/29/2021	291,722	1,000,000,000	3085 / (2400)	0	20,630,003		1, 127, 516		1, 127, 516	(19,502,487)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	UBS BFM8T61CT2L1QCEM1K50 .	10/19/2020	03/05/2021	291,722	1,000,000,000	2914 / (2228)	0	17,960,014		2,311,276		2,311,276	(15,648,738)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.		10/26/2020	02/03/2021	294,402	1,000,000,000		0	6,010,000		467,217		467,217	(5,542,782)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	_ Equity/Index_	BARCLAYS BANK G5GSEF7VJP5170UK5573 .	10/26/2020	02/17/2021	294,699	1,000,000,000	2545 / (1866)	0	7,080,000	(	649, 184		649, 184	(6,430,816)	0	0	0	0		Note 0001
				GOLDMAN SACHS																		1
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	INTERNATIONAL W22LROWP21HZNBB6K528 .	10/26/2020	02/03/2021	295,761		2536 / (1860)	0	6,240,000		460,254		460,254	(5,779,746)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41 .	10/28/2020	02/17/2021	304, 196	1,000,000,000	2466 / (1808)	0	10,099,998		600,227		600,227	(9,499,774)	0	0	0	0		Note 0001
	total - Purchased Op			Put Options						150,000		(	277,538,871		277,538,871	(168,685,573)	0	0	0		XXX	XXX
	total - Purchased Op									150,000	935,643,942	(	1,404,798,420		1,404,798,420	435,626,970	0	0	0		XXX	XXX
	total - Purchased Op									0	0	(	0	XXX	0	0	0	0	0		XXX	XXX
0359999999. Subt	total - Purchased Op	otions - Incor	me Generatio	on						0	0	(	0	XXX	0	0	0	0	0		XXX	XXX
0429999999. Subt	total - Purchased Op	otions - Othe	r							0	0	(	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Tota	I Purchased Options	s - Call Option	ons and War	rants						0	522,947,008	(	1,127,259,549	XXX	1,127,259,549	604,312,543	0	0	0	0	XXX	XXX
0449999999. Tota	I Purchased Options	s - Put Optio	ns							150,000	412,696,934	(	277,538,871	XXX	277,538,871	(168,685,573)	0	0	0	0	XXX	XXX
	I Purchased Options									0		(	0 0	XXX	0	0	0	0	0		XXX	XXX
	I Purchased Options									0	0	(	0	XXX	0	0	0	0	0		XXX	XXX
	I Purchased Options									0			) 0	XXX	0	0	0	0	0		XXX	XXX
	I Purchased Options									0			) 0	XXX	0	0	0	0	0		XXX	XXX
	I Purchased Options									150,000		,	1,404,798,420		1,404,798,420	435,626,970	0	0	0		XXX	XXX
			Effortive F	aluding Variable Associty Oversetter	Linda: CC *	D No. 100				150,000	933,643,942		1,404,780,420	XXX	1,404,180,420	400,020,8/0	0	0	0		XXX	XXX
				cluding Variable Annuity Guarantees		r INU. IU8				0			0		0	0	0	0				
				riable Annuity Guarantees Under SSA	47 NO.108							(	0	XXX	0	0	0	0	0		XXX	XXX
	total - Written Option									0			0	XXX	0	0	0	0	0		XXX	XXX
	total - Written Option									0				XXX	0	0	0	0	0		XXX	XXX
	total - Written Option		Generation							0				XXX	0	0	0	0	0		XXX	XXX
	total - Written Optior									0		(	0	XXX	0	0	0	0	0		XXX	XXX
	ıl Written Options - C		and Warrant	S						0		(	0	XXX	0	0	0	0	0		XXX	XXX
0939999999. Tota	ll Written Options - F	Put Options		<u> </u>						0	0	(	0	XXX	0	0	0	0	0		XXX	XXX
0949999999. Tota	I Written Options - C	Caps			<u></u>				<u></u>	0	0	(	0	XXX	0	0	0	0	0	0	XXX	XXX
	I Written Options - F									0	0	(	0 0	XXX	0	0	0	0	0	0	XXX	XXX
	Il Written Options - C									0	0	(	) 0	XXX	0	0	0	0	0		XXX	XXX
	Written Options - 0									0				XXX	0	n	0	n	0		XXX	XXX
09899999999999999999999999999999999999										0				XXX	0	0	0	0	0		XXX	XXX
		ning Effective	Evoluding \	/ariable Annuity Guarantees Under SS	SAP No 109	2				0		,	) 0	XXX	0	0	0	0	0		XXX	XXX
				nuity Guarantees Under SSAP No.10						0		,	) 0	XXX	0	0	0	0	0		XXX	XXX
i i Uaaaaaaaa. Subi	INSURANCE LIABILITY	Jing Ellective	vanable Ar	Under SSAP NO.10	10		1			0	U	· '	, ,	^^^	U	· ·	U	U	, , , , , , , , , , , , , , , , , , ,	U	^^^	
INTEREST RATE SWAP	HEDGE	Ex 5	. Duration	CREDIT SUISSE E58DKGMJYYYJLN8C3868 .	07/21/2011	07/25/2021	٥	250,000,000	3.124%/(3ML)	n	0	5,444,448	4, 182, 388		4, 182, 388	(1,297,711)	n	n	n	939,068		Note 0001
INTE OIL	INSURANCE LIABILITY		Jul 41 701	LOUDIGING TO TOLINGOOD								, , , , , , , , , , , , , , , , ,	7, 102,000		, 102,000	(1,201,111)						
INTEREST RATE SWAP	HEDGE	Ex 5	Duration	CITIBANKE570DZWZ7FF32TWEFA76 _	_08/02/2011	_08/04/2031	0	250,000,000	3.455%/(3ML)	0	0	6,487,884	64, 117, 589	l	64, 117, 589	24,274,997	0	0	0	4,069,179		Note 0001

Showing all Options	Cans Floors Co	llars Swans and Forwards	Open as of December 31 of Current Year	
Onowing an Options,				

					SI	nowing all (	Options, (	Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cı	ırrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
	Description										Prior	O											
	Description of Item(s)									Strike	Year(s) Initial Cost	Current Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	08/03/2011 .	08/05/2041 .	0	250,000,000	3.535%/(3ML)	0	0	6,696,269	103,849,503		103,849,503	38,421,906	0	0	0	5,674,535		Note 0001
INTEREST TATE OFFI	INSURANCE LIABILITY	LX 3	Dui at i oit	CHICAGO MERCANTILE			00/00/2041		230,000,000				0,000,200	100,040,000		100,040,000	00,421,300				,0,074,303		Note ooo1
INTEREST RATE SWAP	HEDGE	Ex 5	Duration	EXCHANGE	_ SNZ20JLFK8MNNCLQ0F39	08/08/2011 _	08/10/2031 .	0	250,000,000	3.255%/(3ML)	0	0	6,001,041	59, 150, 037		59, 150, 037	24,499,818	0	0	0	4,072,334		Note 0001
INTEREST DATE OWAR	INSURANCE LIABILITY	F., F	D	ODEDLE CILICOE	EEODYCH IVVV II NOOOOCO	00/00/0011	00/40/0004		050 000 000	0.0000//01/1	0		0.040.704	E0 000 000		E0 000 000	04 445 000	0	0	0	4 070 004		N-4- 0001
INTEREST RATE SWAP	HEDGEINSURANCE LIABILITY	Ex 5	Duration	. CREDIT SUISSE	_ E58DKGMJYYYJLN8C3868	08/08/2011 .	08/10/2031 .		250,000,000	3.263%/(3ML)	0		6,019,791	59, 263, 830		59,263,830	24,415,806	0	0		4,072,334		Note 0001
INTEREST RATE SWAP	HEDGE	Ex 5	Duration	BARCLAYS BANK	_ G5GSEF7VJP5170UK5573	08/10/2011 .	08/12/2026	0	250,000,000	2.875%/(3ML)	0	0	5,046,468	33, 163, 871		33, 163, 871	16,056,645	0	0	0	2,962,378		Note 0001
	INSURANCE LIABILITY			GOLDMAN SACHS & CO				_											_				
INTEREST RATE SWAP	HEDGEINSURANCE LIABILITY	Ex 5	Duration		. KD3XUN7C6T14HNAYLU02	08/10/2011 .	08/12/2026 .	0	250,000,000	2.850%/(3ML)	0	0	4,983,968	32,815,103		32,815,103	16,099,809	0	0	0	2,962,378		Note 0001
INTEREST RATE SWAP	HEDGE	Ex 5	Duration	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	08/31/2011 _	_09/02/2026	0	250,000,000	2.836%/(3ML)	0	0	4,853,739	32,842,894		32,842,894	16,252,998	0	0	0	2,977,513		Note 0001
	INSURANCE LIABILITY																						
INTEREST RATE SWAP	HEDGEINSURANCE LIABILITY	Ex 5	Duration	. DEUTSCHE BANK	. 7LTWFZYICNSX8D621K86	08/31/2011 .	09/02/2026 .	0	250,000,000	2.833%/(3ML)	0	0	4,845,614	32,797,112		32,797,112	16,258,573	0	0	0	2,977,513		Note 0001
INTEREST RATE SWAP	HEDGE	Ex 5	Duration	DEUTSCHE BANK	_ 7LTWFZYICNSX8D621K86	10/24/2011 .	10/26/2026	0	250,000,000	2.818%/(3ML)	0	0	4,680,795	33, 190, 940		33, 190, 940	16,623,363	0	0	0	3,016,081		Note 0001
INTEREST TAKE OWN	INSURANCE LIABILITY	Lx 0	Dui u t i oii	- DECTOONE BANK	_ TETH ETTOROXOBOETHOU		10/ 20/ 2020 .		200,000,000	£.010.00 (GML)			4,000,700	00, 100,040			10,020,000				0,010,001		1010 0001
INTEREST RATE SWAP	HEDGE	Ex 5	Duration	. BARCLAYS BANK	. G5GSEF7VJP5170UK5573	11/30/2011 .	12/02/2026 .	0	250,000,000	2.546%/(3ML)	0	0	4, 128, 114	29,581,591		29,581,591	17,292,118	0	0	0	3,042,226		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ev E	Duration	CHICAGO MERCANTILE EXCHANGE	_ SNZ20JLFK8MNNCLQ0F39	12/05/2011 .	12/07/2026 .	0	500,000,000	2.528%/(3ML)	0	0	8,800,631	58,747,878		58,747,878	34,720,846	0	0	0	6,091,483		Note 0001
INTEREST NATE STAF	INSURANCE LIABILITY	Ex 5	Duration	_ EXCHANGE	_ SINZZUJERNOMININUEQUESS	12/03/2011 .	12/01/2020 .	0	500,000,000		0		0,000,031	30,141,010		30,747,070	34,720,040	0	0		0,091,403		Note ooo1
INTEREST RATE SWAP	HEDGE	Ex 5	Duration	BARCLAYS BANK	. G5GSEF7VJP5170UK5573	12/05/2011 .	12/07/2031 .	0	500,000,000	2.631%/(3ML)	0	0	9,315,631	87, 145,012		87,145,012	50,283,163	0	0	0	8,268,814		Note 0001
	INSURANCE LIABILITY							_											_				
INTEREST RATE SWAP	HEDGEINSURANCE LIABILITY	Ex 5	Duration	DEUTSCHE BANK CHICAGO MERCANTILE	_ 7LTWFZY1CNSX8D621K86	01/23/2012 _	01/25/2027 .	0	250,000,000	2.589%/(3ML)	0	0	4, 107, 573	30,698,959		30,698,959	17,537,180	0	0	0	3,079,984		Note 0001
INTEREST RATE SWAP	HEDGE	Ex 5	Duration	EXCHANGE	. SNZ20JLFK8MNNCLQ0F39	01/23/2012 .	01/25/2027 .	0	250,000,000	2.593%/(3ML)	0	0	4, 116, 323	30,771,037		30 ,771 ,037	17,550,842	0	0	0	3,079,984		Note 0001
	INSURANCE LIABILITY																						
INTEREST RATE SWAP	HEDGEINSURANCE LIABILITY	Ex 5	Duration	_ CITIBANK	_ E570DZWZ7FF32TWEFA76	01/23/2012 .	01/25/2027 .	0	250,000,000	2.594%/(3ML)	0	0	4, 119, 448	30,770,477		30,770,477	17,529,419	0	0	0	3,079,984		Note 0001
INTEREST RATE SWAP	HEDGE	Ex 5	Duration	BARCLAYS BANK	_ G5GSEF7VJP5170UK5573	01/23/2012 .	01/25/2021 .	0	250,000,000	(2.060%)/3ML	0	0	(2,785,073)	(305,909		(305,909)	479,616	0	0	0	327 , 140		Note 0001
	INSURANCE LIABILITY	Lx 0	Dui u t i oi t	- Dillocatio Dillat	- 40402177010170010070	1 1 10 17 207 20 12 1			00,000,000				(2,700,070)	(000,000					v				1010 0001
INTEREST RATE SWAP	HEDGE	Ex 5	Duration	BARCLAYS BANK	_ G5GSEF7VJP5170UK5573	02/21/2012 .	02/23/2032 .	0	250,000,000	2.755%/(3ML)	0	0	4,652,212	47,341,463		47 , 341 , 463	25,353,685	0	0	0	4, 174, 593		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BARCLAYS BANK	_ G5GSEF7VJP5170UK5573	02/21/2012 .	02/23/2021 .	0	250,000,000	(2.020%)/3ML	0	0	(2,814,713)	(649,412		(649,412)	101, 112	0	0	0	480,796		Note 0001
INTEREST RATE SHAP	INSURANCE LIABILITY	LX 3	Dui at i oit	. DANGLATO DANK	_ GOGOLI / VOFOT/OUNGO/O	02/21/2012 .	02/20/2021		230,000,000	(2.020%)/ SML			(2,014,710)	(049,412		(043,412)		0			400,730		Note ooo1
INTEREST RATE SWAP	HEDGE	Ex 5	Duration	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	03/09/2012 .	03/13/2032 .	0	250,000,000	2.741%/(3ML)	0	0	5,022,252	47, 124,519		47 , 124 , 519	25,422,312	0	0	0	4, 184, 323		Note 0001
INTEREST DATE OWAR	INSURANCE LIABILITY		D 41	CHICAGO MERCANTILE		00 (44 (0040	00 /40 /0000		050 000 000	0.045% // 01#1.)			F 440 044	E4 004 44E		E4 004 44E	05 400 004				4 405 050		N + 0004
INTEREST RATE SWAP	HEDGEINSURANCE LIABILITY	Ex 5	Duration	_ EXCHANGE	_ SNZ20JLFK8MNNCLQ0F39	03/14/2012 .	03/16/2032 .	l	250,000,000	2.915%/(3ML)	0	u	5,448,841	51,924,415		51,924,415	25,429,264	0	0		4, 185, 858		Note 0001
INTEREST RATE SWAP	HEDGE	Ex 5	Duration	. DEUTSCHE BANK	. 7LTWFZYICNSX8D621K86	03/15/2012 .	03/19/2032 .	0	250,000,000	2.958%/(3ML)	0	0	5,324,084	53,032,323		53,032,323	25,342,873	0	0	0	4, 187, 391		Note 0001
	INSURANCE LIABILITY			CHICAGO MERCANTILE				_									.=		_				
INTEREST RATE SWAP	HEDGEtotal - Swaps - Hedg	Ex 5	Duration	EXCHANGE	. SNZ20JLFK8MNNCLQ0F39	03/22/2012 _	03/26/2027	0	250,000,000	2.758%/(3ML)	0	0	109.113.085	33,925,242	XXX	33,925,242 955,480,862	17,663,723 466,312,357	0	0	0	3, 121, 402 81, 027, 291	XXX	Note 0001
1119999999. Subi	lotai - Swaps - Hedg	ing Other - II	nterest Hate	<del>)</del>				1		3.05% NOK	U	U	109,113,085	955,480,862	***	955,480,862	466,312,357	U	U	0	81,027,291	XXX	***
										RATE/(3ML +													
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	. DEUTSCHE BANK	. 7LTWFZYICNSX8D621K86	01/12/2016 .	01/15/2031 .	0	145,985,401		0	0	0	15,279,959		15,279,959	11,936,680	3,632,852	0	0	2,313,601		Note 0002
										2.72% NOK													
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	DEUTSCHE BANK	7LTWFZYICNSX8D621K86	03/18/2016 _	_03/30/2028	0	120,481,928	RATE/(3ML + 1 56%)	0	0	0	(1,445,992		(1,445,992)	7,950,904	2,790,997	0	0	1,621,961		Note 0002
3.1000 38.21E1101 011/11			Ju 5.10 y							0.91% EUR							, , , , , , , , , , , , , , ,				, 521, 551		
				GOLDMAN SACHS INTL						RATE/(3ML +	_												
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	-	W22LROWP21HZNBB6K528	10/11/2016 .	10/26/2026 .	0	55,300,000	1.25%) 0.39% CHF	0	0	0	7,270,567		7,270,567	1,785,679	5,021,343	0	0	667 , 157		Note 0002
										0.39% UNF RATE/(3ML +													
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	. CREDIT SUISSE	E58DKGMJYYYJLN8C3868	07/11/2017 .	07/18/2025 .	0	283,856,317	.948%)	0	0	0	31,023,768		31,023,768	4,051,685	25,905,850	0	0	3,026,747		Note 0002
				GOLDMAN SACHS INTL						3.74% NOK RATE/(3ML +													
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	GULUMAN SAURS INIL	W22LROWP21HZNBB6K528	06/29/2018 .	07/09/2030	n	122,511,485		n	0	n	3,595,725		3,595,725	8,910,885	2,834,154	n	n	1,890,613		Note 0002
							,		, 100	/				,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,000	, , 10 .			,,510		

#### ANNUAL STATEMENT FOR THE YEAR 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

### SCHEDULE DR - PART A - SECTION 1

	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																						
	1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 Current of Item(s) Strike Initial Cost Year Initial																						
1	2	3	4		5	6	7	8	9	10	Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
	of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)		, Counterparty	Trade	Date of Maturity or	Number of	Notional	Price, Rate or Index Received	Initial Cost of Un- discounted Premium (Received)	Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying		F : W :	Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Quality of Refer- ence	Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid) 0.3% CHF	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	CREDIT SUISSE	E58DKGMJYYYJLN8C386	807/18/2018 .	12/18/2023 .	0	202,531,646	RATE/(3ML + .82%) 0.3% CHF	0	0	0	26,241,591		26,241,591	1,382,283	18,802,230	0	0	1,743,533		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	CREDIT SUISSE	E58DKGMJYYYJLN8C386	B01/06/2020 .	07/14/2028 .	0	202,531,646	RATE/(3ML + .82%) 3.74%	0	0	0	6,565,360		6,565,360	(23, 150, 627)	29,715,987	0	0	4,244,860		Note 0002
CROSS CURRENCY SWAP	F00DS	Sch D	Currency	HSBC	11E8VN30JCEQV1H4R80	410/23/2018 .	10/23/2030 _	0	8,036,001	USD/(3.68% CAD) 4.19%	0	0	27,911	376, 172		376, 172	(109,635)	(158,464)	0	0	125,889		Note 0002
CROSS CURRENCY SWAP	G8056#AH2, SEVERN TRENT WATER	Sch D	Currency	JPM CHASE	. 7H6GLXDRUGQFU57RNE9	711/07/2018 .	11/07/2028 .	0	15,530,400	USD/(2.72% GBP)	0	0	236,031	3,482		3,482	235,991	(498,000)	0	0	217,669		Note 0002
CROSS CURRENCY SWAP	G6750*AE2, 1887 CO LTD	Sch D	Currency	BANK OF AMERICA	B4TYDEB6GKMZ0031MB2	701/10/2019 .	01/10/2029 .	0	26,420,000	4.4088% USD/(2.96% GBP)	0	0	396,589	748,854		748,854	416,347	(830,000)	0	0	374,402		Note 0002
CROSS CURRENCY SWAP	G6655@AB2, NORTHERN GAS NETWORKS	Sch D	Currency	JPM CHASE	. 7H6GLXDRUGQFU57RNE9	701/10/2019 .	01/10/2031 .	0	23,778,000	USD/(2.97% GBP)	0	0	347,746	612,908		612,908	277,606	(747,000)	0	0	376,581		Note 0002
CROSS CURRENCY SWAP	756109A*5, REALTY	Sch D	Currency	CITIBANK	_ E570DZWZ7FF32TWEFA7	605/20/2019 .	05/20/2034 .	0	29,883,900	3.948% USD/(2.73% GBP)	0	0	388 , 112	(845,289)		(845, 289)	100,978	(954,500)	0	0	546,797		Note 0002
CROSS CURRENCY SWAP	74726MA*O, QANTAS AIRWAYS	Sch D	Currency	JPM CHASE	. 7H6GLXDRUGQFU57RNE9	706/25/2019 .	06/25/2031 .	0	34,405,000	3.8275% USD/(3.64% AUD)	0	0	58,778	(3,670,584)	)	(3,670,584)	233,562	(3,365,000)	0	0	557,097		Note 0002
CROSS CURRENCY SWAP	B1401#AC1, BRUSSELS AIRPORT	Sch D	Currency	JPM CHASE	_ 7H6GLXDRUGQFU57RNE9	706/05/2019 .	06/05/2034 .	0	11,160,000	3.76% USD/(1.64% EUR)	0	0	232,421	(670,934)		(670,934)	189,003	(1,002,000)	0	0	204,533		Note 0002
CROSS CURRENCY SWAP	N3167#AA2, FERRARI NV	Sch D	Currency	JPM CHASE	. 7H6GLXDRUGQFU57RNE9	708/01/2019 .	08/01/2029 .	0	39,294,500	3.4875% USD/(1.12% EUR)	0	0	916,558	(493,556)	)	(493,556)	1,553,036	(3,507,000)	0	0	575,803		Note 0002
CROSS CURRENCY SWAP	G1737@AE9, BROOKFIELD UTILITIES 99B00\$031, MCCAIN	Sch D	Currency	JPM CHASE	_ 7H6GLXDRUGQFU57RNE9	708/01/2019 .	08/01/2029 .	0	<u>4</u> 0,973,400	3.09% USD/(2.2% GBP) 2.79%	0	0	271,583	(5,740,172)	)	(5,740,172)	(3,629,431)	(1,411,000)	0	0	619,446		Note 0002
CROSS CURRENCY SWAP	F00DS	Sch D	Currency	JPM CHASE	. 7H6GLXDRUGQFU57RNE9	710/17/2019 .	01/17/2028 .	0	15,224,176	USD/(3.08% CAD) 2.87%	0	0	(29,414)	(727, 358)	)	(727, 358)	(344,917)	(316,929)	0	0	202, 105		Note 0002
CROSS CURRENCY SWAP	J3891#AAO, ELI LILLY .	Sch D	Currency	JPM CHASE	. 7H6GLXDRUGQFU57RNE9	711/25/2019 .	11/15/2029 .	0	34,967,963	USD/(0.42% JPY) 3.09% USD/(2.2%	0	0	855,855	1,240,757		1,240,757	3, 182, 621	(1,843,909)	0	0	520,995		Note 0002
CROSS CURRENCY SWAP	74340XB#7, PROLOGIS G3301*AA1. FIL LIMITED	Sch D	Currency	JPM CHASE	. 7H6GLXDRUGQFU57RNE9	702/20/2020 .	02/28/2035 .	0	45,080,000		0	0	300,315	(3,928,538)		(3,928,538)	(1,156,538)	(2,772,000)	0	0	848,388		Note 0002
CROSS CURRENCY SWAP	99B00\$050. DYSON	Sch D	Currency	JPM CHASE	. 7H6GLXDRUGQFU57RNE9	703/26/2020 .	03/26/2025 .	0	74, 163, 000		0	0	55,390	(7,719,306)		(7,719,306)	(1,217,506)	(6,501,800)	0	0	763, 160		Note 0002
CROSS CURRENCY SWAP	FINANCEB1401#AG2, BRUSSELS	Sch D	Currency	BARCLAYS BANK	. G5GSEF7VJP5170UK557	303/26/2020 .	02/12/2030 .	0	100,642,012	USD/(3.08% CAD) 2.87%	0	0	1,047,977	(8,434,319)		(8,434,319)	(1,227,493)	(7,206,825)	0	0	1,519,935		Note 0002
CROSS CURRENCY SWAP	AIRPORT	Sch D Sch D / Sch B	Currency	JPM CHASE	. 7H6GLXDRUGQFU57RNE9	711/13/2020 .	12/08/2030 .	0	4,730,000	USD/(0.42% JPY) 2.71% USD /	0	0	4,200	(247,292)		(247, 292)	(89,292)	(158,000)	0	0	71,434		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU4	112/04/2020 .	03/19/2036 .	0	12,140,000	(1.06% EUR) 2.73% USD /	0	0	0	(3,959)	)	(3,959)	71,041	(75,000)	0	0	236,844		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU4	112/17/2020 .	01/21/2031 .	0	3,675,300	(1.24% EUR) 2.83% USD /	0	0	0	(4,981)	)	(4,981)	(15,781)	10,800	0	0	58,294		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	. ROMUWSFPU8MPR08K5P8	312/17/2020 .	01/21/2033 .	0	3,676,140	(1.27% EUR)	0	0	0	1,250		1,250	(10,390)	11,640	0	0	63,847		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8	312/17/2020 .	01/21/2036 .	0	3,675,300	(1.41% EUR) 3.04% USD /	0	0	0	2,842		2,842	(7,958)	10,800	0	0	71,328		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC	_ 0V6W8S6QX2D1J857QP3	10/01/2020 .	10/29/2035 _	0	5,872,500	(1.7% EUR) 3.42% USD /	0	0	12,864	(600,440)	)	(600,440)	(368,690)	(231,750)	0	0	113,096		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC	_ 0V6W8S6QX2D1J857QP3	10/01/2020 .	10/29/2040 .	0	7,047,000	(1.98% EUR) 3.68% USD /	0	0	15,739	(954,050)	)	(954,050)	(675,950)	(278, 100)	0	0	156,948		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8	310/23/2020 _	01/21/2036 .	0	13,070,300	(2.93% EUR) 2.77% USD /	0	0	0	(732,314)	)	(732, 314)	(99,314)	(633,000)	0	0	253,659		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE	. 254900BN8XS34XZDJ223	310/29/2020 .	01/31/2031 .	0	14,036,400	(1.37% EUR) 3.07% USD /	0	0	0	(264,501)		(264,501)	367,899	(632,400)	0	0	222,936		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE	254900BN8XS34XZDJ223	310/30/2020 .	01/07/2031 .	0	11,697,000	(1.62% EUR) 3.16% USD /	0	0	447	(712,075)		(712,075)	(144,075)	(568,000)	0	0	185, 174		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	. ROMUWSFPU8MPR08K5P8	312/01/2020 .	01/07/2033 .	0	11,698,000	(1.65% EUR) 4.12% USD /	0	0	466	(813,908)		(813,908)	(245,908)	(568,000)	0	0	202,846		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS		Currency	CREDIT AGRICOLE	254900BN8XS34XZDJ223	312/01/2020 _	12/08/2035 .	0	13,120,200	(2.55% EUR)	0	0	12,467	(984,991)		(984,991)	(546,541)	(438,450)	0	0	253,607		Note 0002

Sch D / Sch B

INVESTED ASSETS

USD / EUR

#### ANNUAL STATEMENT FOR THE YEAR 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

						SCH	<b>IEDUL</b>	_E D	B - P/	ART A	A - SE	CTIC	)N 1									
				Sho	wing all	Options.	Caps, Floors	s. Collars.	Swaps an	d Forwards	Open as	of Decemb	er 31 of Cu	urrent Ye	ear							
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged,								Strike Price,	Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-						Total	Current	Adjustment			Hedge Effectiveness
	Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Evolungo Counterparty	Trado	Date of Maturity	Number of	Notional	Rate or Index Received	discounted Premium (Received)	discounted Premium (Received)	Current Year	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti- zation)/	to Carrying Value of	Potential	of Refer-	at Inception and at Year-end
Description	or Replicated	Identifier	(a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration		Amount	(Paid)	Paid	Paid	Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	Accretion	Hedged Item	Potential Exposure	ence Entity	(b)
CROSS CURRENCY SWAP	_ INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30 .	12/01/2020	03/23/2036	0	8,360,400	2.72% USD / (3mo NZD BANK BILL)	0	0	0	( 177,736	)	(177,736)	(36, 136)	(141,600)	0	0	163, 169		Note 0002
	ototal - Swaps - Hed ototal - Swaps - Hed	0 0	oreign Exch	ange						0	0	-, -, -,		_	53,790,940	9,570,018 475,882,375	53,897,926 53,897,926	0	0			XXX
	total - Swaps - Rep									0			0	XXX	0	0	0 00,007,020	0	0		XXX	XXX
	total - Swaps - Inco		n							0				XXX	0	0	0	0	0		XXX	XXX
	ototal - Swaps - Othe al Swaps - Interest F									0				XXX	955.480.862	466.312.357	0	0	0		XXX	XXX
1369999999. Tota	al Swaps - Credit De	efault								0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
	al Swaps - Foreign I									0	0				53,790,940	9,570,018	53,897,926	0	0			XXX
13899999999. Tota	al Swaps - Total Re al Swaps - Other	turn								0	0		0	XXX	0	0	0	0	0		XXX	XXX
1409999999. Tota										0	0	114,265,120	1,009,271,802		1,009,271,802	475,882,375	53,897,926	0	0			XXX
EUR / USD	. INVESTED ASSETS	Sch D / Sch B	Currency	BNP ROMU#SFPU8MPR08K5P83 .	12/11/2020	01/21/2021	0	3,638,535	EUR 1.2128	0	0	0	27,732		27,732	0	27,732	0	0	0		Note 0002
EUR / USD	. INVESTED ASSETS	Sch D / Sch B	Currency	BNP ROMU//SFPU8MPR08K5P83 .	12/11/2020	01/21/2021	0	3,638,535	EUR 1.2128	0	0	0	27 , 732		27,732	0	27,732	0	0	0		Note 0002
EUR / USD	. INVESTED ASSETS	Sch D / Sch B	Currency	BNP ROMU#SFPU8MPR08K5P83 .	12/03/2020		0	3,041,521	EUR 1.2166	0	0	0	13, 135		13, 135	0	13,135	0	0	0		Note 0002
GBP / USD	INVESTED ASSETS	Sch D / Sch B	Currency	254900BN8XS34XZDJ223	12/31/2020	03/26/2021		64,357,247	GBP 1.3657	0	0	0	106,988		106,988	0	106,988 .	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223 .	12/31/2020	03/26/2021	1	650,721	EUR 1.2098	0		0	(454.514	)	(454,514)		(454,514).	٥	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP ROMUNISFPU8MPR08K5P83	12/03/2020	02/16/2021	0	10,049	EUR 1.218		0	0	(404,614	)	(401,014)	0	(40)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP ROMUWSFPU8MPR08K5P83 .	12/04/2020	02/22/2021		3, 122	EUR 1.2173	30	0	0	(14	)	(14)	0	(14).	0	0	0		Note 0002
USD / EUR	. INVESTED ASSETS	Sch D / Sch B 	Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223 . MIZUHO CAPITAL	11/09/2020	01/14/2021		482	EUR 1.1838	0	0	0	(16	)	(16)	0	(16)	0	0	0		Note 0002
USD / EUR	. INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC 0V6W8S6QX2D1J857QP30 . MIZUHO CAPITAL	10/27/2020	03/19/2021		1,305,535	EUR 1.1869	0	0	0	(40,449	)	(40,449)	0	(40,449).	0	0	0		Note 0002
USD / EUR	. INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC 0V6W8S6QX2D1J857QP30 .	10/28/2020	01/15/2021	0	1,688			0	0	(72	)	(72)	0	(72)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP ROMUNSFPU8MPR08K5P83 - CREDIT AGRICOLE 254900BN8XS34XZDJ223 -	11/17/2020	03/19/2021		6,543,041	EUR 1.1896		0	0	(186,880	)	(186,880)	0	(186,880).		0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL  MARKETS LLC	10/27/2020	01/15/2021	1	10,666,530	EUR 1.1832			0	(346,067	)	(346,067)	0	(346,067).		0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223 .	10/29/2020	01/15/2021	0	1,636			0	0	(73	)	(73)	0	(73).	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP ROMUWSFPU8MPR08K5P83 .	12/07/2020	03/19/2021		793 , 156	EUR 1.2181	0	0	0	(3,590	)	(3,590)	0	(3,590)	0	0	0		Note 0002
USD / EUR	. INVESTED ASSETS	Sch D / Sch B 	Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223 .	11/09/2020	01/15/2021	0	1,957	EUR 1.1838	0	0	0	(63	)	(63)	0	(63)	0	0	0		Note 0002
USD / EUR	. INVESTED ASSETS	Sch D / Sch B	Currency	BNP ROMUWSFPU8MPR08K5P83	12/14/2020	03/19/2021	0	2, 153, 263	EUR 1.2176	0	0	0	(10,620	)	(10,620)	0	(10,620)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223 .	12/07/2020	01/15/2021		1,915			0	0	(10	)	(10)	0	(10)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223 _	12/07/2020	01/15/2021		3,841	EUR 1.2158	0	0	0	(19	)	( 19)	0	(19)	0	l0	0		Note 0002

...1,678,249 ....EUR 1.2181

Showing all Options	Caps. Floors.	Collars, Swaps and Forwards Open as of December 31 of Current Y	'ear

					S	howing all (	Options, (	Caps, Floo	ors, Collars,	Swap	os and	l Forwards	Open as of	f Decembe	er 31 of Cu	ırrent Y	ear							
1	2	3	4		5	6	7	8	9		0	11 Cumulative	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)		e, Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Pri Rat Ind Rece	rike ice, te or dex eived aid)	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)
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	RNP	ROMUWSFPU8MPR08K5P83	312/11/2020	01/15/2021	0	12 040	EID	1.2127	0	0	0	/00		(00)	, ,	(98)	0	0			Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P83		03/19/2021	0	12,949		1.2176	0	0	0	(98	)	(98)	0	(98)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P83		03/19/2021	0	1,834,786	EUR	1.2176	0	0	0	(9,049	)	(9,049)	0	(9,049)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	RNP	ROMUWSFPU8MPR08K5P83		03/19/2021	0	1,218,324		1.2176	0	0	0	(6,009	)	(6,009)	0	(6,009)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P83		03/19/2021	0	764,815		1.2176	0	0	0	(3,772	)	(3,772)	0	(3,772)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P83		03/19/2021	0	917,779		1.2176	0	0	0	(4,526	)	(4,526)	0	(4,526)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P83	312/14/2020	03/19/2021	0	816,248	EUR	1.2176	0	0	0	(4,026	)	(4,026)	0	(4,026)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P83	312/14/2020	03/19/2021	0	1,831,265	EUR	1.2176	0	0	0	(9,032	)	(9,032)	0	(9,032)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	10/02/2020	01/22/2021	0	11,030	EUR	1.1744	0	0	0	(448	)	(448)	0	(448)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	10/02/2020	04/20/2021	٥	1,945	EUR	1.1766	0	0	0	(79		(79)	0	(79)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P83	310/20/2020	01/21/2021	0	346	EUR	1.1853	0	0	0	(11		(11)	0	(11)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP MIZUHO CAPITAL	ROMUWSFPU8MPR08K5P83	310/21/2020	01/12/2021	0	961	EUR	1.1885	0	0	0	(27		(27)	0	(27)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC MIZUHO CAPITAL	0V6W8S6QX2D1J857QP30	10/22/2020	03/19/2021	0	6,869,596	EUR	1.1855	0	0	0	(221,024		(221,024)	0	(221,024)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC MIZUHO CAPITAL	0V6W8S6QX2D1J857QP30	10/02/2020	04/15/2021	0	6,000	EUR	1.1765	0	0	0	(244	)	(244)	0	(244)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC	0V6W8S6QX2D1J857QP30	10/05/2020	04/26/2021	0	6,747	EUR	1.1837	0	0	0	(233		(233)	0	(233)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE	_ 254900BN8XS34XZDJ223	310/20/2020	01/15/2021	0	1,303	EUR	1.1848	0	0	0	(41	)	(41)	0	(41)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP MIZUHO CAPITAL	ROMUWSFPU8MPR08K5P83	310/20/2020	01/19/2021	0	685	EUR	1.1852	0	0	0	(21		(21)	0	(21)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC	0V6W8S6QX2D1J857QP30	10/22/2020	03/19/2021	0	7, 454, 334	EUR	1.1855	0	0	0	(239,837	)	(239,837)	0	(239,837)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P83	312/03/2020	01/22/2021	0	1,463	EUR	1.2173	0	0	0	(6		(6)	0	(6)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE	_ 254900BN8XS34XZDJ223	310/27/2020	03/19/2021	0	9,481,360	EUR	1.1852	0	0	0	(307,615	)	(307,615)	0	(307,615)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC	0V6W8S6QX2D1J857QP30	10/22/2020	01/15/2021	0	727	EUR	1.1838	0	0	0	(23		(23)	0	(23)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP MIZUHO CAPITAL	ROMUWSFPU8MPR08K5P83	311/24/2020	01/25/2021	0	3,274	EUR	1.1909	0	0	0	(86		(86)	0	(86)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC	0V6W8S6QX2D1J857QP30	10/27/2020	01/20/2021	0	622	EUR	1.1853	0	0	0	(19		( 19)	0	(19)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE	_ 254900BN8XS34XZDJ223	10/20/2020	01/15/2021	0	923	EUR	1.1847	0	0	0	(29		(29)	0	(29)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC MIZUHO CAPITAL	0V6W8S6QX2D1J857QP30	10/27/2020	01/20/2021	0	778	EUR	1.1853	0	0	0	(24		(24)	0	(24)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC	0V6W8S6QX2D1J857QP30	10/02/2020	04/20/2021	0	3, 167	EUR	1.1766	0	0	0	( 129		(129)	0	(129)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P83		01/19/2021	0	1,508	EUR	1.1887	0	0	0	(42		(42)	0	(42)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE	_ 254900BN8XS34XZDJ223		03/19/2021	0	3,555,510	EUR	1.1852	0	0	0	(115,356		(115,356)	0	(115,356)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS		Currency	CREDIT AGRICOLE	_ 254900BN8XS34XZDJ223	12/16/2020	03/19/2021	0	5,493,484	EUR	1.2203	0	0	0	(15,050		(15,050)	0	(15,050)	0	0	0		Note 0002

Showing all Options	Cans Floors	c. Collars, Swaps and Forwards Open as of December 31 of Current Y	ear

					S	Showing all	Options, (	Caps, Floo	rs, Collars,	Swaps a	and Forward	s Open as o	f Decemb	er 31 of Cu	ırrent Y	ear							
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)		e, Counterparty I Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Receive (Paid)	Premium	Current Year Initial Cost of Un- discounted Premium	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)
		Sch D / Sch B			-			Contracts				i aiu	income		Oouc		(Decrease)		Accidion	item	Lxposurc	Littley	` '
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency		254900BN8XS34XZDJ22		03/19/2021 .	0	24,895,518	EUR 1.2		)0	0	(68,204	)	(68,204)	0	(68,204)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	. CREDIT AGRICOLE	254900BN8XS34XZDJ22	312/16/2020	03/19/2021 _	0	3,670,032	EUR 1.2	203	0	0	(10,055	)	(10,055)	0	(10,055)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	. CREDIT AGRICOLE	254900BN8XS34XZDJ22	312/16/2020	03/19/2021 .	0	15,942,943	EUR 1.2	203	00	0	(43,678		(43,678)	0	(43,678)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8	312/14/2020	03/19/2021 .	0	915,698	EUR 1.2	176	0	0	(4,516		(4,516)	0	(4,516)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8	312/14/2020	03/19/2021 .	0	609,065	EUR 1.2	176	0	0	(3,004		(3,004)	0	(3,004)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS		Currency	BNP	ROMUWSFPU8MPR08K5P8	312/15/2020	03/19/2021	0	5,204,936	EUR 1.2	186	00	0	(21,459		(21,459)	0	(21,459)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8	312/15/2020	03/19/2021 .	0	914,200	EUR 1.2	186	0	0	(3,769		(3,769)	0	(3,769)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8	312/15/2020	03/19/2021 .	0	1,097,316	EUR 1.2	192	0	0	(3,983		(3,983)	0	(3,983)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8	312/15/2020	03/19/2021 .	0	1,837,410	EUR 1.2	188	0	0	(7,200	)	(7,200)	0	(7,200)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8	312/15/2020	03/19/2021 .	0	856,742	EUR 1.2	181	0	0	(3,881	)	(3,881)	0	(3,881)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8	312/15/2020	03/19/2021 .	0	4, 161, 116	EUR 1.2	184	0	0	(17,866	)	(17,866)	0	(17,866)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE	254900BN8XS34XZDJ22	312/16/2020	03/19/2021 .	0	1,120,996	EUR 1.2	203	0	0	(3,071	)	(3,071)	0	(3,071)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	. CREDIT AGRICOLE	254900BN8XS34XZDJ22	312/16/2020	03/19/2021 .	0	12,202,788	EUR 1.2	203	0	0	(33,431	)	(33,431)	0	(33,431)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE	254900BN8XS34XZDJ22	312/16/2020	03/19/2021 .	0	14,240,654	EUR 1.2	203	0	0	(39,014	)	(39,014)	0	(39,014)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	. CREDIT AGRICOLE	254900BN8XS34XZDJ22	312/16/2020	03/19/2021 .	0	1,220,485	EUR 1.2	203	0	0	(3,344	)	(3,344)	0	(3,344)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE	254900BN8XS34XZDJ22	312/16/2020	03/19/2021 .	0	1,220,434	EUR 1.2	203	0	0	(3,344	)	(3,344)	0	(3,344)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	. CREDIT AGRICOLE	254900BN8XS34XZDJ22	312/16/2020	03/19/2021 .	0	398,046	EUR 1.2	203	0	0	(1,090	)	(1,090)	0	(1,090)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP3	010/05/2020	04/26/2021 .	0	1,657	EUR 1.1	837	00	0	(57	)	(57)	0	(57)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	. CREDIT AGRICOLE	254900BN8XS34XZDJ22	310/15/2020	01/15/2021 .	0	2,638	EUR 1.1	724	0	0	(111		(111)	0	(111)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	. CREDIT AGRICOLE	254900BN8XS34XZDJ22	310/20/2020	01/19/2021 .	0	751	EUR 1.1	848	0	0	(24	)	(24)	0	(24)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8	312/15/2020	03/19/2021	0	18,554,067	EUR 1.2	186	0	0	(76,494	)	(76,494)	0	(76,494)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8	312/15/2020	03/19/2021 .	0	1,206,573	EUR 1.2	186	0	0	(4,974	)	(4,974)	0	(4,974)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8	312/15/2020	03/19/2021	0	1, 195, 131	EUR 1.2	197	0	0	(3,866	)	(3,866)	0	(3,866)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8	312/15/2020	03/19/2021 .	0	1,836,228	EUR 1.2	197	0	0	(5,940	)	(5,940)	0	(5,940)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8	312/15/2020	03/19/2021	0	457,495	EUR 1.2	188	0	0	(1,793	)	(1,793)	0	(1,793)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8	312/15/2020	03/19/2021 .	0	761,931	EUR 1.2	188	0	0	(2,986	)	(2,986)	0	(2,986)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8	312/15/2020	03/19/2021 .	0	297,530	EUR 1.2	181	0	0	(1,348		(1,348)	0	(1,348)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8	312/15/2020	03/19/2021 .	0	992,227	EUR 1.2	184	0	0	(4,260	)	(4,260)	0	(4,260)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8	312/15/2020	03/19/2021	0	5,499,026	EUR 1.2	184	0	0	(23,610		(23,610)	0	(23,610)	0	0	0		Note 0002

Showing all Options	Caps. Floors.	Collars, Swaps and Forwards Open as of December 31 of Current Y	'ear

					S	howing all (	Options, (	Caps, Floo	ors, Collars,	Swaps	and Forward	s Open as o	f Decemb	er 31 of Cι	ırrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11 Cumulativ	12 e	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)		r, Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate o Index Receive (Paid)	Premium	Cost of Un- discounted Premium	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)
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	. CREDIT AGRICOLE	_ 254900BN8XS34XZDJ223	312/16/2020	03/19/2021	0	1,831,304	EUR 1.	203	00	0	(5,017	)	(5,017)	0	(5,017)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE	_ 254900BN8XS34XZDJ223	312/16/2020	03/19/2021	0	14,033,206	<u>E</u> UR 1.	203	00	0	(38,446	)	(38,446)	0	(38,446)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	. CREDIT AGRICOLE	. 254900BN8XS34XZDJ223	312/16/2020	03/19/2021	0	4,258,529	EUR 1.	203	00	0	(11,667	)	(11,667)	0	(11,667)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE	254900BN8XS34XZDJ223	312/16/2020	03/19/2021	0	733,665	EUR 1.	203	00	0	(2,010	)	(2,010)	0	(2,010)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	. CREDIT AGRICOLE	_ 254900BN8XS34XZDJ223	312/16/2020	03/19/2021	0	1,410,337	EUR 1.	203	00	0	(3,864	)	(3,864)	0	(3,864)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE	_ 254900BN8XS34XZDJ223	312/16/2020	03/19/2021	0	1,731,791	EUR 1.	203	00	0	(4,744	)	(4,744)	0	(4,744)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	. CREDIT AGRICOLE	_ 254900BN8XS34XZDJ223	312/16/2020	03/19/2021	0	1,230,200	EUR 1.	203	00	0	(3,370	)	(3,370)	0	(3,370)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE	_ 254900BN8XS34XZDJ223	312/16/2020	03/19/2021	0	1,019,625	EUR 1.	203	00	0	(2,793	)	(2,793)	0	(2,793)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	. ROMUNSFPU8MPR08K5P83	312/04/2020	03/19/2021	0	1,679,018	EUR 1.	181	00	0	(7,669	)	(7,669)	0	(7,669)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	_ ROMUWSFPU8MPR08K5P83	312/07/2020	03/19/2021	0	1,509,236	EUR 1.	181	00	0	(6,831	)	(6,831)	0	(6,831)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	. CREDIT AGRICOLE	_ 254900BN8XS34XZDJ223	310/30/2020	01/15/2021		1,037	EUR 1.	667	00	0	(49	)	(49)	0	(49)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	_ ROMUWSFPU8MPR08K5P83	312/07/2020	03/19/2021	0	906,273	EUR 1.	181	00	0	(4, 102		(4, 102)	0	(4, 102)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	. CREDIT AGRICOLE	. 254900BN8XS34XZDJ223	311/09/2020	01/15/2021	0	608	EUR 1.	838	00	0	(20	)	(20)	0	(20)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	. ROMUNSFPU8MPR08K5P83	312/07/2020	03/19/2021	0	768,201	EUR 1.	175	00	0	(3,838		(3,838)	0	(3,838)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	. ROMUNSFPU8MPR08K5P83	312/11/2020	03/19/2021	0	2,417,230	EUR 1.	147	00	0	(17,777		(17,777)	0	(17,777)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	. ROMUWSFPU8MPR08K5P83	312/14/2020	03/19/2021	0	3,653,325	EUR 1.:	176	00	0	(18,018	)	(18,018)	0	(18,018)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	. ROMUWSFPU8MPR08K5P83	312/14/2020	03/19/2021	0	612,254	EUR 1.:	176	00	0	(3,020	)	(3,020)	0	(3,020)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	. ROMUWSFPU8MPR08K5P83	312/14/2020	03/19/2021	0	1,223,843	EUR 1.:	176	00	0	(6,036	)	(6,036)	0	(6,036)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	. ROMUNSFPU8MPR08K5P83	312/14/2020	03/19/2021	0	1,215,784	EUR 1.:	176	00	0	(5,996	)	(5,996)	0	(5,996)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	. ROMUNSFPU8MPR08K5P83	312/14/2020	03/19/2021	0	1, 101, 334	EUR 1.	176	00	0	(5,432		(5,432)	0	(5,432)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	. ROMUNSFPU8MPR08K5P83	312/14/2020	03/19/2021	0	19,481,866	EUR 1.	176	00	0	(96,085	)	(96,085)	0	(96,085)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	. ROMUWSFPU8MPR08K5P83	312/14/2020	03/19/2021	0	6,721,469	EUR 1.:	176	00	0	(33, 150	)	(33, 150)	0	(33, 150)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	_ ROMUWSFPU8MPR08K5P83	312/15/2020	03/19/2021	0	3,047,329	EUR 1.:	186	00	0	(12,563	)	(12,563)	0	(12,563)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	. ROMUWSFPU8MPR08K5P83		03/19/2021	0	670,096	EUR 1.:	188	00	0	(2,626	)	(2,626)	0	(2,626)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	_ ROMUWSFPU8MPR08K5P83		03/19/2021	0	612,470	EUR 1.		00	0	(2,400	)	(2,400)	0	(2,400)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	. ROMUWSFPU8MPR08K5P83		03/19/2021	0	1,828,242	EUR 1.		00	0	(7,850	)	(7,850)	0	(7,850)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	_ ROMUWSFPU8MPR08K5P83		03/19/2021	0	4,264,999			00	0	(18,312	)	(18,312)	0	(18,312)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	. CREDIT AGRICOLE	. 254900BN8XS34XZDJ223		03/19/2021	0	2,405,472			00	0	(6,590	)	(6,590)	0	(6,590)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS		Currency	BNP	_ ROMUWSFPU8MPR08K5P83	312/15/2020	03/19/2021	0	3,854,741	EUR 1.	184	00	0	(16,550	)	(16,550)	0	(16,550)	0	0	0		Note 0002

Showing all Options	Cans Floors	c. Collars, Swaps and Forwards Open as of December 31 of Current Year	r

					S	howing all (	Options, (	Caps, Floo	ors, Collars,	Swaps	and Forward	s Open as o	f Decemb	er 31 of Cı	ırrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11 Cumulativ Prior	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)		, Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate o Index Receive (Paid)	Year(s) Initial Cos of Un- discounted Premium	Cost of Un- discounted Premium	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)
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency CRE	DIT AGRICOLE	254900BN8XS34XZDJ223	312/16/2020	.03/19/2021	0	613, 190	EUR 1.:	203	0	0	(1,680	)	(1,680).	0	(1,680)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	CurrencyBNF	)	ROMUWSFPU8MPR08K5P83		01/15/2021	0	2,228	EUR 1.	883	0	0	(63	)	(63)	0	(63)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	CurrencyBNF	)	ROMUWSFPU8MPR08K5P83		03/19/2021	0	3,643,064	EUR 1.:		0	0	(27,801	)	(27,801).	0	(27,801)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	,	DIT AGRICOLE	254900BN8XS34XZDJ223		01/15/2021	0	1,915	EUR 1.:		0	0	(10	)	(10)	0	(10)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency BNF	)	ROMUWSFPU8MPR08K5P83		03/19/2021	0	603,975	EUR 1.:		0		(2,979	)	(2,979).	0	(2,979)		0			Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	CurrencyBNF	)	ROMUWSFPU8MPR08K5P83		03/19/2021	0	2,744,347	EUR 1.:		0	0	(13,535	)	(13,535)	0	(13,535)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency BNF	)	ROMUWSFPU8MPR08K5P83		03/19/2021	0	1,218,070	EUR 1.:		0	0	(6,008	)	(6,008)	0	(6,008)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	CurrencyBNF	)	ROMUWSFPU8MPR08K5P83		.03/19/2021	0	1,223,705	EUR 1.:		0	0	(6,035	)	(6,035)	0	(6,035)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency BNF	)	. ROMUWSFPU8MPR08K5P83		03/19/2021	0	1,574,553	EUR 1.:	176	0	0	(7,766	)	(7,766).	0	(7,766).	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	CurrencyBNF	)	ROMUWSFPU8MPR08K5P83		03/19/2021	0	1,923,513	EUR 1.:	176	0	0	(9,487	)	(9,487).	0	(9,487)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency BNF	)	. ROMUWSFPU8MPR08K5P83	312/15/2020	03/19/2021	0		EUR 1.:	197	0	0	(2,904	)	(2,904).	0	(2,904)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency BNF	)	ROMUWSFPU8MPR08K5P83	312/15/2020	03/19/2021	0	1,469,251	EUR 1.:	197	0	0	(4,752	)	(4,752)	0	(4,752)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency BNF		. ROMUWSFPU8MPR08K5P83	312/15/2020	03/19/2021	0	1,760,221	EUR 1.:	197	00	0	(5,694	)	(5,694).	0	(5,694)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency BNF		ROMUWSFPU8MPR08K5P83	312/15/2020	03/19/2021	0	1,676,207	EUR 1.:	197	00	0	(5,422	)	(5,422)	0	(5,422)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency BNF		. ROMUWSFPU8MPR08K5P83	312/15/2020	03/19/2021	0	7,319,268	EUR 1.:	188	0	0	(28,682	)	(28,682).	0	(28,682)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency BNF		ROMUWSFPU8MPR08K5P83	312/15/2020	03/19/2021	0	2,414,421	EUR 1.:	181	0	0	(10,937	)	(10,937)	0	(10,937)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency BNF		ROMUWSFPU8MPR08K5P83	312/15/2020	03/19/2021	0	1,219,567	EUR 1.:	181	0	0	(5,524	)	(5,524).	0	(5,524)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency BNF		ROMUWSFPU8MPR08K5P83	312/15/2020	03/19/2021	0	302,012	EUR 1.:	184	0	0	(1,297	)	(1,297).	0	(1,297)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency BNF		ROMUWSFPU8MPR08K5P83	312/15/2020	03/19/2021	0	609,410	EUR 1.:	184	0	0	(2,617	)	(2,617).	0	(2,617)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency BNF		. ROMUWSFPU8MPR08K5P83	312/15/2020	03/19/2021	0	900,112	EUR 1.:	184	0	0	(3,865	)	(3,865).	0	(3,865)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency BNF		. ROMUWSFPU8MPR08K5P83	312/15/2020	03/19/2021	0	3, 138, 332	EUR 1.:	184	0	0	(13,475	)	(13,475).	0	(13,475)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency CRE	DIT AGRICOLE	254900BN8XS34XZDJ223	312/16/2020	03/19/2021	0	2,067,228	EUR 1.:	203	0	0	(5,663	)	(5,663).	0	(5,663)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency CRE	DIT AGRICOLE	254900BN8XS34XZDJ223	312/16/2020	03/19/2021	0	766,488	EUR 1.:	203	00	0	(2, 100	)	(2, 100)	0	(2, 100)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency CRE	DIT AGRICOLE	254900BN8XS34XZDJ223	312/16/2020	03/19/2021	0	1, 198, 655	EUR 1.:	203	0	0	(3,284	)	(3,284).	0	(3,284)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	CurrencyCRE	DIT AGRICOLE	254900BN8XS34XZDJ223	312/16/2020	03/19/2021	0	2,448,733	EUR 1.	203	00	0	(6,709	)	(6,709)	0	(6,709)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency CRE	DIT AGRICOLE	254900BN8XS34XZDJ223	312/16/2020	03/19/2021	0	12, 180, 823	EUR 1.:	203	0	0	(33,371	)	(33,371)	0	(33,371)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B		DIT AGRICOLE	254900BN8XS34XZDJ223	312/16/2020	03/19/2021	0	702,713	EUR 1.:	203	0	0	(1,925		(1,925)	0	(1,925)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B		PUHO CAPITAL RKETS LLC	. 0V6W8S6QX2D1J857QP30	10/02/2020	04/15/2021	0	4,350	EUR 1.	765	0	0	(177	)	(177).	0	(177)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	oun D / oun B	Currency CRE	DIT AGRICOLE	254900BN8XS34XZDJ223	312/07/2020	02/26/2021	0	3,990	EUR 1.:	169	00	0	(20	)	(20)	0	(20)	0	0	0		Note 0002

Showing all Options	Cans Floors	c. Collars, Swaps and Forwards Open as of December 31 of Current Year	r

					S	showing all	Options, (	Caps, Floo	ors, Collars,	Swaps	and Fo	orwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4		5	6	7	8	9	10		11 umulative Prior	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)		, Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price Rate ( Index Receiv (Paid	e Ini , dis or dis c Pi	Year(s) iitial Cost of Un- scounted 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)
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT ACRICOLE	254900BN8XS34XZDJ223	310/30/2020 .	01/26/2021 .	0	832	EUR 1	1 167	0	0	0	(30)		(39)		(30)	0	0			Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Cur rency	CREDIT AGRICOLE	254900BN8XS34XZDJ223		01/20/2021	1	1,297		. 1698	0	0		(58)		(58)		(58)		0			Note 0002
		Sch D / Sch B		DND											(30)									
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8		01/15/2021 .	0	617		. 1885	0	0	0	(17)		(17)	0	(17)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8		01/15/2021 .	0	754		. 1885	0	0	0	(21)		(21)	0	(21)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	. ROMUWSFPU8MPR08K5P8	310/21/2020 .	01/15/2021 .	0	138	EUR 1.		0	0	0	(4)		(4)	0	(4)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8	312/03/2020 _	03/19/2021 .	0	3,045,824	EUR 1.	.2183	0	0	0	(13,231)		(13,231)	0	(13,231)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	. ROMUWSFPU8MPR08K5P8	312/11/2020 .	03/19/2021 .	0	3,643,064	EUR 1.	.2144	0	0	0	(27,801)		(27,801)	0	(27,801)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE	254900BN8XS34XZDJ223	312/07/2020 .	01/15/2021 .	0	4, 136	EUR 1.	.2158	0	0	0	(21)		(21)	0	(21)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS		Currency	BNP	. ROMUWSFPU8MPR08K5P8	312/14/2020 .	03/19/2021 .	0	1,835,513	EUR 1.		0	0	0	(9,053		(9,053)	0	(9,053)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8	312/14/2020 .	03/19/2021 .	0	4,243,959	EUR 1.	.2176	0	0	0	(20,931)		(20,931)	0	(20,931)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	. ROMUWSFPU8MPR08K5P8	312/14/2020 .	03/19/2021 .	0	918,768	EUR 1.	.2176	0	0	0	(4,531)		(4,531)	0	(4,531)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8	312/14/2020 .	03/19/2021 .	0	915,260	EUR 1.	.2176	0	0	0	(4,514)		(4,514)	0	(4,514)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Cur rency	BNP	. ROMUWSFPU8MPR08K5P8	312/14/2020 .	03/19/2021 .	0	1,804,199	EUR 1.	.2176	0	0	0	(8,898)		(8,898)	0	(8,898)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	. ROMUWSFPU8MPR08K5P8	312/14/2020 .	03/19/2021 .	0	1, 101, 334	EUR 1.	.2176	0	0	0	(5,432)		(5,432)	0	(5,432)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8	312/14/2020 .	03/19/2021 .	0	7,305,700	EUR 1.	.2176	0	0	0	(36,032)		(36,032)	0	(36,032)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8	312/14/2020 .	03/19/2021 .	0	2,417,217	EUR 1.	.2176	0	0	0	(11,922)		(11,922)	0	(11,922)	0	0	0	l	Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE	254900BN8XS34XZDJ22	312/16/2020 .	03/19/2021 .	0	1,627,491	EUR 1.	. 2203	0	0	0	(4,459)		(4,459)	0	(4,459)	0	0	0	, ,	Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Cur rency	CREDIT AGRICOLE	254900BN8XS34XZDJ223		03/19/2021	0	3,068,608		. 2203	0	0	0	(8,407)		(8,407)	0	(8,407)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	1	CREDIT AGRICOLE			03/19/2021	1	3,968,305		. 2203	0			(10,872)		(10,872)		(10,872)		0			Note 0002
		Sch D / Sch B	Currency																					
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency				03/19/2021 .		1,826,388		.2203	0	0	0	(5,004)		(5,004)	0	(5,004)		0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency		254900BN8XS34XZDJ223		03/19/2021 .	0	1,342,363		.2203	0	0	0	(3,678)		(3,678)	0	(3,678)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE	254900BN8XS34XZDJ223	312/16/2020 .	03/19/2021 .	0	1,532,977	EUR 1.	.2203	0	0	0	(4,200)		(4,200)	0	(4,200)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE	254900BN8XS34XZDJ223	312/16/2020 .	03/19/2021 _	0	411,286	EUR 1.	.2203	0	0	0	(1,127)		(1,127)	0	(1,127)	0	0	0		Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE	254900BN8XS34XZDJ223	312/16/2020 .	03/19/2021 .	0	2, 199, 634	EUR 1.	.2203	0	0	0	(6,026)		(6,026)	0	(6,026)	0	0	0		Note 0002
USD / GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP	ROMUWSFPU8MPR08K5P8	312/08/2020 .	03/26/2021 _	0	636,083	GBP 1.	.3363	0	0	0	(15,071)		(15,071)	0	(15,071)	0	0	0	<sub></sub>	Note 0002
USD / GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC MIZUHO CAPITAL	_ 0V6W8S6QX2D1J857QP3	012/10/2020 .	03/26/2021 .	0	23,381,102	GBP 1.	.3304	0	0	0	(660,894)		(660,894)	0	(660,894)	0	0	0		Note 0002
USD / GBP	INVESTED ASSETS		Currency	MARKETS LLC	_ 0V6W8S6QX2D1J857QP3	012/10/2020 .	03/26/2021 _	0	43,578,511	GBP 1.	.3304	0	0	0	(1,231,797)		(1,231,797)	0	(1,231,797)	0	0	0	<sub> </sub>	Note 0002
USD / GBP	INVESTED ASSETS	Sch D / Sch B	Cur rency	CREDIT AGRICOLE	254900BN8XS34XZDJ223	312/31/2020 .	01/05/2021 .		64,324,260	GBP	1.365	0	0	0	(110,299)		(110,299)	0	(110,299)	0	0	0		Note 0002
USD / GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC	_ 0V6W8S6QX2D1J857QP3	012/07/2020 _	03/26/2021 .	0	66,692,389	GBP 1	. 3393	0	0	0	(1,428,699)		(1,428,699)	0	(1,428,699)	0	0	0		Note 0002

Charrian all Ontions	O Flague	Callana Consuma and	d Famusada Osasa aa	of December 04 of Comment Vees
Snowing all Options.	Caps. Floors	. Collars. Swaps and	t 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
										Cumulative												
										Prior												
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial							_			Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						_Total	Current	Adjustment		,	Effectiveness
	Used for	0.1	Type(s)			Date of	Nimelan		Rate or	discounted	discounted	0	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/ Exhibit	OT Diale(a)	Fushaman Country	Trade	Maturity	Number	Niediesel	Index	Premium	Premium (Received)	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	Datastial	Refer-	and at
Description	Generation or Replicated	Identifier	Risk(s)	Exchange, Counterparty or Central Clearinghouse	Date	Evoiration	Contracts	Notional Amount	Received (Paid)	(Received) Paid	Paid	Year Income	Carrying Value	Code	Fair Value	Increase/	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Description	ui neplicaleu	Sch D / Sch B	(a)	or Gentral Gleaninghouse	Date	Expiration	Contracts	AIIIOUIII	(Faiu)	Faiu	raiu	IIICOIIIE	Value	Code	raii vaiue	(Decrease)	D./A.C.V.	Accretion	ILEIII	Exposure	⊏⊓uty	(0)
USD / GBP	INVESTED ASSETS	SCH D / SCH B		CREDIT AGRICOLE 254900BN8XS34XZDJ223 .	12/08/2020	.03/26/2021	0	62,980,284	GBP 1.3365	0	0	0	(1,483,951)		(1.483.951)	0	(1,483,951)	0	0			Note 0002
14399999999. Subt	total - Forwards - He	edging Other				•	•	•		0	0	0	(7,887,886)	XXX	(7,887,886)	0	(7,887,886)	0	0	C	XXX	XXX
14799999999. Subt	total - Forwards									0	0	0	(7,887,886)	XXX	(7,887,886)	0	(7,887,886)	0	0	C	XXX	XXX
1509999999. Subt	total - SSAP No. 10	8 Adjustment	S							0	0	0	0	XXX	0	0	0	0	0	(	XXX	XXX
1689999999. Subt	total - Hedging Effec	ctive Excludir	ng Variable Ar	nuity Guarantees Under SSAP No.1	08					0	0	0	0	XXX	0	0	0	0	0	(	XXX	XXX
1699999999. Subt	total - Hedging Effec	ctive Variable	Annuity Guar	antees Under SSAP No.108						0	0	0	0	XXX	0	0	0	0	0	(	XXX	XXX
1709999999. Subt	total - Hedging Othe	er								150,000	935,643,942	114,265,120	2,406,182,336	XXX	2,406,182,336	911,509,345	46,010,040	0	0	106,041,745		XXX
1719999999. Subt	total - Replication									0	0	0		XXX	0	0	0	0	0	C	XXX	XXX
1729999999. Subt	total - Income Gene	ration								0	0	0		XXX	0	0	0	0	0	C	XXX	XXX
1739999999. Subt										0	0	0		XXX	0	0	0	0	0	C	XXX	XXX
	total - Adjustments f	or SSAP No.	108 Derivativ	res						0	0	0		XXX	0	0	0	0	0	C	XXX	XXX
1759999999 - Tota	als									150 000	935 643 942	114 265 120	2 406 182 336	XXX	2 406 182 336	911 509 345	46 010 040	0	0	106 041 745	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

(b)	Code	e Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	Jackson hedges on a macroeconomic basis and, as a result, does not calculate hedge effectiveness at the detailed level. See the Notes to the Financial Statements for additional details.
1	0002	Jackson hedges it's foreign currency denominated obligations but does not apply hedge accounting and therefore, does not calculate hedge effectiveness. See the Notes to the Financial Statements for additional details.
	0002	ackson neages it 3 for eight cultivary definiminated during at the effort, does not apply neage accounting and therefore, does not earlier neage of each other apply neages accounting and therefore, does not earlier neages it is not eight cultivarial details.

# SCHEDULE DB - PART A - SECTION 2 Showing all Ontions Cans Floors Collars Swaps and Forwards Terminated During Current Year

						5	nowing	ı alı Op	tions, Car	S, Floors,	Collars, S	waps and	t Forwards	lerminat	ted During	i Current \	'ear							
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
													Cumulative											
	Description													Current Year										
	of Item(s)											Strike	Initial Cost	Initial Cost										Hedge
	Hedged,						Date of		Indicate			Price,	of Un-	of Un-	Considera-					Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule					Maturity		Exercise,			Rate or	discounted	discounted	tion	_	Book/	Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income	_ /	of					Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted	Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit		Exchange, Cou		Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clea		Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code (Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
	tal - Purchased Options							o.108					0	0	0	0	0	XXX	0	) (	0	0	0	XXX
01499999999. Subto	tal - Purchased Options	s - Hedging	Effective V	ariable Annuity Gua	rantees Under	SSAP No	.108						0	0	0	0	0	XXX	0	) (	0	0	0	XXX
				MORGAN STANLEY INTL.																				
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	<ul> <li>Equity/Index.</li> </ul>		QUHN3JPFGFNF3BB653 .					166,722	500,000,000	3, 149		Ω	14,319,265	Ω	14,319,265	(7,409,50	0	}	7,999,266	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Ex 5	_ Equity/Index	BANK OF AMERICA B4T CITIBANK E57	TYDEB6GKMZ0031MB27 70DZWZ7FF32TWEFA76	.0//15/2019	01/10/2020	01/10/2020 _	EXERCISE	165,908 347,708	500,000,000	3,149		۵	19,247,408 54,781,887	٥	19,247,408 54,781,887	(7,001,838	3)0	}	11,772,408	۷		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	_ Equity/Index	IIRS REM	M8T61CT2L1QCEMIK50 .			01/03/2020			2,000,000,000	3.091		۷	99,490,466	٥	99,490,466	(78,416,024	) I)		81,250,432	۷		Note 0001
Gai 500 C 1 12/11	VAGEOU VAGEOU TIEDGE	LX 0	_ Equity/ Illucx.	GOLDMAN SACHS INTL.	IIO TO TO TELE TROCHITTOO .	.00/20/2010		30170072020	EXEMPTOR				10,240,004		, 400, 400		, 400, 400	(70,410,02	,,		J01,200,402			1010 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		2LROWP21HZNBB6K528 .	.08/30/2019	01/03/2020	01/03/2020	EXPIRATION		2,000,000,000	3,365	1,660,000	Ω	۵	۵	٥	1,637,666	δ		(1,660,000)	0		Note 0001
				GOLDMAN SACHS INTL.																				
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	_ Equity/Index		2LRO//P21HZNBB6K528 _					684,617	2,000,000,000	3, 126		٩٥	87,097,017	0	87,097,017	(56, 165, 096	0	2	69,657,017	0		Note 0001
S&P 500 < 1 YEAR S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Ex 5			RNE8 I BXP4ROTD8PU41			.01/10/2020 .		684,672	2,000,000,000	3,359		ō	ŏ	ļō	ļ0	1,772,168	ō	<u> </u>	(1,860,000)	ō		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	_ Equity/Index, _ Equity/Index.		RNE8 IBXP4R0TD8PU41 M8T61CT2L1QCEM1K50 _					684,200		3,508			n	ν	۱	1,260,799	ή	; <del></del>	(1,399,997) (1,745,995)	لا		Note 0001
	MACDO/ TROUBO TIEDUE			MORGAN STANLEY INTL.		_00/00/2010	200/ 04/ 2020	_00,04,2020 _	Es AMITON		,000,000,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			u		755,410	ν	, I,	(1,740,880)		ν	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	_ Equity/Index	4P0	QUHN3JPFGFNF3BB653 .	.09/17/2019	01/03/2020	01/03/2020	EXERCISE	333,391	1,000,000,000	3, 119	12,375,000	٥	38,470,951	٥	38,470,951	(24,799,747	7)0		26,095,952	٥٥	٥	Note 0001
				MORGAN STANLEY INTL.																1				
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	_ Equity/Index		QUHN3JPFGFNF3BB653 .					331,176	1,000,000,000	3, 140		Ω	31,306,273	۵	31,306,273	(19,151,259	0	ļ	20,366,271	۵		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	_ Equity/Index		GSEF7VJP5170UK5573 _			01/03/2020		331,767	1,000,000,000	3, 135		o	33,216,551	0	33,216,551	(21,087,082	2)0		22,326,551	<u>0</u>		Note 0001
S&P 500 < 1 YEAR S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Fx 5			BDKGMJYYYJLN8C3868 _ GSEF7VJP5170UK5573 _					324,530	1,000,000,000	3,235		Δ	Δ	لا	۵	(17,291,564	1)		(14,950,000)	U		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5				12/19/2019				312,800	1,000,000,000	3,261		۷	0	ν	۷	(4,496,199	ν)		(15, 149, 998)	ر		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Fx 5		SOCIETE GENERALE 02R	RNE8 IBXP4R0TD8PU41	12/20/2019	03/11/2020	03/11/2020	EXPIRATION	310.379	1.000.000.000	3.270		0	0	0	0	1337.577	7) 0		(15,000,000)	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	_ Equity/Index	UBS BFN	M8T61CT2L1QCEM1K50 _	12/20/2019	04/01/2020	04/01/2020	EXPIRATION	310,147	1,000,000,000	3,289		0	Ω	0	0	(314,665	5)0		(15,740,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5			RNE8 I BXP4R0TD8PU41 _					310,379	1,000,000,000	3,286		٥٥	0	0	0	(203,007	7)0		(17,399,999)	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5			RNE81BXP4R0TD8PU41 .					310,379	1,000,000,000	3,302		Ω	۵۵	۵۵	0	(212,346	3)0		(19,399,999)	٥		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	_ Equity/Index.		RNE81BXP4R0TD8PU41 _	12/20/2019	_01/22/2020 _	.01/22/2020 _	EXERCISE	620,759	2,000,000,000	3254 / (3319)	11,399,997	Ω	40,001,689	۵۵	40,001,689	554,611	0	۱	28,601,691	٥	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Fx 5	_ Equity/Index.	MORGAN STANLEY INTL.	QUHN3JPFGFNF3BB653 .	10/00/0010	09/10/2020	02/10/2020	EVELDATION	309.081	1,000,000,000	3,284	15,220,017	0		,		854,593			(15,220,017)	0	0	Note 0001
30F 300 < 1 TEAN	VAGLES/ VAGDES HEDGE	Ex 3	Equity/illuex	MORGAN STANLEY INTL.	QUINSUFFUENESDD000 .	. 12/20/2019	103/ 10/2020 1	.03/10/2020 .	EAFTHATION		1,000,000,000		13,220,017	υ		ν			ν	·	13,220,017)		υ	Note ooot
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		QUHN3JPFGFNF3BB653	12/26/2019	04/15/2020	04/15/2020	EXPIRATION	309,081	1,000,000,000	3,300	17,390,013	0	0	0	0	887,259	0		(17,390,013)	0	0	Note 0001
			,,.	MORGAN STANLEY INTL.		-	[ · · · · ]						, , ,								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	_ Equity/Index	4P0	QUHN3JPFGFNF3BB653 _					309,081	1,000,000,000	3,316		۵۵	۵	0	0	857,837	0	۱	(19, 129, 985)	٥		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFN	M8T61CT2L1QCEM1K50 _					617,951				0	2,799,320	۵۵	2,799,320	1,334,547	0	1	(8,681,106)	٥٥		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	_ Equity/Index	CITIBANK E57	70DZWZ7FF32TWEFA76 .	.01/03/2020	.02/28/2020 .	.02/28/2020 .	EXPIRATION	308,289	1,000,000,000	3,292	0	10,170,000	Ω	Ω0	٥		00	,	(10,170,000)	٥	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ev 6	Equity/Index	GOLDMAN SACHS INTL.	2LR0//P21HZNBB6K528 _	04/02/2020	04/01/2020	04 /04 /2020	EVELDATION	308,289	1.000.000.000	3.341	0	9.900.000		,					(9,900,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	_ Equity/Index.		70DZWZ7FF32TWEFA76 .					308, 289	1,000,000,000	3,406	υ	10,030,000	0	0	0		0		(10,030,000)	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		70DZWZ7FF32TWEFA76					609.336	2,000,000,000	3,315		21,060,000		0	0		0		(21,060,000)	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		70DZWZ7FF32TWEFA76 .					601,025	2,000,000,000	3,361		38,780,000		Ω	0		0		(38,780,000)	Ω		Note 0001
				GOLDMAN SACHS INTL.																				
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		2LR0//P21HZNBB6K528 _	_02/11/2020	04/22/2020	04/22/2020	EXPIRATION	296,445	1,000,000,000	3,407		15,760,000	0	0	0		00	۱	(15,760,000)	0	0	Note 0001
COD FOO . 1 VEAD	VACURE (MACRIC LIEROF	F., F	F	GOLDMAN SACHS INTL.	OL DOWDO LLIZNDDOVEGO	00/44/0000	04/00/0000	04 (00 (0000	EVELENTION	000 445	1 000 000 000	0 407		17 100 001	_			] ] ,	,	J	(47 400 004)	_		N-4- 0001
S&P 500 < 1 YEAR S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	_ Equity/Index. _ Equity/Index.		2LROWP21HZNBB6K528 6GLXDRUG0FU57RNE97 _	_02/11/2020 _03/06/2020			EXPIRATION	296,445	1,000,000,000	3,407		17,130,001 9,000,000		ļ	١	ļ		·	(17,130,001)			Note 0001
S&P 500 < 1 YEAR	VAGLES/VAGDES HEDGE	Ex 5	_ Equity/Index.			.03/06/2020			EXPIRATION		1,000,000,000	3,26/		7,850,000		٥	n		,	; <del></del>	(7,850,000)	n		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5			TYDEB6GKMZ0031MB27 _					410,474	1,000,000,000		0	47,691,000		0	122, 190, 255		0		74,499,255	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA B4T	TYDEB6GKMZ0031MB27	03/18/2020	04/17/2020	.04/17/2020	EXERCISE	415,809	1,000,000,000	2525 / (2886)		50,567,000	137, 424, 307	۵	137,424,307		0		86,857,308	٥		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	_ Equity/Index	JPM CHASE 7H6	6GLXDRUGQFU57RNE97 .					411,304	1,000,000,000			43,699,999		۵	124,563,503		0	١	80,863,505	۵	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	_ Equity/Index		GSEF7VJP5170UK5573 _	_03/20/2020	_05/15/2020	_05/15/2020 _	EXERCISE	416,366	1,000,000,000	2522 / (2882)		49,200,000	127,283,137	0	127,283,137	J	00	۱	78,083,137	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	E., E	Equitor/Index	GOLDMAN SACHS INTL.	2LR0//P21HZNBB6K528	02/05/2000	05/15/0000	0E /1E /0000	EVEDOLOE	205.075	500.000.000	2560 / (2926)		20 020 000	54.853.515		54.853.515		,	J	22 042 540	_		Note 0001
oar DUU < 1 YEAH	VAULBS/VAULBS MEDGE	Ex 5	_ Equity/Index.	GOLDMAN SACHS INTL.	ZENUNYZIRZNEBOKSZB .	_03/23/2020	_uo/ 10/2020 _	.u3/15/2020 _	EVEHOLOE	205,0/5	500,000,000	∠300 / (2926)	10	20,939,999	54,853,515		54,853,515	I	'   <sup>0</sup>	·	33,913,516	D	ا ۵	NOTE OOO!
S&P 500 < 1 YEAR	VAGLES/VAGDES HEDGE	Fx 5	Fauity/Index		2LRO//P21HZNBB6K528	03/25/2020	06/19/2020	06/19/2020	EXERCISE	205.075	500.000.000	2682 / (3048)	n	15.783.500	75.000.103	n	75.000.103	(	0	، ا	59.216.603	n	n	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5G	GSEF7VJP5170UK5573 .					176,006	500,000,000	2.002 / (3040)		19,350,000		0	40,968,834		0		21,618,834	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5G	GSEF7VJP5170UK5573	04/23/2020	10/23/2020	10/23/2020	EXERCISE	176,006	500,000,000	3, 125	0	18,750,000	59,928,162	0	59,928,162		0		41,178,162	0		Note 0001
				MORGAN STANLEY INTL.			[													1	.]			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	_ Equity/Index		QUHN3JPFGFNF3BB653 _	_04/27/2020	_06/19/2020 _	_06/19/2020 _	EXERCISE	347,459	1,000,000,000	3,022	0	17,490,000	48,407,249	٥	48,407,249	J	ļ0	۱	30,917,249	0	0	Note 0001
COD EOD 4 1 VEAD	VACUE OF AVACUES HENCE	E., E	Emilitu/Index	MORGAN STANLEY INTL.	OLIUNIO IDECENEODOCEO	04/07/0000	00/10/2022	00/10/0000	EVEDOLOE	247 450	1 000 000 000	9 400		22 200 202	CE 007 450		GE 007 450			J	40 947 450	_		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		QUHN3JPFGFNF3BB653 RNE81BXP4R0TD8PU41					347,459	1.000,000,000	3,166		22,890,002		μ	65,237,453	ļ	, I	`t	042,347,452 0(6,744,155)	D		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5			RNE8 IBXP4R0TD8PU41 .			07/01/2020		344,454	1.000,000,000					۸	, 550, 640		۸	`` <del>`</del>	(6,700,000)	ر م		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5			RNE8 I BXP4R0TD8PU41					344,454	1,000,000,000	3,339		4,600,000	0	0	0		0		(4,600,000)	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	_ Equity/Index	CREDIT SUISSE E58	BDKGMJYYYJLN8C3868 _	05/20/2020	08/19/2020	08/19/2020	EXERCISE	336,290	1,000,000,000	3, 122	0	20,950,000		0	84,930,095		0	L	63,980,095	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	SOCIETE GENERALE 02R	RNE8 I BXP4R0TD8PU41 .	.05/28/2020	.08/26/2020	.08/26/2020	EXERCISE	327,733	1,000,000,000	3,204		20,000,000		Ω	90,093,781		٥	ļ	70,093,781	۵۵		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	_ Equity/Index	GOLDMAN SACHS & CO _ KD3	3XUN7C6T14HNAYLU02 _	_05/28/2020	_11/25/2020 _	_11/25/2020 _	EXERCISE	327,733	1,000,000,000	3,356	0	19,100,000	89,556,299	۵	89,556,299		0	۱	70,456,299	۵	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	E., E	Emilitu/Index	MORGAN STANLEY INTL.	QUHN3JPFGFNF3BB653 _	05/00/0000	07/01/2022	07/01/2022	EVELDATION	662.054	2,000,000,000	3,172		14,420,001	_					J	(14,420,001)	_		Note 0001
OOF JUU < I TEAM	VAGLES/VAGUES MEDGE	ех э	_ Equity/Index.	MORGAN STANLEY INTL.	uunivaarrurivrabboo3 .	.00/29/2020	.01/01/2020 .	.01/01/2020 _	EAF (MATTUN		2,000,000,000	1/2, د۔۔۔۔۔, 1/2	l	14,420,001	υ	l	١	I	νυ	· [	(14,420,001)			Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		QUHN3JPFGFNF3BB653 _	05/29/2020	08/03/2020	08/03/2020	EXPIRATION	331,556	1,000,000,000	3,318	n	3.989.999	n	n	n	(	)	، ا	(3,989,999)	n	n	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	_ Equity/Index		6GLXDRUGQFU57RNE97 .							3,318		4,340,000	3,341,775	٥	3,341,775		0		(998,225)	0		Note 0001

						5	Showing	all Op	tions, Car	s, Floors,	Collars, S	Swaps and	d Forwards	<b>Terminat</b>	ed During	Current '	Year								
1	2	3	4	5	i	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Danadation												Cumulative	O											
	Description of Item(s)											Strike	Initial Cost	Current Year Initial Cost											Hedge
	Hedged,						Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)				Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/	l	Jnrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of				or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, C		Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Cle MORGAN STANLEY INTL.	earinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code (	Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Fx 5	Eauitv/Index		4PQUHN3JPFGFNF3BB653 _	05/29/2020	08/07/2020	08/07/2020	EXERCISE	331.556	1.000.000.000	3.318		4.640.001	11.137.370		11.137.370	)	0	0	0	6.497.368	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE	7H6GLXDRUGQFU57RNE97 _	05/29/2020	.09/02/2020	07/20/2017	EXERCISE	662,054	2,000,000,000	3,474		5,600,000	70,707,405		70,707,405		0	0	0	65,107,405	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	. GOLDMAN SACHS & CO . H	KD3XUN7C6T14HNAYLU02 _	_06/03/2020	07/08/2020	.07/08/2020	EXPIRATION		1,000,000,000	3,275	۵	5,290,001	۵		۵		0	۵	Ω	(5,290,001)	۵	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Fx 5	Equity/Index	MORGAN STANLEY INTL.	4PQUHN3JPFGFNF3BB653 _	06/03/2020	08/12/2020	08/12/2020	EXERCISE	320.589	1.000.000.000	3,275		13.990.001	33.702.545		33,702,545	,	0	0	0	19.712.544	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIBANK	E570DZWZ7FF32TWEFA76 .	.06/04/2020	09/02/2020	09/02/2020	EXERCISE	320,616	1,000,000,000			24,839,998	128,073,861		128,073,861		0		0	103,233,863	Ω	٥	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		G5GSEF7VJP5170UK5573 _			.07/01/2020		622,688	2,000,000,000			14,680,000	۵		٥		0	0	۵	(14,680,000)	0		Note 0001
S&P 500 < 1 YEAR S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Fx 5	Equity/Index	BANK OF AMERICA I GOLDMAN SACHS & CO . I		06/09/2020		07/01/2020	EXPIRATION	932,287 485,531	3,000,000,000		١	24,240,000 10.575.000	24 635 852		24 635 852	<u> </u>	لا۔۔۔۔۔۔ ۱			(24,240,000)	لا		Note 0001 Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5			KD3XUN7C6T14HNAYLU02 _					485,531	1,500,000,000	3,244		13,500,000	56,612,935		56,612,935		0	0	0	43,112,935	0		Note 0001
				MORGAN STANLEY INTL.																					
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	. Ex 5	Equity/Index	MORGAN STANLEY INTL.	4PQUHN3JPFGFNF3BB653 .	.07/15/2020	10/02/2020 .	_10/02/2020	EXPIRATION	309,450	1,000,000,000		l	18,039,999	Δ		١	'	0	l	Ω	(18,039,999)	Ω	ا ۵۔۔۔۔۔	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		4PQUHN3JPFGFNF3BB653	07/16/2020	10/02/2020	10/02/2020	EXPIRATION	310,798	1,000,000,000	3,378		17,090,001	٥٥		و		0	0	0	(17,090,001)	0	0	Note 0001
000 500 4 15:5	WAN DO MARDED THE PER			DARGI AVO	05005531 IDE : 30: -155	07/0/ (221	40 (04 :====	10 (01 (000)	EVEDOLOE		4 000 :	.3335 / (3661) /		00	00 000 0					_		7	-		N A 000:
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GOLDMAN SACHS INTL.	G5GSEF7VJP5170UK5573 _	_0//21/2020	10/21/2020	_10/21/2020	EXERCISE	305,889	1,000,000,000	3988	ļ	23,260,000	30,900,953	ļ	30,900,953	·	0	} <sup>0</sup>	0	7,640,953	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		W22LROWP21HZNBB6K528 _	.07/22/2020	.08/26/2020	08/26/2020	EXERCISE	306, 191	1,000,000,000	3331 / (3429)		9,100,001	29,999,527		29,999,527	1	0	٥	۵o	20,899,526	٥	۵	Note 0001
				GOLDMAN SACHS INTL.						·															
S&P 500 < 1 YEAR S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Fx 5	Equity/Index Fauity/Index		W22LROWP21HZNBB6K528 _ E570DZWZ7FF32TWEFA76 _	.07/22/2020		.08/26/2020 10/02/2020	EXERCISE	305,546	1,000,000,000	3338 / (3436)	ļ	9,120,000 23,245,000	29,999,527 12,379,602	ļ	29,999,527	<u> </u>	0	F	Ω	(10.865.398)	Ω		Note 0001 Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		E570DZWZ7FF32TWEFA76 _			10/02/2020		310,455	1,000,000,000	3,285		26,390,000	19.533.894		19,533,894		0	0	0	(6,856,106)	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIBANK	E570DZWZ7FF32TWEFA76 .					311,454				26,540,000	22,880,094		22,880,094		0	0	۵۵	(3,659,906)	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	F., F	Equity/Index	MORGAN STANLEY INTL.	4PQUHN3JPFGFNF3BB653 _	07/04/0000	10 /00 /0000	10 (00 (0000	EVEDOLOE	307 893	1,000,000,000	3,345		31,850,001	99,661,650	,	99,661,650					67,811,649			Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5			02RNE81BXP4R0TD8PU41 .					297,976	1,000,000,000			10,360,000	99,001,000		)99,001,000	/  <del>-</del>	لا۔۔۔۔۔۔ ۱	0	ر ۱	(10,360,000)	U		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		E570DZWZ7FF32TWEFA76 _			10/02/2020		296,034	1,000,000,000			9,800,000	0		j		0	0	0	(9,800,000)	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIBANK	E570DZWZ7FF32TWEFA76 .				EXERCISE	291,208	1,000,000,000	3,571		20,820,000	16,981,921		16,981,921	·	Ω	0	0	(3,838,079)	٥		Note 0001
S&P 500 < 1 YEAR S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Fx 5			B4TYDEB6GKMZ0031MB27 _ G5GSEF7VJP5170UK5573 _			10/02/2020 11/06/2020		576,964 142,856	2,000,000,000 500,000,000	3,536		21,480,000	Ω				لا ۱	۵	لا	(21,480,000)	لا ۱		Note 0001 Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		G5GSEF7VJP5170UK5573 .			11/13/2020	EXPIRATION	142,856	500,000,000	3,588		12,630,000	Ω		)0	í		0	0	(12,630,000)	Ω		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		G5GSEF7VJP5170UK5573 _			11/25/2020	EXERCISE	142,856	500,000,000	3,605		13,200,000	3,517,111		3,517,111			0	ο	(9,682,889)	٥		Note 0001
S&P 500 < 1 YEAR S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index Equity/Index		BFM8T61CT2L1QCEM1K50 _ BFM8T61CT2L1QCEM1K50 _			10/02/2020		285,025 285,025	1,000,000,000	3,579		11,425,012 9,900,013	0		٥		0	0	0	(11,425,012)	0		Note 0001 Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE			GOLDMAN SACHS & CO . H				12/09/2020		303.347	1,000,000,000	3,428		26,970,000	74, 141, 148		74,141,148	í	0	0	0	47,171,148	0		Note 0001
				GOLDMAN SACHS INTL.																					
S&P 500 < 1 YEAR S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Ex 5	Equity/Index		W22LROWP21HZNBB6K528 .						1,000,000,000	3,456		26,640,000	71,068,840		71,068,840	]	۵۵	٥	Ω	44,428,840	۵		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5			02RNE81BXP4R0TD8PU41 _ E570DZWZ7FF32TWEFA76 _			12/16/2020	EXERCISE	297,115	1,000,000,000	3,500		22,325,001	59.674.806		59.674.806		ر 0	0	ر 0	34,284,807	0		Note 0001 Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	. BNP I	ROMUWSFPU8MPR08K5P83 .	10/07/2020	12/04/2020 .	12/04/2020		291,986	1,000,000,000	3,476		30,219,960	65,090,371		65,090,371		D	0	٥	34,870,411	٥	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		E58DKGMJYYYJLN8C3868 _	_10/08/2020	_12/02/2020 .	12/02/2020	EXERCISE	290,604	1,000,000,000			21,250,000	36,229,589		36,229,589		0	0	٥٥	14,979,589	٥	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Fx 5	Equity/Index	MORGAN STANLEY INTL.	4PQUHN3JPFGFNF3BB653 _	10/09/2020	11/06/2020	11/06/2020	EXERCISE	288,828	1,000,000,000	_3497 / (3635) / 3774		10.824.000	3,624,792		3.624.792	,	0	0	0	(7,199,209)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIBANK	E570DZWZ7FF32TWEFA76 _	10/12/2020	12/30/2020 .	12/30/2020	EXERCISE	282,597	1,000,000,000	3,609		21,350,000	34,664,723		34,664,723		0	0	0	13,314,723	0	0	Note 0001
S&P 500 < 1 YEAR	. VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		E570DZWZ7FF32TWEFA76 .	10/12/2020	12/30/2020 .	12/30/2020	EXERCISE	282,597	1,000,000,000	3,539	ļ	19,490,000	54,664,733	١	54,664,733	3	0	L0	0	35,174,733	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MORGAN STANLEY INTL.	4PQUHN3JPFGFNF3BB653 _	11/04/2020	12/23/2020	12/23/2020	EXERCISE	575,777	2,000,000,000	3.560		41,979,998	74,620,635		74,620,635	i		n	n	32,640,638	n	n	Note 0001
												.3654 / (3799) /	[			Ī				[					
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		G5GSEF7VJP5170UK5573 _	_11/18/2020	_12/23/2020 .	07/25/2017	EXERCISE	276,403	1,000,000,000	3944	c	9,329,000	9,931,176		9,931,176		0	0	٥	602,176	٥	0	Note 0001
01599999999. Subtota	al - Purchased Options -	- Hedging	Other - Ca	Uptions and Wa	rrants	11/20/0010	11/20/0000	11 /90 /0000	EVEDOLOG		500 000 000	4 100 /0 100	285,876,461	1,229,484,488			2,654,758,771	XXX	(275,539,229	0	0	1,139,397,825	0	0	XXX
2 YR OPTION, 10 YR SWAP 3 YR OPTION, 10 YR SWAP		Ex 5	Duration Duration	. GOLDMAN SACHS & CO . I	KD3XUN7C6T14HNAYLU02 . KD3XUN7C6T14HNAYLU02 .	11/30/2018	11/30/2020 .	11/30/2020	EXERCISE	0 n	500,000,000 500,000,000	4. 12%/2. 12%	(3,800,000	fΩ	62,515,000	ļ	62,515,000	:	(3,718,111	J0	0	(3,975,000)	Q ۱		Note 0001 Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE		Duration	. SOCIETE GENERALE (	02RNE8IBXP4R0TD8PU41_	12/06/2018	12/07/2020	12/07/2020			500,000,000	3.95%/1.95%	(4,100,000						(3,983,626		0	4,100,000	0		Note 0001
3 YR OPTION, 10 YR SWAP		Ex 5	Duration			12/06/2018		12/07/2020	EXERCISE	ō	500,000,000	3.95%/1.95%		Jō	49,624,000	ļ	49,624,000	·	(7,218,800	o	o	45,224,000	ο		Note 0001
2 YR OPTION, 10 YR SWAP 2 YR OPTION, 10 YR SWAP			Duration Duration		ROMUWSFPU8MPR08K5P83 _ ROMUWSFPU8MPR08K5P83 _			12/17/2020		0	500,000,000 500,000,000	3.94%/1.94%	3,950,000	٩			50.764.000	:	(3,661,216	P		3,787,500	0 n		Note 0001 Note 0001
S&P 500 < 1 YEAR	. VAGLBS/VAGDBS HEDGE	Ex 5				.09/30/2019		01/03/2020	EXPIRATION	335,234	1,000,000,000	2,834		۵	Δ		)0	jt	17,454,492	L	Ω	(17,480,000)	٥٥		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		7H6GLXDRUGQFU57RNE97	10/03/2019		01/03/2020	EXPIRATION	344,024	1,000,000,000	2,616			٥		·	]	11,427,094	0	٥	(11,430,000)	ō		Note 0001
S&P 500 < 1 YEAR S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Ex 5			7LTWFZYICNSX8D621K86 _ 7LTWFZYICNSX8D621K86 _			01/08/2020	EXPIRATION	344,024 344,481	1,000,000,000	2,616 2,613		ļ	<u>0</u>	} <i>?</i>	را۔۔۔۔۔۔ <u>و</u>	:	12,029,040	} <sup>0</sup>	٥٥	(12,069,999)	0		Note 0001 Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5				10/03/2019		01/22/2020		344,481	1,000,000,000				0		)0	i	13, 168, 167	0	0	(14,400,001)	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5			7H6GLXDRUGQFU57RNE97	10/03/2019		.02/03/2020	EXPIRATION	343,788	1,000,000,000	2,618		۵	۵		)	J	15,879,514		Ω	(16,300,000)			Note 0001
S&P 500 < 1 YEAR S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE				B4TYDEB6GKMZ0031MB27 _ B4TYDEB6GKMZ0031MB27				EXPIRATION	340,509	1,000,000,000	2,643		ō	ō		ļū		14,498,065	<u>0</u>	۵۵	(15,050,000)	Ω		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		7H6GLXDRUGQFU57RNE97 _	10/04/2019	02/12/2020 01/03/2020	01/03/2020	EXPIRATION	339,087	1,000,000,000	2,654		0	o		, a	í	14,435,851	0		(15, 150,000)	o		Note 0001 Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GOLDMAN SACHS & CO . H	KD3XUN7C6T14HNAYLU02 _	10/08/2019	01/10/2020 .	01/10/2020	EXPIRATION	344,857	1,000,000,000	2610 / (2030)	10,674,999	۵	۵		)	ļ	10,611,718	0	٥	(10,674,999)	٥	0	Note 0001
S&P 500 < 1 YEAR S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		E570DZWZ7FF32TWEFA76 _ E570DZWZ7FE32TWEFA76			03/04/2020		342,753 167.018	1,000,000,000			Fō	ō	ļ		]	9,271,372	Fō	L0	(17,605,000)	ō		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Ex 5	Equity/Index Equity/Index		E570DZWZ7FF32TWEFA76 . E570DZWZ7FF32TWEFA76 .			10/14/2020	EXPIRATION	167,018	500,000,000			D	ο n		,	:	8,988,130	D	D	(17,605,000)	D		Note 0001 Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA I	B4TYDEB6GKMZ0031MB27 _	10/21/2019	10/21/2020	10/21/2020	EXPIRATION	166,688	500,000,000	2,700	18,250,000				) [		9,242,900		0	(18,250,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		B4TYDEB6GKMZ0031MB27 _					166,688	500,000,000			ō	مِــــــم		Qa	]	7,609,957	ō	ō	(15,590,000)	ō		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	. J JPM CHASE	7H6GLXDRUGQFU57RNE97 _	10/23/2019	<b>_</b> 10/07/2020 .	10/07/2020	EXPIRATION	166,916	500,000,000	2,696	17,400,000	0	0	ļ	) L	1	9,015,332	0	L0	(17,400,000)	0	0	Note 0001

# SCHEDULE DB - PART A - SECTION 2 Showing all Options Cans Floors Collars Swaps and Forwards Terminated During Current Year

					9	Showing	all Or	otions, Car	os. Floors.	Collars, S	Swaps and	d Forward	s Terminat	ted During	Current \	⁄ear							
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
·	_	Ŭ		· ·	Ŭ	'		Ĭ				Cumulative					.0				20		20
	Description												Current Year										
	of Item(s)										Strike	Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-					Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/	Unrealized		Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or	Termina-		Number		Index	Premium	Premium	Received	Current	Adjusted	Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade		tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code (Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5		JPM CHASE				EXPIRATION	166,916	500,000,000		14,925,001	0	0	0	١	7,479,114	ļ0	0	(14,925,001)			Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE VAGLBS/VAGDBS HEDGE	Ex 5 Ex 5		BANK OF AMERICA B4TYDEB6GKMZ0031MB BANK OF AMERICA B4TYDEB6GKMZ0031MB	27 . 10/25/2019	10/01/2020	10/01/2020	EXPIRATION	165,437	500,000,000	2,720			U	ν		7,781,166	L	D	(16,385,000)	لا		Note 0001 Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5		GOLDMAN SACHS & CO . KD3XUN7C6T14HNAYLU					164,359		( )			0	0	0	5,636,676	0	0	(7,730,000)	0		Note 0001
Out 000 4 1 1EAT	VAGEBOY VAGBBO TIEBGE		Equity/ Illucx	MORGAN STANLEY INTL.	OE - 10/20/2010	1 2047 007 2020	2047 007 2020	LAI IIIATTON			2,700	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					0,000,070			(7,700,000)			11010 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index						164,359	500,000,000	2,738			٥	0	ΩΩ	5,719,952	0	٥	(8,075,000)	٥٥		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		83 _ 10/29/2019	.04/22/2020	.04/22/2020	EXPIRATION	164,359	500,000,000	2,738	8,470,001	۵۵	۵	۵۵	ια	5,845,742	0	Ω	(8,470,001)	٥٥	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MORGAN STANLEY INTL. 4PQUHN3JPFGFNF3BB6	F0 40 (00 (0040	04/00/0000	04 (00 (0000	EVELENTION	164.359	500.000.000	2,738	8,840,000					5,939,967			(8,840,000)		0	Note 0001
30F 300 < 1 1EAN	VAULDS/VAUDDS REDUE	Ex 3	Equity/ index	MORGAN STANLEY INTL.	33 _ 10/29/2019	1 104/29/2020	104/29/2020	EAFTHATION	104,338	500,000,000	∠,≀30	0,040,000	٧		υ	٧	3,939,907			(0,040,000)	٧		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		53 _ 10/29/2019	04/08/2020	04/08/2020	EXPIRATION	164.359	500,000,000	2738 / (1977)	7,265,000	0	0	0		5,338,032	0	0	(7,265,000)	0	0	Note 0001
				MORGAN STANLEY INTL.					,	, ,													
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		53 _ 10/29/2019	.04/15/2020	.04/15/2020	EXPIRATION	164,359	500,000,000		7,515,000	۵	۵۵	۵۵	۵۵	5,346,787	۰۵	۵	(7,515,000)	۵		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		83 _ 10/29/2019	_04/22/2020	_04/22/2020	EXPIRATION	164,359	500,000,000	2738 / (1977)	7,840,000	00	0	0	۵	5,423,793	00	0	(7,840,000)	٥	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ev 5	Equity/Index	MORGAN STANLEY INTL. 4PQUHN3JPFGFNF3BB6	53 10/20/2010	04/20/2020	04/20/2020	EVELDATION	164 359	500,000,000	2738 / (1977)	7,990,000					5,319,973			(7.990.000)			Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5		BANK OF AMERICA B4TYDEB6GKMZ0031MB				EXPIRATION	165, 123	500,000,000	2/38 / (19//)		ν	u	ν	,	5,319,973	٧	n	(7,990,000)	۷		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5		BANK OF AMERICA B4TYDEB6GKMZ0031MB					165, 123				0	7,648,514	0	7,648,514	5,159,270		0	1,323,514			Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB	27 _ 10/31/2019	03/18/2020	.03/18/2020	EXERCISE	165, 123	500,000,000	2,725	6,780,000	٥	54,017,650	0	54,017,650	5,436,497	΄ο	Ω	47,237,650	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5		BANK OF AMERICA B4TYDEB6GKMZ0031MB					165, 123					41,227,194	0	41,227,194	5,657,657	'0	0	34,027,194	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5		BANK OF AMERICA B4TYDEB6GKMZ0031MB					165, 123			5,700,000		0	Ω	ΔΩ	4,800,46	L0	Ω	(5,700,000)	۵		Note 0001
S&P 500 < 1 YEAR S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5		GOLDMAN SACHS & CO _ KD3XUN7C6T14HNAYLU BANK OF AMERICA B4TYDEB6GKMZ0031MB					165, 123 165, 123	500,000,000 500,000,000				7,623,746 54,017,650		7,623,746 54,017,650	4,973,925 5,113,238		D	1,573,626 47,667,650			Note 0001 Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	EX 5		GOLDMAN SACHS & CO . KD3XUN7C6T14HNAYLU										41, 227, 194	ν	41,227,194	5.347.65	۷	۷	34 . 462 . 089	۷		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Fx 5		BANK OF AMERICA B4TYDEB6GKMZ0031MB					162 441	500,000,000	2.770		0	0	0	41,227,134	5,304,080	0	0	(8.618.001)	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB				EXPIRATION	162,441	500,000,000	2,770	9,018,512		0	0	0	5,418,277	0	0	(9,018,512)			Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5		BANK OF AMERICA B4TYDEB6GKMZ0031MB		.05/13/2020			162,441	500,000,000				۵	۵	Δ	5,074,274	0	Ω	(8,588,416)	۵۵		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5		BANK OF AMERICA B4TYDEB6GKMZ0031MB				EXPIRATION	162,072	500,000,000	2,777			۵۵	0	ΩΩ	5,405,378	0	٥	(9,580,000)	00		Note 0001
S&P 500 < 1 YEAR S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE VAGLBS/VAGDBS HEDGE	Ex 5		BANK OF AMERICA B4TYDEB6GKMZ0031MB BANK OF AMERICA B4TYDEB6GKMZ0031MB					162,072	500,000,000				۵	۵	ļ	5,027,432	·0	Ω	(9,500,000)	Δ		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Fx 5		BANK OF AMERICA B4TYDEB6GKMZ0031MB BARCLAYS G5GSEF7VJP5170UK55					162,072					u	ν		4,979,974	۷		(9,375,000)	لا		Note 0001 Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5		BARCLAYS G5GSEF7VJP5170UK55					160,285					0	0	0	2,589,176	0	0	(3,675,000)	0		Note 0001
000 V 1 12/11	VAGEBOY VAGBBO TIEBGE	LX 0	Equity/ illucx	GOLDMAN SACHS INTL.	10 11/ 10/ 2010	102/20/2020		LA HATTON			2,000	, , , , , , , , , , , , , , , , , , , ,					2,000,170			(0,070,000)			11010 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		28 _ 11/15/2019	06/08/2020	06/08/2020	EXPIRATION	160,577	500,000,000	2,802	9,909,999	00	0	0	0	4,471,699	0	0	(9,909,999)	٥٥	0	Note 0001
				GOLDMAN SACHS INTL.																			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	W22LR0WP21HZNBB6K5	28 _ 11/15/2019	_06/17/2020	06/17/2020	EXPIRATION	160,577	500,000,000	2,802	10,295,000	00	0	0	۵	4,547,476	0	0	(10,295,000)	٥	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GOLDMAN SACHS INTL. W22LROWP21HZNBB6K5	00 11/15/0010	06/04/0000	06 /04 /0000	EVELDATION	160,577	500,000,000	2802 / (2024)	9,820,000		0			4,237,590		,	(9,820,000)		0	Note 0001
5&P 500 < 1 YEAR	. VAGLBS/VAGDBS REDGE	Ex 5	Equity/index	GOLDMAN SACHS INTL.	28 1 1/ 15/2019	.00/24/2020		EAPTHATION		500,000,000	2802 / (2024)	9,820,000	ν	и	υ	'u	4,237,090	ν	ν	(9,820,000)	u	υ	Note UUUT
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		28 11/15/2019	07/01/2020	07/01/2020	EXPIRATION	160.577	500.000.000	2802 / (2024)	10.050.000	0	0	0	0	4, 181, 377	0	0	(10.050.000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5		. JPM CHASE 7H6GLXDRUGQFU57RNE	97 _ 11/20/2019	07/08/2020	.07/08/2020	EXPIRATION	160,903				٥	۵	٥	۵	4,869,610	۵۵	Ω	(11,475,001)	٥٥		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index						160,903				00	٥٥	0		4,805,562	0	٥	(11,725,000)	٥٥		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GOLDMAN SACHS & CO . KD3XUN7C6T14HNAYLU					160,903	500,000,000	2797 / (2020)		o	۵	۵		4,391,665	μΩ		(10,995,001)	Δ		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE	9/ _ 11/20/2019	.07/29/2020	07/29/2020	EXPIRATION	160,903	500,000,000	2797 / (2020)	11,239,999	J	u		L	4,377,424	J	u	(11,239,999)	U	υ	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		28 11/27/2019	02/03/2020	02/03/2020	EXPIRATION	317,546	1.000.000.000	2,519	765,000	0	0	0		475,864		0	(765,000)	0	0	Note 0001
500 000 × 1 1E/11		L^ 0	Equity/ much	GOLDMAN SACHS INTL.	20 - 11/2//2010	00, 2020	007 2020			,000,000,000	, , ,						473,00				1		
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	W22LR0WP21HZNBB6K5	28 _ 11/27/2019	08/05/2020	08/05/2020	EXPIRATION	158,591	500,000,000	2,837	11,900,000	0	0	0	L	3,307,097	· L0	0	(11,900,000)	0	0	Note 0001
000 500 4 1717	WAR DO 6/40DD0 ::=====			GOLDMAN SACHS INTL.	00 44 100 101 1	00 /40 /001	00 (40 (00)	EWD IDAT: ***		F00 ( : :		, ,,		_						(40		_	N 4 0004
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GOLDMAN SACHS INTL. W22LROWP21HZNBB6K5	28 11/27/2019	1.08/12/2020	108/12/2020	EXPIRATION	158,591	500,000,000	2,837	12,265,000	٥	٥	٥	·}0	3,348,129	٥٥	٥	(12,265,000)	٥	Ω	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		28 11/27/2010	08/19/2020	08/10/2020	EXPIRATION	158.591	500,000,000	2,837	12,650,000	۱ ۰	n	0		3,417,550	، ا	^	(12,650,000)	n	n	Note 0001
001 300 × 1 1EM1	TAUCDO/ TRUDDO HEDUE	LA 3	Equity/ index	GOLDMAN SACHS INTL.			10/2020	LA INATION			2,031	12,000,000	ν	и	L	Д		ν	J	(12,000,000)	u		11010 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index			08/26/2020			158,591		2,837		۵	٥	۵	La	3,346,796		0	(12,885,000)	٥		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5		SOCIETE GENERALE 02RNE81BXP4R0TD8PU	41 _ 12/06/2019	09/02/2020	.09/02/2020	EXPIRATION	158,776	500,000,000	2,834	13,285,002	٥	٥	۵	ļ	3,516,679	۵۵	0	(13,285,002)	۵	٥	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5		SOCIETE GENERALE 02RNE8IBXP4R0TD8PU					158,776					٥٥	0	ΔΩ	3,490,62	0	٥	(13,549,998)	00		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5		SOCIETE GENERALE 02RNE81BXP4R0TD8PU					159,006					0	0	۵	3,770,563	0	Ω	(14,024,996)	D		Note 0001
S&P 500 < 1 YEAR S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU UBS BFM8T61CT2L1QCEMIK					310,295						υ			ν	ν 0	(5,930,000)	ν		Note 0001
361 300 < 1 IEAN	. VAGEDO/ VAGDOS TIEDGE	Lx 3	Equity/ illuex	DI NOTO ICIZE IQCENTA	30 _ 12/20/2019	01/23/2020	01/23/2020	LAI IIIATTON			.3173 / (2850) /	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	۷	y				۷		(0,700,013)			Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BNP ROMUWSFPU8MPRO8K5P	83 _ 12/26/2019	03/16/2020	.03/16/2020	SALE	308,823		2526	10,440,000	۵	10,441,308	٥	10,441,308	(478,465	οο	0	1,308	٥	0	Note 0001
1									1		3238 / (2914) /	'								-			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index			.03/16/2020			308,823			14,100,000		14, 103, 950	۵	14, 103, 950	(389,540	0	0	3,950	٥		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK	50 _ 12/27/2019	03/09/2020	03/09/2020	EXPIRATION	308,347	1,000,000,000				ŏ	F0	ō	2,165,930	ļō	ō	(10, 500, 006)	}ō		Note 0001
S&P 500 < 1 YEAR S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE VAGLBS/VAGDBS HEDGE	Ex 5 Fx 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK CREDIT SUISSE E58DKGMJYYYJLN8C38	60 12/2//2019	03/12/2020	03/12/2020	EXPIRATION	308,347		3,178				۲	J	1,073,081	ړ	ļ	(10,500,015)	J		Note 0001 Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5		CITIBANK E570DZWZ7FF32TWEFA					309,784	1,000,000,000	3, 1/6				ν	,	546,834	ν	n	(10,990,000)	۷		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index								3.067			100.763.539	0	100.763.539	417,148		0	89.873.539	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BNP ROMUWSFPU8MPR08K5P	8301/10/2020	04/01/2020	.04/01/2020	EXERCISE		1,000,000,000	2,939		5,300,000	143,451,674	٥	143,451,674		٥	0	138, 151, 674	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index						306,233				5,950,000		0	57,865,742		0	0	51,915,742	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU	41 01/15/2020	10/28/2020	10/28/2020	EXPIRATION		1,000,000,000	2,967	' اِ	23,730,001	۵	۵	۱ <del>۲</del> ۵	·	۱ <del>۲</del> ۵	۵	(23,730,001)	۵	Ω	Note 0001
S&P 500 < 1 YEAR	VAGLES/VAGDES HEDGE	Ex 5	Fauity/Index	MORGAN STANLEY INTL.  4POLIHNS IPEGENESBRE	53 01/24/2020	03/04/2020	03/04/2020	EXERCISE	304.230	1.000.000.000	3.221	ه ار	12 240 000	27 724 541	0	27.724.541	(	ه ا	n	15 484 541	0	0	Note 0001

### **SCHEDULE DB - PART A - SECTION 2**

				5	Showing	all Op	tions, Cap	os, Floors,	Collars, S	Swaps and	d Forwards	s Terminat	ed 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
											Cumulative												
	Description										Prior Year(s)	Current Year											
	of Item(s)									Strike	Initial Cost	Initial Cost											Hedge
	Hedged,				Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule Type(s)			Maturity		Exercise.			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/ of				Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier (a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
Description	or replicated	identifier (d)	MORGAN STANLEY INTL.	Date	tion	Date	Ouic	Contracts	Amount	(i did)	1 410	i ala	TOTTIMALION	moonic	Value	Ocac	(Decircuse)	D.// 1.O. V.	71001011011	ricoognized	itom	Deterred	(6)
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index		01/24/2020	04/03/2020	04/03/2020	EXERCISE	304,230	1,000,000,000		0	11,590,000	192,878,930	(	192,878,930		0	0	(	181.288.930	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41 .					303,699	1,000,000,000	2,963	0	14,249,999	0		0		0	0		0(14,249,999)	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41 .	01/24/2020	11/04/2020	11/04/2020	EXPIRATION	303,699	1,000,000,000	2,799		17,650,001	۵	1	٥		0	٥		0(17,650,001)	۵۵	Ω	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE				.03/23/2020 _			308,201	1,000,000,000		٥	18,010,001	290,430,911		290,430,911		0	0		272,420,910	٥		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE		CREDIT SUISSE E58DKGMJYYYJLN8C3868 _				EXPIRATION	300,636	1,000,000,000	2,994	0	21,000,000	0		0		0	0		0(21,000,000)	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE		CREDIT SUISSE E58DKGMJYYYJLN8C3868 .	.02/14/2020	05/13/2020	05/13/2020 .	EXERCISE	296,245	1,000,000,000	3,207	۵۵	11,870,000	114,587,580		114,587,580		0	0		0102,717,580	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index					EXPIRATION	296,213	1,000,000,000	3,038		18,307,999	۵۵		00		0	0	١	0(18,307,999)	٥		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index						295,227	1,000,000,000	3,319		7,088,001	272,016,580		272,016,580		0	0		264,928,579	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index						297,232	1,000,000,000	3, 196		11,420,000	103,356,580		103,356,580		0	0		91,936,580	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index	BARCLAYS	.02/21/2020	_uo/u1/2020 _	uo/U1/2020 _	EXERCISE	298,887	1,000,000,000	3, 178		12,270,000	103,937,821		103,937,821		0	l	ļ	91,667,821	l0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index		02/25/2020	03/12/2020	03/12/2020	EYPIRATION	319,755	1,000,000,000	3, 127	0	21,299,998	0	,	1		n	0		0(21,299,998)		0	Note 0001
om 000 < 1 1E/11	THE PROPERTY OF THE PROPERTY O	Lquity/ Illue)	GOLDMAN SACHS INTL.		12/2020		La mini IVN		1,000,000,000	3087 / (2772) /					и по по по по по по по по по по по по по		υ	l		(21,200,000)	٧	υ	0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index		02/25/2020	05/26/2020	05/26/2020	EXERCISE	317,450	1,000,000,000		0	13,890,000	30,262,531		30,262,531		0	0		16,372,531	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index	CITIBANK E570DZWZ7FF32TWEFA76 .	.02/25/2020	10/01/2020	10/01/2020 .	EXPIRATION	314,275	1,000,000,000	2864 / (2068)	٥	25,050,000	٥		)			L		0(25,050,000)	l	Ω	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index					EXPIRATION	315,523	1,000,000,000		0	8,850,000	0		0		0	0		0(8,850,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index					EXPIRATION	320, 159	1,000,000,000		۵	16,300,000	۵		۵		0	۵		0(16,300,000)	۵۵		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index						320,588	1,000,000,000		0	29,790,000	۵		٥		0	٥		0(29,790,000)	۵۵	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index						323,063		2476 / (1857)	0	5,700,000	0		00		0	0		(5,700,000)	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index						323,063	1,000,000,000		L	9,390,002	L0	ļ	) <del>  </del>		0	L	۲	0(9,390,002)	۵۵		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index					EXPIRATION	325,014	1,000,000,000		ō	9,000,000	ō		ō		ō	Fō	ļ	(10,000,000)	Jō		Note 0001
S&P 500 < 1 YEAR S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index Ex 5 Equity/Index						325,014	1,000,000,000	2615 / (2000) 2416 / (1812)	٧	13,810,000	L	ļ	,					0(13,810,000) 0(13,800,001)	۷		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE		GOLDMAN SACHS & CO _ KD3XUN7C6T14HNAYLU02 _							2416 / (1812)		13,800,001			)D					D(13,800,001)	۷		Note 0001
30F 300 < 1 TEAN	VAGLES/ VAGDES HEDGE	Ex 3 Equity/illue/	GOLDMAN SACHS & CO. RDSXON/COTT4HNATEOUZ.	_03/03/2020	.0770172020	01/01/2020 _	EAFTHATION		1,000,000,000	2307 / (1903)	υ	19,670,000			ν			υ		(19,670,000)	νυ		Note ooo1
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index		03/06/2020	08/05/2020	08/05/2020	EXPIRATION	340,616	1 000 000 000	2349 / (1762)	0	22,699,999	0		0		0	0	(	0(22,699,999)	0	0	Note 0001
000 1 1201	Modelo Modelo Madel	Ex o Equity/ mac/	GOLDMAN SACHS INTL.	.00, 00, 2020	100,00,2020				,000,000,000											,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index		03/06/2020	08/05/2020	08/05/2020	EXPIRATION	340,616	1,000,000,000	2495 / (1908)	٥	29,500,000	۵	1	۵		0	٥		0(29,500,000)	۵۵		Note 0001
			GOLDMAN SACHS INTL.																				
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index		03/06/2020	_09/02/2020 _	09/02/2020 _	EXPIRATION	342,030	1,000,000,000	2339 / (1754)	0	24,644,000	0		0		0	0		0(24,644,000)	0	0	Note 0001
			GOLDMAN SACHS INTL.																				
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index						342,030	1,000,000,000		0	31,700,000	0		00		0	0		0(31,700,000)	٥		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index						356,769 359.562	1,000,000,000	2225 / (1669)		19,100,000			)D		0	0		(19,100,000)	۷		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex o Equity/ mao/	GSGSEF/VJP51/OUR55/3 _ CREDIT SUISSE E58DKGNJYYYJLN8C3868 _				EXPIRATION		1,000,000,000	2225 / (1669)		19,980,000	Δ		J					0(19,980,000) 0(21,180,000)	L		
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE		CREDIT SUISSE ESBUKGNJYYYJLN8C3868 .					359 891	1.000,000,000	223 / (1667)		23,470,000	u		ν		ν	ν		(23, 470, 000)	ν		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE		CITIBANK E570DZWZ7FF32TWEFA76 .					198.360	500.000.000		0	15,000,003	0		)		۷	٥		0(15,000,003)	٥		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index						198.360	500,000,000		0	18.000.004	0	(	0		0	0	(	0(18,000,004)	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index						198,360	500,000,000		0	16,875,004	0	(	0		0	0	(	(16,875,004)	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index	CITIBANK E570DZWZ7FF32TWEFA76 .	.03/13/2020	.06/12/2020	06/12/2020 _	EXPIRATION	198,360	500,000,000	2143 / (1638)	٥	20,825,004	٥		٥		0	0		0(20,825,004)	0	Ω	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index	CITIBANK E570DZWZ7FF32TWEFA76 _	03/13/2020	07/13/2020	07/13/2020 _	EXPIRATION	198,360	500,000,000	2017 / (1512)	0	18,910,004	0		0		0	0		0(18,910,004)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index	GOLDMAN SACHS & CO . KD3XUN7C6T14HNAYLU02 .	03/13/2020	.07/13/2020 .	07/13/2020 _	EXPIRATION	198,360		2143 / (1638)	۵	22,290,005	۵		۵		0	0		0(22,290,005)	۵۵	Ω	Note 0001
000 500 4 1/510	WAR DO SUADDO TIPO OF		DID.	00/40/000	00 (07 (000	200,000	EVEROLOE			.3173 / (2850) /	_	40	4				-				] .		
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index	BNP ROMUWSFPU8MPR08K5P83 .	_03/16/2020	U3/2//2020 _	us/2//2020 _	EXERCISÉ	308,823	1,000,000,000		ļ0	10,340,000	4,863,970	ļ	4,863,970		0	} <sup>0</sup>	f	(5,476,030)	٩ <sup>0</sup>	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ev E Emilio (1-3-	BNP BONLIWSFPURMPRORK5P83	00/16/0000	02/27/2020	00/07/0000	EVELDATION	308.823	1.000.000.000	3238 / (2914) /		14.004.000	_							(14.004.000)		_	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index						404.040		2590 2178 / (1782)		14,004,000	J		ע			ر ا	}	0(14,004,000) 0(42,890,020)	۷		Note 0001
Out 000 < 1 IEAN	VAULUO/ VAUUUU TILUUL	LA O Equity/IIIde)	MORGAN STANLEY INTL.	11/2020	01/01/2020	01/01/2020	LA HATTON		1,000,000,000		ν	42,000,020	الا		۷		υ	l	ļ,	(42,000,020)	٧	ν	NOTO 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5Equity/Index		03/17/2020	10/02/2020	10/02/2020	EXPIRATION .	.397.502	1,000,000,000	2214 / (1811)	0	44,590,001	0		0		0	0	L	(44,590,001)	0	0	Note 0001
S&P 500 < 1 YEAR		Ex 5 Equity/Index						403,644		2180 / (1784)	0	46,399,978			الم		0	0		(46,399,978)	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE		BARCLAYS G5GSEF7VJP5170UK5573 .	.03/23/2020	.04/17/2020	04/17/2020	EXPIRATION	909,699	2,000,000,000	1979 / (1649)	٥	49,600,000			0		0	٥		0(49,600,000)	٥	0	Note 0001
			GOLDMAN SACHS INTL.				1	1			1							1	]	1	1		
RUSSELL 2000 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index		04/03/2020	07/17/2020	07/17/2020 _	EXPIRATION		500,000,000	934 / (778)	۵	18,294,999	Ω		۵۵		0	L		0(18,294,999)	۵۵	0	Note 0001
DUDGELL DOOD . 1 VEAD	VACURE (VACURE HEDGE	En E Enite (1.1	GOLDMAN SACHS INTL.	04/00/0000	00 /40 /0000	00 /40 /0000	EVELENTION	400.040	E00 000 000	1100 / (001)	_	14 745 000	_		,		•	_		(44 745 000)		_	N-4- 0004
RUSSELL 2000 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index		_04/09/2020	19/2020	uo/19/2020 <u> </u>	EAPTHAITUN	406,048	500,000,000	1108 / (924)	الــــــــــــــــــــــــــــــــــــ	14,745,000	۵		لا		0	ŀ	۲۲	0(14,745,000)	٧	ا ۵	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index	MORGAN STANLEY INTL. 4POUHN3JPFGFNF3BB653	04/16/2020	05/15/2020	05/15/2020	EYPIRATION	356.618	1.000.000.000	2748 / (2327)	0	27.240.002	0	,	1		n	0	,	(27.240.002)		0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE		GOLDMAN SACHS & CO _ KD3XUN7C6T14HNAYLU02 _					178,309		2664 / (2243)	0	14,595,001	n		)		n	n		0(27,240,002)	٥		Note 0001
			GOLDMAN SACHS INTL.		T		]		,000,000		[	.,,555,501	[					[	[,		Γ	[	
RUSSELL 2000 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index	W22LROWP21HZNBB6K528	.05/05/2020	07/31/2020	07/31/2020 _	EXPIRATION		1,000,000,000		٥	28,790,000	٥		٥٥		0	ο		0(28,790,000)	٥٥	٥	Note 0001
			GOLDMAN SACHS INTL.		1		1			1108 / (923) /	1			1		l T		1	1		1		
RUSSELL 2000 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index							1,000,000,000		۵	19,490,000	۵		٥		0	0		0(19,490,000)	۵۵		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index	BARCLAYS G5GSEF7VJP5170UK5573 .	_06/05/2020	_07/06/2020 _	07/06/2020 _	EXPIRATION	234,792	750,000,000		٥	8,827,500	۵		٥ـــــــــــــــــــــــــــــــــــــ		0	٥		0(8,827,500)	٥٥		Note 0001
DUDGELL COOK A VELD	WAR DO MARDO HEDOE		IDM OLIVE	00 (40 (0000	00 (40 (000	00 (40 (0000	EVELENTION	470.000	050 000	_1365 / (1150) /	_	4 040 000	_				_		l .				N 1 0004
RUSSELL 2000 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index	. JPM CHASE 7H6GLXDRUGQFU57RNE97 .	.06/18/2020	.09/18/2020 _	ua/18/2020 _	EXPIRATION	173,952	250,000,000	934 . 1352 / (1139) /	l	4,949,999	۵ا	ļ	۵		0	t0	ֈ <sub>ն</sub>	0(4,949,999)	<u>ተ</u>	ا <sup>0</sup>	Note 0001
RUSSELL 2000 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index	JPM CHASE 7H6GLXDRUGQFU57RNE97 .	06/18/2020	09/18/2020	00/18/2020	EXPIRATION	175,602	250,000,000			5,100,000	0		1		n	0	,	0(5,100,000)		0	Note 0001
11000EEE 4000 \ 1 1EM1	VAGEDO/ VAGEDO REDUE	Equity/Index	. O m G INGL / NOGLADNOGGPU3/RNE9/ .	200/ 10/2020	JOJ 10/2020	/ 10/2020 L	LN IIIN I IUN		200,000,000	2941 / (2477) /	1	, 100,000	Ι		, μ			٧	l	(3, 100,000)	٧	μ	110 CE UUU I
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index	CITIBANKE570DZWZ7FF32TWEFA76 _	06/19/2020	09/16/2020	09/16/2020	EXPIRATION	161,512	500,000,000		0	8,474,999	0	L	0	l	0	0	L	0(8,474,999)	0	0	Note 0001
									,,.00	.2946 / (2481) /										,.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5 Equity/Index	CITIBANKE570DZWZ7FF32TWEFA76 _	.06/22/2020	.09/16/2020	09/16/2020 .	EXPIRATION	161,214	500,000,000		۵	8,605,001	۵		00		0	0		(8,605,001)	٥	٥	Note 0001

## **SCHEDULE DB - PART A - SECTION 2**

						3	Showing all Op	nions, cap	os, Floors,	Collars,	swaps and	a Forwards	s i ermina	ea During	Current Y	rear								
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
												Cumulative												1
	Description										0. "	Prior Year(s)	Current Year											1
	of Item(s) Hedged,						Date of	Indicate			Strike Price,	Initial Cost of Un-	Initial Cost of Un-	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Used for	Schedule	Type(s)				Maturity	Exercise.			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of				or Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)		Counterparty	Trade	Expira- tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central (	Clearinghouse	Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIBANK	E570DZWZ7FF32TWEFA76 _	06/24/2020	09/16/2020 _09/16/2020	EXPIRATION	162,494	500,000,00	2923 / (2462) /	0	8,925,000	0	0	0		0	0	0	(8,925,000)	0	0	Note 0001
000 1 1201 1111111111111111111111111111			Equity/ mac			.00, 2 1, 2020	30, 10, 2020 -30, 10, 2020				_1328 / (1118) /	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								(0,020,000	,		
RUSSELL 2000 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	c JPM CHASE	7H6GLXDRUGQFU57RNE97 _	06/24/2020	09/18/2020 _09/18/2020	EXPIRATION	178,895	250,000,00		,0	5,075,000	۵	۵۵	۵		0	0	٥٥	(5,075,000)	)0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Fx 5	Equity/Index	LIRS	BFM8T61CT2L1QCEM1K50 _	06/26/2020	07/31/2020 _07/31/2020	EXPIRATION	165, 139	500,000,00	. 2967 / (2664) /	´ .	6,860,005	0	0	0		0		0	(6.860.005	0	0	Note 0001
Gai 500 C 1 12/11	VAGEBOY VAGBBO TIEBGE	LX 0	Equity/ much	. 000	BI MOTOTOTEE IQUEMITION .	200/20/2020	0170172020 10770172020	LA HATTON		000,000,00	2984 / (2679) /	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								(0,000,000			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	c. BARCLAYS	G5GSEF7VJP5170UK5573 _	.06/29/2020	08/05/202008/05/2020	EXPIRATION	164,223	500,000,00		۵	6,735,000	0	٥	۵		0	00	Ω	(6,735,000)	)0	0	Note 0001
RUSSELL 2000 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Inde	GOLDMAN SACHS INTL.	W22LROWP21HZNBB6K528 _	.07/16/2020	10/02/202010/02/2020	EXPIRATION	341.193	500,000,00	_1392 / (1172) /	_	10,505,000	0	0	0		0		0	(10,505,000)		0	Note 0001
		LX 0	Equity/ much		IIZZZIOIII ZITIZIODOROZO :	2017 107 2020	10,02,2020 110,02,2020	LA HATTON	,		_1435 / (1209) /	,										,		11010 0001
RUSSELL 2000 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE		08/04/2020		EXPIRATION	330,950	500,000,00		٥	10,594,999		٥	0		0	٥ـــــــــــــــــــــــــــــــــــــ	٥	(10,594,999)	)0	٥	Note 0001
S&P 500 < 1 YEAR S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGEVAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index Equity/Index	c. SOCIETE GENERALE	02RNE81BXP4R0TD8PU41 _ G5GSEF7VJP5170UK5573 _		11/11/2020 _11/11/2020 12/09/2020 _12/09/2020	EXPIRATION	148,212	500,000,00			3,300,000	0	o	0		0	·	0	(3,300,000)	)0 		Note 0001 Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index			08/18/2020	10/01/2020 10/01/2020	EXPIRATION	294,894	1,000,000,00		, L	12,620,000	0	0	0		0	0	0	(12,620,000)	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	c. BARCLAYS	G5GSEF7VJP5170UK5573 _	.08/19/2020	11/02/202011/02/2020	EXPIRATION		2,000,000,00	3037 / (2362)	۵	23,920,000	٥	۵	۵		0	0	۵	(23,920,000)	)0	0	Note 0001
RUSSELL 2000 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5		C JPM CHASE	7H6GLXDRUGQFU57RNE97 _ 7H6GLXDRUGQFU57RNE97 _		11/02/2020 _11/02/2020 11/02/2020 _11/02/2020	EXPIRATION	646,680	1,000,000,00	)1392 / (1082) )1409 / (1096)	ļō	19,039,997	ō	ŏ	ō		0	ŏ	ŏ	(19,039,997)	}ò -		Note 0001 Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5			KD3XUN7C6T14HNAYLU02 _			EXPIRATION			03091 / (2404)				0						(5,250,000)	t		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868		10/01/2020 10/01/2020	EXPIRATION	287,727	1,000,000,00			10,100,000			0		0	ļ	0	(10,100,000)	)		Note 0001
COD EOO . 1 VEAD	VACUE OF WACDES TIEDOE	Ev 6	Fauito / In 1	MORGAN STANLEY INTL.	ADOLIUMO IDECEMENDOSSO	00/01/0000	10/00/2020 10/00/2020	EVELDATION	005 100	1 000 000 00			10 405 000		_	_				_	(10 405 000	,		Note 0001
S&P 500 < 1 YEAR S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index Equity/Index		4PQUHN3JPFGFNF3BB653 _ KD3XUN7C6T14HNAYLU02 _	08/31/2020	10/02/2020 10/02/2020 10/02/2020 10/02/2020	EXPIRATION	285, 160 285, 160	1,000,000,00		5	10,425,000	0	0	0				0	(10,425,000)	J	0 0	Note 0001
			-,,	MORGAN STANLEY INTL.																		,		
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	C	4PQUHN3JPFGFNF3BB653 .	.08/31/2020	10/02/202010/02/2020	EXPIRATION		1,000,000,00	3,328	β	11,000,000	0	۵	۵		0	00	۵	(11,000,000)	)0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MORGAN STANLEY INTL.	4PQUHN3JPFGFNF3BB653 _	.08/31/2020	10/02/202010/02/2020	EXPIRATION	285.426	1.000.000.00	3.153	0	6.200.001	0	0	0		0	0	0	(6,200,001	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		E570DZWZ7FF32TWEFA76 _			EXPIRATION	285, 163	1,000,000,00		S	6,140,000	0		0		0		0	(6,140,000)	)o		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index					EXPIRATION	149,656	500,000,00		ιο	5,995,000		ο	0		0	0	0	(5,995,000)	)0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	c. SOCIETE GENERALE	02RNE81BXP4R0TD8PU41 _	.09/11/2020	11/25/202011/25/2020	EXPIRATION	149, 100	500,000,00	3322 / (2983)	,	11,850,004	0	Ω	۵		0	·0		(11,850,004)	)	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	. BANK OF AMERICA	B4TYDEB6GKMZ0031MB27 _	09/14/2020	11/13/2020 _ 11/13/2020	EXPIRATION	147,497	500,000,00		۵	6,975,000	٥	۵	Δ		0	٥ـــــــــــــــــــــــــــــــــــــ	ο	(6,975,000)			Note 0001
000 500 4 1510	WAS DO SUASDIDO LIEDOF			ACCUETE OF FRANCE	OODNIEG IDVD ADOTDODI IAA	00 (47 (0000	44 (05 (0000 44 (05 (0000	EVELENTION	440 400	F00 000 000	_3185 / (2682) /	′	0 000 004								(0.000.004)			
S&P 500 < 1 YEAR S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5			02RNE81BXP4R0TD8PU41 _ 02RNE81BXP4R0TD8PU41 _			EXPIRATION	149, 126	500,000,00	)  21/9 )3018 / (2515)	٩	8,899,994 6,724,997		۵	۷		ر م	·	٥	(8,899,994	ا (	٥	Note 0001
our soo a richir	VAGEBOY VAGBBO TIEBGE	LX 0	Equity/ muci	C GOOTETE GENERALE	OZINEOIDAI HIOIDOI OTI :	2007 117 2020	11/20/2020 111/20/2020	LA HATTON	140, 120	000,000,00	.3242 / (2911) /	,	J., 124,001								(0,724,007	,		11010 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GOLDMAN SACHS & CO _	KD3XUN7C6T14HNAYLU02 _	09/18/2020	10/16/2020 _10/16/2020	EXPIRATION	302,323	1,000,000,00		٥	12,219,997		٥	0		0	٥ـــــــــــــــــــــــــــــــــــــ	٥	(12,219,997	)0	٥	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GOLDMAN SACHS INTL.	B4TYDEB6GKMZ0031MB27 .	.09/21/2020	11/06/202011/06/2020	EXPIRATION	307,985	1,000,000,00	3, 182	2	19,100,000	۵	0	۵۵		0	·0	0	(19,100,000)	)0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		W22LROWP21HZNBB6K528 _	10/22/2020	11/18/2020 11/18/2020	EXPIRATION	289,607	1,000,000,00	3,108	٥٥	5,670,000	٥	٥	٥		0	٥	٥	(5,670,000)	0	0	Note 0001
				GOLDMAN SACHS INTL.											_					_	(=		_	l
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GOLDMAN SACHS INTL.	W22LROWP21HZNBB6K528 _	10/22/2020	11/25/202011/25/2020	EXPIRATION	289,583	1,000,000,00	3,108	۵	7,690,000	0	۵	۵		0	·	۵	(7,690,000)	ا و۔۔۔۔۔	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		W22LROWP21HZNBB6K528 _	10/22/2020	12/09/202012/09/2020	EXPIRATION	289,607	1,000,000,00	2.935	ο	6,170,000	0	٥	ο		0		Δο	(6, 170,000)		0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index		KD3XUN7C6T14HNAYLU02 _	10/26/2020	12/23/202012/23/2020	EXPIRATION	294,402	1,000,000,00	2887 / (2378)	٥	7,870,000	0	٥	0		0	00	0	(7,870,000	)0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Fx 5	Equity/Index	GOLDMAN SACHS INTL.	W201 DOWDS LHT/NDB64520	10/26/2020	12/23/202012/23/2020	EXPIRATION		1 000 000 00	2874 / (2367)		8.199.999	0	0	0		0		0	(8.199.999)		0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index				11/25/2020 11/25/2020	EXPIRATION	147,327	500,000,00		i [	4,570,000	0				0	Ĺ		(4,570,000)	Jbl	0	Note 0001
				MORGAN STANLEY INTL.											_					_			_	l
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	4PQUHN3JPFGFNF3BB653 _ B4TYDFR6GKMZ0031MB27	10/2//2020	12/09/2020 _ 12/09/2020 12/30/2020 _ 12/30/2020	EXPIRATION	147,327 303,907	500,000,00		:	3,820,000 14,990,000	٩	0	۵		0 n	} <sup>0</sup>	0 n	(14,990,000)	t		Note 0001 Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index				12/02/2020 12/02/2020		308,061				24,730,000	٥	o	0		0		o	(24,730,000)	bl		Note 0001
	I - Purchased Options			ut Options								716,947,688	1,379,501,519	1,835,350,605	0	1,835,350,605	XXX	354,930,573	0	0	(261,098,603	0	0	XXX
021999999999999999999999999999999999999	I - Purchased Options -	Hedging	Other									1,002,824,149	2,608,986,007	4,490,109,376	0	4,490,109,376	XXX	79,391,344	0	0	878,299,222	0	0	XXX
	I - Purchased Options -					-						0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
	I - Purchased Options		Generation	1								0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
	I - Purchased Options -											0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
	urchased Options - Cal		and Warra	ints	·							285,876,461	1,229,484,488		0	2,654,758,771		(275,539,229	0	0	1,139,397,825	0	0	XXX
	urchased Options - Put			·					·		·	716,947,688	1,379,501,519	1,835,350,605	0	1,835,350,605		354,930,573	0	0	(261,098,603	0	0	XXX
	urchased Options - Cap											0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
	urchased Options - Floo											0	0	0	0		XXX	0	0	0	0	0	0	XXX
	urchased Options - Col											0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
	urchased Options - Oth	er										0	0	0	0		XXX	0	0	0	0	0	0	XXX
04999999999999999999999999999999999999												1,002,824,149	2,608,986,007	4,490,109,376	0	4,490,109,376		79,391,344	0	0	878,299,222	0	0	XXX
	I - Written Options - He											0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtota	l - Written Options - He	eaging Effe	ective Vari	able Annuity Gua	rantees Under SS	AP No.10	8					0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
	1							1			3.55%/(2.00%)/2.	1	1		1				1	1	1			1
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27 _	12/20/2018	12/21/2020 12/21/2020	EXERCISE	0	500.000.00	50%	(5,100,000)	lo	0	L	0	1	(4,812,873	0	L	5.100.000	0	0	Note 0001

# SCHEDULE DB - PART A - SECTION 2 Showing all Ontions Cans Floors Collars Swaps and Forwards Terminated During Current Year

Showing all Options, Caps, Floors, Collars, Swaps and	d Forwards Tern	minated During	Current Year					
1 2 3 4 5 6 7 8 9 10 11 12	13 14		16 17	18 19	20	21 22	23	24 25
	Cumulative							
Description Description	Prior Year(s) Current							
of Item(s) Strike	Initial Cost Initial							Hedge
Hedged, Date of Indicate Price,	of Un- of U		5 1/			Current Gain	Adjustment	
Used for Schedule Type(s) Maturity Exercise, Rate or Income / of Or Termina- Expiration. Number Index	discounted discour		Book/ Current Adjusted	Unrealized T Valuation	Total Foreign		to Carrying	(Loss) at Inception on and at
Income / of of or Termina Expiration, Number Index Generation Exhibit Risk(s) Exchange, Counterparty Trade Expiration Maturity or of Notional Received	(Received) (Recei				Exchange Change in	(Amortiza- on tion)/ Termination	Value of Hedged	on and at Termination Termination
Description or Replicated Identifier (a) or Central Clearinghouse Date tion Date Sale Contracts Amount (Paid	Paid Pai		Year Carrying Income Value	Code (Decrease)	B./A.C.V.	Accretion Recognized	Item	Deferred (b)
Securition of registrate desirate and the security of the secu		ald Tolliniation	indenie valde	(Boordace)	B.,, 1. O. V.	7 toolotion	ii.o	20101100 (2)
3.55%/(2.00%)/2.								
3 YR OPTION, 10 YR SIIAP	10,600,000	024,374,000	024,374,000	(17,938,115)	0	013,774,000	0	)
3.55%/(2.00%)/2.	-							
3 YR OPTION. 10 YR SNAP INSURANCE LIABILITY HEDGE Ex 5 Equity/Index, BANK OF AIERICA BATYDEBGGWIZ0031NB27 12/21/2020 12/21/2020 12/21/2020 12/21/2020 12/21/2020 15/2	(5.987.500)	0	0 0	6,899,071	0	0 5.987.500		0 Note 0001
S&P 500 < 1 YEAR		,520,000)0	۵	0	0	D14,520,000	0	) Note 0001
SAP 500 < 1 YEAR	0(9,	),000,001)	۵	Ω	0	9,000,001	0	0 Note 0001
S8P 500 < 1 YEAR	0 (6	i, 180, 000)		0	0	6,180,000		)
GODIAN SACHS INTL.	(0,	, 100,000)	,		u	, 100,000		Note odd
S&P 500 < 1 YEAR		, 180, 000)0	٥0	0	0		0	)0 Note 0001
\$8P 500 < 1 YEAR		,310,000)	0	Ω	Ω	5,310,000	0	D Note 0001
SAP 500 < 1 YEAR		,999,999)0	D			05,999,999		0 Note 0001
0659999999. Subtotal - Written Options - Hedging Other - Put Options		7,190,000) 24,374,000	0 24,374,000		0	0 72,051,500		0 XXX
0709999999. Subtotal - Written Options - Hedging Other	(487,500) (47,	7,190,000) 24,374,000	0 24,374,000		0	0 72,051,500	(	0 XXX
077999999. Subtotal - Written Options - Replications	0	0 0	0 0	XXX 0	0	0 0	(	, , , , , , , , , , , , , , , , , , , ,
0849999999. Subtotal - Written Options - Income Generation	0	0 0		XXX 0	0	0 0		0 XXX
0919999999. Subtotal - Written Options - Other	0	0 0	0 0	XXX 0	0	0 0	(	, ,,,,,,
092999999. Total Written Options - Call Options and Warrants	0	0 0	0 0	XXX 0	0	0 0	(	, ,,,,,
093999999. Total Written Options - Put Options	(487,500) (47,	', 190, 000) 24, 374, 000	0 24,374,000		0	0 72,051,500	(	0 XXX
0949999999. Total Written Options - Caps	0	0 0	0 0	XXX 0	0	0 0	(	0 XXX
0959999999. Total Written Options - Floors	0	0 0	0 0	XXX 0	0	0 0	(	0 XXX
096999999. Total Written Options - Collars	0	0 0	0 0	XXX 0	0	0 0	(	0 XXX
097999999. Total Written Options - Other	0	0 0	0 0	XXX 0	0	0 0	(	0 XXX
098999999. Total Written Options	(487,500) (47,	', 190,000) 24,374,000	0 24,374,000	XXX (15,851,917)	0	0 72,051,500	(	0 XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108	0	0 0	0 0	XXX 0	0	0 0	(	0 XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108	0	0 0	0 0	XXX 0	0	0 0	(	0 XXX
INSURANCE LIABILITY HEDGE Ex 5	0	0	6,253	(20,840)	0	00		) Note 0001
INTEREST RATE SIMP   INSURANCE LIABILITY HEDGE   Ex 5   Duration   BANK OF AHERICA   BATY/DEBGGM/IZ0031/BIZ7   03/09/2012   03/13/2020   03/13/2020   EXPIRATION	0		28,6900	(45, 134)	0	0	Ω	0 Note 0001
INTEREST RATE SIMP INSURANCE LIABILITY HEDGE Ex 5 Duration DEUTSCHE BANK 7LTINETY!(OxSX80621K86 [ 03/15/2012   03/19/2020		٧	(69,062) 0 0	51,454 645.077				0 Note 0001
INTEREST RATE SIMP INSURANCE LIBELITY HEDGE Ex 5 Duration CITIBANK E5/702/12/775/27/1E	0		508,7830	(476,698)	0	0 0	0	0 Note 0001
INTEREST RATE SHAP INSURANCE LIABILITY HEDGE Ex 5 Duration. HSBC 11EBWR30J0EGV1H4R804   01/21/2010   01/25/2020   01/25/2020   EXPIRATION			641,106	(607, 452)		00	0	0 Note 0001
INTEREST RATE SWAP	۵	۵۔۔۔۔۔م	1,383,892	(1,340,915)	0	0	0	D Note 0001
INTEREST RATE SNAP INSURANCE LIABILITY HEDGE Ex 5 Duration, UBS BFN8T61CT21_10C9HIK50 07/24/2020 07	o		6,828,675	(5,624,336)	0	0	0	0 Note 0001 0 Note 0001
		u	13,229,041 0	XXX (10.288.587)		V	۷	
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate	0	0 0			0	0 0	(	
1169999999. Subtotal - Swaps - Hedging Other	0	0 0	13,229,041 0	XXX (10,288,587) XXX 0	0	0 0	-	0 XXX
1229999999. Subtotal - Swaps - Replication	0	0 0	0 0		0	U 0		
1289999999. Subtotal - Swaps - Income Generation	0	0 0	0 0	XXX 0	0	0 0	(	, , , , , , , , , , , , , , , , , , , ,
1349999999. Subtotal - Swaps - Other	0	0 0	0 0		0	0 0	(	
1359999999. Total Swaps - Interest Rate	0	0 0		XXX (10,288,587)	0	0 0	(	, ,,,,,,
1389999999. Total Swaps - Credit Default	0	0 0	0 0	XXX 0	0	0 0		0 XXX
1379999999. Total Swaps - Foreign Exchange	0	0 0	0 0	XXX 0	0	0 0	(	
1389999999. Total Swaps - Total Return	0	0 0	0 0	XXX 0	0	0 0	(	0 XXX
139999999. Total Swaps - Other	0	0 0	0 0	XXX 0	0	0 0	(	0 XXX
1409999999. Total Swaps	0	0 0	13,229,041 0	XXX (10,288,587)	0	0 0	(	0 XXX
Sch D /   MIZHO CAPITAL   Sch B /   Ourrency   MREES LL	0	03.762	0 0 700			0 700		) Note 0002
EUR / USD   INVESTED ASSETS   Sch B   Ourrency   MARKETS LLC   0/6018560X20138570P30 - 10/02/2020   10/05/2020   EVER-CISE   D	μ	3,762 ماري			υ	3,/62		Note UUU2
EUR / USD INVESTED ASSETS Sch B Ourrency MRKETS LLC 0V6II8950(X201,U8570P30 _ 10/02/2020 _ 10/07/2020 _ EVERCISE	0	0144,550	0144,550	0	0	0144,550		)0 Note 0002
Sch D / MIZUHO CAPITAL						l .		.]
EUR / USD	0	04,484	4,484	0	0		o	0 Note 0002
EUR / USD   INVESTED ASSETS Sch B Currency MRKETS LLC 0V6/IB8560X20148570P30   10/06/2020   10/09/2020   10/09/2020   EUR / 1.1795	0	0	010,854	n	n	010,854		0 Note 0002
Sch D / MIZUHO CAPITAL			10,004		u	10,004		1010 0002
EUR / USD	0		)0,881	0	0	0(60,881	)0	D Note 0002
Sch D /   MIZHO CAPITAL   MI			10	_	_	1 0		0 11-1- 0000
USD / EUR		الاالا	13	0	0	13	٥	0
EUR / USD				0	0	0(56,946	) <b></b>	
Sch D /   MIZUHO CAPITAL								
USD / EUR INVESTED ASSETS Sch B Currency. MARKETS LLC 0V6II8560X2D1J8570P30 _10/02/2020 _10/15/2020 _10/15/2020 _EXERCISE	0	0710		0	0	0710	L	D Note 0002

				5	Showing all Op	tions, Cap	s, Floors,	Collars, S	waps and	d Forwards	Termina	ted During	Current \	⁄ear								
1	2	3 4	5	6	7 8	9	10	11	12	13 Cumulative	14	15	16	17	18	19	20	21	22	23	24	25
	Description									Prior Year(s)	Current Year											
	of Item(s)				Data of	Indicate			Strike	Initial Cost	Initial Cost	Considera-						Current	0-:-	Adjustment	Gain	Hedge
	Hedged, Used for	Schedule Type(s)			Date of Maturity	Exercise,			Price, Rate or	of Un- discounted	of Un- discounted	tion		Book/		Unrealized	Total Foreign		Gain (Loss)	to Carrying	(Loss)	Effectiveness at Inception
	Income	/ of			or Termina	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	` on ´	and at
Description	Generation or Replicated	Exhibit Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Expira- tion tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
•	·	Sch D /	<u>,</u>															,				N 4 0000
EUR / USD	. INVESTED ASSETS	Sch B Currency	. CREDIT AGRICOLE 254900BN8XS34XZDJ223 . MIZUHO CAPITAL	.10/09/2020			0	1,667,287	EUR / 1.182	Ω		(16,363)	μ	(16,363		0	0		(16,363)			Note 0002
EUR / USD	. INVESTED ASSETS	Sch B Currency	MARKETS LLC 0V6W8S6QX2D1J857QP30 MIZUHO CAPITAL	10/14/2020	10/15/2020 _10/15/2020	EXERCISE	۵	703,955	EUR / 1.175	۵	Ω	(3,026)	۵۵	(3,026	i)	0	0		(3,026)	0	0	Note 0002
EUR / USD	INVESTED ASSETS	Sch B Currency	MARKETS LLC 0V6W8S6QX2D1J857QP30 .	10/14/2020	10/19/2020 _10/19/2020	EXERCISE	0	2,355,641	EUR / 1.1765	٥	٥	1,402	٥	1,402		0	0		1,402	0	0	Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30 .	. 10/02/2020	10/20/202010/20/2020	EXERCISE	0	25, 134	EUR / 1.17416	۵	۵۵	(190)	L	(190	)	0	0		(190)	0	0	Note 0002
EUR / USD	. INVESTED ASSETS	Sch D / Sch B Currency	_ CREDIT AGRICOLE 254900BN8XS34XZDJ223 _	.10/15/2020	10/20/202010/20/2020	EXERCISE	0	5,246,707	EUR / 1.17003	0	0	63,542		63.542		0	0		63,542	0	0	Note 0002
		Sch D /	MIZUHO CAPITAL									(440)		(440				,	(440)			
USD / EUR	INVESTED ASSETS	Sch B Currency Sch D /	MARKETS LLC 0V6W8S6QX2D1J857QP30 _ MIZUHO CAPITAL	_10/02/2020				13,838		l		(146)	الــــــــــــــــــــــــــــــــــــ	( 146	1	0	0	ļ	,(146)			Note 0002
USD / EUR	. INVESTED ASSETS	Sch B Currency	MARKETS LLC OV6W8S6QX2D1J857QP30 _ MIZUHO CAPITAL	_10/02/2020	10/22/2020 _10/22/2020	EXERCISE	0	46,008	EUR / 1.17483	۵	Ω	(310)	۵	(310	1	0	0		(310)	0	0	Note 0002
EUR / USD	. INVESTED ASSETS	Sch B Currency	_ MARKETS LLC OV6W8S6QX2D1J857QP30 _	.10/20/2020	10/22/2020 _10/22/2020	EXERCISE	0	39,373,920	EUR / 1.1824	۵	Ω	11,655	o	11,655		0	0		11,655	Ω	0	Note 0002
USD / EUR	. INVESTED ASSETS	Sch D / Sch B Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30 .	10/08/2020	10/23/2020 _10/23/2020	EXERCISE	۵	24,469	EUR / 1.17925	م	۵	(140)	۵	(140	)	0	0		)(140)	٥	۵	Note 0002
EUR / USD	INVESTED ASSETS	Sch D / Sch B Currency	BNP ROMUNISFPUBMPROBK5P83	10/20/2020	10/23/2020 _10/23/2020	EXERCISE	0	7,949,041	EUR / 1.18278	0	0	21,614		21,614		0	0		21,614	0	0	Note 0002
EUR / USD	INVESTED ASSETS	Sch D / Sch B Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223 _	.10/20/2020			^	9,680,040	EUR / 1.1826		^	(6,958)		(6,958		^	^	,	(6,958)	^		
		Sch D /					u				υ		ν		1	υ	ν					Note 0002
EUR / USD	. INVESTED ASSETS	Sch B Currency	BNP ROMUWSFPU8MPR08K5P83 .	.10/21/2020	10/26/2020 _10/26/2020	EXERCISE	0	9,559,358	EUR / 1.18624	۵	Ω	(36, 199)	۵۵	(36, 199	)	0	0	û	(36, 199)	0	0	Note 0002
USD / GBP	INVESTED ASSETS	Sch B Currency	BNP ROMUNSFPUBMPROBK5P83 MIZUHO CAPITAL	10/26/2020	10/27/2020 _10/27/2020	EXERCISE	0	9, 140, 596	GBP / 1.30216	0	0	(30, 101)	٥	(30, 101	\	0	0		(30, 101)	0	0	Note 0002
USD / EUR	. INVESTED ASSETS	Sch B Currency	MARKETS LLC 0V6W8S6QX2D1J857QP30 _	10/09/2020	10/27/2020 _ 10/27/2020	EXERCISE	0	11,983	EUR / 1.183	٥	٥	54	٥	54		0	0		54	0	0	Note 0002
GBP / USD	INVESTED ASSETS	Sch D / Sch B Currency	BNP ROMUNSFPUBMPROBK5P83	.10/26/2020	10/27/202010/27/2020	EXERCISE	0	59.138.493	GBP / 1.30078	0	0	257,931	0	257.931		0	0		257,931	0	0	Note 0002
EUR / USD	INVESTED ASSETS	Sch D / Sch B Currency	BNP ROMUNSFPU8MPR08K5P83				0	1,563,533	EUR / 1.18627	0		(3,908)		(3,908		0	0	,	(3,908)	•		Note 0002
		Sch D /	MIZUHO CAPITAL	.10/21/2020			u						μ		1		υ					
EUR / USD	. INVESTED ASSETS	Sch B Currency	MARKETS LLC 0V6W8S6QX2D1J857QP30 . MIZUHO CAPITAL	_10/27/2020	10/30/2020 _10/30/2020	EXERCISE	0	1,301,913	EUR / 1.183	٥	0	(19,974)	٥٥	(19,974	1	0	0		(19,974)	0	0	Note 0002
EUR / USD	. INVESTED ASSETS	Sch B Currency	MARKETS LLC 0V6W8S6QX2D1J857QP30 . MIZUHO CAPITAL	.10/27/2020	10/29/2020 _10/29/2020	EXERCISE	0	4,067,724	EUR / 1.183	۵	۵	(59,314)	۵	(59,314	)	0	0		(59,314)	0	0	Note 0002
EUR / USD	. INVESTED ASSETS	Sch B Currency	MARKETS LLC 0V6W8S6QX2D1J857QP30 .	.10/22/2020	10/28/2020 _10/28/2020	EXERCISE	۵	1,888,142	EUR / 1.1816	٥	Ω	(11,505)	a	(11,505	0	0	0		(11,505)	0	0	Note 0002
EUR / USD	INVESTED ASSETS	Sch D / Sch BCurrency	_ CREDIT AGRICOLE 254900BN8XS34XZDJ223 _	10/22/2020	10/28/2020 10/28/2020	EXERCISE	0	819,544	EUR / 1.18223	٥	0	(5,428)		(5, 428	)	0	0		(5,428)	0	0	Note 0002
GBP / USD	INVESTED ASSETS	Sch D / Sch BCurrency	MIZUHO CAPITAL  MARKETS LLC	10/28/2020	10/29/202010/29/2020	EXERCISE	0	42,503,803	GBP / 1.2985	0	0	(310,964)		(310,964	,	0	0		(310,964)	0	0	Note 0002
		Sch D /	MIZUHO CAPITAL												1	۷						
USD / EUR	. INVESTED ASSETS	Sch B Currency	MARKETS LLC 0V6W8S6QX2D1J857QP30 .	.10/09/2020			0	13,285		۵	Ω	194		194	·	0	0		194	Ω		Note 0002
USD / GBP	. INVESTED ASSETS	Sch B Currency	BNP ROMUWSFPU8MPR08K5P83 .	10/28/2020	10/29/2020 _10/29/2020	EXERCISE	٥	130,307	GBP / 1.29823	۵	Ω	525	o	525		0	0		525	Ω	0	Note 0002
GBP / USD	INVESTED ASSETS	Sch B Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223 _	10/27/2020	10/28/2020 _10/28/2020	EXERCISE	0	22,502,551	GBP / 1.3065	٥	٥	(118,842)	۵	(118,842	)	0	0		(118,842)	0	0	Note 0002
USD / GBP	INVESTED ASSETS	Sch D / Sch B Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30 .	10/27/2020	10/28/2020 _10/28/2020	EXERCISE	0	71, 125	GBP / 1.3056	۵	۵	327	a	327		0	0		327	٥	٥	Note 0002
USD / GBP	INVESTED ASSETS	Sch D / Sch B Currency	_ CREDIT AGRICOLE 254900BN8XS34XZDJ223 _	. 10/30/2020			n	423,781	GBP / 1.29466	n	n	1, 197	n	1. 197		n	n		1.197	n	n	Note 0002
		Sch D /	MIZUHO CAPITAL				^				^			,	Į T	^	^	,	/40.074	^		
EUR / USD	. INVESTED ASSETS	Sch B Currency	MARKETS LLC 0V6W8S6QX2D1J857QP30 .	10/28/2020			۵	3,072,445	EUR / 1.17008	l		(16,871)	l	(16,871	1		0	ļ	(16,871)	LD		Note 0002
EUR / USD	. INVESTED ASSETS	Sch B Currency	_ CREDIT AGRICOLE 254900BN8XS34XZDJ223 _	_10/29/2020	11/03/2020 _11/03/2020	EXERCISE	0	2,580,898	EUR / 1.16754	۵	٥٥	(6,269)	٩۵	(6,269	7	0	0		(6,269)	0	0	Note 0002
EUR / USD	. INVESTED ASSETS	Sch D / Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223 . MIZUHO CAPITAL	.10/30/2020	11/04/2020 _11/04/2020	EXERCISE	0	1,553,640	EUR / 1.16468	۵	۵	12,299	o	12,299		0	0		12,299	Ω	٥	Note 0002
EUR / USD	. INVESTED ASSETS	Sch B Currency	MARKETS LLC 0V6W8S6QX2D1J857QP30 .	.10/09/2020	11/05/202011/05/2020	EXERCISE	٥	22,956,990	EUR / 1.18335	۵	۵	(30,070)	۵۵	(30,070	)	Ω	0		(30,070)	۵	۵	Note 0002
EUR / USD	INVESTED ASSETS	Sch D / Sch BCurrency	BNP ROMUNISFPU8MPR08K5P83	10/30/2020	11/06/202011/06/2020	EXERCISE	0	1,156,769	EUR / 1.16474	0	0	22,504	0	22,504		0	0		22,504	0	0	Note 0002
EUR / USD	INVESTED ASSETS	Sch D /	MIZUHO CAPITAL MARKETS LLC OV6W8S60X2D1J8570P30	10/07/2020			^	25,327,000			^	65.575		65.575		^	^	,	65,575	^		Note 0002
		Sch D /	MIZUHO CAPITAL				J			υ	u		J		`[ <del>-</del>	υ	u			u		
EUR / USD	. INVESTED ASSETS	Sch B Currency	MARKETS LLC 0V6W8S6QX2D1J857QP30 . MIZUHO CAPITAL	.10/09/2020	11/13/2020 _11/13/2020	EXERCISE	0	26,038,100	EUR / 1.18355	۵	Ω	(34, 100)	۵	(34, 100	1	0	0		(34, 100)	0	0	Note 0002
USD / EUR	. INVESTED ASSETS	Sch B Currency	MARKETS LLC 0V6W8S6QX2D1J857QP30 .	.10/02/2020	11/16/2020 _11/16/2020	EXERCISE	٥	21,646	EUR / 1.17242	۵	ο	(207)	L	(207	·\	0	0		(207)	۵	۵	Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B Currency	_ CREDIT AGRICOLE 254900BN8XS34XZDJ223 _	10/29/2020	11/16/2020 _11/16/2020	EXERCISE	0	2,504	EUR / 1.16772	٥	٥	(34)	۵	(34	)	0	0		(34)	0	٥	Note 0002
EUR / USD	INVESTED ASSETS	Sch D / Sch BCurrency	_ CREDIT AGRICOLE 254900BN8XS34XZDJ223 _	.11/09/2020	11/12/202011/12/2020	EXERCISE	0	1,871,771	EUR / 1.18194	0	0	(1,409)		(1, 409	ol	0	0		(1,409)	0	0	Note 0002

### **SCHEDULE DB - PART A - SECTION 2**

				٤	Showing a	II Optio	ns, Cap	s, Floors,	Collars, S	waps and	Forward	Termina	ted During	Current '	<u>Y</u> ear								
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										Cumulative Prior Year(s)	Current Year											
	of Item(s)									Strike	Initial Cost	Initial Cost											Hedge
	Hedged,				Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule Type(s)			Maturity		Exercise,	Ni		Rate or	discounted	discounted	tion	0	Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income Generation	Exhibit Risk(s)	Exchange, Counterparty	Trade			xpiration, Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Received (Paid) on	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amortiza- tion)/	on Termination	Value of Hedged	on Termination	and at Termination
Description	or Replicated	Identifier (a)	or Central Clearinghouse	Date		Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
EUR / USD	INVESTED ASSETS	Sch D / Sch B Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223 .	11 (00 (0000	11/13/202011/	10 /0000 EVER	RCISE		005 705	FUD / 1 10107	,									00			N-4- 0000
EUR / USD	. INVESTED ASSETS	Sch B Currency	CHEDIT AGRICULE 254900BN8X534XZDJ2223 .	.11/09/2020	11/13/2020 11/	13/2020 J EAEH	HUISE	u		EUR / 1.18197		ν	22		22					J22	ν		Note 0002
GBP / USD	INVESTED ASSETS	Sch B Currency	BNP ROMUWSFPU8MPR08K5P83 .	11/12/2020	11/16/202011/	16/2020 EXER	RCISE	۵۵	589,550	GBP / 1.31107		۵	2,981		2,981		0	0		2,981	۵۵	0	Note 0002
EUR / USD	INVESTED ASSETS	Sch D / Sch BCurrency	BNP ROMUWSFPU8MPR08K5P83	11/11/2020	11/17/202011/	17/2020 EXER	RCISE	0	3,039,260	EUR / 1.17769		0	22,208		22,208		0	0		22,208	0	0	Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B Currency	BNP ROMUNISFPUBMPROBK5P83	.11/11/2020	11/20/202011/	20 (0000 FWEE	DOLOF		44.040	EUR / 1.17776			(70							(70)			N. J. 0000
USD / EUR	. INVESTED ASSETS	Sch B Currency	BNP HUMUWSFPUBMFHU8K5P83 .	.11/11/2020	11/20/202011/	20/2020 _ EXER	HUISE		11,246	EUR / 1.1///6		ν	(/3		(/3	)		υ		J(73)	J	υ	Note 0002
EUR / USD	. INVESTED ASSETS	Sch B Currency	BNP ROMUWSFPU8MPR08K5P83 .	.11/17/2020	11/20/202011/	20/2020 . EXER	RCISE	0	1,937,766	EUR / 1.1863		۵۵	(1,477	)	(1,477	)	0	0		0(1,477)	۵۵	0	Note 0002
GBP / USD	INVESTED ASSETS	Sch D / Sch BCurrency	BNP ROMUWSFPU8MPR08K5P83	11/24/2020	11/25/202011/	25/2020 EXER	RCISE	0	9,460,763	GBP / 1.33429		0	26,980		26,980		0	0		26,980	0	0	Note 0002
EUR / USD	. INVESTED ASSETS	Sch D / Sch B Currency	MIZUHO CAPITAL	10/14/2020	11/25/202011/	05/2020 EVER	DOLGE		17 046 050	EUR / 1.1756		_	211,982		211.982	.]				211,982	_		Note 0002
		Sch D /	MARKETS LLC 0V6W8S6QX2D1J857QP30 .					J	17,246,052			٧					υ	υ		1	٧		
EUR / USD	. INVESTED ASSETS	Sch B Currency	. CREDIT AGRICOLE 254900BN8XS34XZDJ223 . MIZUHO CAPITAL	.10/27/2020	_11/25/202011/	25/2020 LEXER	RCISE	0	23,641,600	EUR / 1.18208		۵	159,400		159,400		0	0		159,400	۵	0	Note 0002
USD / EUR	. INVESTED ASSETS	Sch B Currency	MARKETS LLC 0V6W8S6QX2D1J857QP30 .	10/14/2020	11/27/2020 _ 11/	27/2020 . EXER	RCISE	٥	11,484	EUR / 1.17723	c	۵	(186		(186	)	Ω	٥		0(186)	۵۵	۵	Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223 _	10/22/2020	11/27/202011/	27/2020 FYER	RCISE	n	5,433	EUR / 1.18271		_	(62		) (60		n	n		0 (62)		n	Note 0002
		Sch D /											(02			1		v					
EUR / USD	. INVESTED ASSETS	Sch B Currency	. BNP ROMUWSFPU8MPR08K5P83 .	.11/24/2020	_11/30/202011/	3U/2020 _ EXER	HUISE	0	1,715,601	EUR / 1.189		l0	10,527		10,527		0	0		010,527	L0	0	Note 0002
GBP / USD	. INVESTED ASSETS	Sch B Currency	BNP ROMUWSFPU8MPR08K5P83 .	.11/30/2020	12/02/202012/	02/2020 _ EXER	RCISE	0	3,935,045	GBP / 1.33537		۵۵	(8,457	)	(8,457	)	0	0		0(8,457)	۵۵	0	Note 0002
EUR / USD	INVESTED ASSETS	Sch D / Sch B Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	10/27/2020	12/02/2020 12/	02/2020 EXER	RCISE	0	1.302.290	EUR / 1.1839	0	0	26,290		26.290		0	0		26,290	0	0	Note 0002
FUD / HOD	INVESTED ASSETS	Sch D /	DATE THOUSENING TO BE A SECOND TO BE	40 (00 (0000	40/04/0000	A (0000 FWEE	DOLOF		40.045.040	FUD ( 4 04F00			(45.540		(45.540	,							
EUR / USD	. INVESTED ASSETS	Sch B Currency	BNP ROMUWSFPU8MPR08K5P83 _ MIZUHO CAPITAL	_12/03/2020	_12/04/202012/	04/2020 _ EXER	HCISE	0	12,845,818	EUR / 1.21562		0	(15,513	1	(15,513	0	0	0		0(15,513)	٥	0	Note 0002
USD / EUR	. INVESTED ASSETS	Sch B Currency	MARKETS LLC 0V6W8S6QX2D1J857QP30 .	.10/09/2020	12/07/202012/	07/2020 _ EXER	RCISE	0	12,812	EUR / 1.18399	۵	٥	(318	)	(318	)	0	0		0(318)	۵	0	Note 0002
EUR / USD	. INVESTED ASSETS	Sch B Currency	BNP ROMUWSFPU8MPR08K5P83 .	12/04/2020	12/07/202012/	07/2020 EXER	RCISE	٥	1,677,735	EUR / 1.21487		۵۵	(2,096	)	(2,096	()	0	0		0(2,096)	۵۵		Note 0002
EUR / USD	INVESTED ASSETS	Sch D / Sch B Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223 _	12/07/2020	12/08/202012/	18/2020 EXE	RCISE	0	4, 131	EUR / 1.21423		0	(10		(10	0	0	0		(10)		0	Note 0002
		Sch D /																					
EUR / USD	. INVESTED ASSETS	Sch B Currency	. BNP ROMUWSFPU8MPR08K5P83 .	_12/07/2020	12/08/2020 _12/	38/2020 J EXER	RCISE	0		EUR / 1.21421		0	(1,803	1	(1,803	0	0	0		0(1,803)	J	0	Note 0002
EUR / USD	. INVESTED ASSETS	Sch B Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223 .	.12/09/2020	12/10/202012/	10/2020 _ EXER	RCISE	0	39, 179, 502	EUR / 1.2065		۵۵	301,931		301,931		0	0		0301,931	0	0	Note 0002
EUR / USD	INVESTED ASSETS	Sch B Currency	BNP ROMUWSFPU8MPR08K5P83	12/07/2020	12/10/2020 _12/	10/2020 EXER	RCISE	0	4,873,655	EUR / 1.2148		0	3,997		3,997		0	0		3,997	0	0	Note 0002
EUR / USD	INVESTED ASSETS	Sch D / Sch BCurrency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30 _	10/22/2020	12/11/202012/	11/2020 EYER	BOISE	0	14,290,944	EUR / 1.18275	,	0	338.319		338.319		0	0		338,319	0	0	Note 0002
		Sch D /																					
GBP / USD	INVESTED ASSETS	Sch B Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223 . MIZUHO CAPITAL	.12/08/2020	_12/14/202012/	14/2020 LEXER	RCISE	0	62,910,540	GBP / 1.335		0	(61,261	)	(61,261	)	0	0		0(61,261)	ΩΩ	0	Note 0002
USD / EUR	. INVESTED ASSETS	Sch B Currency	MARKETS LLC 0V6W8S6QX2D1J857QP30 .	10/06/2020	12/15/202012/	15/2020 . EXER	RCISE	۵	32,250	EUR / 1.1787		۵۵	(1,021	)	(1,021	)	0	0		0(1,021)	۵۵	0	Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223 _	10/30/2020	12/15/202012/	15/2020 EXER	RCISE	0	4, 173	EUR / 1.17279	g	٥	(154		)(154	)	0	0		0(154)	0	0	Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch B Currency	BNP ROMUNSFPU8MPR08K5P83	11/17/2020			DOLGE		5, 191	EUR / 1.18714		_	(126		(126	,	0			0 (126)	,		Note 0002
		Sch D /						νυ				ν	,							, , , , , , , , , , , , , , , , , , , ,	ν	ν	
EUR / USD	. INVESTED ASSETS	Sch D / Currency	BNP ROMUNSFPUBMPROBK5P83 . MIZUHO CAPITAL	.12/11/2020	12/16/202012/	16/2020 LEXER	RCISE	0	2,424,148	EUR / 1.21166		۵	19,680		19,680	·	0	0		19,680	۵	0	Note 0002
USD / EUR	. INVESTED ASSETS	Sch B Currency	MARKETS LLC 0V6W8S6QX2D1J857QP30 .	10/02/2020	12/18/2020 12/	18/2020 EXER	RCISE	٥	230, 130, 113	EUR / 1.18019		۵۵	(9,044,285		(9,044,285	)	0	0	ļ	0(9,044,285)	۵۵	۵	Note 0002
USD / EUR	INVESTED ASSETS	Sch D / Sch BCurrency	CREDIT AGRICOLE 254900BN8XS34XZDJ223 _	10/09/2020	12/18/2020 _12/	18/2020 FXFF	RCISE	0	24,304,423	EUR / 1.17816		0	(934,372	1	(934, 372	9	0	0	L	(934, 372)	0	0	Note 0002
		Sch D /						-						Ţ					[				
USD / EUR	. INVESTED ASSETS	Sch B Currency	BNP ROMUNISFPUBMPROBK5P83	.10/20/2020	_12/18/202012/	18/2020 . EXER	RCISE	0	41,687,279	EUR / 1.19556	Ω	۱ <sup>0</sup>	(972,537	ļ	972,537	1	0	0		0(972,537)	٥٥	0	Note 0002
EUR / USD	. INVESTED ASSETS	Sch B Currency	BNP ROMUWSFPU8MPR08K5P83 .	11/17/2020	12/18/2020 _12/	18/2020 . EXER	RCISE	۵	166,534,061	EUR / 1.2142	۵	۵۵	1, 268, 654		1,268,654		0	0		1,268,654	۵۵	0	Note 0002
EUR / USD	INVESTED ASSETS	Sch D / Sch BCurrency	CREDIT AGRICOLE 254900BN8XS34XZDJ223 _	12/16/2020	12/18/2020 _12/	18/2020 EXER	RCISE	0	144,641,385	EUR / 1.21714	c	٥			749,862		0	0		749,862	0	0	Note 0002
	INVESTED ASSETS	Sch D /		10/20/2022											·								
USD / EUR		Sch B Currency	BNP ROMUWSFPU8MPR08K5P83 .	_10/30/2020	_12/21/202012/	21/2020 JEXER	MUISE	0	3,679	EUR / 1.16572		l	(175	ļ	175	/	0	0		0(175)	۷	0	Note 0002
USD / GBP	INVESTED ASSETS	Sch B Currency	BNP ROMUWSFPU8MPR08K5P83 .	.10/26/2020	12/23/202012/	23/2020 . EXER	RCISE	0	74,859,235	GBP / 1.30784	۵	۵	(2,536,163	)	(2,536,163	)	0	0		0(2,536,163)	۵۵	0	Note 0002
USD / GBP	INVESTED ASSETS	Sch B Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223 .	10/27/2020	12/23/202012/	23/2020 EXER	RCISE	٥	23,040,317	GBP / 1.30684		٥	(798,841		(798,841	)	0	٥		0(798,841)	٥٥	٥	Note 0002
USD / GBP	INVESTED ASSETS	Sch D /	MIZUHO CAPITAL				RCISE						(1,744,833		(1.744.833		0			0(1,744,833)			Note 0002
		Sch D /	MARKETS LLC 0V6W8S6QX2D1J857QP30 .	_10/28/2020				J	42,515,096	GBP / 1.29885	لا	لا		1		′′	υ	ν			۷		
GBP / USD	INVESTED ASSETS	Sch B Currency	BNP ROMUWSFPU8MPR08K5P83	10/26/2020	12/23/2020 _ 12/	23/2020 _ EXER	RCISE	0	9,235,775	GBP / 1.30256		0	351,588		351,588		0	0		351,588	٥	Ω	Note 0002

### **SCHEDULE DB - PART A - SECTION 2**

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

		Description of Item(s)   Hedged,   Used for   Used for   Indicate   Exercise,   Used for   Indicate   Exercise,   Indicate   Exercise,   Indicate   Exercise,   Indicate   Exercise,   Indicate   Exercise,   Indicate   Exercise,   Indicate   Exercise,   Indicate   Exercise,   Indicate   Exercise,   Indicate   Indicate   Indicate   Exercise,   Indicate   Indicat																						
1	2	13	14	15	16	17	18	19	20	21	22	23	24	25										
												Cumulative												
	Description												Current Year											
											Otalia.	Initial Cost	Initial Cost											Hadaa
																								Hedge
												of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	e Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated		r (a)		Date				Contracts			Paid	Paid	Termination	Income		Code	(Decrease)		Accretion	Recognized	Item	Deferred	(b)
Description	Of Fiedhicated		(α)		Date	tion	Date	Odio	Contracts	Aniount	(i did)	i did	i aid	TOTTIMIQUOT	moonic	Value	Oouc	(Dedicase)	D.// 1.O. V.	71001011011	riccognized	itom	Deterred	(6)
GBP / USD	INVESTED ASSETS		Currency		10/27/2020	12/22/2020	12/22/2020	EVEDOLGE		72 636	CRD / 1 306	0	٥	2.567		2.567		0	0		2 567	0	0	Note 0002
dbi / 03b	INVESTED ASSETS		our remoy	. IIIAINETS EEC OVOIIOSOQAZD ISOS/QI SO .	. 10/2//2020	.12/23/2020 .	.12/23/2020 .	LALITOTOL				ν	u						υ					Note 0002
GBP / USD	INVESTED ASSETS	0	٥	18,695		18.695		0	0		18.695	0	0	Note 0002										
UDI / USD	INVESTED ASSETS	и						u	υ				u	NOTE 0002										
GBP / USD	Sch D /															1,859,743		0	0	0	1,859,743	0	0	Note 0002
1439999999. Subt	Sch D / Sch B   Ourrency.   CREDIT AGRICOLE   254900BNBXS94XZDJ223   10/30/2020   12/23/2020   12/23/2020   EXERCISE   D   .423,905   .68P / 1.29504   .68P / 1															(10,955,300	XXX	0	0	0	(10,955,300)	0	0	XXX
1479999999. Subt	INVESTED ASSETS   Sch B   Currency   CREDIT AGRICOLE   2549008N8XS34XZUJ223   10/30/2020   12/23/2020   12/															(10,955,300	XXX	0	0	0	(10,955,300)	0	0	XXX
1509999999. Subt	otal - SSAP No. 108 Adjus	stments										0	0	0	C	0	XXX	0	0	C	0	0	0	XXX
1689999999. Subt	otal - Hedging Effective E	xcluding \	Variable An	nuity Guarantees Under SSAP No.	108							0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1699999999. Subt	otal - Hedging Effective V	ariable Ar	nnuity Guar	antees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subt	otal - Hedging Other		-									1,002,336,649	2,561,796,007	4,503,528,076	13,229,041	4,503,528,076	XXX	53,250,840	0	C	939,395,422	0	0	XXX
1719999999. Subt	otal - Replication											0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subt	otal - Income Generation											0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subt	otal - Other											0	0	0	C	0	XXX	0	0	C	0	0	0	XXX
1749999999. Subt	otal - Adjustments for SSA	NO. 10	8 Derivative	es								0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Tota	ıls			•								1,002,336,649	2,561,796,007	4,503,528,076	13,229,041	4,503,528,076	XXX	53,250,840	0	0	939,395,422	0	0	XXX

(a)	Code	Description of Hedged Risk(s)
Γ		

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	Jackson hedges on a macroeconomic basis and, as a result, does not calculate hedge effectiveness at the detailed level. See the Notes to the Financial Statements for additional details.
	0002	Jackson hedges it's foreign currency denominated obligations but does not apply hedge accounting and therefore, does not calculate hedge effectiveness. See the Notes to the Financial Statements for additional details.

								F	utures Contract	s Open De	ecember 3	31 of Curre	ent Year									
1	2	3	4	5	6	7	8		9	10	11	12	13	14		y Effective H		18	19	20	21	22
Ticke Symb		Notional Amount	Description c	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exc	change	Trade Date	Transac- tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	15  Cumulative Variation Margin	16  Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	(Loss)	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
			30-YEAR TREASURY BOND FUTURE MAR 2021 -																			
USH1	19,500	19,500,000	BANK OF AMERICA INSU MERRILL LYNCH HEDG 30-YEAR TREASURY BOND		Ex 5	Duration	_03/15/2021	CHICAGO BOARD OF	_ 549300EX04Q2QBFQTQ27 .	11/24/2020	174 . 1686	173 . 1875	0	0	0	0	0	(19, 131, 425)	(19, 131, 425)	81,900,000	Note 0001	1,000
USH1	7,000	7,000,000	Citigroup HEDG	URANCE LIABILITY GE	Ex 5	Duration	.03/15/2021	CHICAGO BOARD OF TRADE	. 549300EX04Q2QBFQTQ27 .	12/01/2020	174.9063	173 . 1875	0	0	0	0	0	(12,031,250)	(12,031,250)	29,400,000	Note 0001	1,000
USH1	20,500	20,500,000		URANCE LIABILITY GE	Ex 5	Duration	03/15/2021	CHICAGO BOARD OF	. 549300EX04Q2QBFQTQ27 .	11/23/2020	174.8718	173 . 1875	0	0	0	0	0	(34,527,125)	(34,527,125)	86, 100,000	Note 0001	1,000
			BOND FUTURE MAR 2021	10.005 1 1 10 U 17V				01110100 D01DD 05														
WNU0	1,736	31,736,000	- J.P. MORGAN INSU SECURITIESHEDG	URANCE LIABILITY GE	Ex 5	Duration	03/15/2021	CHICAGO BOARD OF TRADE	. 549300EX04Q2QBFQTQ27 .	11/24/2020	214.8058	213.5625	0	0	0	0	0	(2, 158, 438)	(2, 158, 438)	15, 103, 200	Note 0001	1,000
			es - Hedging Other							•			0	0	0	0		(11,11,11,11)	(67,848,238)	212,503,200	XXX	XXX
15799	99999. Subtot	al - Long Futur	S&P 500 EMINI FUTURE	1			1	I					0	0	0	0	0	(67,848,238)	(67,848,238)	212,503,200	XXX	XXX
ESH1	23,555	54,315,251,224	MAR 2021 - BANK OF AMERICA MERRILL LYNCH	ilb hedge	Ex 5	Equity/Index_	03/15/2021	CHICAGO MERCANTILE	SNZ20JLFK8MNNCLQ0F39	12/15/2020	3 663 9790	3,748.8000	0	0	0	0	0	(99 897 976)	)(99,897,976)	259, 105,000	Note 0001	50
Lon		7	S&P 500 EMINI FUTURE	LD TEDOL	LX 0	Equity/ mucx_	1,007 107 2021 1.				0,000.0700	20,740.0000		v				(00,007,070)	(00,001,010)	200, 100,000	11010 0001	
ESU0	10,000	1,828,460,000	S&P 500 EMINI FUTURE	LB HEDGE	Ex 5	Equity/Index.	03/15/2021	CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39 .	12/15/2020	3,656.9200	3,748.8000	0	0	0	0	0	(45,940,000)	(45,940,000)	110,000,000	Note 0001	50
ESH1	20,000	3,649,692,750		LB HEDGE	Ex 5	Equity/Index.	.03/15/2021	CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39 .	12/15/2020	3,649.6928	3,748.8000	0	0	0	0	0	(99, 107, 250)	(99, 107, 250)	220,000,000	Note 0001	50
ESH1	36,500	6,679,389,960		ILB HEDGE	Ex 5	Equity/Index.	03/15/2021	CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	12/15/2020	3,659.9397	3,748.8000	0	0	0	0	0	(162,170,040)	( 162, 170,040)	401,500,000	Note 0001	50
ESH1	37,500	06,850,703,624	S&P 500 EMINI FUTURE MAR 2021 - WELLS FARGO SECURITIES LLC	ilb hedge	Ex 5	Equity/Index_	02/15/2021	CHICAGO MERCANTILE	SNZ20JLFK8MNNCLQ0F39	10/15/2020	2 652 7006	2 740 0000	0	0			0	(170 206 276)	)(178,296,376)	412,500,000	Note 0001	50
E011		00,030,703,024	RUSSELL 2000 FUTURE MAR 2021 - BANK OF AMERICA MERRILL LYNCH	ILD REDUE	EX 3	Equity/index_	03/13/2021	INTERCONT I NENTAL	SINZZOULFROMINIOLIQUES9	12/ 13/ 2020	3,033.7000	3,740.0000		0			0	(170,290,370	1(170,290,370)_	412,500,000	Note ooo!	
RTYH1	10,000	959,960,300		ILB HEDGE	Ex 5	Equity/Index_	_03/15/2021		5493000F4Z033MV32P92 _	12/15/2020	1,919.9206	1,974.8000	0	0	0	0	0	(27,439,700)	(27,439,700)	60,000,000	Note 0001	50
MESH1	7,515	469,942,270	- BANK OF AMERICA  MERRILL LYNCH VAGL  MSCI EMERGING MARKETS	ILB HEDGE	Ex 5	Equity/Index_	_03/15/2021 _	INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92 _	12/15/2020	1,250.6780	1,288.2000	0	0	0	0	0	(14,098,880)	(14,098,880)	35,846,550	Note 0001	50
MESH1	5,350	334,089,680	MINI FUTURE MAR 2021 - J.P. MORGAN ) SECURITIES LLC VAGL MSCI EAFE MINI FUTURE MAR 2021 - BANK OF	ILB HEDGE	Ex 5	Equity/Index_	_03/15/2021	INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92 _	12/15/2020	1,248.9334	1,288.2000	0	0	0	0	0	(10,503,820)	(10,503,820)	25,519,500	Note 0001	50
MFSH1	2,250	234,909,250	AMERICA MERRILL LYNCH	ILB HEDGE	Ex 5	Equity/Index_	_03/15/2021 _	INTERCONT I NENTAL EXCHANGE	5493000F4Z033MV32P92	12/15/2020	2,088.0822	2, 130.8000	0	0	0	0	0	(4,805,750)	(4,805,750)	17,820,000	Note 0001	50
MFSU0	7 , 150	751,042,600	MAR 2021 - HSBC SECURITIES USA VAGL MSCI EAFE MINI FUTURE	ilb Hedge	Ex 5	Equity/Index.	03/15/2021	INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92 .	12/15/2020	2, 100.8185	2, 130.8000	0	0	0	0	0	(10,718,400)	(10,718,400)	56,628,000	Note 0001	50
MFSH1	8,678	909,642,945	MAR 2021 - J.P. MORGAN SECURITIES LLC VAGL	LB HEDGE	Ex 5	Equity/Index.	03/15/2021	INTERCONT INENTAL EXCHANGE	5493000F4Z033MV32P92 .	12/15/2020	2,096.4345	2,130.8000	0	0	0	0	0	(14,911,175)	)(14,911,175)	68,729,760	Note 0001	50

### **SCHEDULE DB - PART B - SECTION 1**

	Futures Contracts Open December 31 of Current Year																				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges		18	19	20	21	22	
	Number	Ŭ		Description of Item(s) Hedged, Used for Income	Schedule/	Type(s)	Date of Maturity	ŭ.		Transac-	Reporting	.0	Book/ Adjusted	15 Cumulative	16 Deferred	17 Change in Variation Margin Gain	Cumulative Variation	Change in Variation Margin Gain (Loss) Recognized		Hedge Effectiveness at Inception and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	tion	Date		Carrying	Variation	Variation	Hedged	All Other	in Current	Potential	Year-end	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Price	Fair Value	Value	Margin	Margin	Item	Hedges	Year	Exposure	(b)	Point
					identifici	(α)	tion	Exchange	Date	1 1100	11100	1 all value	value	iviaigiii	iviaigiii	item	Ŭ			XXX	XXX
			s - Hedging Other	ſ								0	0	0	0	0	(667,889,367)		1,667,648,810		
		- Short Future										0	0	0	0	0	(667,889,367)	(667, 889, 367)	1,667,648,810	XXX	XXX
			08 Adjustments									0	0	0	0	0	0	0	0	XXX	XXX
16899999	999. Subtotal	- Hedging Eff	ective Excluding V	ariable Annuity G	Guarantees L	Jnder SSAF	No.108					0	0	0	0	0	0	0	0	XXX	XXX
16999999	999. Subtotal	- Hedging Effe	ective Variable An	nuity Guarantees	Under SSA	P No.108						0	0	0	0	0	0	0	0	XXX	XXX
17099999	999. Subtotal	- Hedging Oth	ner									0	0	0	0	0	(735,737,605)	(735, 737, 605)	1,880,152,010	XXX	XXX
17199999	999. Subtotal	- Replication										0	0	0	0	0	0	0	0	XXX	XXX
17299999	1729999999. Subtotal - Income Generation											0	0	0	0	0	0	0	0	XXX	XXX
17399999	999. Subtotal	- Other										0	0	0	0	0	0	0	0	XXX	XXX
17499999	999. Subtotal	- Adjustments	for SSAP No. 10	8 Derivatives								0	0	0	0	0	0	0	0	XXX	XXX
17599999	999 - Totals											0	0	0	0	0	(735,737,605)	(735, 737, 605)	1,880,152,010	XXX	XXX

L	Total Net Cash Deposits		0	0	0
(a)	Code	Description of Hedged Risk(s)			

Broker Name

Beginning

Cash Balance

Cumulative

Cash Change

Ending

Cash Balance

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period	
	0001	uckson hedges on a macroeconomic basis, and as a result, does not calculate hedge effectiveness at the detailed level. See the Notes to the Financial Statements for additional details.	

### **SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

Future Contracts Terminated December 31 of Current Year																			
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation I	Margin	. 19	20
Ticker	Number of	Notional		Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Date of Maturity or Expira-		Trade	Transaction	Termina-	Termination	Indicate Exercise, Expiration, Maturity or	Cumulative Variation Margin at		Gain (Loss) Used to Adjust Basis	18	Hedge Effective- ness at Inception and at Termination	Value of One (1)
Symbol	-	Amount	Description	or Replicated	Identifier	(a)		Exchange	Date	Price	Date	Price	Sale	•	in Current	of Hedged	Deferred		Point
Symbol	Contracts	Amount	Description 30-YEAR TREASURY BOND	or Replicated	identiller	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
USH0	3,000	3,000,000	FUTURE MAR 2020 - BANK OF AMERICA MERRILL	INSURANCE LIABILITY	EX 5	Duration	03/15/2020 _	CHICAGO BOARD OF TRADE549300EX04020BFQTQ27	_01/24/2020 _	160.6155	02/24/2020	166.9994	SALE	19, 151,806	19,151,806	0	0	Note 0001	1,000
USH0	5,000	5,000,000		INSURANCE LIABILITY	EX 5	Duration	03/15/2020 _	CHICAGO BOARD OF TRADE549300EX04Q2QBFQTQ27	.01/27/2020 .	161.8006	02/24/2020	166 . 9994	SALE	25,993,927	25,993,927	0	0	Note 0001	1,000
USH0	5,000	5,000,000	30-YEAR TREASURY BOND FUTURE MAR 2020 - BANK OF AMERICA MERRILL	INSURANCE LIABILITY HEDGE		Duration	03/15/2020	CHICAGO BOARD OF TRADE 549300EX04020BF0T027	01/27/2020	162 090	02/24/2020	166.9994	SALE	24,592,895	24,592,895	0	0	Note 0001	1,000
			30-YEAR TREASURY BOND FUTURE MAR 2020 - BANK OF AMERICA MERRILL	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USH0	2,000	2,000,000	30-YEAR TREASURY BOND FUTURE MAR 2020 - BANK		EX 5	Duration	03/15/2020 _	549300EX04Q2QBFQTQ27	_01/29/2020 _	162.4560	_02/24/2020 _	166.9994	SALE	9,086,777	9,086,777	ا ۵۔۔۔۔۔۔ ا	0	Note 0001	1,000
USH0	1,760		OF AMERICA MERRILL LYNCH	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/15/2020 _	CHICAGO BOARD OF TRADE	_01/29/2020 _	162.5938	_02/24/2020	166.9994	SALE	7,753,951	7,753,951	0	0	Note 0001	1,000
USH0	5,000	5,000,000	OF AMERICA MERRILL LYNCH	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/20/2020 _	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	_02/24/2020 _	166.9410	02/24/2020	166.9994	SALE	292,020	292,020	0	0	Note 0001	1,000
USHO	5,000		FUTURE MAR 2020 - BANK OF AMERICA MERRILL LYNCH	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/20/2020 _	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	02/24/2020 _	167.0430	02/24/2020	166.9994	SALE	(217,729)	(217,729)	0	0	Note 0001	1,000
USH0	1,240		FUTURE MAR 2020 - BANK OF AMERICA MERRILL LYNCH	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/20/2020 _	CHICAGO BOARD OF TRADE549300EX04Q2QBFQTQ27	01/29/2020 _	162.5938	_02/25/2020	167.7590	SALE	6,404,972	6,404,972	0	0	Note 0001	1,000
USHO	3,500	3.500.000	30-YEAR TREASURY BOND FUTURE MAR 2020 - BANK OF AMERICA MERRILL			Duration	03/20/2020	CHICAGO BOARD OF TRADE 549300EX04020BF0T027	01/31/2020	163 4315	02/25/2020	167,7590	SALE	15.146.487	15,146,487	0	0	Note 0001	1,000
			30-YEAR TREASURY BOND FUTURE MAR 2020 - BANK OF AMERICA MERRILL	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USH0	3,500	3,500,000	LYNCH	HEDGE	EX 5	Duration	03/20/2020 _		_01/31/2020 _	163.4723	_02/25/2020	167 . 7590	SALE	15,003,519	15,003,519	0	0	Note 0001	1,000
USH0	5,000	5,000,000	LYNCH	HEDGE	EX 5	Duration	03/20/2020 .	549300EX04Q2QBFQTQ27	_01/31/2020 _	163.9375	_02/25/2020	167 . 7590	SALE	19, 107, 750	19, 107, 750	0	0	Note 0001	1,000
USH0	5,000	5,000,000	30-YEAR TREASURY BOND FUTURE MAR 2020 - BANK		EX 5	Duration	03/20/2020 .	CHICAGO BOARD OF TRADE	02/25/2020 .	167.5665	02/25/2020	167.7590	SALE	963,000	963,000	0	0	Note 0001	1,000
USH0	5,000	5,000,000	OF AMERICA MERRILL LYNCH	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/20/2020 .	CHICAGO BOARD OF TRADE	02/25/2020 .	167.9654	02/25/2020	167 . 7590	SALE	(1,031,656)	(1,031,656)	0	0	Note 0001	1,000
USH0	5,000	5,000,000	OF AMERICA MERRILL LYNCH	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/20/2020 _	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	02/20/2020 _	163.8416	_02/26/2020	167 . 6226	SALE	18,904,824	18,904,824	0	0	Note 0001	1,000
USH0	5.000	5.000.000	FUTURE MAR 2020 - BANK OF AMERICA MERRILL LYNCH	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/20/2020 _	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	02/20/2020	164.0553	02/26/2020	167 . 6226	SALE	17,836,733	17.836.733	0	0	Note 0001	1,000

### **SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

Future Contracts Terminated December 31 of Current Year  1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 Change in Variation Margin 19 2																			
1	2	3	4	5	6	7	8	9	10	11	12	12 13 1		15	Chang	Margin	19	20	
				Description of Item(s) Hedged,			Date of						Indicate		16 Gain	17 Gain (Loss)	18	Hedge Effective- ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration.	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction		Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			30-YEAR TREASURY BOND			(4.)									. 50.		20.000	(4)	
			FUTURE MAR 2020 - BANK																
			OF AMERICA MERRILL	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE								_			
USH0	5,000	5,000,000	30-YEAR TREASURY BOND	HEDGE	EX 5	Duration	03/20/2020 .	549300EX04Q2QBFQTQ27	02/21/2020 .	165.3033	02/26/2020	167 . 6226	SALE	11,596,668	11,596,668		0	Note 0001	1,000
			FUTURE MAR 2020 - BANK																
			OF AMERICA MERRILL	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USH0	5,000	5,000,000		HEDGE	EX 5	Duration	03/20/2020	549300EX04Q2QBFQTQ27	.02/21/2020	165 . 1413	.02/26/2020	167 . 6226	SALE	12,406,450	12,406,450		0	Note 0001	1,000
			30-YEAR TREASURY BOND FUTURE MAR 2021 - BANK																
			OF AMERICA MERRILL	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USH1	10,000	10,000,000			EX 5	Duration	03/15/2021	549300EX04Q2QBFQTQ27	11/24/2020	174 . 1686	.12/01/2020	174.9063	SALE	7,376,513	7,376,513	0	0	Note 0001	1,000
1			30-YEAR TREASURY BOND																
			FUTURE JUN 2020 - BANK OF AMERICA MERRILL	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USMO	5,000	5,000,000		HEDGE	EX 5	Duration	06/30/2020	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	02/24/2020	166 0228	03/16/2020	178.6470	SALE	63,120,853	63,120,853	0	0	Note 0001	1,000
00.110		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	30-YEAR TREASURY BOND	12002		Dai at roic		0.0000270.42421.41.421	1,02/2 1/2020		2,007 107 2020 2.		0.22						1,000
			FUTURE JUN 2020 - BANK																
USMO	5,000	5.000.000	OF AMERICA MERRILL	INSURANCE LIABILITY	EX 5	D	06/30/2020	CHICAGO BOARD OF TRADE	00/04/0000	100 0000	03/17/2020	179.0711	SALE	65,241,240	65,241,240	0	0	N-4- 0001	1 000
USMU	5,000		30-YEAR TREASURY BOND	HEDGE	Ex 2	Duration	. 1.06/30/2020	549300EX04Q2QBFQTQ27	_02/24/2020 _	100.0228	_03/1//2020 _	1/9.0/11	SALE		05,241,240	y		Note 0001	1,000
			FUTURE JUN 2020 - BANK																
			OF AMERICA MERRILL	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USMO	5,000	5,000,000		HEDGE	EX 5	Duration	06/30/2020 .	549300EX04Q2QBFQTQ27	_02/24/2020 _	166.0228	_03/17/2020 _	177 . 4817	SALE	57,294,365	57,294,365	0	0	Note 0001	1,000
			30-YEAR TREASURY BOND FUTURE JUN 2020 - BANK																
			OF AMERICA MERRILL	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USM0	5,000	5,000,000		HEDGE	EX 5	Duration	06/30/2020 .	549300EX04Q2QBFQTQ27	_02/24/2020 _	166.0228	_03/17/2020 _	176.2952	SALE	51,361,709	51,361,709	0	0	Note 0001	1,000
			30-YEAR TREASURY BOND																
			FUTURE JUN 2020 - BANK OF AMERICA MERRILL	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USM0	5,000		LYNCH	HEDGE	EX 5	Duration	06/30/2020 .	549300EX04Q2QBFQTQ27	_02/24/2020 _	166.0228	_03/20/2020 _	175.4847	SALE	47,309,272	47,309,272	0	0	Note 0001	1,000
			30-YEAR TREASURY BOND																
			FUTURE JUN 2020 - BANK OF AMERICA MERRILL	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USMO	1,760	1,760,000		HEDGE	EX 5	Duration	06/30/2020	549300EX04Q2QBFQTQ27	02/24/2020	166.0228	03/20/2020	175.6651	SALE	16.970.346	16.970.346	0	0	Note 0001	1,000
		, ,	30-YEAR TREASURY BOND											,,					
1			FUTURE JUN 2020 - BANK	INDIDANCE LATER				augus paup of Trup											
USMO	3,240	3,240,000	OF AMERICA MERRILL	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2020	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	02/25/2020	166 7770	.03/20/2020	175.6651	SALE	28,794,667	28,794,667	0	0	Note 0001	1,000
OUIIO			30-YEAR TREASURY BOND	1 ILVUL		bui at i vii	00/ 00/ 2020 .	J49000LA04424DF41421			_30/20/2020		onLE	20,734,007	20,134,007			11010 0001	1,000
			FUTURE JUN 2020 - BANK																
LIGNO	5.000	5,000,000	OF AMERICA MERRILL	INSURANCE LIABILITY	EV E	Duration	06 /20 /0000	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	00/05/0000	100 7770	.03/23/2020	178.2198	SALE	57.210.027	57.210.027	_	•	Note 0004	4 000
USM0			30-YEAR TREASURY BOND	HEDGE	EX 5	Duration	00/30/2020 .	3493UUEXU4Q2QBFQ1Q27	02/20/2020 _	100.///8	03/23/2020	1/8.2198	SALE	31,210,027	37,210,027	υ		Note 0001	1,000
1			FUTURE JUN 2020 - BANK																
l			OF AMERICA MERRILL	INSURANCE LIABILITY			1	CHICAGO BOARD OF TRADE											
USM0	5,000	5,000,000	LYNCH	HEDGE	EX 5	Duration	06/30/2020 .	549300EX04Q2QBFQTQ27	02/25/2020 _	166.7778	03/25/2020	178.8514	SALE	60,367,777	60,367,777	0	0	Note 0001	1,000
1			FUTURE JUN 2020 - BANK																
1			OF AMERICA MERRILL	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USM0	5,000	5,000,000		HEDGE	EX 5	Duration	06/30/2020 .	549300EX04Q2QBFQTQ27	_02/25/2020 _	166.7778	_03/26/2020 _	178.2020	SALE	57, 120, 558	57, 120, 558	0	0	Note 0001	1,000
1			30-YEAR TREASURY BOND FUTURE JUN 2020 - BANK																
1			OF AMERICA MERRILL	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USM0	5,000	5,000,000		HEDGE	EX 5	Duration	06/30/2020 .	549300EX04Q2QBFQTQ27	_02/25/2020 _	166.7778	03/27/2020	179.2629	SALE	62,425,402	62,425,402		0	Note 0001	1,000
1			30-YEAR TREASURY BOND																
1			FUTURE JUN 2020 - BANK					CHICACO BOARD OF TRADE											
USMO	5.000	5.000.000	OF AMERICA MERRILL	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2020	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	02/26/2020	166 6312	_03/27/2020 _	179.2787	SALE	63,237,520	63.237.520	n	0	Note 0001	1,000
	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,																		

## **SCHEDULE DB - PART B - SECTION 2**

							F	uture Contracts Terminated Dece	mber 31	of Current \	/ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation I	Margin	19	20
Ticker	Number of	Notional		Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Date of Maturity or Expira-		Trade	Transaction	Termina-	Termination	Indicate Exercise, Expiration, Maturity or	Cumulative Variation Margin at	Gain (Loss) Recognized in Current	Gain (Loss) Used to Adjust Basis of Hedged	18	Hedge Effective- ness at Inception and at Termination	Value of One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
	3,000	3.000.000	30-YEAR TREASURY BOND FUTURE JUN 2020 - BANK OF AMERICA MERRILL	INSURANCE LIABILITY		\-7		CHICAGO BOARD OF TRADE			.05/07/2020 .	180,8641	SALE	42.698.581	42.698.581	nem		Note 0001	1,000
USMO		,	30-YEAR TREASURY BOND FUTURE JUN 2020 - BANK OF AMERICA MERRILL	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE						, . ,	, , , ,				
USM0	2,500	2,500,000	30-YEAR TREASURY BOND FUTURE JUN 2020 - BANK OF AMERICA MERRILL	HEDGE	EX 5	Duration	. 1.06/30/2020			166.6312	.05/07/2020	181.8162	SALE	37,962,526	37,962,526			Note 0001	1,000
USMO	9,500	9,500,000		HEDGE	EX 5	Duration	06/30/2020 _		_02/26/2020 _	166 . 6312	_05/27/2020 _	179 . 1656	SALE	119,076,608	119,076,608	0	0	Note 0001	1,000
USM0	5,000	5,000,000		HEDGE	EX 5	Duration	06/30/2020 _	549300EX04Q2QBFQTQ27	_02/26/2020 _	167.0257	_05/27/2020	179 . 1656	SALE	60,699,504	60,699,504	0	0	Note 0001	1,000
USMO	5,000		LYNCH 30-YEAR TREASURY BOND FUTURE JUN 2020 - BANK	HEDGE	EX 5	Duration	06/30/2020 _	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	_02/27/2020 _	168 . 1177	_05/27/2020	179 . 1656	SALE	55,239,223	55,239,223	0	0	Note 0001	1,000
USMO	5,000	5,000,000	30-YEAR TREASURY BOND FUTURE JUN 2020 - BANK		EX 5	Duration	06/30/2020 _	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	_02/27/2020 _	168 . 1446	_05/27/2020	179 . 1656	SALE	55, 105, 129	55, 105, 129	0	0	Note 0001	1,000
USM0	5,000		30-YEAR TREASURY BOND FUTURE SEP 2020 - BANK		EX 5	Duration	06/30/2020 _	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	_02/27/2020 _	168 . 1520	_05/27/2020	179 . 1656	SALE	55,067,911	55,067,911	0	0	Note 0001	1,000
USU0	200	200,000	OF AMERICA MERRILL LYNCH  30-YEAR TREASURY BOND FUTURE SEP 2020 - BANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2020 _	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	_05/27/2020 _	177.5916	_06/05/2020 _	171.7905	SALE	(1,160,217)	(1,160,217)	0	0	Note 0001	1,000
USU0	15,000	15,000,000	OF AMERICA MERRILL LYNCH 30-YEAR TREASURY BOND FUTURE SEP 2020 - BANK OF AMERICA MERRILL		EX 5	Duration	09/30/2020 _	CHICAGO BOARD OF TRADE  549300EX04020BFQTQ27	_05/27/2020 _	177.5916	_06/05/2020	172.2035	SALE	(80,820,516)	(80,820,516)	0	0	Note 0001	1,000
USU0	14,300	14,300,000			EX 5	Duration	09/15/2020 _	CHICAGO BOARD OF TRADE	_05/27/2020 _	177.5916	_08/26/2020	177 .9307	SALE	4,849,510	<u>4</u> ,849,510	0	0	Note 0001	1,000
USU0	745	745,000		INSURANCE LIABILITY HEDGE INSURANCE LIABILITY	EX 5	Duration	09/15/2020 _	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27 CHICAGO BOARD OF TRADE	_,06/18/2020 _	177 . 1250	_08/26/2020 _	177.9307	SALE	600,231	600,231	0	0	Note 0001	1,000
USU0	6,012	6,012,000		HEDGE	EX 5	Duration	09/15/2020 .	CHICAGO BOARD OF TRADE  CHICAGO BOARD OF TRADE	06/19/2020 _	176 . 1875	_08/26/2020	177.9307	SALE	10,479,997	10,479,997		0	Note 0001	1,000
USU0	600	600,000	LYNCH	HEDGE	EX 5	Duration	09/15/2020 _	CHICAGO BOARD OF TRADE  CHICAGO BOARD OF TRADE	_06/19/2020 _	177.3125	_08/26/2020 _	177.9307	SALE	370,908	370,908		0	Note 0001	1,000
USU0	5,905	5,905,000		HEDGE	EX 5	Duration	09/15/2020 _	549300EX04Q2QBFQTQ27 CHICAGO BOARD OF TRADE	06/22/2020 _	177 . 4375	_08/26/2020 _	177 .9307	SALE	2,912,227	2,912,227	0	0	Note 0001	1,000
USU0	1.938	1.938.000		HEDGE	EX 5	Duration	.09/15/2020		06/22/2020	176.6250	.08/26/2020 .	177.9307	SALE	2.530.407	2.530.407	0	0	Note 0001	1,000

## **SCHEDULE DB - PART B - SECTION 2**

							Г	uture Contracts Terminated Dece	mber 3 i	of Current	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	
				of Item(s)											_			Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise.	Cumulative		Used to		Inception	
					0 1 1 1 /		,				<b>-</b> .		,		(Loss)				
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction		Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			30-YEAR TREASURY BOND																
			FUTURE DEC 2020 - BANK																
			OF AMERICA MERRILL	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USZ0	29,500	29,500,000		HEDGE	EX 5	Duration	12/15/2020 .	549300EX04Q2QBFQTQ27	08/26/2020 _	176.2714	11/24/2020	172.9165	SALE	(98,969,107)	(98,969,107)	۵	٥	Note 0001	1,000
			30-YEAR TREASURY BOND																
	4 000	4 000 000	FUTURE MAR 2021 -	INSURANCE LIABILITY	Ev. 5		00/45/0004	CHICAGO BOARD OF TRADE	40 (04 (0000	474 0000	40 (00 (0000	470.0540	0115	/4 050 000	/4 050 000				4 000
USH1	1,000	1,000,000	CITIGROUP	HEDGE	EX 5	Duration	_03/15/2021 _	549300EX04Q2QBFQTQ27	12/01/2020 _	1/4.9063	12/08/2020 _	172.9542	SALE	(1,952,030)	(1,952,030)		0	Note 0001	1,000
			30-YEAR TREASURY BOND FUTURE MAR 2021 -	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USH1	1.000	1 000 000	CITIGROUP	HEDGE	EV 5	Duration	03/15/2021 .	549300EX04Q20BFQTQ27	12/01/2020	17/ 0062	12/09/2020	172 . 1897	SALE	(2,716,560)	(2.716.560)	٥	0	Note 0001	1,000
00111	1,000	1,000,000	30-YEAR TREASURY BOND	I ILUUL	LA 3	Dui at i Uit	.,00/ 13/ 2021 .		12/01/2020 .	174.3003	12/03/2020			(2,710,500)	(2,710,300)	u		NOTE 0001	1,000
			FUTURE MAR 2021 -	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USH1	1.000	1.000.000	CITIGROUP	HEDGE	EX 5	Duration	.03/15/2021 .	549300EX04Q2QBFQTQ27	12/01/2020	174.9063	.12/10/2020 .	172.7078	SALE	(2, 198, 440)	(2, 198, 440)	n	n	Note 0001	1.000
	, , , , , ,	,,	30-YEAR TREASURY BOND										, , , ,						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
			FUTURE MAR 2020 - HSBC	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USH0	500	500,000	SECURITIES USA	HEDGE	EX 5	Duration	03/15/2020	549300EX04Q2QBFQTQ27	_11/22/2019	159.1136	01/09/2020	156.0608	SALE	(1,526,385)	(1,526,385)	0	0	Note 0001	1,000
			30-YEAR TREASURY BOND																
			FUTURE MAR 2020 - HSBC					CHICAGO BOARD OF TRADE											
USH0	5,000	5,000,000	SECURITIES USA	HEDGE	EX 5	Duration	03/15/2020 _	549300EX04Q2QBFQTQ27	11/22/2019 _	159 . 1136	_02/04/2020 _	162 . 1417	SALE	15, 140, 750	15,140,750	0	0	Note 0001	1,000
			30-YEAR TREASURY BOND																
110110	0.000	0.000.000	FUTURE MAR 2020 - HSBC		EV E	D 4:	00 (45 (0000	CHICAGO BOARD OF TRADE	44 (00 (0040	450 4400	00/05/0000	404 0554	0415	0.704.470	0.704.470			N + 0004	4 000
USH0	3,000	3,000,000	SECURITIES USA	HEDGE	EX 5	Duration	03/15/2020 _	549300EX04Q2QBFQTQ27	11/22/2019 .		02/05/2020	161.3551	SALE	6,724,470	6,724,470		0	Note 0001	1,000
			FUTURE MAR 2020 - HSBC	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USH0	2,000	2 000 000	SECURITIES USA	HEDGE	EX 5	Duration	.03/15/2020 .	549300EX04Q2QBFQTQ27	12/17/2019 .	157 0625	.02/05/2020	161.3551	SALE	8.585.140		0	0	Note 0001	1,000
0010	2,000	2,000,000	30-YEAR TREASURY BOND	TIEDUE	Lx v	bui at i oit	130/ 10/ 2020 1	OTOGOLKOTALADI ATAL	112/ 1// 2010 1	107.0020	132/00/2020		O/ILL					11010 0001	1,000
			FUTURE MAR 2020 - HSBC	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USH0	12	12,000	SECURITIES USA	HEDGE	EX 5	Duration	_03/15/2020 _		_12/17/2019 _	157.0625	_02/24/2020 _	167.0000	SALE	119,250	119,250	0	0	Note 0001	1,000
			30-YEAR TREASURY BOND																
			FUTURE MAR 2020 - HSBC					CHICAGO BOARD OF TRADE											
USH0	3,988	3,988,000	SECURITIES USA	HEDGE	EX 5	Duration	03/15/2020 _	549300EX04Q2QBFQTQ27	12/17/2019 .	157.0625	02/25/2020	166.8417	SALE	38,999,609	38,999,609	0	0	Note 0001	1,000
			30-YEAR TREASURY BOND																
110114	500	500 000	FUTURE MAR 2021 - HSBC		Ev. 5		00/45/0004	CHICAGO BOARD OF TRADE	44 (00 (0000	474 0740	10/01/0000	470 0004	0115	(004 040)	(004.040)				4 000
USH1	500	500,000	SECURITIES USA	HEDGE	EX 5	Duration	03/15/2021 .	549300EX04Q2QBFQTQ27	11/23/2020 .	1/4.8/18	12/01/2020	173.0221	SALE	(924,810)	(924,810)	0	Ω	Note 0001	1,000
1			30-YEAR TREASURY BOND FUTURE MAR 2021 - HSBC	INGIRANCE LIABILITY				CHICAGO BOARD OF TRADE											
USH1	1,000	1 000 000	SECURITIES USA	HEDGE	EX 5	Duration	03/15/2021	549300EX04Q2QBFQTQ27	_11/23/2020 _	174 8719	12/01/2020	173.0904	SALE	(1,781,340)	(1,781,340)	n	n	Note 0001	1,000
00111		1,000,000	30-YEAR TREASURY BOND		Ln 9	Dal at loit		3-3000LN0-424DI (1427		177.0710	12/01/2020 _		OALL	(1,701,040)	(1,701,340)	u		11010 0001	1,000
1			FUTURE MAR 2021 - HSBC	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USH1	1,000	1,000.000	SECURITIES USA	HEDGE	EX 5	Duration	_03/15/2021 _	549300EX04Q2QBFQTQ27	_11/23/2020 _	174.8718	_12/01/2020 _	172.8898	SALE	(1,981,970)	(1,981,970)	0	0	Note 0001	1,000
			30-YEAR TREASURY BOND											, ,,-,-,					
1			FUTURE MAR 2021 - HSBC	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USH1	1,000	1,000,000	SECURITIES USA	HEDGE	EX 5	Duration	03/15/2021 .	549300EX04Q2QBFQTQ27	11/23/2020 .	174.8718	12/01/2020	172.7824	SALE	(2,089,310)	(2,089,310)	0	0	Note 0001	1,000
1			30-YEAR TREASURY BOND																
1			FUTURE JUN 2020 - HSBC					CHICAGO BOARD OF TRADE											
USM0	12	12,000	SECURITIES USA	HEDGE	EX 5	Duration	06/30/2020 .	549300EX04Q2QBFQTQ27	02/24/2020 _	166 . 0156	.05/26/2020 .	179.0066	SALE	155,892	155,892	0	0	Note 0001	1,000
			30-YEAR TREASURY BOND	INCURANCE LIABILITY				CHICAGO POARR OF TRARE											
USMO	3.988	0.000.000	FUTURE JUN 2020 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	Durat:	06 /20 /2020	CHICAGO BOARD OF TRADE 549300EX04020BF0T027	02/25/2020	105 0574	05/26/2020	179.0066	SALE	52.439.306	52,439,306	_	•	Note 0001	4 000
09/10	3,988	3,988,000	30-YEAR TREASURY BOND	I NEUGE	Ev 2	Duration	_06/30/2020 _	5493UUEXU4QZQBFQTQ27	02/20/2020 _	105.85/4	05/20/2020	1/9.0066	SALE	52,439,306	22,439,306	0	0	Note 0001	1,000
			FUTURE JUN 2020 - HSBC	INSURANCE LUARILITY				CHICAGO BOARD OF TRADE										1	
USMO	5,000	5 000 000	SECURITIES USA	HEDGE	FX 5	Duration	.06/30/2020 .	549300EX04Q2QBFQTQ27	_02/28/2020 _	169 5392	05/26/2020 .	179.0066	SALE	47,337,421	47,337,421	n	0	Note 0001	1,000
33110			30-YEAR TREASURY BOND			Sai ut i oit	2.007 007 2020 .	O-TOUGE A THE PARTY OF THE PART		100.002			JALL						1,300
			FUTURE JUN 2020 - HSBC	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE										1	
USM0	5,000	5,000,000	SECURITIES USA	HEDGE	EX 5	Duration	.06/30/2020 .	549300EX04Q2QBFQTQ27	.02/28/2020 .	169.7582	.05/26/2020 .	179.0066	SALE	46,242,271	46,242,271		0	Note 0001	1,000
1			30-YEAR TREASURY BOND															1	
			FUTURE JUN 2020 - HSBC					CHICAGO BOARD OF TRADE										1	
USM0	5,000	5,000,000	SECURITIES USA	HEDGE	EX 5	Duration	.06/30/2020	549300EX04Q2QBFQTQ27	02/28/2020	169.8352	.05/26/2020	179.0066	SALE	45.857.271	45.857.271	0	0	Note 0001	1.000

## **SCHEDULE DB - PART B - SECTION 2**

							F	uture Contracts Terminated Dece	ember 31	of Current \	Year								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation I	Margin	19	20
				Description of Item(s)											16	17	18	Hedge Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or or			l	Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction		Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			30-YEAR TREASURY BOND																
LICHO	5,000	E 000 000	FUTURE JUN 2020 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EV E	D	_06/30/2020 _	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	02/28/2020	100 0507	05/26/2020	179.0066	SALE	45,239,721	45,239,721	0	0	N- 4 - 000 1	1,000
USMU	5,000	5,000,000	30-YEAR TREASURY BOND	TEUGE	EY 2	Duration	_,06/30/2020 _		02/28/2020 .	109.9387	_05/26/2020 _	1/9.0000	SALE	45,239,721	45,239,721	u		Note 0001	1,000
			FUTURE SEP 2020 - HSBC	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USU0	24,000	24,000,000	SECURITIES USA	HEDGE	EX 5	Duration	09/15/2020 .	549300EX04Q2QBFQTQ27	05/26/2020 .	177 . 4440	08/25/2020 _	178.2866	SALE	20,222,880	20,222,880	0	0	Note 0001	1,000
			30-YEAR TREASURY BOND																
11070	04.000		FUTURE DEC 2020 - HSBC		54.5		10 (15 (0000	CHICAGO BOARD OF TRADE	00 (05 (0000	470 0000	44 (00 (0000	170 5050	0.11.5	/74 500 000	(74 500 000)				4 000
USZ0	24,000	24,000,000	SECURITIES USA	HEDGE	EX 5	Duration	12/15/2020 .	549300EX04Q2QBFQTQ27	08/25/2020 .	1/6.6303	11/23/2020 .	173.5258	SALE	(74,509,920)	(74,509,920)			Note 0001	1,000
			FUTURE MAR 2020 - HSBC	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USH0	2,000	2,000,000	SECURITIES USA	HEDGE	EX 5	Duration	03/15/2020	549300EX04Q2QBFQTQ27	_11/21/2019 _	158.8609	01/09/2020	156.0026	SALE	(5,716,600	(5,716,600)	0	0	Note 0001	1,000
			30-YEAR TREASURY BOND																
HOHA	1,000	1 000 000	FUTURE MAR 2021 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	D	_03/15/2021 _	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	11/24/2020 _	174 1004	11/25/2020 .	174.5508	SALE	381,410	381,410	0	0	Note 0001	1,000
USH1	1,000	1,000,000	30-YEAR TREASURY BOND	neuce	EX 3	Duration	03/ 13/ 2021 _	349300EX04Q2QBFQ1Q27	11/24/2020 .	1/4. 1094	11/23/2020 _	174.3306	SALE					Note ooo1	1,000
			FUTURE MAR 2021 - HSBC	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USH1	500	500,000	SECURITIES USA	HEDGE	EX 5	Duration	03/15/2021 .	549300EX04Q2QBFQTQ27	11/24/2020 .	174 . 1694	11/25/2020 .	174.5905	SALE	210,535	210,535		٥	Note 0001	1,000
			30-YEAR TREASURY BOND					NUMBER OF TRAFF											
USMO	5,000	E 000 000	FUTURE JUN 2020 - HSBC SECURITIES USA	HEDGE	EX 5	Duration	.06/30/2020	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	.02/28/2020 .	170 0704	.03/12/2020 .	177 . 4268	SALE	35,781,650	35,781,650	0	0	Note 0001	1,000
USMU			30-YEAR TREASURY BOND	neuce	EV 2	Duration				1/0.2/04	. 12/ 2020 .				33,761,030			Note ooo I	1,000
			FUTURE JUN 2020 - HSBC	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USM0	5,000	5,000,000	SECURITIES USA	HEDGE	EX 5	Duration	_06/30/2020 _	549300EX04Q2QBFQTQ27	_02/28/2020 _	170.2575	_03/13/2020 _	176.6245	SALE	31,834,900	31,834,900	0	0	Note 0001	1,000
			30-YEAR TREASURY BOND					NUMBER OF TRAFF											
USMO	5.000	5 000 000	FUTURE JUN 2020 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	Duration	_06/30/2020 _	CHICAGO BOARD OF TRADE 549300EX04020BF0T027	.02/28/2020 .	170 2056	04/14/2020	177.9467	SALE	37,805,550	37,805,550	0	0	Note 0001	1,000
OSMO			30-YEAR TREASURY BOND	TILDUL	LA 3	Dui at i oil	00/ 30/ 2020 _	343300EX04Q2QBI Q1Q27	02/20/2020 .	170.3830	. 14/ 2020 .		OALL		37,003,330			Note 0001	1,000
			FUTURE JUN 2020 - HSBC	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USM0	5,000	5,000,000	SECURITIES USA	HEDGE	EX 5	Duration	06/30/2020 .		03/03/2020 .	172.9313	.04/15/2020 .	180 . 4419	SALE	37,553,000	37,553,000	0	0	Note 0001	1,000
			30-YEAR TREASURY BOND FUTURE JUN 2020 - HSBC	INCUDANCE LIADILITY				CHICAGO BOARD OF TRADE											
LISMO	5,000	5 000 000	SECURITIES USA	HEDGE	EX 5	Duration	.06/30/2020		.03/03/2020	173 2051	.04/16/2020 .	181.4935	SALE	41,441,700	41,441,700	0	0	Note 0001	1,000
COMO IIII	,,,,,,,		30-YEAR TREASURY BOND	TEDUE	LX V	Dai at i oi c	230/00/2020	O-TOOODE/O-TQEQDI QTQET	200,00,2020		2347 107 2020 2	1.4000	- OneL					1010 0001	1,000
			FUTURE JUN 2020 - HSBC					CHICAGO BOARD OF TRADE											
USM0	5,000	5,000,000	SECURITIES USA	HEDGE	EX 5	Duration	06/30/2020 _	549300EX04Q2QBFQTQ27	03/06/2020 _	179.6030	_05/26/2020 _	178.8754	SALE	(3,637,850)	(3,637,850)	0	0	Note 0001	1,000
1		ĺ	30-YEAR TREASURY BOND FUTURE SEP 2020 - HSBC	INCIDANCE LIADILITY				CHICAGO BOARD OF TRADE											
USU0	5,000	5.000.000	SECURITIES USA	HEDGE	EX 5	Duration	09/15/2020 .		.05/26/2020 .	177.3129	_08/25/2020 _	178.0567	SALE	3,719,150	3,719,150	0	0	Note 0001	1,000
			30-YEAR TREASURY BOND											, -, -,					
	4.500	4 500	FUTURE SEP 2020 - HSBC		EV 5		00 (45 (00	CHICAGO BOARD OF TRADE	00 (44 (0057	470 7:-:	00 (05 (005	470.055	a	/o Foo	(0.500.555)	_	_		
USU0	1,500	1,500,000	SECURITIES USA	HEDGE	EX 5	Duration	09/15/2020 .	549300EX04Q2QBFQTQ27	08/11/2020 .	1/9. /451	.08/25/2020 .	178.0567	SALE	(2,532,525)	(2,532,525)	Ω	0	Note 0001	1,000
1			FUTURE DEC 2020 - HSBC	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USZ0	1,000	1,000,000	SECURITIES USA	HEDGE	EX 5	Duration	12/15/2020		_08/25/2020 _	176 . 4005	_11/19/2020 _	173.2012	SALE	(3, 199, 270	(3, 199, 270)	0	0	Note 0001	1,000
1			30-YEAR TREASURY BOND																
USZO	1,000	1 000 000	FUTURE DEC 2020 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	Duration	.12/15/2020	CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	.08/25/2020	170 4005	.11/19/2020	173,2206	SALE	(3, 179, 830)	(3, 179, 830)	•	^	Note 0001	1,000
0820	1,000	1,000,000	30-YEAR TREASURY BOND	TEUGE	EX 9	Duration	12/ 15/2020 .	349300EX04Q2QBFQ1Q27		1/6.4005	11/19/2020 .	1/3.2200	SALE	(3,179,830)	(3, 179, 830)	u	υ	Note ooo!	1,000
1			FUTURE DEC 2020 - HSBC	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USZ0	1,000	1,000,000	SECURITIES USA	HEDGE	EX 5	Duration	12/15/2020 .		08/25/2020 .	176 . 4005	11/19/2020 .	173.2218	SALE	(3, 178, 710)	(3, 178, 710)		0	Note 0001	1,000
			30-YEAR TREASURY BOND	INCUDANCE LIABILITY				GUIDAGO BOARD OF TRADE											
USZ0	1,000	1 000 000	FUTURE DEC 2020 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/15/2020	CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	.08/25/2020 .	176 4005	11/19/2020 .	173.2226	SALE	(3, 177, 870)	(3, 177, 870)	0	0	Note 0001	1,000
0020			30-YEAR TREASURY BOND	TILDUL	L^ J	Dul at I UIL	12/ 13/2020 .			1/0.4005	1/ 19/2020 .	113.2220		(3, 1// ,8/0	(3, 1// ,8/0)	μ		NOTE 0001	1,000
1			FUTURE DEC 2020 - HSBC					CHICAGO BOARD OF TRADE											
USZ0	1,000	1,000,000	SECURITIES USA	HEDGE	EX 5	Duration	_12/15/2020 _	549300EX04Q2QBFQTQ27	_08/25/2020 _	176 . 4005	_11/19/2020 _	173.4360	SALE	(2,964,490)	(2,964,490)	0	0	Note 0001	1,000
1			30-YEAR TREASURY BOND	INCUDANCE LUADULITY				CHICAGO DOADD OF TDADE											
USZ0	1.500	1 500 000	FUTURE DEC 2020 - HSBC SECURITIES USA	HEDGE	EX 5	Duration	.12/15/2020	CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	08/25/2020	176 4005	.11/24/2020	172.9639	SALE	(5, 154, 780)	(5, 154, 780)	n	n	Note 0001	1.000

### **SCHEDULE DB - PART B - SECTION 2**

				_	1 -	_		uture Contracts Terminated Dece		1									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation I		. 19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
Cymbol	Contracto	711100111	ULTRA LONG TERM	or replicated	idontino	(α)	uon	Exonango	Buto	1 1100	Bato	1 1100	Oulo	TOTTITICATION	rear	ItOIII	Deletted	(5)	1 01110
			TREASURY BOND FUTURE																
			JUN 2020 - HSBC	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
WNMO	3,764	3.764.000	SECURITIES USA	HEDGE	EX 5	Duration	.06/19/2020	549300EX04Q2QBFQTQ27	02/28/2020	208.4043	.03/11/2020	217.5524	SALE	34,433,599	34,433,599	0	0	Note 0001	
			ULTRA LONG TERM																•
			TREASURY BOND FUTURE																
			JUN 2020 - HSBC	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
WNMO	1,236	1,236,000	SECURITIES USA	HEDGE	EX 5	Duration	06/19/2020	549300EX04Q2QBFQTQ27	.02/28/2020	208.4043	.03/12/2020	213.9048	SALE	6,798,680	6,798,680	0	0	Note 0001	1,000
			ULTRA LONG TERM																
			TREASURY BOND FUTURE	INOUDANOE LIADULITY				CHICAGO BOARD OF TRADE											
WNMO	1,264	1 264 000	JUN 2020 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/19/2020	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	03/03/3030	210 6000	03/12/2020	213.9048	SALE	4.051.019	4.051.019	0	0	Note 0001	1,000
WINNO	1,204	1,204,000	ULTRA LONG TERM	neude	Ev 2	Dui at i oit	100/ 19/ 2020		03/03/2020	210.0999	_03/ 12/ 2020	213.9040		4,001,019	4,001,019			Note oout	
			TREASURY BOND FUTURE																
			JUN 2020 - HSBC	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
WNMO	2,500	2,500,000	SECURITIES USA	HEDGE	EX 5	Duration	06/19/2020	549300EX04Q2QBFQTQ27	03/03/2020	210.6999	03/16/2020	216.4597	SALE	14,399,525	14,399,525	0	0	Note 0001	1,000
			ULTRA LONG TERM																·
			TREASURY BOND FUTURE																
			JUN 2020 - HSBC	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
WNMO	1,236	1,236,000	SECURITIES USA	HEDGE	EX 5	Duration	06/19/2020 _	549300EX04Q2QBFQTQ27	_03/03/2020	210.6999	_05/26/2020 _	219.0099	SALE	10,271,148	10,271,148	0	0	Note 0001	
			ULTRA LONG TERM																
			TREASURY BOND FUTURE	INOUDANOE LIADULITY				CHICAGO BOARD OF TRADE											
WNUO	1,236	1 226 000	SEP 2020 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	Duration	_09/15/2020	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	0E /26 /2020	017 4516	08/25/2020	218.9746	SALE	1,882,453	1.882.453	0	0	Note 0001	1,000
WNUU	1,230	1,230,000	ULTRA LONG TERM		Ex 2	Duration	. 1.09/ 15/2020 .		05/26/2020 _	217.4010	_08/25/2020 _	218.9/40	SALE		1,882,433	u	U	Note OOUT	
			TREASURY BOND FUTURE																
			SEP 2020 - HSBC	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
WNU0	500	500,000	SECURITIES USA	HEDGE	EX 5	Duration	_09/15/2020	549300EX04Q2QBFQTQ27	08/11/2020	222.6960	08/25/2020	218.9746	SALE	(1,860,710)	(1,860,710)	0	0	Note 0001	1,000
			ULTRA LONG TERM																·
			TREASURY BOND FUTURE																
			DEC 2020 - HSBC	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
WNZ0	1,736	1,736,000	SECURITIES USA	HEDGE	EX 5	Duration	12/15/2020 _	549300EX04Q2QBFQTQ27	08/25/2020 .	222.3722	_11/24/2020 _	216.4699	SALE	(10,246,358)	(10,246,358)	0	0	Note 0001	1,000
			30-YEAR TREASURY BOND																
			FUTURE MAR 2021 - WELLS FARGO SECURITIES	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USH1sold	500	500.000		HEDGE	EX 5	Duration	_03/15/2021 _	549300EX04Q2QBFQTQ27	11/2//2020	17/ 0056	11/25/2020	174.5993	SALE	251.850	251,850	0	0	Note 0001	1,000
Juliaulu			30-YEAR TREASURY BOND	I LUVL	Ln 0	Dal at loit		543000LN04424BI 41427	1/ 27/ 2020	174.0000			OALL	251,050	201,000			11010 0001	
		1	FUTURE MAR 2021 -			1	1											1	
		ĺ	WELLS FARGO SECURITIES	INSURANCE LIABILITY		1		CHICAGO BOARD OF TRADE											
USH1sold	1,000	1,000,000		HEDGE	EX 5	Duration	03/15/2021 _	549300EX04Q2QBFQTQ27	11/24/2020 .	174.0956	_11/25/2020 _	174.6464	SALE	550,770	550,770		٥	Note 0001	1,000
		ĺ	30-YEAR TREASURY BOND			1												1	
		ĺ	FUTURE MAR 2021 -	INGLE LUCE LUCE CONTRACTOR		1		augus parp of Thire										1	]
110114	4 000	1 000 000	WELLS FARGO SECURITIES	INSURANCE LIABILITY	EV E	D	00 /45 /0004	CHICAGO BOARD OF TRADE	11/04/0000	474 0050	11/05/0000	474 4000	0415	400.040	400.040	_	•	N-4- 0004	4 000
USH1sold	1,000	1,000,000	30-YEAR TREASURY BOND	MEDUE	EX 5	Duration	03/15/2021 _	549300EX04Q2QBFQTQ27	11/24/2020 .	1/4.0956	11/25/2020	174 . 4993	SALE	403,640	403,640	D	0	Note 0001	1,000
		1	FUTURE MAR 2021 -			1	1											1	
			WELLS FARGO SECURITIES	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
USH1sold	1.000	1.000.000	LLC	HEDGE	EX 5	Duration	.03/15/2021	549300EX04020BFQT027	11/24/2020	174 . 0956	11/25/2020	174.3778	SALE	282.230	282.230			Note 0001	1,000
	, 550		30-YEAR TREASURY BOND								, 20, 2020		JALL						.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
		1	FUTURE MAR 2021 -			1	1											1	
		1	WELLS FARGO SECURITIES			1	1	CHICAGO BOARD OF TRADE										1	
USH1sold	1,000	1,000,000	LLC	HEDGE	EX 5	Duration	03/15/2021 .	549300EX04Q2QBFQTQ27	11/24/2020 .	174.0956	12/01/2020	172.9517	SALE	(1,143,920)	(1,143,920)		0	Note 0001	1,000
		1	30-YEAR TREASURY BOND			1	1											1	
		I	FUTURE MAR 2021 -			I	1	I				]						Ì	
HOUR L.	500	F00 000	WELLS FARGO SECURITIES		EV E		00 (45 (0003	CHICAGO BOARD OF TRADE	44 (04 (0000	474 0050	40 (04 (0000	470 0000	0.1.5	(570, 005)	(570,005)		_	N + 0004	4 000
USH1sold	500	500,000	30-YEAR TREASURY BOND	HEDGE	EX 5	Duration	03/15/2021 .	549300EX04Q2QBFQTQ27	11/24/2020 .	1/4.0956	12/01/2020	172.9389	SALE	(578,335)	(578,335)		0	Note 0001	1,000
		ĺ	FUTURE JUN 2020 - WELLS	INCIDANCE LIVETLIEV		1		CHICAGO BOARD OF TRADE										1	]
LISMO	5.000	5 000 000	FARGO SECURITIES LLC		EX 5	Duration	.06/30/2020		02/26/2020	166 /500	.05/26/2020	178.8756	SALE	62.078.450	62.078.450	n	0	Note 0001	1.000
OUIIU	,000		I ANGO OLOONI I ILO LLO	I ILUUL	LA J	Dul at IVIL	. 1.50/00/2020		1.36/60/6020	100.4399	.30/20/2020	110.0/30	SALE	02,070,430	02,070,430	ا لا	u	NO LE UUU	

# **SCHEDULE DB - PART B - SECTION 2**

								uture Contracts Terminated Dece	iliber 31 0	Current	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation I	Margin	19	20
				Description		1									16	17	18	Hedge	ı
				of Item(s)														Effective-	i
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	i
				Used for		Type(s)	Maturity						Exercise.	Cumulative	(Loss)	Used to		Inception	i
	Number			Income	Schedule/	of	or				Termina-		Expiration.	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at		- ,		Termination	One (1)
	-		Danadadaa			` '		F h		Transaction				0	in Current	of Hedged	D ( )		
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			30-YEAR TREASURY BOND FUTURE SEP 2020 - WELLS	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											i
USU0	5.000	5.000.000	FARGO SECURITIES LLC	HEDGE	EV 5	Duration	_09/15/2020 _	549300EX04Q2QBFQTQ27	05/26/2020	177 2120	_08/25/2020 _	178.3853	SALE	5,361,200	5,361,200	0	0	Note 0001	1,000
0300			30-YEAR TREASURY BOND	. I ILDUL	LA 3	Dui at i oit	13/2020		05/20/2020	177.3130	_00/23/2020 _		OALL					Note 0001	1,000
			FUTURE DEC 2020 -																i
			WELLS FARGO SECURITIES	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											i
USZ0	5,000	5,000,000	LLC	HEDGE	EX 5	Duration	_12/15/2020 _	549300EX04Q2QBFQTQ27	.08/25/2020	176.7288	_11/24/2020 _	172.8919	SALE	(19, 184, 850)	(19, 184, 850)	0	0	Note 0001	1,000
15399999	99. Subtota	I - Long Future	s - Hedging Other	•	•	•	•					•	•	1,608,585,142	1,608,585,142	0	0	XXX	XXX
		I - Long Future												1,608,585,142	1,608,585,142	0	0	XXX	XXX
1212000			S&P 500 EMINI FUTURE											.,000,000,172	.,000,000,172	Ĭ	-		i
			MAR 2020 - BANK OF					CHICAGO MERCANTILE											i
ESH0	3,500	(555,651,250)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	.03/15/2020 .	EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/16/2019	3, 175. 1500	.01/09/2020 .	3,255.1501	SALE	(14,000,021)	(14,000,021)		0	Note 0001	50
			S&P 500 EMINI FUTURE			1													ı
5010		//00 7//	MAR 2020 - BANK OF	WALL TERRE	5v 5	L	00 (45 (00	CHICAGO MERCANTILE	10 /10 /0015	0 475 00	04 (00 (0057	0.055.455	ç <u>-</u>	(40 500 55	/40 500		_		i
ESH0	2,650	(420,714,000)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	_03/15/2020 _	EXCHANGE	_12/16/2019	3, 175.2000	_01/09/2020 _	3,255.1501	SALE	(10,593,391)	(10,593,391)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE MAR 2020 - BANK OF					CHICAGO MERCANTILE											ł
ESH0	350	(55 566 000)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index	_03/15/2020 _	EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/16/2019	3.175.2000	02/13/2020	3.374.6613	SALE	(3,490,572)	(3,490,572)	0	0	Note 0001	50
LOI 10		(35,300,000)	S&P 500 EMINI FUTURE	VAGED FIEDGE	LA 3	Equity/ Index.	_03/ 13/ 2020 _	EXCITATION STATE OF THE STATE O	12/ 10/ 2019	5, 175.2000	_02/ 13/ 2020 _	3,3/4.0013	OALL	(0,430,372)	(3,490,372)			Note door	الا
			MAR 2020 - BANK OF					CHICAGO MERCANTILE											i
ESH0	2,650	(420,720,625)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index	_03/15/2020 _	EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/16/2019	3, 175. 2500	.02/13/2020 .	3,374.6613	SALE	(26,421,991)	(26,421,991)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE																ı
			MAR 2020 - BANK OF					CHICAGO MERCANTILE											ı
ESH0	850	(134,948,125)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	.03/15/2020	EXCHANGE	12/16/2019	3, 175. 2500	_03/13/2020 _	2,468.9000	SALE	30,019,875	30,019,875	0	0	Note 0001	50
			S&P 500 EMINI FUTURE																i
ECHO	4 000	(158,765,000)	MAR 2020 - BANK OF AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	F i 4 / I d	00/45/0000	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/10/0010	3.175.3000	00/10/0000	2.468.9000	SALE	35.320.000	35.320.000		0	N- 4 - 0001	F0.
ESH0	1,000	(158,765,000)	S&P 500 EMINI FUTURE	VAGLB HEUGE	ЕХ 5	Equity/Index_	_03/15/2020 _	EXCHANGE SNZZUJLFK8///NNCLQUF39	12/16/2019	3, 1/5.3000	_03/13/2020 _	2,468.9000	SALE	35,320,000	35,320,000		0	Note 0001	50
			MAR 2020 - BANK OF					CHICAGO MERCANTILE											ł
ESH0	2,000	(317 535 000)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	.03/15/2020 .	EXCHANGE	12/16/2019	3, 175. 3500	03/13/2020	2,468.9000	SALE	70,645,000	70,645,000	0	0	Note 0001	50
20.10		(0.11,000,000)	S&P 500 EMINI FUTURE	made result	2	Equity/ moon		Enditine	1 10, 10, 2010			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							1
			MAR 2020 - BANK OF					CHICAGO MERCANTILE											i
ESH0	2,000	(317,540,000)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	03/15/2020 .	EXCHANGE	12/16/2019	3, 175.4000	.03/13/2020 .	2,468.9000	SALE	70,650,000	70,650,000	0	0	Note 0001	50
			S&P 500 EMINI FUTURE																ł
E0110	0.500	(000 004 050)	MAR 2020 - BANK OF	WALL B. LIEDOE	EV E	F // .	00 (45 (0000	CHICAGO MERCANTILE	40 (40 (0040	0 475 4500	00/40/0000	0 400 0000	65	00 040 750	00 040 750		•	N + 0004	
ESH0	2,500	(396,931,250)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	_03/15/2020	EXCHANGE	12/16/2019	3, 1/5. 4500	_03/13/2020 _	2,468.9000	SALE	88,318,750	88,318,750	ļ	0	Note 0001	i50
			S&P 500 EMINI FUTURE MAR 2020 - BANK OF			1		CHICAGO MERCANTILE											ı
ESH0	2.000	(317.550.000)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	_03/15/2020 _	EXCHANGE SNZ20JLFK8MNNCL00F39	12/16/2019	3.175.5000	03/13/2020	2.468.9000	SALE	70,660,000	70,660,000	0	0	Note 0001	50
		(0,000,000)	S&P 500 EMINI FUTURE		7		3, 10, 2020		[				3/ILL						i
			MAR 2020 - BANK OF			I		CHICAGO MERCANTILE											i
ESH0	2,000	(317,555,000)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	.03/15/2020 .	EXCHANGE	12/16/2019	3, 175.5500	.03/13/2020 .	2,468.9000	SALE	70,665,000	70,665,000		0	Note 0001	50
			S&P 500 EMINI FUTURE			1		l											ı
5010		/0.17	MAR 2020 - BANK OF	W 01 D 1 ED0E	FV 5	L	00 (45 :	CHICAGO MERCANTILE	40 /40 / :-		00/40/	0.4== ====		70	70				1
ESH0	2,000	(317,560,000)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	03/15/2020 .	EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/16/2019	3, 175.6000	_03/13/2020 _	2,468.9000	SALE	70,670,000	70,670,000	ا ۵	0	Note 0001	50
			S&P 500 EMINI FUTURE MAR 2020 - BANK OF			1		CHICAGO MERCANTILE											ı
ESH0	2,000	(317 565 000)	MAR 2020 - BANK OF AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	_03/15/2020	EXCHANGE	12/16/2019	3 175 6500	_03/13/2020 _	2,468.9000	SALE	70,675,000	70,675,000	n	n	Note 0001	50
LUI 10	∠,000	(017,300,000)	S&P 500 EMINI FUTURE	THOLD ILDUL		Equity/ much_	55/ 15/ 2020 _	LACIDITAL	1.12/ 10/ 2013 .1.	0, 170.0000		2, 400.3000	OALL			J		11010 0001	i
			MAR 2020 - BANK OF			1		CHICAGO MERCANTILE											ı
ESH0	1,000	(158,785,000)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	_03/15/2020 _	EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/16/2019	3, 175.7000	_03/13/2020 _	2,468.9000	SALE	35,340,000	35,340,000	٥	0	Note 0001	50
1	1		S&P 500 EMINI FUTURE			1			T	•									1
			MAR 2020 - BANK OF			I		CHICAGO MERCANTILE											i
ESH0	2,000	(317,575,000)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	.03/15/2020 .	EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/16/2019	3, 175.7500	.03/13/2020 .	2,468.9000	SALE	70,685,000	70,685,000		0	Note 0001	50
			S&P 500 EMINI FUTURE			I		GUIOLOG MEDOLNETH E											i
ECHO	0.000	(047 500 000)	MAR 2020 - BANK OF	VACUD LIEDOE	EV E	F: 4 (11	00/45/0000	CHICAGO MERCANTILE	10/10/0010	0 475 0000	00/40/0000	0.400.0000	CHE	70 000 000	70 000 000	_	•	N-4- 0001	
ESH0	2,000	(317,580,000)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EA 3	Equity/Index.	.03/15/2020	EXCHANGE	12/16/2019	3, 175.8000	_ ม3/ 13/2020 _	2,468.9000	SALE	70,690,000	70,690,000	J	0	Note 0001	50

## **SCHEDULE DB - PART B - SECTION 2**

							F	uture Contracts Terminated Dece	ember 31	of Current \	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation I	Margin	19	20
				Description of Item(s) Hedged,			Date of						Indicate		16 Gain	17 Gain (Loss)	18	Hedge Effective- ness at	
				Used for		Type(s)	Maturity						Exercise.	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration.	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			S&P 500 EMINI FUTURE			(/										.,,,,,,		(-/	
			MAR 2020 - BANK OF					CHICAGO MERCANTILE											
ESH0	1,000	(158,792,500)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	_03/15/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/16/2019 .	3, 175.8500	03/13/2020	2,468.9000	SALE	35,347,500	35,347,500	0	0	Note 0001	50
			S&P 500 EMINI FUTURE MAR 2020 - BANK OF					CHICAGO MERCANTILE											
ESH0	2,000	(317.590.000)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index	_03/15/2020	EXCHANGE	12/16/2019 .	3, 175.9000	03/13/2020	2,468.9000	SALE	70,700,000	70,700,000	0	0	Note 0001	50
	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	S&P 500 EMINI FUTURE							,		,							
			MAR 2020 - BANK OF					CHICAGO MERCANTILE								_	_		
ESH0	1,000	(158, /9/, 500)	AMERICA MERRILL LYNCH S&P 500 EMINI FUTURE	VAGLB HEDGE	EX 5	Equity/Index.	.03/15/2020	EXCHANGE	12/16/2019 .	3, 175.9500	03/13/2020	2,468.9000	SALE	35,352,500	35,352,500	0	0	Note 0001	50
			MAR 2020 - BANK OF					CHICAGO MERCANTILE											
ESH0	2,000	(317,600,000)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	03/15/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/16/2019 .	3, 176.0000	03/13/2020	2,468.9000	SALE	70,710,000	70,710,000	0	0	Note 0001	50
			S&P 500 EMINI FUTURE																
ECHO	2,000	(217 605 000)	MAR 2020 - BANK OF AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Earlity/Index	_03/15/2020	CHICAGO MERCANTILE  EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/16/2019 _	3, 176.0500	02/12/2020	2,468.9000	SALE	70,715,000	70,715,000	٥	0	Note 0001	EO
E3HU	2,000	(317,003,000)	S&P 500 EMINI FUTURE	VAULD NEDUE	EX 3	Equity/Index_	03/ 13/ 2020	EXCHAINGE	12/ 10/ 20 19 .	3, 170.0000	03/ 13/ 2020	2,400.9000	SALE				y	Note ooot	
			MAR 2020 - BANK OF					CHICAGO MERCANTILE											
ESH0	2,000	(317,610,000)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	_03/15/2020	EXCHANGE	12/16/2019 .	3, 176 . 1000	03/13/2020	2,468.9000	SALE	70,720,000	70,720,000	0	0	Note 0001	50
			S&P 500 EMINI FUTURE MAR 2020 - BANK OF					CHICAGO MERCANTILE											
ESH0	2,205	(350 170 538)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	.03/15/2020	EXCHANGE	12/16/2019 .	3, 176. 1500	03/13/2020	2,468.9000	SALE	77,974,313	77,974,313	0	0	Note 0001	50
Lono		(000, 170,000)	S&P 500 EMINI FUTURE	THULD TEDUL	EX 0	Equity/ mack	300/ 10/ 2020	LAGINIOL	10, 2010		1307 107 2020 1	1,400.0000	OALL					1010 0001	
			MAR 2020 - BANK OF					CHICAGO MERCANTILE											
ESH0	2,000	(317,620,000)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	_03/15/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/16/2019 .	3, 176.2000	03/13/2020	2,468.9000	SALE	70,730,000	70,730,000	0	0	Note 0001	50
			S&P 500 EMINI FUTURE MAR 2020 - BANK OF					CHICAGO MERCANTILE											
ESH0	12,000	(1.931.430.188)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index	03/20/2020	EXCHANGE SNZ20,JLFK8MNNCLQ0F39	12/31/2019 .	3,219.0503	03/13/2020	2,468.9000	SALE	450,090,188	450,090,188	0	0	Note 0001	50
	, , , , , , , , , , , , , , , , , , , ,	( .,,,,	S&P 500 EMINI FUTURE									,			,				
			MAR 2020 - BANK OF					CHICAGO MERCANTILE											
ESH0	3,500	(564,266,562)	AMERICA MERRILL LYNCH S&P 500 EMINI FUTURE	VAGLB HEDGE	EX 5	Equity/Index.	.03/20/2020	EXCHANGE	01/31/2020 .	3,224.3804	03/13/2020	2,468.9000	SALE	132,209,062	132,209,062	0	0	Note 0001	50
			MAR 2020 - BANK OF					CHICAGO MERCANTILE											
ESH0	3,500	(542,772,475)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	.03/20/2020	EXCHANGE	.02/26/2020	3, 101.5570	.03/13/2020	2,468.9000	SALE	110,714,975	110,714,975	۵	٥	Note 0001	50
			S&P 500 EMINI FUTURE																
ESH0	5.000	(762 202 020)	MAR 2020 - BANK OF AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Earlity/Index	02/20/2020	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/27/2020	3.053.5714	02/12/2020	2.468.9000	SALE	146 . 167 . 838	146 . 167 . 838	٥	0	Note 0001	E0
LOI IU		(100,082,638)	S&P 500 EMINI FUTURE	YNULD HEDUL	LA J	Equity/Index_	03/20/2020	LAGININGL	02/27/2020 _	0,000.01 14	00/ 10/ 2020	∠, 400.9000	OALE	140, 107, 038	140, 107, 038	u		140 LG 000 I	0لاــــــ
			MAR 2020 - BANK OF					CHICAGO MERCANTILE											
ESH0	5,000	(761,502,338)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	03/20/2020	EXCHANGE	02/27/2020 .	3,046.0094	03/13/2020	2,468.9000	SALE	144,277,338	144,277,338	0	0	Note 0001	50
			S&P 500 EMINI FUTURE MAR 2020 - BANK OF					CHICAGO MERCANTILE											
ESH0	5.000	(756.559.638)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	.03/20/2020	EXCHANGE	.02/27/2020 .	3.026.2386	03/13/2020	2.468.9000	SALE	139.334.638	139,334,638	n	0	Note 0001	50
			S&P 500 EMINI FUTURE						,,	, .20.2000			J. LL						
50110		1005 5	JUN 2020 - BANK OF	W 01 B 1 E B 05	Ev. 5		00/46 :	CHICAGO MERCANTILE	00 (40 :		00 (00 :			(400 (	(400				
ESMO	3,000	(368,464,950)	AMERICA MERRILL LYNCH S&P 500 EMINI FUTURE	VAGLB HEDGE	EX 5	Equity/Index_	_06/19/2020	EXCHANGE	03/13/2020	2,456.4330	_06/03/2020 _	3,125.0804	SALE	(100,297,112)	(100,297,112)	0	0	Note 0001	50
			JUN 2020 - BANK OF					CHICAGO MERCANTILE											
ESM0	5,000	(614, 108, 250)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	_06/19/2020	EXCHANGE	03/13/2020 _	2,456.4330	_06/05/2020 _	3, 170. 1538	SALE	(178,430,200)	(178,430,200)	0	0	Note 0001	50
1			S&P 500 EMINI FUTURE									1							
ESMO	5.000	(614 100 050)	JUN 2020 - BANK OF AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Em.i +,, /   m-l	.06/19/2020	CHICAGO MERCANTILE EXCHANGE	03/13/2020 _	2,456.4330	06 /05 /0000	3, 176. 1814	SALE	(179,937,100)	(179,937,100)	_	0	Note 0001	50
EOMU		(014,108,250)	S&P 500 EMINI FUTURE	VAULD REDUE	LA 3	Equity/Index.		LAGI ININGE		2,400.4330	. 10/00/2020	1/0. اة 1/ بد	SALE	(119,931,100)	1119,931,100)	υ		NOTE OOUT	00
			JUN 2020 - BANK OF					CHICAGO MERCANTILE											
ESM0	5,000	(614, 108, 250)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	.06/19/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	.03/13/2020 .	2,456.4330	.06/05/2020 .	3, 196.9571	SALE	(185, 131, 025)	( 185, 131, 025)		0	Note 0001	50
			S&P 500 EMINI FUTURE JUN 2020 - BANK OF					CHICAGO MERCANTILE				1							
ESM0	9.473	(1.163 489 490)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	06/19/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2020	2.456.4330	06/15/2020	3.034.8000	SALE	(273.943.530)	(273,943,530)	n	n	Note 0001	50
	,	(1,100,100,400)	S&P 500 EMINI FUTURE			a,aox.	3, 10, 2020	STEEDOE TOWN TO LEGISLATION OF THE PROPERTY OF		2, 100. 7000		1	S/ILL	(2. 0,0.0,000)	2.0,0.0,000)				
			JUN 2020 - BANK OF				1	CHICAGO MERCANTILE											
ESM0	42,082	(5, 168, 580, 675)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	_06/19/2020	EXCHANGE	03/13/2020 _	2,456.4330	06/16/2020	3,073.1000	SALE	(1,297,529,035)	(1,297,529,035)	0	0	Note 0001	50

## **SCHEDULE DB - PART B - SECTION 2**

							F	uture Contracts Terminated Dece	ember 31	of Current \	/ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description of Item(s) Hedged,			Date of						Indicate		16 Gain	17 Gain (Loss)	18	Hedge Effective- ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			S&P 500 EMINI FUTURE																
5010	0.000	(007 404 050)	JUN 2020 - BANK OF	WALL TERRE	54.5	,, .	00 (40 (0000	CHICAGO MERCANTILE	00/40/0000	0 074 0405	00 /40 /0000	0.070.4000		(000 750)	(000 750)				50
ESMO	2,000	(307, 101, 250)	AMERICA MERRILL LYNCH S&P 500 EMINI FUTURE	VAGLB HEDGE	EX 5	Equity/Index_	_06/19/2020	EXCHANGE	03/13/2020 _	3,071.0125	_06/16/2020 _	3,073.1000	SALE	(208,750)	(208,750)	0	0	Note 0001	50
			SEP 2020 - BANK OF					CHICAGO MERCANTILE											
ESU0	2,000	(301,005,988)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	09/15/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/12/2020 .	3,010.0599	.07/06/2020	3, 160.8634	SALE	(15,080,354)	(15,080,354)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE																
FOLIO	4 000	(450,070,044)	SEP 2020 - BANK OF	WALL D. LIEDOE	EV E	F 14 /1 1	00 (45 (0000	CHICAGO MERCANTILE	00 (40 (0000	0.047.5000	07 (00 (0000	0.400.0004	0415	(7 407 407)	(7 407 407)	0		N + 0004	50
ESU0	1,000	(150,876,044)	AMERICA MERRILL LYNCH S&P 500 EMINI FUTURE	VAGLB HEDGE	EX 5	Equity/Index.	09/ 15/2020	EXCHANGE	06/12/2020 .	3,017.5209		3, 160.8634	SALE	(7, 167, 127)	(7, 167, 127)	υ		Note 0001	50
			SEP 2020 - BANK OF					CHICAGO MERCANTILE											
ESU0	1,000	(150,876,044)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	09/15/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/12/2020	3,017.5209	07/26/2020	3,205.3375	SALE	(9,390,831)	(9,390,831)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE																
ECHO	F00	(75 574 404)	SEP 2020 - BANK OF	VACUD LIEDOE	EV E	F: 4 /1d	00/45/0000	CHICAGO MERCANTILE	00 (40 (0000	0.000.0070	07/00/0000	0.005.0075	CALE	(4 EEO 044)	(4 EEO 044)	0	0	N-4- 0001	50
ESU0	500	(75,574, 194)	AMERICA MERRILL LYNCH S&P 500 EMINI FUTURE	VAGLB HEDGE	EX 5	Equity/Index_	_09/15/2020	EXCHANGE	06/12/2020 _	3,022.9678	_0//20/2020 _	3,205.3375	SALE	(4,559,244)	(4,559,244)	u	u	Note 0001	ວບ
			SEP 2020 - BANK OF					CHICAGO MERCANTILE											
ESU0	1,500	(226,722,581)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	09/15/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/12/2020 .	3,022.9678	.07/28/2020 .	3,203.6370	SALE	(13,550,190)	(13,550,190)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE																
FOLIO	0.000	(444 004 040)	SEP 2020 - BANK OF	WALL D. LIEDOE	EV E	F 14 /1 1	00 (45 (0000	CHICAGO MERCANTILE	00 (45 (0000	0.000.4000	07 /00 /0000	0.000.0070	0415	(05 500 000)	(05 500 000)	0		N + 0004	50
ESU0	3,000	(444,964,913)	AMERICA MERRILL LYNCH S&P 500 EMINI FUTURE	VAGLB HEDGE	EX 5	Equity/Index.	09/15/2020	EXCHANGE	06/15/2020 .	2,966.4328		3,203.6370	SALE	(35,580,630)	(35,580,630)		υ	Note 0001	50
			SEP 2020 - BANK OF					CHICAGO MERCANTILE											
ESU0	500	(75,592,642)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	_09/15/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	_06/15/2020 _	3,023.7057	_07/28/2020 _	3,203.6370	SALE	(4,498,282)	(4,498,282)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE																
			SEP 2020 - BANK OF					CHICAGO MERCANTILE									_		
ESU0	5,000	(755,926,416)	AMERICA MERRILL LYNCH S&P 500 EMINI FUTURE	VAGLB HEDGE	EX 5	Equity/Index.	09/15/2020	EXCHANGE	06/15/2020 _	3,023.7057	_08/05/2020 _	3,320.8166	SALE	(74,277,734)	(74,277,734)	0	0	Note 0001	50
			SEP 2020 - BANK OF					CHICAGO MERCANTILE											
ESU0	3,973	(600,659,130)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	09/15/2020		06/15/2020 .	3,023.7057	.08/06/2020	3,332.7650	SALE	(61,394,627)	(61,394,627)	0	٥	Note 0001	50
			S&P 500 EMINI FUTURE																
5010	4 007	(457 000 404)	SEP 2020 - BANK OF	WALL TERRE	54.5	,, .	00 (45 (0000	CHICAGO MERCANTILE	00/40/0000	0 000 0070	00 (00 (0000	0 000 7050		/40 000 000	/40 000 000				
ES00	1,027	(157,238,181)	AMERICA MERRILL LYNCH S&P 500 EMINI FUTURE	VAGLB HEDGE	EX 5	Equity/Index.	09/15/2020	EXCHANGE	06/16/2020 .	3,062.0873	08/06/2020	3,332.7650	SALE	(13,899,299)	(13,899,299)		Ω	Note 0001	50
			SEP 2020 - BANK OF					CHICAGO MERCANTILE											
ESU0	5,000	(765,521,817)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	_09/15/2020		_06/16/2020 _	3,062.0873	_08/07/2020 _	3,333.6431	SALE	(67,888,946)	(67,888,946)	0	0	Note 0001	50
		ĺ	S&P 500 EMINI FUTURE									1							
ECITO	F 000	/70E E01 047\	SEP 2020 - BANK OF	WACLD LIEDOE	EV E	F	00 /45 /0000	CHICAGO MERCANTILE	00/40/0000	0.000.0070	00 /40 /0000	0 054 4007	CHE	(70 OF 4 OF 0)	(70.054.050)	_	^	N-4- 0001	50
ESU0	5,000	(765,521,817)	AMERICA MERRILL LYNCH S&P 500 EMINI FUTURE	VAGLB HEDGE	EX 5	Equity/Index.	09/15/2020	EXCHANGE	06/16/2020 .	3,062.0873	08/10/2020	3,351.1067	SALE	(72,254,859)	(72,254,859)	0	0	Note 0001	50
		ĺ	SEP 2020 - BANK OF					CHICAGO MERCANTILE											
ESU0	5,000	(765,521,817)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	.09/15/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	.06/16/2020 .	3,062.0873	.08/10/2020 .	3,353.7155	SALE	(72,907,059)	(72,907,059)	0	0	Note 0001	50
		1	S&P 500 EMINI FUTURE					ALLIANDA MERANUTU E				1							
ESU0	5.000	(765.521.817)	SEP 2020 - BANK OF AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	00/1E/2020	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/16/2020	3.062.0873	09/11/2020	3.367.4542	SALE	(76,341,721)	(76,341,721)		^	Note 0001	E0.
E000		(/03,321,81/)	S&P 500 EMINI FUTURE	VAULD REDUE	L^ 3	Equity/index	03/ 13/ 2020	LAGI INIVOE	00/10/2020 _	3,002.08/3	00/11/2020 _	3,307.4342	SALE	(10,341,721)	(10,341,121)	ا <sup>ر</sup>	u	NOTE OOUT	
		1	SEP 2020 - BANK OF					CHICAGO MERCANTILE				1							
ESU0	6,000	(918,626,180)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	_09/15/2020	EXCHANGE	06/16/2020 .	3,062.0873	.08/26/2020 .	3,458.7565	SALE	(119,000,783)	(119,000,783)	0	0	Note 0001	50
		ĺ	S&P 500 EMINI FUTURE					ALLIANOS MEDANIELLE											
ESU0	3.000	(450 212 000)	SEP 2020 - BANK OF AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Inde	09/15/2020	CHICAGO MERCANTILE EXCHANGE	06/16/2020 .	3.062.0873	00/02/2020	3,543.8050	SALE	(72,257,660)	(72,257,660)		0	Note 0001	E0.
E300		(408,313,090)	S&P 500 EMINI FUTURE	VAULD REDUE	L^ 3	Equity/Index.		LAGI ININGE		3,002.08/3			SALE		(12,201,000)	ا لا		NOTE OOUT	ວ0
		1	SEP 2020 - BANK OF					CHICAGO MERCANTILE				1							
ESU0	3,000	(459,313,090)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	.09/15/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	.06/16/2020 .	3,062.0873	.09/02/2020	3,553.4989	SALE	(73,711,748)	(73,711,748)	0	0	Note 0001	50
		ĺ	S&P 500 EMINI FUTURE					ALLIANDA MERANUELLE				1							
ESU0	3.000	(450 212 000)	SEP 2020 - BANK OF AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	00/15/2020	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/16/2020	3.062.0873	00/02/2020	3.570.8588	SALE	(76,315,735)	(76,315,735)	_	0	Note 0001	E0.
L000	000,د	(408,010,090)	S&P 500 EMINI FUTURE	YNULD HEDUL		Lquity/IIIuex_	_,03/ 13/ 2020	LAGININGL SINZZUGLEROMNINGLUUF39	00/ 10/ 2020 _	0,002.00/3	03/ 02/ 2020	2,370.0008	OALE		(10,010,135)	ا لا		140 LG 000 I	ا 0نذ
		ĺ	SEP 2020 - BANK OF					CHICAGO MERCANTILE				1							
ESU0	3,000	(459,313,090)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	_09/15/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/16/2020 .	3,062.0873	09/02/2020	3,582.3287	SALE	(78,036,210)	(78,036,210)	0	0	Note 0001	50

### **SCHEDULE DB - PART B - SECTION 2**

							F	uture Contracts Terminated Dece	mber 31	of Current	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
	-		Description			′		Fyshanas					,	•			D-f		
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			S&P 500 EMINI FUTURE					OLUGAGO MEDGANTILE											
ESU0	5,055	(773,942,556)	SEP 2020 - BANK OF AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	_09/15/2020	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	_06/16/2020 _	2 062 0072	_09/14/2020 _	3,333.7000	SALE	(68,650,119)	(68,650,119)	0	0	Note 0001	E0.
E300	3,000	(113,942,330)	S&P 500 EMINI FUTURE	VAULD REDUE	Ev 2	Equity/index	109/10/2020	EAUTHINGE	_00/10/2020 _	3,002.0073	_09/ 14/ 2020	3,333.7000	OALE	(00,000,119)	(00,000,119)	u		Note ooo1	
			SEP 2020 - BANK OF					CHICAGO MERCANTILE											
ESU0	3,500	(531 533 212)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index	_09/15/2020	EXCHANGE	_06/24/2020 _	3 037 3326	09/14/2020	3,333.7000	SALE	(51,864,288)	(51,864,288)	0	0	Note 0001	50
L000		(001,000,212)	S&P 500 EMINI FUTURE	MOLD TEDUL	LK 0	Equity/ Index.	10/ 2020	EXOLUTION CHECOCH NORMANDEROL CO.	.307 247 2020 .	0,007.0020	1,007 147 2020 1.		O/ILL		(01,004,200)			1010 0001	
			SEP 2020 - BANK OF					CHICAGO MERCANTILE											
ESU0	3,000	(455, 133, 938)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	.09/15/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	.06/24/2020 .	3,034.2263	09/14/2020	3,333.7000	SALE	(44,921,062)	(44,921,062)	٥	0	Note 0001	50
		,	S&P 500 EMINI FUTURE												, , ,				
			SEP 2020 - BANK OF					CHICAGO MERCANTILE											
ESU0	3,000	(451,861,425)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	_09/15/2020	EXCHANGE	_06/26/2020	3,012.4095	_09/14/2020 _	3,333.7000	SALE	(48, 193, 575)	(48, 193, 575)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE																
			SEP 2020 - BANK OF					CHICAGO MERCANTILE											
ESU0		(120,491,876)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index	_09/15/2020	EXCHANGE	06/26/2020 _	3,031.2422	_09/14/2020 _	3,333.7000	SALE	(12,022,699)	(12,022,699)	0	0	Note 0001	
			S&P 500 EMINI FUTURE					CHICAGO MEDOMETHE											
FOLIO	0.005	(004 404 440)	SEP 2020 - BANK OF	WAND HEDDE	EV E	F 14 (1 1	00 (45 (0000	CHICAGO MERCANTILE	00 (00 (0000	0 004 0400	00 /45 /0000	0 000 4000	041.5	(00 745 454)	(00 745 454)		•	N + 0004	50
ESU0	2,205	(334, 194, 449)	AMERICA MERRILL LYNCH S&P 500 EMINI FUTURE	VAGLB HEDGE	EX 5	Equity/Index.	109/15/2020	EXCHANGE	06/26/2020 _	3,031.2422	09/15/2020	3,382.4000	SALE	(38,715,151)	(38,715,151)		0	Note 0001	
			SEP 2020 - BANK OF					CHICAGO MERCANTILE											
ESU0	4,500	(750 517 050)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	00/15/2020	EXCHANGESNZ20JLFK8MNNCLQ0F39	.09/04/2020 .	2 275 6252	.09/15/2020	3,382.4000	SALE	(1,522,050)	(1,522,050)	٥	0	Note 0001	50
L300	4,300	(135,311,530)	S&P 500 EMINI FUTURE	VAGED FIEDUL	LA 3	Lqui ty/ muex.	13/2020	LAGI HIVOL SINZZOOLI NOMINIOLIQUI 39			. 35/ 13/ 2020			(1,322,030)	(1,322,030)	υ		Note 0001	
			SEP 2020 - BANK OF					CHICAGO MERCANTILE											
ESU0	1,500	(253, 172, 650)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index	09/15/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/04/2020	3.375.6353	09/16/2020	3,405.3000	SALE	(2,224,850)	(2,224,850)	0	0	Note 0001	50
	, ,	, , , ,	S&P 500 EMINI FUTURE									Ī							
			DEC 2020 - BANK OF					CHICAGO MERCANTILE											
ESZ0	3,000	(498,524,560)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	12/15/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	_09/14/2020 _	3,323.4971	10/05/2020	3,383.4115	SALE	(8,987,165)	(8,987,165)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE																
			DEC 2020 - BANK OF					CHICAGO MERCANTILE											
ESZ0	3,000	(498,524,560)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020	EXCHANGE	09/14/2020 _	3,323.4971	10/05/2020	3,385.8678	SALE	(9,355,602)	(9,355,602)	0	0	Note 0001	
			S&P 500 EMINI FUTURE					OLUGAGO MEDGANTILE											
F070	0.000	(400 504 500)	DEC 2020 - BANK OF	WAND HEDDE	EV E	F 14 /1 4	40 (45 (0000	CHICAGO MERCANTILE	00 (44 (0000	0.000.4074	40 (05 (0000	0 000 4505	041.5	(44, 400, 045)	(44, 400, 045)		0	N + 0004	
ESZ0	3,000	(498,524,560)	AMERICA MERRILL LYNCH S&P 500 EMINI FUTURE	VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020	EXCHANGE	09/14/2020 _	3,323.4971	10/05/2020	3,398.1505	SALE	(11, 198, 015)	(11, 198, 015)		0	Note 0001	
			DEC 2020 - BANK OF					CHICAGO MERCANTILE											
ESZ0	3.000	(498 524 560)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index	_12/15/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	.09/14/2020	3 323 4971	10/05/2020	3.397.6002	SALE	(11, 115, 465)	(11, 115, 465)	0	0	Note 0001	50
2020		(400,024,000)	S&P 500 EMINI FUTURE	MOLD TEDUL	LX 0	Equity/ much	10/2020	CASE OF THE PROPERTY OF THE PR	1,007 147 2020 1	0,020.4071	110,00,2020		OALL	11, 110, 400)	(11,110,400)			1010 0001	
			DEC 2020 - BANK OF					CHICAGO MERCANTILE											
ESZ0	3,000	(498,524,560)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020	EXCHANGE	09/14/2020 _	3,323.4971	10/06/2020	3,400.7332	SALE	(11,585,415)	(11,585,415)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE									]							
1			DEC 2020 - BANK OF					CHICAGO MERCANTILE											]
ESZ0	350	(58, 161, 199)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020	EXCHANGE	09/14/2020 .	3,323.4971	10/06/2020	3,405.9880	SALE	(1,443,591)	(1,443,591)	0	0	Note 0001	50
1			S&P 500 EMINI FUTURE									]							
5070	0.050	(440,007,037)	DEC 2020 - BANK OF	WALL D. LIEDOE	EV E		40 /45 /0000	CHICAGO MERCANTILE	00 (45 (0000	0.070.0700	40 (00 (0000	0.405.0000	c	(4 400 000)	(4 400 000)		•	N + 0004	
ESZU	2,650	(446,827,077)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	_12/15/2020	EXCHANGE	_09/15/2020 _	3,3/2.2/98	10/06/2020 _	3,405.9880	SALE	(4,466,333)	(4,466,333)	0	0	Note 0001	50
1			S&P 500 EMINI FUTURE DEC 2020 - BANK OF					CHICAGO MERCANTILE											[
ESZ0	3,000	(505 8/1 07/1)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index	12/15/2020		_09/15/2020 _	3 372 2700	10/06/2020	3,418.3257	SALE	(6,906,876)	(6,906,876)	۸	n	Note 0001	50
LOZU		(303,041,8/4)	S&P 500 EMINI FUTURE	YNULD HEDUL	L^ J	Equity/ muex	12/ 13/ 2020	LAGINITUL	03/ 10/ 2020 .	0,012.2198			onLE	(0,900,676)	(0,800,676)	J		14016 0001	0لانــــــــــــــــــــــــــــــــــــ
1			DEC 2020 - BANK OF					CHICAGO MERCANTILE				]							
ESZ0	1,055	(177.887.761)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020	EXCHANGE	.09/15/2020	3,372.2798	.10/08/2020	3,433,9463	SALE	(3.252.904)	(3.252.904)	n	n	Note 0001	50
	, . 50	,,	S&P 500 EMINI FUTURE			,2,													
			DEC 2020 - BANK OF					CHICAGO MERCANTILE											
ESZ0	1,500	(254,636,250)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	.09/16/2020 .	3,395.1500	10/08/2020	3,433.9463	SALE	(2,909,719)	(2,909,719)	۵	0	Note 0001	50
1		1	S&P 500 EMINI FUTURE									]			1				[
L			DEC 2020 - BANK OF			L .	l	CHICAGO MERCANTILE											
ESZ0	445	(74, 113, 430)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index	_12/15/2020	EXCHANGE	09/17/2020 _	3,330.9407	10/08/2020 _	3,433.9463	SALE	(2,291,874)	(2,291,874)	0	0	Note 0001	
1			S&P 500 EMINI FUTURE					ALLONOO NEDONITHE				]							
F070	2.555	(40E E07 070)	DEC 2020 - BANK OF AMERICA MERRILL LYNCH	VACUE LIEDOE	EV E	F: 4. 71 - 1	10/15/0000	CHICAGO MERCANTILE EXCHANGE SNZ20, ILEKBINNICI 00E39	00 /17 /0000	0 000 0407	10/01/0000	3.623.2000	SALE	(07 000 200)	(07 000 400)		•	N-4- 0004	
E970	∠, ეეე	(420,021,070)	AMENICA MERKILL LYNCH	VAGLB HEDGE		Equity/Index	12/15/2020	EXCHANGE	_09/17/2020 _	3,330.9407	12/01/2020	3,023.2000	SALE	(37,336,130)	(37,336,130)	U	U	Note 0001	50

# **SCHEDULE DB - PART B - SECTION 2**

							F	uture Contracts Terminated Dece	mber 31	of Current Yea	ar							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change	e in Variation I	Margin 19	20
				Description											16	17	18 Hedge	
				of Item(s)													Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)	ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to	Inception	
	Number			Income	Schedule/	of	or			Тс	ermina-		Expiration,	Variation	` '	Adjust Basis	and at	Value of
Ticker	of	Notional		Generation	Exhibit	٥.	Expira-		Trade		tion	Termination	Maturity or	Margin at	Recognized		Termination	
			Danadatian			Risk(s)		Fushanas					,	0	in Current	of Hedged		
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred (b)	Point
			S&P 500 EMINI FUTURE DEC 2020 - BANK OF					CHICAGO MERCANTILE										
ESZ0	3.000	(500 075 400)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	_12/15/2020 _		09/17/2020	3,359.169312/	/01/2020	3.623.2000	SALE	(39,604,600)	(39,604,600)	0	0 Note 0001	E0.
L320		(303,673,400)	S&P 500 EMINI FUTURE	VAULD TILDUL	L^ J	Equity/ index.	12/ 13/ 2020 _	LACITATIVOL	_03/11/2020	3,009.109012/	/01/2020	5,025.2000	OALL	(33,004,000)	(33,004,000)		Note 0001	
			DEC 2020 - BANK OF					CHICAGO MERCANTILE										
ESZ0	3,000		AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index	12/15/2020 .		_09/18/2020	3,290.881312/	/01/2020	3.623.2000	SALE	(49,847,813)	(49,847,813)	0	0 Note 0001	50
	,	, , , , , ,	S&P 500 EMINI FUTURE			1		-										
			DEC 2020 - BANK OF					CHICAGO MERCANTILE										
ESZ0	1,445	(233,029,087)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020 .	EXCHANGE	09/21/2020	3,225.316112/	/01/2020	3,623.2000	SALE	(28,747,113)	(28,747,113)	0		50
			S&P 500 EMINI FUTURE					ALLIANA MEDANITU E										
ESZ0	1,555	(250.768.325)	DEC 2020 - BANK OF AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Fundan (Indan	12/15/2020	CHICAGO MERCANTILE EXCHANGE SNZ2OJLFK8MNNCLQ0F39	09/21/2020	0.005.0101.10	/40 /0000	0.670.4000	SALE	(04 700 775)	(04.700.775)	0	0 Note 0001	50
E820	1,333	(230,768,323)	S&P 500 EMINI FUTURE	VAULD REDUE	EX 3	Equity/Index_	12/ 13/ 2020 _	EXCHANGE SNZZUJLFKOMNNULQUF39	_09/21/2020 _	3,225.316112/	/ 10/ 2020	3,672.4000	SALE	(34,760,775)	(34,760,775)		Note 0001	
			DEC 2020 - BANK OF					CHICAGO MERCANTILE										
ESZ0	5,000	(819.629.725)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	_12/15/2020 _		_09/23/2020 _	3,278.518912	/10/2020	3,672.4000	SALE	(98,470,275)	(98,470,275)	0	0 Note 0001	50
			S&P 500 EMINI FUTURE		+													
			DEC 2020 - BANK OF					CHICAGO MERCANTILE										
ESZ0	5,000	(821,254,400)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020 .	EXCHANGE	09/23/2020	3,285.017612/	/10/2020	3,672.4000	SALE	(96,845,600)	(96,845,600)	0		50
			S&P 500 EMINI FUTURE															
5070		(500,000,000)	DEC 2020 - BANK OF	W.O. D. LEDOE	5v 5		40 /45 /0000	CHICAGO MERCANTILE	10 (00 (0000	0 057 0500 40	/40 /0000	0 070 1000		/ 47 400 400)	(47 400 400)			
ESZ0	3,000	(503,693,900)	AMERICA MERRILL LYNCH S&P 500 EMINI FUTURE	VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020 .	EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/26/2020	3,357.959312/	/10/2020	3,672.4000	SALE	(47, 166, 100)	(47, 166, 100)		Note 0001	50
			DEC 2020 - BANK OF					CHICAGO MERCANTILE										
ESZ0	3,000	(505 710 000)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	_12/15/2020 _		_10/26/2020 _	3,371.4000 .12	/10/2020	3,672.4000	SALE	(45, 150, 000)	(45, 150, 000)	0	0 Note 0001	50
L020		(303,710,000)	S&P 500 EMINI FUTURE	VAGED FIEDGE	LA 0	Equity/ illuex_	12/ 13/ 2020 _	ENGLINACE CONTRACTOR OF THE PROPERTY OF THE PR	10/20/2020	0,0/1.400012/	/ 10/ 2020	5,072.4000	OALL		(43, 130,000)		Note door	
			DEC 2020 - BANK OF					CHICAGO MERCANTILE										
ESZ0	1,945	(319,612,490)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	12/15/2020 .	EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/28/2020	3,286.503812/	/10/2020	3,672.4000	SALE	(37,528,410)	(37,528,410)	0	0 Note 0001	50
			S&P 500 EMINI FUTURE															
			DEC 2020 - BANK OF			L		CHICAGO MERCANTILE										
ESZ0	1,055	(173,363,073)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020 .	EXCHANGE	10/28/2020	3,286.503812/	/11/2020	3,668.5000	SALE	(20, 150, 302)	(20, 150, 302)	0		50
			S&P 500 EMINI FUTURE DEC 2020 - BANK OF					CHICAGO MERCANTILE										
ESZ0	3,000	(496 093 113)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020 .	EXCHANGESNZ20JLFK8MNNCLQ0F39	10/28/2020	3,307.287412/	/11/2020	3.668.5000	SALE	(54, 181, 887)	(54, 181, 887)	0	0 Note 0001	50
2020		(400,000,110)	MSCI EMERGING MARKETS	WOLD TEDGE	LX 0	Equity/ macks	10/2020	CALLOCA NORMANDE OF CO.	10, 20, 2020 1.		, 11, 2020				(04, 101,001)		11010 0001	
			MINI FUTURE MAR 2020 -															
			BANK OF AMERICA MERRILL					INTERCONT INENTAL										
MESH0	1,015	(54,931,800)		VAGLB HEDGE	EX 5	Equity/Index_	_03/15/2020 _	EXCHANGE 5493000F4Z033MV32P92	_12/12/2019 _	1,082.400003/	/13/2020 _	861.4478	SALE	11,213,325	11,213,325	0	0 Note 0001	50
			MSCI EMERGING MARKETS		1													
			MINI FUTURE JUN 2020 - BANK OF AMERICA MERRILL					INTERCONTINENTAL										
MESMO	1,015	(43.388.600)		VAGLB HEDGE	EX 5	Equity/Index_	06/19/2020		03/13/2020	854.9478 06	/12/2020	984.0894	SALE	(6,553,937)	(6,553,937)	0	0 Note 0001	50
IIILOIIIO		(40,000,000)	MSCI EMERGING MARKETS	VAGED FIEDGE	LA 3	Equity/ mucx	_00/ 13/ 2020 _	54300001 42000111021 32	00/ 10/ 2020		/ 12/ 2020		UNLL	(0,300,307)	(0,550,507)		Note 6001	
			MINI FUTURE JUN 2020 -															
			BANK OF AMERICA MERRILL					INTERCONTINENTAL										
MESMO	1,485	(66, 161, 397)	LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	_06/19/2020 _	EXCHANGE 5493000F4Z033MV32P92	_05/05/2020 _	891.062606	/12/2020 _	984.0894	SALE	(6,907,241)	(6,907,241)	0	0 Note 0001	50
			MSCI EMERGING MARKETS															
			MINI FUTURE JUN 2020 -					HEEDOOLE HELE H										
MESMO	5.015	(223, 433, 943)	BANK OF AMERICA MERRILL	VAGLB HEDGE	EX 5	Equity/Index_	06/19/2020	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	05/05/2020	891.0626 06	/15/2020	963.5513	SALE	(18, 176, 547)	(18, 176, 547)	0	0 Note 0001	EU
MESMU	5,UI5	(223,433,943)	MSCI EMERGING MARKETS	VAULD REDUE	EA 3	Equity/index_	_00/ 19/ 2020 _	EAUTHINGE	00/00/2020		/ 13/2020	303.3313	SALE	(18,1/0,54/)	(18,1/0,54/)	<sup>U</sup>	Note 0001	
1			MINI FUTURE SEP 2020 -		1													
			BANK OF AMERICA MERRILL		1			INTERCONTINENTAL										
MESU0	2,500	(122,001,175)		VAGLB HEDGE	EX 5	Equity/Index_	_09/15/2020 _		_06/12/2020 _	976.009409/	/14/2020	1, 102.4645	SALE	(15,806,891)	(15,806,891)	0	0 Note 0001	50
			MSCI EMERGING MARKETS		1													
			MINI FUTURE SEP 2020 -															
UE0110	F 0:-		BANK OF AMERICA MERRILL	WAR D 15005	[	L	00 (45 (005	INTERCONT INENTAL	00 (45 (005	055 0444		4 400 45:-	a =	/00 000 T	/aa aaa - : : :	_		
MESU0	5,015	(239,544,265)	LYNUH	VAGLB HEDGE	EX 5	Equity/Index_	L_U9/15/2020 _	EXCHANGE 5493000F4Z033MV32P92	_06/15/2020 _	955.311109/	/ 14/2020	1, 102.4645	SALE	(36,898,714)	(36,898,714)	0	0 Note 0001	

### **SCHEDULE DB - PART B - SECTION 2**

				_	1 -			uture Contracts Terminated Dece											
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation I		. 19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
Cymbol	Contracto	741100110	MSCI EMERGING MARKETS	or replicated	idontino	(α)	11011	Exonango	Buto	1 1100	Buto	1 1100	Oulo	TOTTIMICATION	i cai	Item	Deletted	(5)	1 01110
			MINI FUTURE DEC 2020 -																
			BANK OF AMERICA MERRILL					INTERCONT INENTAL											
MESZ0	7,515	(413,316,670)	LYNCH	VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020		.09/14/2020 .	1,099.9778	12/14/2020 .	1,253.0113	SALE	(57,502,325)	(57,502,325)	٥	0	Note 0001	50
			MSCI EAFE MINI FUTURE							·									
			MAR 2020 -BANK OF					INTERCONTINENTAL											
MFSH0	1,911	(191,696,485)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	_03/15/2020 _	EXCHANGE 5493000F4Z033MV32P92	12/12/2019 _	2,006.2426	_03/13/2020 _	1,498.3282	SALE	48,531,223	48,531,223	0	0	Note 0001	50
			MSCI EAFE MINI FUTURE					INTERNAL INCIDENT											
MECHO	220	(04 007 005)	MAR 2020 -BANK OF	VACID HEDDE	EV E	F i & / I d	00/45/0000	INTERCONT INENTAL	10/10/0010	0.040.0000	00/40/0000	1 400 0000	CALE	0.040.040	0 040 040	0	0	N-4- 0001	50
MFSH0	339	(34,237,303)	AMERICA MERRILL LYNCH MSCI EAFE MINI FUTURE	VAGLB HEDGE	EX 5	Equity/Index.	03/15/2020 _	EXCHANGE 5493000F4Z033MV32P92	12/13/2019 .	2,019.9000	. 03/ 13/ 2020 .	1,498.3282	SALE	8,840,642	8,840,642			Note 0001	ວບ
			JUN 2020 -BANK OF					INTERCONTINENTAL											
MFSM0	2,250	(167 182 705)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index	06/19/2020	EXCHANGE 5493000F4Z033MV32P92	_03/13/2020 _	1,486.0685	06/11/2020	1,756.1887	SALE	(30,388,520)	(30,388,520)	0	0	Note 0001	50
0		(101,102,100)	MSCI EAFE MINI FUTURE	11000 12002		Equity/ maox		- ENGLISHED			230, 11, 2020 2				(00,000,020)				
			SEP 2020 -BANK OF					INTERCONT INENTAL											
MFSU0	2,250	(196,931,225)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	09/15/2020	EXCHANGE 5493000F4Z033MV32P92	06/11/2020	1,750.4998	09/11/2020	1,888.7548	SALE	(15,553,695)	(15,553,695)	0	0	Note 0001	50
			MSCI EAFE MINI FUTURE																
			DEC 2020 -BANK OF					INTERCONTINENTAL											
MFSZ0	2,250	(211,764,920)	AMERICA MERRILL LYNCH	VAGLB HEDGE	EX 5	Equity/Index_	12/15/2020 _	EXCHANGE 5493000F4Z033MV32P92	09/11/2020 _	1,882.3548	12/11/2020 _	2,092.5711	SALE	(23,649,330)	(23,649,330)	0	0	Note 0001	50
			RUSSELL 2000 EMINI																
			FUTURE JUN 2020 - BANK OF AMERICA MERRILL					CHICAGO MERCANTILE											
RTYMO	2.000	(128,664,410)		VAGLB HEDGE	EX 5	Equity/Index	06/10/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	.05/05/2020	1.286.6441	06/15/2020	1.383.2000	SALE	(9.655.590)	(9.655.590)	0	0	Note 0001	50
11111110		( 120,004,410)	RUSSELL 2000 EMINI	VAGED TIEDUE	LA 3	Equity/ index_	.,00/ 13/ 2020 .	EXOTATION GIVE SOLET NOW WOLLOW GO	03/ 03/ 2020 _	1,200.0441	00/ 13/ 2020 _	1,000.2000	ONLL	(0,000,000)	(3,033,330)			14016 0001	
			FUTURE SEP 2020 - BANK																
			OF AMERICA MERRILL					CHICAGO MERCANTILE											
RTYU0	2,000	(137,953,500)		VAGLB HEDGE	EX 5	Equity/Index.	09/15/2020 _	EXCHANGE	06/15/2020 _	1,379.5350	_09/14/2020 _	1,493.1000	SALE	(11,356,500)	(11,356,500)	0	0	Note 0001	50
			RUSSELL 2000 EMINI																
			FUTURE DEC 2020 - BANK																
DTVZO	0.000	(440,000,750)	OF AMERICA MERRILL	WALL D. LIEDOE	EX 5	F 14 (1 1	40 (45 (0000	CHICAGO MERCANTILE	00 (44 (0000	4 400 0075	40 (44 (0000	4 004 0000	0415	(40, 404, 050)	(40, 404, 050)		0	N + 0004	50
RTYZ0	2,000	(148,938,750)	RUSSELL 2000 EMINI	VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020 _	EXCHANGE	09/ 14/2020 _	1,489.3875	12/11/2020 .	1,921.2000	SALE	(43, 181, 250)	(43, 181, 250)			Note 0001	50
			FUTURE DEC 2020 - BANK																
			OF AMERICA MERRILL					CHICAGO MERCANTILE											
RTYZ0	2,000	(153,988,350)		VAGLB HEDGE	EX 5	Equity/Index	12/15/2020		.09/15/2020 .	1,539.8835	12/11/2020 .	1,921.2000	SALE	(38, 131, 650)	(38, 131, 650)	0	0	Note 0001	50
			RUSSELL 2000 EMINI																
			FUTURE DEC 2020 - BANK																
			OF AMERICA MERRILL					CHICAGO MERCANTILE											
RTYZ0	2,000	(154,291,750)		VAGLB HEDGE	EX 5	Equity/Index_	12/15/2020 _	EXCHANGE	09/15/2020 _	1,542.9175	12/11/2020 .	1,921.2000	SALE	(37,828,250)	(37,828,250)	0	0	Note 0001	50
1			RUSSELL 2000 EMINI FUTURE DEC 2020 - BANK							I					I				
			OF AMERICA MERRILL					CHICAGO MERCANTILE		I					I				
RTYZO	2,000	(153,435,980)		VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020	EXCHANGE	09/17/2020	1.534.3598	12/11/2020 .	1,921.2000	SALE	(38,684,020)	(38,684,020)	0	0	Note 0001	50
	,	,	RUSSELL 2000 EMINI			,.				,		,			, , ,				
			FUTURE DEC 2020 - BANK																
			OF AMERICA MERRILL					CHICAGO MERCANTILE											
RTYZ0	2,000	(154,246,565)		VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020 .	EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/17/2020 _	1,542.4657	12/11/2020 .	1,921.2000	SALE	(37,873,435)	(37,873,435)	0	0	Note 0001	50
			ULTRA LONG TERM																
			TREASURY BOND FUTURE SEP 2020 - BANK OF	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE											
WNU0	2,073	2 073 000	AMERICA MERRILL LYNCH	HEDGE	EX 5	Duration	09/15/2020 _	549300EX04Q2QBFQTQ27	06/04/2020	210 1210	.06/22/2020 .	216.2500	SALE	(12,703,555)	(12,703,555)	ا ۱	0	Note 0001	1,000
			ULTRA LONG TERM					545000L/04424DI (1427		10.1213		10.2000	UNLL		12,700,000)	u			1,000
1			TREASURY BOND FUTURE							I					I				
1			SEP 2020 - BANK OF	INSURANCE LIABILITY				CHICAGO BOARD OF TRADE		I					I				
WNU0	5,927	5,927,000	AMERICA MERRILL LYNCH	HEDGE	EX 5	Duration	09/15/2020 .		.06/04/2020 .	210.1219	.06/23/2020 .	214.6563	SALE	(26,875,102)	(26,875,102)	0	0	Note 0001	1,000
			ULTRA LONG TERM												1				
			TREASURY BOND FUTURE	INCURANCE LIABILITY				augus paup of Thin		1					1				
WALLO	550	EE0 000	SEP 2020 - BANK OF AMERICA MERRILL LYNCH	INSURANCE LIABILITY HEDGE	EV E	Duration	.09/15/2020	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	.06/05/2020	204 6404	.06/23/2020	214.6563	SALE	(5,508,719)	(5,508,719)		•	Note 0001	1 000
IIINOU			AMENIUM MENTILL LINUT	I I LUCE	Lv 9	Duration	. 10/2020 .		00/00/2020 _	∠∪4.04∪4	. אט/ 2ט/ 2020 .			(0,008,719)	(0,008,719)		U	INO 16 000 I	1,000

## **SCHEDULE DB - PART B - SECTION 2**

								uture Contracts Terminated Dece	ember 3 i	or Current	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
		1		Description											16	17	18	Hedge	
				of Item(s)											_			Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise.	Cumulative		Used to		Inception	
	Number				Cabadula/		,				Tarmina				(Loss)				Value of
<b>-</b>	Number			Income	Schedule/	of	or		l	L	Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction		Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			S&P 500 EMINI FUTURE					CHICAGO MERCANTILE											
ESZ0	4,000	(724,640,000)	DEC 2020 - CITIGROUP	VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020 .	EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/01/2020 _	3,623.2000	12/11/2020 _	3,668.5000	SALE	(9,060,000)	(9,060,000)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE					CHICAGO MERCANTILE											
ESZ0	6,000	(1,086,960,000)	DEC 2020 - CITIGROUP	. VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020 .	EXCHANGE	12/01/2020 .	3,623.2000	12/14/2020	3,661.2000	SALE	(11,400,000)	(11,400,000)	0	۵	Note 0001	50
			S&P 500 EMINI FUTURE																
			SEP 2020 - GOLDMAN					CHICAGO MERCANTILE											
ESU0	16,000	(2,754,320,000)		VAGLB HEDGE	EX 5	Equity/Index_	_09/15/2020 _	EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/26/2020 _	3,442.9000	09/14/2020	3,333.7000	SALE		87,360,000	0	0	Note 0001	50
			S&P 500 EMINI FUTURE																
E0110	4 000	(000 500 000)	SEP 2020 - GOLDMAN	WAR D. LIEDOE	5v 5		00/45/0000	CHICAGO MERCANTILE	00 (00 (0000		00 (45 (0000	0 000 1000		40 400 000	40 400 000				
ESU0	4,000	(688,580,000)		VAGLB HEDGE	EX 5	Equity/Index.	09/15/2020 .	EXCHANGE	08/26/2020 .	3,442.9000	09/15/2020	3,382.4000	SALE	12,100,000	12,100,000	0	0	Note 0001	50
1		1	S&P 500 EMINI FUTURE SEP 2020 - GOLDMAN					CHICAGO MERCANTILE											
ESU0	3,000	(498,524,672)		VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020 .	EXCHANGE	09/14/2020 .	2 222 //070	10/12/2020	3,517.7372	SALE	(29, 135, 903)	(29, 135, 903)	^	^	Note 0001	En
L000		(490, 524, 6/2)	S&P 500 EMINI FUTURE	VAULD REDUE	- L^ J	Equity/ mdex.	12/ 13/ 2020 .	LAGININGL		3,323.49/8	10/ 12/ 2020	3,311.1312	SALE	(28, 100, 903)	(28, 100, 903)	u	L	NOTE 0001	
1		1	SEP 2020 - GOLDMAN					CHICAGO MERCANTILE											
ESU0	3,000	(498,524,672)		VAGLB HEDGE	EX 5	Equity/Index_	12/15/2020		09/14/2020	3 323 4978	_10/12/2020 _	3,530.5492	SALE	(31,057,703)	(31,057,703)	0	0	Note 0001	50
L000		(400,024,072)	S&P 500 EMINI FUTURE	VAGED TEDGE	_ L^ J	Equity/ Illuex_	_12/13/2020 _	EXOTINGE		0,020.4370	10/ 12/ 2020 _	0,000.0402	UNLL		(01,001,700)			Note 0001	
			SEP 2020 - GOLDMAN					CHICAGO MERCANTILE											
ESU0	3,000	(498.524.672)		VAGLB HEDGE	EX 5	Equity/Index	12/15/2020 _	EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/14/2020	3 323 4978	11/24/2020	3,626.1474	SALE	(45, 397, 441)	(45,397,441)	0	0	Note 0001	50
2000		(100,021,072)	S&P 500 EMINI FUTURE			Equity/ maox.	10, 2020 .	End the Control of th						(10,001,111)	(10,001,111)				
			SEP 2020 - GOLDMAN					CHICAGO MERCANTILE											
ESU0	1,000	(166, 174, 891)		VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020 .	EXCHANGE SNZ20JLFK8MNNCLQ0F39	.09/14/2020	3.323.4978	12/09/2020	3,700.8915	SALE	(18,869,684)	(18,869,684)	0	0	Note 0001	50
	,	, , , ,	S&P 500 EMINI FUTURE			1									, , , ,				
			DEC 2020 - GOLDMAN					CHICAGO MERCANTILE											
ESZ0	6,000	(997,049,344)	SACHS	VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020 .	EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/14/2020	3,323.4978	12/14/2020	3,661.2000	SALE	(101,310,656)	(101,310,656)	٥	٥	Note 0001	50
			S&P 500 EMINI FUTURE			, ,													
			DEC 2020 - GOLDMAN					CHICAGO MERCANTILE											
ESZ0	4,000	(674,463,000)		VAGLB HEDGE	EX 5	Equity/Index_	_12/15/2020 _	EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/15/2020 _	3,372.3150	_12/14/2020 _	3,661.2000	SALE	(57,777,000)	(57,777,000)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE																
			DEC 2020 - GOLDMAN					CHICAGO MERCANTILE											
ESZ0	3,300	(532,845,976)		VAGLB HEDGE	EX 5	Equity/Index_	12/15/2020 .	EXCHANGE	09/24/2020 _	3,229.3696	12/14/2020	3,661.2000	SALE	(71,252,024)	(71,252,024)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE																
			DEC 2020 - GOLDMAN					CHICAGO MERCANTILE								_	_		
ESZ0	1,700	(274,496,412)		VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020 .	EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/24/2020 .	3,229.3696	12/15/2020	3,646.5000	SALE	(35,456,088)	(35,456,088)	0	Ω	Note 0001	50
			S&P 500 EMINI FUTURE DEC 2020 - GOLDMAN					CHICAGO MERCANTILE											
FS70	5,000	(810,881,300)		VAGLB HEDGE	EV E	Earlity/Index	12/15/2020		09/24/2020	2 242 5052	12/15/2020	3,646.5000	SALE	(100 742 700)	(100 742 700)	0	0	Note 0001	EO
E920	5,000	(0 10,001,300)	S&P 500 EMINI FUTURE	VAULD REDUE	EX 5	Equity/Index_	_12/10/2020 _	EXCHANGE	09/ 24/ 2020 _	0,243.3252	12/ 10/ 2020	0000 . 040 د		(100,743,700)	(100,743,700)	ا <sup>ر</sup>	U	Note 0001	⊍
		I	MAR 2020 - HSBC		1			CHICAGO MERCANTILE				Ì							
ESH0	4,503	(720, 003, 622)	SECURITIES USA	VAGLB HEDGE	EX 5	Equity/Index_	_03/15/2020 _	EXCHANGE SNZ20JLFK8MNNCL00F39	12/17/2019 .	3 197 8842	_01/03/2020 _	3,236.8098	SALE	(8,764,098)	(8,764,098)	n	n	Note 0001	50
LOIN		(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	S&P 500 EMINI FUTURE			_quity/ much_	50/ 10/ 2020 _	GIZZOOLI NOMINOLOGI OS		0, 107.0042	0 1/ 00/ 2020 _		OriLL		(0,704,030)	0			00
		I	MAR 2020 - HSBC		1			CHICAGO MERCANTILE				Ì							]
ESH0	7,497	(1, 197, 887, 745)	SECURITIES USA	VAGLB HEDGE	EX 5	Equity/Index	.03/15/2020	EXCHANGE	12/18/2019 .	3, 195, 6456	01/03/2020	3.236.8098	SALE	(15,430,398)	(15,430,398)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE			,2,,			T										
		1	MAR 2020 - HSBC					CHICAGO MERCANTILE											
ESH0	350	(55,923,798)	SECURITIES USA	VAGLB HEDGE	EX 5	Equity/Index.	.03/15/2020 .	EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/18/2019 .	3, 195.6456	.01/08/2020	3,261.8929	SALE	(1, 159, 327)	(1,159,327)	۵	٥	Note 0001	50
		1	S&P 500 EMINI FUTURE																
		1	MAR 2020 - HSBC					CHICAGO MERCANTILE											
ESH0	5,000	(739,882,150)	SECURITIES USA	VAGLB HEDGE	EX 5	Equity/Index_	_03/20/2020 _	EXCHANGE	_02/28/2020 _	2,959.5286	_03/04/2020 _	3,116.3530	SALE	(39, 206, 088)	(39,206,088)	0	0	Note 0001	50
		1	S&P 500 EMINI FUTURE																
			MAR 2020 - HSBC		L., .			CHICAGO MERCANTILE									_	l	
ESH0	5,000	(721, 285, 825)	SECURITIES USA	VAGLB HEDGE	EX 5	Equity/Index.	_03/20/2020 _	EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/28/2020 .	2,885.1433	03/13/2020	2,468.9000	SALE	104,060,825	104,060,825	0	0	Note 0001	50
		I	S&P 500 EMINI FUTURE		1			CHICAGO MEDOANTHE				Ì							Ì
EGUO	E 000	(717 700 000)	MAR 2020 - HSBC	VACUE LIEDOE	EV E	F: 4 /11	00/00/0000	CHICAGO MERCANTILE	00/00/0000	0.074.4050	00/10/0000	0.400.0000	0415	100 571 000	100 571 000		_	N-4- 0004	
ESH0	5,000	(/1/,/96,388)	SECURITIES USA S&P 500 EMINI FUTURE	. VAGLB HEDGE	EX 5	Equity/Index.	.33/20/2020 .	EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/28/2020 .	∠,७/1.1856	03/13/2020	2,468.9000	SALE	100,571,388	100,571,388	ا ۵	0	Note 0001	50
		I	MAR 2020 - HSBC		1			CHICAGO MERCANTILE				Ì							]
ESH0	5.000	(720 472 025)	SECURITIES USA	VAGLB HEDGE	EX 5	Equity/Index	03/20/2020	EXCHANGE	02/28/2020	2 991 9017	.03/13/2020	2.468.9000	SALE	103.247.925	103.247.925	0	^	Note 0001	EU
LUI IV		(020, 214, 021)																	

## **SCHEDULE DB - PART B - SECTION 2**

							F	uture Contracts Terminated Dece	ember 31	of Current `	Year								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation I	Margin	19	20
				Description of Item(s) Hedged, Used for		Type(s)	Date of Maturity						Indicate Exercise,	Cumulative	16 Gain (Loss)	17 Gain (Loss) Used to	18	Hedge Effective- ness at Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			S&P 500 EMINI FUTURE			` ` `		Ĭ										` ′	
			MAR 2020 - HSBC					CHICAGO MERCANTILE											
ESH0	5,000	(718,682,725)	SECURITIES USA	VAGLB HEDGE	EX 5	Equity/Index_	_03/20/2020	EXCHANGE	_02/28/2020 _	2,874.7309	_03/13/2020 _	2,468.9000	SALE	101,457,725	101,457,725	0	0	Note 0001	50
			S&P 500 EMINI FUTURE																
FOLIO	F 000	(740 540 075)	MAR 2020 - HSBC	WALL D. LIEDOE	EV E	F 14 /1 1	00 (00 (0000	CHICAGO MERCANTILE	00 (00 (0000	0.000.4047	00 (40 (0000	0 400 0000	041.5	400 000 075	400 000 075			N + 0004	50
ESH0	5,000	(749,548,675)	SECURITIES USA	VAGLB HEDGE	EX 5	Equity/Index.	03/20/2020	EXCHANGE	03/03/2020 _	2,998.1947	03/13/2020 _	2,468.9000	SALE	132,323,675	132,323,675			Note 0001	50
			MAR 2020 - HSBC					CHICAGO MERCANTILE											
ESH0	5,000	(748,638,125)	SECURITIES USA	VAGLB HEDGE	EX 5	Equity/Index.	.03/20/2020	EXCHANGE	03/03/2020	2.994.5525	.03/13/2020 .	2,468.9000	SALE	131,413,125	131,413,125	0	0	Note 0001	50
	, , , , , , , , , , , , , , , , , , , ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	S&P 500 EMINI FUTURE									T		,,					
			MAR 2020 - HSBC					CHICAGO MERCANTILE											
ESH0	5,000	(730,529,375)	SECURITIES USA	VAGLB HEDGE	EX 5	Equity/Index_	_03/20/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	_03/06/2020 _	2,922.1175	_03/13/2020 _	2,468.9000	SALE	113,304,375	113,304,375	0	0	Note 0001	50
			S&P 500 EMINI FUTURE MAR 2020 - HSBC					CHICAGO MERCANTILE											
ESH0	5,000	(733 800 763)	SECURITIES USA	VAGLB HEDGE	EX 5	Equity/Index_	_03/20/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	_03/06/2020 _	2 035 2031	_03/13/2020 _	2,468.9000	SALE	116,575,763	116,575,763	0	0	Note 0001	50
LOI 10		(133,600,103)	S&P 500 EMINI FUTURE	VAGED TIEDGE	LA 3	Lqui ty/ muex.	_03/20/2020	LACI INVOL. SINZZOOLI ROMINICEQUI 39		2,900.2001	_03/ 13/ 2020 _	2,400.5000	SALL	110,373,703	110,373,703			Note 0001	
			MAR 2020 - HSBC					CHICAGO MERCANTILE											
ESH0	5,000	(733,980,525)	SECURITIES USA	VAGLB HEDGE	EX 5	Equity/Index.	03/20/2020	EXCHANGE	03/06/2020 .	2,935.9221	.03/13/2020 .	2,468.9000	SALE	116,755,525	116,755,525	0	0	Note 0001	50
			S&P 500 EMINI FUTURE																
			JUN 2020 - HSBC					CHICAGO MERCANTILE											
ESM0	5,000	(614,293,585)	SECURITIES USA	VAGLB HEDGE	EX 5	Equity/Index.	06/19/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2020 .	2,45/.1/43	04/29/2020 .	2,927.3805	SALE	(117,551,528)	(117,551,528)		0	Note 0001	50
			S&P 500 EMINI FUTURE JUN 2020 - HSBC					CHICAGO MERCANTILE											
ESMO	5,000	(614 293 585)	SECURITIES USA	VAGLB HEDGE	EX 5	Equity/Index_	_06/19/2020	EXCHANGE	_03/13/2020	2,457.1743	04/29/2020	2,938.3620	SALE	(120,296,915)	(120, 296, 915)	0	0	Note 0001	50
Lono		(014,200,000)	S&P 500 EMINI FUTURE	TAGED TEDGE		Equity/ mack_	100/ 10/ 2020	CALEGOLI NORMANDEGOI OU		2,407.1740	2.047 207 2020		O/ILL	(120,200,010)	120,200,010)			1010 0001	
			JUN 2020 - HSBC					CHICAGO MERCANTILE											
ESM0	5,000	(614,293,585)	SECURITIES USA	VAGLB HEDGE	EX 5	Equity/Index_	_06/19/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2020 _	2,457.1743	_06/05/2020 _	3, 189.2097	SALE	(183,008,840)	(183,008,840)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE																
50110	07.000	(0.004.050.000)	JUN 2020 - HSBC	WALL TERRE	54.5	,	00/40/0000	CHICAGO MERCANTILE	00/40/0000	0 457 4740	00/44/0000	0 405 7000	0.11.5	(004 000 044)	(004 000 044)				50
ESM0	27,038	(3,321,853,989)	SECURITIES USA	VAGLB HEDGE	EX 5	Equity/Index.	.06/19/2020	EXCHANGE	03/13/2020 .	2,45/.1/43	.06/11/2020 .	3, 185.7688	SALE	(984,986,911)	(984,986,911)		0	Note 0001	50
			JUN 2020 - HSBC					CHICAGO MERCANTILE											
ESM0	2,962	(363.907.520)	SECURITIES USA	VAGLB HEDGE	EX 5	Equity/Index.	.06/19/2020	EXCHANGE	03/13/2020	2.457.1743	.06/12/2020 .	3,010.3000	SALE	(81,917,910)	(81,917,910)	0	0	Note 0001	50
20110		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	S&P 500 EMINI FUTURE	77020 12002		Equity/ maox		STEEDER NORTH TO STEED S	100, 10, 2020	, , , , , , , , ,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			1010 0001 1111111	
			JUN 2020 - HSBC					CHICAGO MERCANTILE											
ESM0	3,304	(457,585,828)	SECURITIES USA	VAGLB HEDGE	EX 5	Equity/Index_	_06/19/2020	EXCHANGE	04/16/2020 _	2,769.8900	_06/12/2020 _	3,010.3000	SALE	(39,715,732)	(39,715,732)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE					CHICAGO MEDOANTHE											
ESM0	1,696	(224 996 672)	JUN 2020 - HSBC SECURITIES USA	VAGLB HEDGE	EX 5	Equity/Index.	.06/19/2020	CHICAGO MERCANTILE EXCHANGE	.04/16/2020	2 760 9000	.06/15/2020	3.034.8000	SALE	(22,464,368)	(22,464,368)	0	0	Note 0001	50
LONIO		(204,000,072)	S&P 500 EMINI FUTURE	TAULD TILDUL	LA J	Equity/ index.		LAGININGE	+/ 10/ 2020 .	2,709.0900	. 507 137 2020 .		JALE	(22,404,300)	(22,404,300)			14016 0001	
1		ĺ	JUN 2020 - HSBC					CHICAGO MERCANTILE											
ESM0	7,500	(1,062,117,012)	SECURITIES USA	VAGLB HEDGE	EX 5	Equity/Index.	.06/19/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/15/2020 .	2,832.3120	.06/15/2020 .	3,034.8000	SALE	(75,932,988)	(75,932,988)		0	Note 0001	50
		ĺ	S&P 500 EMINI FUTURE																
EGIO	0.000	(476.249.566)	SEP 2020 - HSBC	VAGLB HEDGE	EX 5	Emil 45: /1-4:	00/15/0000	CHICAGO MERCANTILE	06/11/0000	9 174 0074	07/01/2020	3.105.6930	SALE	10 005 040	10 005 640	_	^	Note 0004	E^
ESU0	3,000	(4/0,249,566)	SECURITIES USA	VAULD REDUE	E^ 3	Equity/Index_	09/ 13/2020	EXCHANGE		J3, 1/4.99/1	_0//01/2020 _	3, 105.6930	SALE	10,395,616	10,395,616	ا ۵	0	Note 0001	50
		ĺ	SEP 2020 - HSBC					CHICAGO MERCANTILE											
ESU0	3.000	(476, 249, 566)	SECURITIES USA	VAGLB HEDGE	EX 5	Equity/Index	.09/15/2020		.06/11/2020	3.174.9971	.07/02/2020	3.140.8638	SALE	5.119.991	5.119.991	0	0	Note 0001	50
		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	S&P 500 EMINI FUTURE			1													
		ĺ	SEP 2020 - HSBC					CHICAGO MERCANTILE											
ESU0	6,431	(1,020,920,321)	SECURITIES USA	VAGLB HEDGE	EX 5	Equity/Index.	.09/15/2020	EXCHANGE	06/11/2020 .	3, 174.9971	.09/10/2020 .	3,400.3000	SALE	(72,446,144)	(72,446,144)		0	Note 0001	50
1		ĺ	S&P 500 EMINI FUTURE SEP 2020 - HSBC					CHICAGO MERCANTILE											
ESU0	14,607	(2 319 950 120)	SECURITIES USA	VAGLB HEDGE	EX 5	Equity/Index.	.09/15/2020	EXCHANGE	06/11/2020	3 17/ 0071	.09/11/2020 .	3.340.6000	SALE	(120,948,071)	(120,948,071)	^	0	Note 0001	EU.
L000		(2,010,000,100)	S&P 500 EMINI FUTURE	TAULU TILUUL	LA 9	Equity/ muex.	30/ 10/ 2020	LAGININGE			ـ 11/2020 ـ ا ا الاند		JALE	(120,340,0/1)	, 120,540,0/1)			14016 0001	
I		ĺ	SEP 2020 - HSBC					CHICAGO MERCANTILE											
ESU0	6,266	(939,720,605)	SECURITIES USA	VAGLB HEDGE	EX 5	Equity/Index.	_09/15/2020	EXCHANGE	_06/12/2020 _	2,999.4274	_09/11/2020 _	3,340.6000	SALE	(106,889,375)	(106,889,375)	0	0	Note 0001	50
		ĺ	S&P 500 EMINI FUTURE																
FOLIO	0.000	(4 040 000 050)	SEP 2020 - HSBC	WALL D. LIEDOE	EV E	F // .	00 (45 (0000	CHICAGO MERCANTILE	00 /45 /0000	0 000 7005	00 (44 (0000	0.040.0000	05	(400,000,004)	(400,000,001)		_	N + 0004	
ESU0	6,696	(1,012,366,056)	JOECUKITTES USA	VAGLB HEDGE	EX 5	Equity/Index_	1.09/15/2020	EXCHANGE	06/15/2020 _	13,023.7935	_09/11/2020 _	3,340.6000	SALE	(106,066,824)	(106,066,824)	L0 L	0	Note 0001	50

# SCHEDULE DB - PART B - SECTION 2 Future Contracts Terminated December 31 of Current Year

1   2   3   4   5   Description of Item(s)   Hedged, Used for Income Schedule/ Generation or Replicated identifier   Symbol Contracts   Symbol C	18 Hedge Effective- ness at Inception s and at Value of
Number of Notional Symbol Contracts Amount   Description	Effective-   ness at     Inception     and at     Termination     Deferred     0
Variation   Number of Symbol   Contracts   Number of Symbol   N	Inception and at Termination
Ticker   Symbol   Contracts   Amount   Description   Symbol   Contracts   Amount   Description   Contracts   Amount   Description   Contracts   Amount   Description   Contracts   Contr	s and at Termination (b) Value of One (1) Point  0
Ticker Symbol Contracts Amount Description Contracts Amount Description or Replicated Identifier (a) Expiration Exchange Trade Date Date Date Date Date Date Date Dat	Deferred   Termination (b)   One (1)   Point
Symbol   Contracts   Amount   Description   Or Replicated   Identifier   (a)   tion   Exchange   Date   Price   Date   Price   Sale   Termination   Year   Item	Deferred         (b)         Point           0
SRP 500 EMINI FUTURE SEP 2020 - HSBC SUCH TISES USA VAGLB HEDGE EX 5 Equity/Index 0.9/15/2020 EXCHANGE SNZ2QUEK8MNVCLOGF39 0.6/15/2020 3,333.700 SALE (38,738,316) (38,738,316) (38,738,316) SCIPLIFIES USA SRP 500 EMINI FUTURE DEC 2020 - HSBC SUCH TISES USA SRP 500 EMINI FUTURE DEC 2020 - HSBC SRP 500 EMINI	D
ESU0	D
S&P 500 EMINI FUTURE DEC 2020 - HSBC ESZ0	D
ESZO	0
ESZO	0
ESZO	
ESZO	
S&P 500 EMINI FUTURE DEC 2020 - HSBC ESZO	
ESZO	)0 Note 0001
S&P 500 EMINI FUTURE	0 Note 0001
THE PARTY OF THE P	
ESZO 2,500 (415,427,500) SECURITIES USA VAGLB HEDGE EX 5 Equity/Index 12/15/2020 EXCHANGE SNZ20LFK8NNNCLO0F39 09/14/2020 3,323,4200 12/14/2020 3,661.2000 SALE (42,222,500) (42,222,500)	0
MSCI EAFE MINI FUTURE	
JUN 2020 - HSBC   INTERCONT INENTAL   INTERCONT INENTAL   INTERCONT INENTAL   INTERCONT INENTAL   INTERCONT INENTAL   INTERCONT INENTAL   INTERCONT INENTAL   INTERCONT INENTAL   INTERCONT IN INTERCONT	0
MSCI EAFE MINI FUTURE SIGN VALLE RELUCE SHOWN AND RELUCE	) INOTE 0001
JUN 2020 - HSBC INTERCONT INENTAL	
MFSII0	D
INSCI EAFE MINI FUTURE SEP 2020 - HSBC INTERCONTINENTAL	
MFSU0250(21,735,105) SECURITIES USAVAGLB HEDGEEX 5Equity/Index09/15/2020EX/HANGE5493000F4Z033M/V32P92	0 Note 0001
MISCI EAFE MINI FUTURE	1000
SEP 2020 – HSBC INTERCONT INENTAL	
MFSU0	0 Note 00015
DEC 2020 - 158C	
MFSZO	0
ULTRA LONG TERM	
TREASURY BOND FUTURE  SEP 2020 - HSBC INSURANCE LIABILITY CHICAGO BOARD OF TRADE	
WNU0 2.825 2.825.000 SECURITIES USA HEDGE EX 5 Duration 09/15/2020 549300EX040208F0T027 05/26/2020 209.5682 06/18/2020 215.5938 SALE (17,022,179) (17,022,179)	D
ULTRA LONG TERM	,
TREASURY BOND FUTURE	
SEP 2020 - HSBC   INSURANCE LIABILITY   CHICAGO BOARD OF TRADE   WNU0	D
ULTRA LONG TERM	1,00
TREASURY BOND FUTURE	
SEP 2020 - HSBC   INSURANCE LIABILITY   CHICAGO BOARD OF TRADE   WINUO242242,000   SECURITIES USAHEDGEEX 5Duration09/15/2020549300EX0402QBFQTQ2706/05/2020204.872306/19/2020213.7500SALE(2,148,399)(2,148,399)	0 Note 2001
INU0	0
TREASURY BOND FUTURE	
SEP 2020 - HSBC INSURANCE LIABILITY CHICAGO BOARD OF TRADE	
INDO	0
ULTIAL LUNG TENN TREASURY BONF FUTURE	
SEP 2020 - HSBC INSURANCE LIABILITY CHICAGO BOARD OF TRADE	
INNO	D
S&P 500 EMINI FUTURE  MAR 2020 - JP MORGAN  CHICAGO MERCANTILE	
ESH0 5,000 (726,976,155) SCURITIES LLC VAGLB HEDGE EX 5 Equity/Index 03/15/2019 EXCHANGE SNZ20LFK8NNNCL00F39 02/28/2020 2,907.9045 03/02/2020 3,029.9498 SALE (30,511,325) (30,511,325)	0 Note 0001
S&P 500 EMINI FUTURE	
MAR 2020 - UP MORGAN  CHICAGO MERCANTILE  CHIC	0   Note 2004
ESHO	0
MAR 2020 - JP MORGAN CHICAGO MERCANTILE	
ESHO	0 Note 0001 5

## **SCHEDULE DB - PART B - SECTION 2**

							F	uture Contracts Terminated Dece	ember 31	of Current `	Year								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation I	Margin	19	20
				Description of Item(s)											16	17	18	Hedge Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			S&P 500 EMINI FUTURE																
		.=	MAR 2020 - JP MORGAN					CHICAGO MERCANTILE									_		
ESH0	5,000	(729,691,888)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	_03/15/2019	EXCHANGE	_02/28/2020 _	2,918.7676	_03/02/2020 _	3,057.2769	SALE	(34,627,338)	(34,627,338)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE MAR 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESH0	5,000	(697 199 213)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	.03/20/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	.03/09/2020	2,788.7969	03/13/2020	2,468.9000	SALE	79,974,213	79,974,213	0	0	Note 0001	50
			S&P 500 EMINI FUTURE							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, , , , , , , , , , , , , , , , , , , ,							
			MAR 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESH0	5,000	(700,726,038)	SECURITIES LLC	. VAGLB HEDGE	EX 5	Equity/Index.	03/20/2020 .	EXCHANGE	03/09/2020 .	2,802.9042	.03/13/2020 .	2,468.9000	SALE	83,501,037	83,501,037	0	۵	Note 0001	50
			S&P 500 EMINI FUTURE MAR 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESH0	5,000	(698 798 988)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	03/20/2020		03/09/2020	2 795 1960	03/13/2020	2,468.9000	SALE	81,573,987	81,573,987	0	0	Note 0001	50
Luio		(000,700,000)	S&P 500 EMINI FUTURE	THOLD TEDUL	Lx 0	Equity/ mack_	5072072020	CALLOGE HOMEWOLD OF		2,700.1000	2007 107 2020	2,100.0000						1010 0001	
			MAR 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESH0	5,000	(689,085,613)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	_03/20/2020	EXCHANGE	03/09/2020 _	2,756.3425	_03/13/2020 _	2,468.9000	SALE	71,860,613	71,860,613	0	0	Note 0001	50
			S&P 500 EMINI FUTURE																
ESH0	5,000	(607 000 700)	MAR 2020 - JP MORGAN SECURITIES LLC	VAGLB HEDGE	EV E	F ( ) - d	00/00/0000	CHICAGO MERCANTILE EXCHANGE	00/00/0000	0.740.0050	03/13/2020 .	2,468.9000	SALE	69,798,788	69,798,788	0	0	N- 4 - 000 1	50
ESHU	5,000	(087,023,788)	S&P 500 EMINI FUTURE	. VAULD NEDUE	EX 5	Equity/Index.	03/20/2020	EXCHANGE SNZ2UJLFK8///NNCLQUF39	03/09/2020 .	2,748.0952	.03/ 13/ 2020 .	∠,408.9000	SALE		09,798,788	u	υ	Note 0001	
			MAR 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESH0	5,000	(690,536,025)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	.03/20/2020	EXCHANGE	03/09/2020	2,762.1441	.03/13/2020 .	2,468.9000	SALE	73,311,025	73,311,025	۵	٥	Note 0001	50
			S&P 500 EMINI FUTURE			. ,													
			MAR 2020 - JP MORGAN					CHICAGO MERCANTILE								_	_		
ESH0	5,000	(689, 302, 575)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	_03/20/2020	EXCHANGE	_03/10/2020 _	2,757.2103	03/13/2020 _	2,468.9000	SALE	72,077,575	72,077,575	0	0	Note 0001	50
			S&P 500 EMINI FUTURE MAR 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESH0	5,000	(679 642 738)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	03/20/2020		.03/11/2020 .	2,718.5710	03/13/2020	2,468.9000	SALE	62,417,737	62,417,737	0	0	Note 0001	50
20.10		(0.0,0.2,.00)	S&P 500 EMINI FUTURE	77,025 72502	2 0	Equity/ maox.		Enditing											
			JUN 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESM0	5,000	(626, 178, 125)	SECURITIES LLC	. VAGLB HEDGE	EX 5	Equity/Index.	06/19/2020	EXCHANGE	03/12/2020 .	2,504.7125	03/25/2020 .	2,455.6555	SALE	12,264,250	12,264,250	0	0	Note 0001	50
			S&P 500 EMINI FUTURE JUN 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESMO	5,000	(625, 299, 563)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	.06/19/2020	EXCHANGE	.03/12/2020	2 501 1083	03/25/2020 .	2,494.3328	SALE	1,716,362	1,716,362	0	0	Note 0001	50
Lomo		(025,255,500)	S&P 500 EMINI FUTURE	TAGED TEDGE	LA 9	Equity/ muex.	1307 137 2020	EXOTINAL		2,301.1303	.50/25/2020 .		UNLL	1,710,002				Note 6001	
			JUN 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESM0	5,000	(613,886,201)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	_06/19/2020	EXCHANGE	03/13/2020 _	2,455.5448	03/25/2020 _	2,534.9683	SALE	(19,855,874)	(19,855,874)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE					CHANG MEDANTHE											
ESM0	5.000	(613 996 201)	JUN 2020 - JP MORGAN SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	.06/19/2020	CHICAGO MERCANTILE EXCHANGE	.03/13/2020	2 455 5440	.03/26/2020	2.604.5771	SALE	(37,258,074)	(37.258.074)	^	^	Note 0001	EU.
LOMO	,,000	(010,000,201)	S&P 500 EMINI FUTURE	TAULU ILUUL	LA J	Equity/ index.		LAOI ININGE		2,400.0440	. 50/20/2020 .	∠,004.3//1	JALE		(31,230,014)			14016 0001	
	1	ĺ	JUN 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESM0	30,000	(3,683,317,208)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	.06/19/2020	EXCHANGE	03/13/2020 .	2,455.5448	.06/12/2020 .	3,010.3000	SALE	(832, 132, 793)	(832, 132, 793)		0	Note 0001	50
		ĺ	S&P 500 EMINI FUTURE					CHAIR NEDAWENE											
ESM0	5.970	(775.254.280)	JUN 2020 - JP MORGAN SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	06/10/2020	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	_03/31/2020 _	2 507 1660	06/12/2020	3.010.3000	SALE	(123,320,270)	(123,320,270)	^	^	Note 0001	Ę٨
LOWO		(113,234,280)	S&P 500 EMINI FUTURE	VAULU NEUUE	L^ J	Lquity/index_	_00/ 18/ 2020	LAGINIVOL	03/31/2020 _	2,081.1008	00/ 12/ 2020 _	0000. ۱۵ م.	oale	(120,020,270)	(120,020,270)	<sup>y</sup>		NOTE 0001	
	1	ĺ	JUN 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESM0	1,530	(198,683,258)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	_06/19/2020	EXCHANGE	_03/31/2020 _	2,597.1668	_06/15/2020 _	3,034.8000	SALE	(33,478,942)	(33,478,942)	0	0	Note 0001	50
	1	ĺ	S&P 500 EMINI FUTURE																
FONO	0.000	(000 004 000)	JUN 2020 - JP MORGAN	WALL R. LIEDOE	EV E	F // .	00 (40 (0000	CHICAGO MERCANTILE	04/04/0000	0 455 0007	00 (45 (0000	0.004.0000	05	(00.000.000)	(00,000,000)		_	N + 0004	
ESM0	3,000	(368,284,000)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	06/19/2020	EXCHANGE	04/01/2020 .	2,455.226/	.06/15/2020 .	3,034.8000	SALE	(86,936,000)	(86,936,000)		0	Note 0001	50
1	1	ĺ	JUN 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESM0	3,754	(461,554,325)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	.06/19/2020		.04/03/2020	2,459.0001	.06/15/2020 .	3,034.8000	SALE	(108,077,635)	(108,077,635)	ا مـــــــا	0	Note 0001	50
	1	1	S&P 500 EMINI FUTURE																
Four		/400	JUN 2020 - JP MORGAN	W 01 B 1 E B 05	Ev. 5	L	00.446	CHICAGO MERCANTILE	04/00/2227		00/40/			/445	/445				
ESMO	3,746	(460,5/0,/25)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	_06/19/2020	EXCHANGE	04/03/2020 _	2,459.0001	_06/16/2020 _	3,073.1000	SALE	(115,020,905)	(115,020,905)	ا ۵	0	Note 0001	50
		ĺ	S&P 500 EMINI FUTURE SEP 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESU0	5,000	(749,854,409)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	.09/15/2020	EXCHANGE	.06/12/2020	2.999.4176	.07/30/2020	3,220,3552	SALE	(55.234.379)	(55.234.379)	0	0	Note 0001	50

## **SCHEDULE DB - PART B - SECTION 2**

							F	uture Contracts Terminated Dece	ember 31	of Current \	Year								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation I	Margin	19	20
				Description of Item(s)			Date of						Indicate		16 Gain	17	18	Hedge Effective-	
				Hedged, Used for		Type(s)	Maturity						Exercise,	Cumulative		Gain (Loss)		ness at Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration.	Variation	(Loss)	Used to		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction		Termination	Maturity or	Margin at	Recognized	Adjust Basis		Termination	One (1)
	J .		Description			` '		Evelopes					,	-	in Current	of Hedged	D - f J		
Symbol	Contracts	Amount	Description S&P 500 EMINI FUTURE	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			SEP 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESU0	5,000	(749 854 409)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	_09/15/2020	EXCHANGE	06/12/2020	2 999 4176	08/03/2020	3,285.9005	SALE	(71,620,704)	(71,620,704)	0	0	Note 0001	50
2000		(1.10,001,100)	S&P 500 EMINI FUTURE	11000 12000		Equity/ maox	1307 107 2020	STEEDER NORTH TO SEE			2,007 007 2020 2				,(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
			SEP 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESU0	4,000	(599,883,527)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	09/15/2020 .	EXCHANGE	06/12/2020 _	2,999.4176	_08/03/2020 _	3,289.4452	SALE	(58,005,511)	(58,005,511)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE					CHICAGO MEDOLATUE											
ESU0	5,000	(740 054 400)	SEP 2020 - JP MORGAN SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	00/15/2020	CHICAGO MERCANTILE  EXCHANGE	06/12/2020 .	0 000 4176	.08/11/2020	3,371.1136	SALE	(92,923,992)	(92,923,992)	0	0	Note 0001	E0.
E300		(149,004,409)	S&P 500 EMINI FUTURE	. VAULD NEDUE	Ex 3	Equity/Index.	. 109/ 10/ 2020	EXCHAINGE		2,999.4170	.06/11/2020	3,3/1.1130	SALE	(92,920,992)	(92,920,992)			Note ooo I	0ند
			SEP 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESU0	5,000	(749,854,409)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	09/15/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/12/2020	2,999.4176	08/19/2020	3,384.9420	SALE	(96,381,079)	(96,381,079)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE																
FOLIO	0.000	(440.040.045)	SEP 2020 - JP MORGAN	WALL D. LIEDOE	EV E	F 14 /1 1	00 (45 (0000	CHICAGO MERCANTILE	00 (40 (0000	0.000 4470	00 (00 (0000	0 474 0005	041.5	(70 704 000)	(70 704 000)			N + 0004	
ESU0	3,000	(449,912,645)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	09/15/2020	EXCHANGE	06/12/2020 _	2,999.41/6	_08/26/2020 _	3,471.2965	SALE	(70,781,830)	(70,781,830)		0	Note 0001	50
			SEP 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESU0	3,000	(449,912,645)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	09/15/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/12/2020 .	2,999.4176	.08/28/2020	3,500.9274	SALE	(75, 226, 467)	(75, 226, 467)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE			. ,													
			SEP 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESU0	3,000	(449,912,645)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	09/15/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/12/2020 .	2,999.4176	09/02/2020	3,579.2314	SALE	(86,972,067)	(86,972,067)	0	۵۵	Note 0001	50
			S&P 500 EMINI FUTURE SEP 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESU0	2,970	(445 413 519)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	_09/15/2020	EXCHANGE	06/12/2020	2 999 4176	_09/15/2020 _	3,382.4000	SALE	(56,872,881)	(56,872,881)	0	0	Note 0001	50
2000	2,070	(410,410,010)	S&P 500 EMINI FUTURE	TAGED TEDGE	Lx 0	Equity/ mack_	2007 107 2020	CALEGOLI NORMANDEGOI OU		2,000.4170	1.00/ 10/ 2020 1.	0,002.4000	O/ILL		(00,072,001)			1010 0001	
			SEP 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESU0	8,284	(1,252,462,970)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	09/15/2020 .	EXCHANGE	06/15/2020 _	3,023.8121	09/15/2020	3,382.4000	SALE	(148,527,110)	(148,527,110)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE																
ESU0	2,746	(400 407 670)	SEP 2020 - JP MORGAN SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	00/15/2020	CHICAGO MERCANTILE  EXCHANGESNZ20JLFK8MNNCLQ0F39	06/16/2020	2 060 1006	09/15/2020	3,382.4000	SALE	(43,965,842)	(43,965,842)	0	0	Note 0001	E0.
E300	2,740	(420,437,070)	S&P 500 EMINI FUTURE	. VAULD NEDUE	EV 2	Equity/Index.	. 13/2020	EXCHAINGE		3,002.1020	.09/ 13/ 2020	3,302.4000		(43,900,042)	(43,903,042)	u		Note ooo!	
			SEP 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESU0	1,000	(153, 109, 132)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	.09/15/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	.06/16/2020 .	3,062.1826	.09/16/2020	3,405.3000	SALE	(17, 155, 868)	(17, 155, 868)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE																
FOLIO	0.000	(504 470 040)	SEP 2020 - JP MORGAN	WALL D. LIEDOE	EV E	F 14 /1 1	00 (45 (0000	CHICAGO MERCANTILE	00 (40 (0000	0.044.4054	.09/16/2020	3.405.3000	041.5	(0.004.007)	(9.624.687)			N + 0004	
ESU0	3,000	(501, 170,313)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	09/15/2020	EXCHANGE	09/10/2020 .	3,341.1354	_09/16/2020 _	3,405.3000	SALE	(9,624,687)	(9,624,687)	U		Note 0001	50
1			DEC 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESZ0	3,000	(496, 108, 013)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020	EXCHANGE	09/11/2020 .	3,307.3868	10/09/2020	3,461.4785	SALE	(23, 113, 763)	(23, 113, 763)		0	Note 0001	50
1			S&P 500 EMINI FUTURE																
5070		/507	DEC 2020 - JP MORGAN	W 01 B 1 E B 05	54.5		40 (45 :	CHICAGO MERCANTILE	00/44/		10 (00 :			/40					
ESZ0	3,000	(507,808,500)	SECURITIES LLC S&P 500 EMINI FUTURE	. VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020	EXCHANGE	09/14/2020 .	3,385.3900	_10/09/2020 _	3,471.2773	SALE	(12,883,100)	(12,883,100)	ا ۵	0	Note 0001	50
			DEC 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESZ0	3,000	(505,840,179)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	12/15/2020	EXCHANGE	09/15/2020	3,372.2679	_10/12/2020 _	3,502.0708	SALE	(19,470,446)	(19,470,446)		0	Note 0001	50
			S&P 500 EMINI FUTURE												1				
			DEC 2020 - JP MORGAN			L		CHICAGO MERCANTILE											
ESZ0	3,000	(505,840,179)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/15/2020 _	3,372.2679	12/02/2020	3,660.7258	SALE	(43, 268, 684)	(43,268,684)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE DEC 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESZ0	3.000	(505 840 179)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020	EXCHANGE	09/15/2020 .	3,372 2679	12/02/2020	3,660.9515	SALE	(43,302,546)	(43, 302, 546)	n	0	Note 0001	50
			S&P 500 EMINI FUTURE			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		STEEDOE TOTAL OUT		, 3.2.2070		,							20
			DEC 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESZ0	3,000	(505,840,179)	SECURITIES LLC	. VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/15/2020 .	3,372.2679	12/02/2020	3,657.8744	SALE	(42,840,984)	(42,840,984)		0	Note 0001	50
			S&P 500 EMINI FUTURE DEC 2020 - JP MORGAN					CHICAGO MEDCANTILE											
ESZ0	2.000	(337 226 796)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	12/15/2020	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	.09/15/2020	3.372.2679	12/03/2020	3.680.6853	SALE	(30,841,748)	(30.841.748)	0	۸	Note 0001	50
LOLO	£,000	(001,220,100)	S&P 500 EMINI FUTURE			_quity/ IIIuGA_	12/ 10/ 2020	CHEZOOLI NOMINOLOGI 39	50/ 10/ 2020 _	0,512.2019	12/ 00/ 2020		UNLL		,(00,041,740)				00
1			DEC 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESZ0	1,000	(169,757,500)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	_12/15/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2020 .	3,395.1500	12/03/2020	3,680.6853	SALE	(14,276,767)	(14,276,767)	0	0	Note 0001	50

## **SCHEDULE DB - PART B - SECTION 2**

							F	uture Contracts Terminated Dece	mber 31	of Current \	Year								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation I	Margin	19	20
				Description of Item(s) Hedged,			Date of						Indicate		16 Gain	17 Gain (Loss)	18	Hedge Effective- ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			S&P 500 EMINI FUTURE					Ĭ										. ,	
			DEC 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESZ0	3,000	(509, 272, 500)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	12/15/2020	EXCHANGE	_09/16/2020 _	3,395.1500	_12/04/2020 _	3,688.5250	SALE	(44,006,250)	(44,006,250)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE																
F070	3,000	(400, 000, 000)	DEC 2020 - JP MORGAN SECURITIES LLC	VAGLB HEDGE	EX 5	F: 4 /1d	10/15/0000	CHICAGO MERCANTILE EXCHANGE	_09/29/2020 _	0 000 0000	12/08/2020	3,701.9880	SALE	(56,904,270)	(56,904,270)		0	N- 4 - 000 1	F0
ESZ0	3,000	(498,393,930)	S&P 500 EMINI FUTURE	VAULD NEDUE	Ex 2	Equity/Index.	12/15/2020	EXCHANGE SINZZUGLEROWINNOLQUE39	09/29/2020 .	3,322.0202	12/08/2020	701.9880 د	SALE	(36,904,270)	(30,904,270)	u		Note 0001	
			DEC 2020 - JP MORGAN					CHICAGO MERCANTILE											
ESZ0	2,000	(332, 262, 620)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020	EXCHANGE	09/29/2020 .	3,322.6262	12/09/2020	3,703.3128	SALE	(38,068,655)	(38,068,655)	0	0	Note 0001	50
			MSCI EMERGING MARKETS																
			MINI FUTURE MAR 2020 -																
MECHO	2 000	(100 145 040)	JP MORGAN SECURITIES	VACUD LIEDOE	EV E	F: 4 /1d	00/45/0040	INTERCONT INENTAL	10/10/0010	1 007 6077	04/00/0000	1 100 5104	CALE	(0.000.440)	(0.000.110)	0	0	N-4- 0001	50
MESH0	3,000	(163,145,648)	MSCI EMERGING MARKETS	VAGLB HEDGE	EX 5	Equity/Index.	1.03/ 15/20 19	EXCHANGE 5493000F4Z033MV32P92	12/13/2019 .	1,087.6377	01/22/2020	1, 133.5184	SALE	(6,882,113)	(6,882,113)		υ	Note 0001	50
			MINI FUTURE MAR 2020 -																
			JP MORGAN SECURITIES					INTERCONTINENTAL											
MESH0	1,000	(54,381,883)		VAGLB HEDGE	EX 5	Equity/Index.	.03/15/2019	EXCHANGE 5493000F4Z033MV32P92	12/13/2019 .	1,087.6377	.03/13/2020	859.3428	SALE	11,414,742	11,414,742		0	Note 0001	50
			MSCI EMERGING MARKETS																
			MINI FUTURE MAR 2020 -					INTERCONT INFAIT II											
MESH0	4,350	(238,813,145)	JP MORGAN SECURITIES	VAGLB HEDGE	EX 5	East tu / Index	02/15/2010	INTERCONTINENTAL EXCHANGE	12/13/2019	1 007 0015	_03/13/2020 _	859.3428	SALE	51,906,085	51,906,085	0	0	Note 0001	E0.
MEONU	4, 330	(230,013,143)	MSCI EMERGING MARKETS	. VAULD NEDUE	EV 2	Equity/Index.	1.03/ 13/2019	. EACHAINGE	12/ 13/2019 .	1,097.9913	. 13/ 2020							Note ooo I	
			MINI FUTURE JUN 2020 -																
			JP MORGAN SECURITIES					INTERCONTINENTAL											
MESMO	5,350	(228, 139, 455)		VAGLB HEDGE	EX 5	Equity/Index.	06/19/2020	EXCHANGE 5493000F4Z033MV32P92	03/13/2020 .	852.8578	.06/15/2020 .	972.5744	SALE	(32,024,200)	(32,024,200)	0	0	Note 0001	50
			MSCI EMERGING MARKETS																
			MINI FUTURE SEP 2020 -					INTERCONTINENTAL											
MESU0	5,350	(257.943.405)	JP MORGAN SECURITIES	VAGLB HEDGE	EX 5	Equity/Index.	00/15/2020	EXCHANGE	06/15/2020	064 2744	_09/15/2020 _	1, 116. 1397	SALE	(40,623,960)	(40,623,960)	0	0	Note 0001	50
ML300		(237,340,403)	MSCI EMERGING MARKETS	VAGED FIEDGE	LA 3	Lquity/ muex.	13/2020	LAGI IANGL			.03/ 13/ 2020		SALL	(40,023,900)	(40,023,300)			14016 0001	
			MINI FUTURE DEC 2020 -																
			JP MORGAN SECURITIES					INTERCONTINENTAL											
MESZ0	5,350	(297,957,115)		VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020	EXCHANGE 5493000F4Z033MV32P92	09/15/2020 _	1, 113.8584	12/15/2020	1,251.4025	SALE	(36,793,065)	(36,793,065)	0	0	Note 0001	50
			MSCI EAFE MINI FUTURE MAR 2020 - JP MORGAN					INTERCONTINENTAL											
MFSH0	3,200	(323 1/2 700)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	_03/15/2019	EXCHANGE 5493000F4Z033MV32P92	_12/13/2019 _	2 010 6/10	_01/22/2020 _	2.048.4649	SALE	(4,611,691)	(4,611,691)	0	0	Note 0001	50
III OI IO		(020, 172,700)	MSCI EAFE MINI FUTURE	THOLD ILDUL		Lyurty/ mucx.	_30/ 10/2010	27000001 7200001102F92	12/10/2013 _	2,013.0413	_5112212020	∠,∪+∪.+043	JALL	(4,011,031)	(4,011,091)			11013 0001	
1			MAR 2020 - JP MORGAN					INTERCONTINENTAL											
MFSH0	300	(30,609,813)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	03/15/2019	EXCHANGE 5493000F4Z033MV32P92	12/16/2019 .	2,040.6542	_01/22/2020 _	2,048.4649	SALE	(117, 162)	(117, 162)		0	Note 0001	50
			MSCI EAFE MINI FUTURE					INTERCONTINENT											
MFSH0	4.309	(430 650 040)	MAR 2020 - JP MORGAN SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Inde	02/1E/2010	INTERCONTINENTAL EXCHANGE	10/16/0010	2 040 6540	_03/13/2020 _	1,517.2784	SALE	110 761 001	110 701 001	_	0	Noto 0001	E0.
MF30U	4,309	(439,000,942)	MSCI EAFE MINI FUTURE	VAULD REDUE	Ev 2	Equity/Index.	.03/15/2019	EXCHANGE 5493000F4Z033MV32P92	12/16/2019 .	2,040.0542	3/ 13/ 2020	1,317.2/84	SALE	112,761,321	112,761,321	u		Note 0001	50
			MAR 2020 - JP MORGAN					INTERCONTINENTAL											
MFSH0	5, 194	(528, 120, 253)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	03/15/2019	EXCHANGE	_12/17/2019 _	2,033.5782	03/13/2020	1,517.2784	SALE	134,083,064	134,083,064	0	0	Note 0001	50
			MSCI EAFE MINI FUTURE																
MEGNIO	0.005	(000 000 070)	MAR 2020 - JP MORGAN	WALL TERRE	54.5		00 (45 (00 40	INTERCONTINENTAL	10 (17 (0010	0 000 5700	00/40/0000	4 070 5004	0.11.5	100 000 000	100 000 000				50
MFSH0	3,325	(338,082,372)	SECURITIES LLC MSCI EAFE MINI FUTURE	VAGLB HEDGE	EX 5	Equity/Index_	03/15/2019	EXCHANGE 5493000F4Z033MV32P92	_12/17/2019 _	2,033.5/82	_03/16/2020 _	1,372.5864	SALE	109,889,882	109,889,882	0	0	Note 0001	50
			JUN 2020 - JP MORGAN					INTERCONTINENTAL											
MFSM0	2,590	(195, 152, 136)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	.06/19/2020	EXCHANGE	_03/13/2020 _	1,506.9663	_06/12/2020 _	1,763.0640	SALE	(33, 164, 653)	(33, 164, 653)	۵	0	Note 0001	50
			MSCI EAFE MINI FUTURE			'	1							. , ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					
			JUN 2020 - JP MORGAN			L		INTERCONTINENTAL											
MFSM0	6,913	(520,882,903)	SECURITIES LLC	. VAGLB HEDGE	EX 5	Equity/Index.	06/19/2020	EXCHANGE 5493000F4Z033MV32P92	_03/13/2020 _	1,506.9663	06/15/2020	1,756.1500	SALE	(86, 130, 348)	(86, 130, 348)	ا ۵	0	Note 0001	50
			MSCI EAFE MINI FUTURE JUN 2020 - JP MORGAN					INTERCONTINENTAL											
MFSM0	3.325	(225.969.785)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index	06/19/2020	EXCHANGE 5493000F4Z033MV32P92	.03/16/2020	1,359,2168	06/15/2020	1.756.1500	SALE	(65.990.154)	(65,990,154)	0		Note 0001	50
	, 020	[	MSCI EAFE MINI FUTURE				[,,	0.00000.1001.00				Ī							
			JUN 2020 - JP MORGAN					INTERCONTINENTAL											
MFSM0	3,075	(248,035,331)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	_06/19/2020	EXCHANGE 5493000F4Z033MV32P92	_05/05/2020 _	1,613.2379	_06/15/2020 _	1,756.1500	SALE	(21,972,733)	(21,972,733)	0	0	Note 0001	50

## **SCHEDULE DB - PART B - SECTION 2**

							F	uture Contracts Terminated Dece	ember 31	of Current \	Year								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description of Item(s) Hedged,			Date of						Indicate		16 Gain	17	18	Hedge Effective- ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative		Gain (Loss)		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration.	Variation	(Loss) Recognized	Used to Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction		Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
Cymbol	Contracts	Airiount	MSCI EAFE MINI FUTURE	or replicated	Identifier	(α)	11011	Excitatige	Date	1 1100	Date	1 1100	Ouic	Termination	i cai	Item	Deletted	(6)	1 0111
			JUN 2020 - JP MORGAN					INTERCONTINENTAL											
MFSMO	4,775	(385, 160, 554)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	_06/19/2020	EXCHANGE 5493000F4Z033MV32P92	_05/05/2020 _	1,613.2379	_06/16/2020 _	1,804.0753	SALE	(45,562,421)	(45,562,421)	0	0	Note 0001	50
			MSCI EAFE MINI FUTURE																
MEGNO	0.500	(007 550 440)	SEP 2020 - JP MORGAN	WALL D. LIEDOE	EV E	F 14 /1 1	00 /45 /0000	INTERCONT INENTAL	00 (40 (0000	4 757 4000	00 (44 (0000	4 004 0050	041.5	(40, 404, 000)	(40,404,000)	0		N + 0004	50
MFSU0	2,590	(227, 336, 440)	SECURITIES LLC MSCI EAFE MINI FUTURE	VAGLB HEDGE	EX 5	Equity/Index.	09/15/2020	EXCHANGE 5493000F4Z033MV32P92	06/12/2020 .	1,757.1926	09/ 14/ 2020	1,904.6953	SALE	(19,101,606)	(19,101,606)			Note 0001	
			SEP 2020 - JP MORGAN					INTERCONT INENTAL											
MFSU0	3,604	(315,402,243)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	09/15/2020	EXCHANGE 5493000F4Z033MV32P92	06/15/2020 .	1,750.2899	09/14/2020	1,904.6953	SALE	(27,823,856)	(27,823,856)	0	0	Note 0001	50
			MSCI EAFE MINI FUTURE																
MFSU0	9,709	(040 670 041)	SEP 2020 - JP MORGAN SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	00/15/2020	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	_06/15/2020 _	1 750 2000	09/15/2020	1,915.7694	SALE	(80,332,034)	(80,332,034)	0	٥	Note 0001	EO
MF300	9,709	(049,070,241)	MSCI EAFE MINI FUTURE	VAULD NEDUE	EA 3	Equity/index_	_09/ 13/ 2020		00/ 13/ 2020 _	1,750.2099	_09/ 13/ 2020	1,915.7094	SALE	(00,332,034	(00,002,004)	u		Note ooo1	30
			SEP 2020 - JP MORGAN					INTERCONT INENTAL											
MFSU0	1,260	(113,274,422)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	_09/15/2020	EXCHANGE 5493000F4Z033MV32P92	06/15/2020 _	1,798.0067	_09/15/2020 _	1,915.7694	SALE	(7,419,053	(7,419,053)	0	0	Note 0001	50
			MSCI EAFE MINI FUTURE																
MEGNO	0.545	(045 000 070)	SEP 2020 - JP MORGAN	WALL D. LIEDOE	EV E	F 14 /1 1	00 (45 (0000	INTERCONT INENTAL	00 (45 (0000	4 700 0007	00 (40 (0000	4 005 0704	041.5	(00 000 007	(00,000,007)			N + 0004	50
MFSU0	3,515	(315,999,6/8)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	09/15/2020	EXCHANGE 5493000F4Z033MV32P92	06/15/2020 .	1,798.0067	09/16/2020	1,925.0794	SALE	(22,333,027)	(22,333,027)	u		Note 0001	50
			DEC 2020 - JP MORGAN					INTERCONTINENTAL											
MFSZ0	3,000	(284,736,309)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020	EXCHANGE 5493000F4Z033MV32P92	09/14/2020	1,898.2421	11/25/2020	2,064.2752	SALE	(24,904,966)	(24,904,966)	۵	٥	Note 0001	50
			MSCI EAFE MINI FUTURE																
115070	0.000	(004 700 000)	DEC 2020 - JP MORGAN	WALL TERRE	5V 5	,	40 (45 (0000	INTERCONTINENTAL	00/44/0000	4 000 0404	44 (05 (0000	0 007 0774	0.11.5	/OF 445 OFO	(05.445.050)		•		50
MFSZ0	3,000	(284, /36, 309)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	_12/15/2020	EXCHANGE 5493000F4Z033MV32P92	09/14/2020 _	1,898.2421	_11/25/2020 _	2,067.6771	SALE	(25, 415, 256)	(25,415,256)	0	0	Note 0001	50
			DEC 2020 - JP MORGAN					INTERCONT INENTAL											
MFSZ0	194	(18,412,948)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020	EXCHANGE	09/14/2020	1,898.2421	11/25/2020	2,071.9731	SALE	(1,685,191)	(1,685,191)	0	0	Note 0001	50
			MSCI EAFE MINI FUTURE			. ,													
			DEC 2020 - JP MORGAN					INTERCONTINENTAL									_		
MFSZ0	2,806	(267,881,476)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020	EXCHANGE 5493000F4Z033MV32P92	09/15/2020 .	1,909.34//	11/25/2020	2,071.9731	SALE	(22,816,350)	(22,816,350)	0	Ω	Note 0001	50
			DEC 2020 - JP MORGAN					INTERCONT INENTAL											
MFSZ0	3,000	(286, 402, 148)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	.12/15/2020	EXCHANGE	.09/15/2020	1.909.3477	11/25/2020	2,073.9457	SALE	(24,689,707)	(24,689,707)	0	0	Note 0001	50
			MSCI EAFE MINI FUTURE			. ,													
			DEC 2020 - JP MORGAN					INTERCONTINENTAL									_		
MFSZ0	5, 163	(492,898,096)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	12/15/2020	EXCHANGE 5493000F4Z033MV32P92	09/15/2020 _	1,909.3477	12/14/2020	2,101.0902	SALE	(49,498,343)	(49,498,343)	0	0	Note 0001	50
			DEC 2020 - JP MORGAN					INTERCONTINENTAL											
MFSZ0	3,515	(337, 207, 905)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	12/15/2020	EXCHANGE	09/16/2020 .	1,918.6794	12/14/2020	2, 101.0902	SALE	(32,058,700)	(32,058,700)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE												1				
50110		(044 - : : :	MAR 2020 - WELLS FARGO	W 01 B 1 E B 05	EV 5		40.446.555.5	CHICAGO MERCANTILE	40 (40 : :		00/40:	0.755		.,					
ESH0	2,000	(314,615,000)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	12/12/2019	EXCHANGE	12/12/2019 .	3, 146 . 1500	03/12/2020	2,702.5713	SALE	44,357,872	44,357,872	0	0	Note 0001	50
			S&P 500 EMINI FUTURE MAR 2020 - WELLS FARGO					CHICAGO MERCANTILE											
ESH0	25,000	(3,963,733,750)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	.12/12/2019	EXCHANGE	12/12/2019	3, 170.9870	03/12/2020	2,702.5713	SALE	585,519,649	585,519,649	0		Note 0001	50
			S&P 500 EMINI FUTURE											.,					
			MAR 2020 - WELLS FARGO	l				CHICAGO MERCANTILE											
ESH0	7,000	(1,111,290,000)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	12/12/2019	EXCHANGE	12/12/2019 _	3, 175. 1143	03/12/2020	2,702.5713	SALE	165,390,051	165,390,051	0	0	Note 0001	50
			S&P 500 EMINI FUTURE MAR 2020 - WELLS FARGO					CHICAGO MERCANTILE											
ESH0	3,500	(565.494.275)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	01/31/2020	EXCHANGE	01/31/2020 .	3,231.3959	_03/12/2020	2,702.5713	SALE	92,544,301	92,544,301	0	0	Note 0001	50
	,		S&P 500 EMINI FUTURE									,		,. ,					
			MAR 2020 - WELLS FARGO	l		L		CHICAGO MERCANTILE											
ESH0	1,237	(200,463,541)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	.01/31/2020	EXCHANGE	01/31/2020 .	3,241.1244	.03/12/2020	2,702.5713	SALE	33,309,508	33,309,508	0	0	Note 0001	50
			S&P 500 EMINI FUTURE MAR 2020 - WELLS FARGO					CHICAGO MERCANTILE											
ESH0	2.263	(366,733,221)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	.01/31/2020	EXCHANGE SNZ20JLFK8MNNCL00F39	01/31/2020	3.241.1244	03/13/2020	2.468.9000	SALE	87,377,186	87.377.186	0	0	Note 0001	50
			S&P 500 EMINI FUTURE			,2.1,7				Ī		Ī		, 100	, , , , , , , , , , , , , , , , , ,				
			MAR 2020 - WELLS FARGO					CHICAGO MERCANTILE											
ESH0	6,500	(1,054,834,275)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	_02/24/2020	EXCHANGE	_02/24/2020 _	3,245.6439	03/13/2020	2,468.9000	SALE	252,441,775	252,441,775	0	0	Note 0001	50

## **SCHEDULE DB - PART B - SECTION 2**

							F	uture Contracts Terminated Dece	ember 31	of Current \	<b>r</b> ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation I	Margin	19	20
				Description of Item(s)			5								16	17	18	Hedge Effective-	
				Hedged,		T ()	Date of						Indicate	0 1 1	Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			S&P 500 EMINI FUTURE			` ` `		Ĭ										` ′	
			MAR 2020 - WELLS FARGO					CHICAGO MERCANTILE											
ESH0	6,500	(1,050,165,950)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	_02/24/2020	EXCHANGE	_02/24/2020 _	3,231.2798	_03/13/2020 _	2,468.9000	SALE	247,773,450	247,773,450	0	0	Note 0001	50
			S&P 500 EMINI FUTURE																
			MAR 2020 - WELLS FARGO					CHICAGO MERCANTILE								_	_		
ESH0	3,500	(559,349,050)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	_02/25/2020	EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/25/2020 .	3, 196.2803	03/13/2020	2,468.9000	SALE	127,291,550	127,291,550	0	0	Note 0001	50
			S&P 500 EMINI FUTURE MAR 2020 - WELLS FARGO					CHICAGO MERCANTILE											
ESH0	5,000	(786 568 463)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	02/25/2020	EXCHANGE	02/25/2020 .	3, 146. 2739	03/13/2020	2,468.9000	SALE	169,343,463	169,343,463	0	0	Note 0001	50
Luio		(100,300,400)	S&P 500 EMINI FUTURE	TAULD TILDUL	LA 3	Equity/ muex.	02/23/2020	LAGINIAL		0, 140.2700		22,400.3000	UNLL		100,040,400			Note 6001	
			MAR 2020 - WELLS FARGO					CHICAGO MERCANTILE											
ESH0	5,000	(784, 409, 338)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	_02/25/2020		_02/25/2020	3, 137.6374	03/13/2020	2,468.9000	SALE	167, 184, 338	167, 184, 338	0	0	Note 0001	50
			S&P 500 EMINI FUTURE																
			JUN 2020 - WELLS FARGO					CHICAGO MERCANTILE											
ESM0	5,000	(671, 187, 802)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	_03/12/2020	EXCHANGE	03/12/2020 _	2,684.7512	04/14/2020	2,826.6801	SALE	(35,482,224)	(35,482,224)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE					OLLONGO MEDONATUE											
ESM0	5,000	(671, 187, 802)	JUN 2020 - WELLS FARGO SECURITIES LLC	VAGLB HEDGE	EX 5	Emil tu / Inday	.03/13/2020	CHICAGO MERCANTILE EXCHANGE	03/13/2020 _	0 604 7510	04/14/2020	2,825.8864	SALE	(35,283,799)	(35,283,799)	0	0	Note 0001	EO
EOMU		(0/1,10/,002)	S&P 500 EMINI FUTURE	VAULD REDUE	Ev 2	Equity/Index.	. 33/ 13/ 2020	EACHAINGE		2,004.7312	. 14/ 2020	2,020.0004		(35,265,799)	(33,263,799)	u		Note ooo!	
			JUN 2020 - WELLS FARGO					CHICAGO MERCANTILE											
ESM0	5,250	(704.747.192)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	.03/12/2020	EXCHANGE	03/12/2020	2,684.7512	06/12/2020	3,010.3000	SALE	(85,456,558)	(85,456,558)	0	0	Note 0001	50
	,	, , , , , , , , , , , , , , , , , , , ,	S&P 500 EMINI FUTURE							, , , , , , , , , , , , , , , , , , , ,		Ī		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
			JUN 2020 - WELLS FARGO					CHICAGO MERCANTILE											
ESM0	18,583	(2,494,536,583)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	_03/12/2020	EXCHANGE	_03/12/2020 _	2,684.7512	_06/15/2020 _	3,034.8000	SALE	(325,247,837)	(325,247,837)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE																
			JUN 2020 - WELLS FARGO					CHICAGO MERCANTILE							.==	_	_		
ESM0	4,904	(668,950,032)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	03/12/2020 .	EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/12/2020 _	2,728.1812	06/15/2020	3,034.8000	SALE	(75, 182, 928)	(75, 182, 928)	0	0	Note 0001	50
			S&P 500 EMINI FUTURE JUN 2020 - WELLS FARGO					CHICAGO MERCANTILE											
ESM0	1,987	(244 081 880)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	03/12/2020	EXCHANGESNZ20JLFK8MNNCLQ0F39	03/12/2020 .	2,456.7879	06/15/2020	3,034.8000	SALE	(57,425,500)	(57,425,500)	0	0	Note 0001	50
LONG		(244,001,000)	S&P 500 EMINI FUTURE	TAULD TILDUL	LA 3	Equity/ muex.	.307 127 2020	LAGINIAL	300/ 12/ 2020 .	2,450.7675			UNLL	(37,423,300)	(37,425,300)			Note 6001	
			JUN 2020 - WELLS FARGO					CHICAGO MERCANTILE											
ESM0	20, 135	(2,473,817,104)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	.03/13/2020	EXCHANGE	.03/13/2020	2,457.2308	.06/15/2020	3,034.8000	SALE	(581,467,796)	(581,467,796)	۵	Ω	Note 0001	50
			S&P 500 EMINI FUTURE																
			JUN 2020 - WELLS FARGO					CHICAGO MERCANTILE											
ESM0	6,641	(815,923,486)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	_03/13/2020	EXCHANGE	03/13/2020 _	2,457.2308	06/16/2020	3,073.1000	SALE	(204,499,369)	(204, 499, 369)	0	0	Note 0001	50
1		ĺ	S&P 500 EMINI FUTURE SEP 2020 - WELLS FARGO					CHICAGO MERCANTILE											
ESU0	5.250	(787 205 000)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	.06/12/2020	EXCHANGE	.06/12/2020	2 900 2100	.08/26/2020	3.442.9000	SALE	(116.466.250)	(116,466,250)	۸	0	Note 0001	50
L000		(101,203,000)	S&P 500 EMINI FUTURE	1/1/ULD 1 LUUL	Ln 9	Equity/ Illuex.	. 2007 127 2020	LACIDITAL		2,000.2180	. 30/ 20/ 2020		OALE	(110,400,200)		ν		11010 0001	
		ĺ	SEP 2020 - WELLS FARGO					CHICAGO MERCANTILE											
ESU0	14,750	(2,230,008,760)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	.06/15/2020	EXCHANGE	06/15/2020 .	3,023.7407	.08/26/2020 .	3,442.9000	SALE	(309, 129, 990)	(309, 129, 990)	ا ۵	٥	Note 0001	50
1		ĺ	S&P 500 EMINI FUTURE												1				
			SEP 2020 - WELLS FARGO			L		CHICAGO MERCANTILE											
ESU0	24,800	(3,749,438,457)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	_06/15/2020	EXCHANGE	_06/15/2020 _	3,023.7407	_09/11/2020 _	3,340.6000	SALE	(392,905,543)	(392,905,543)	0	0	Note 0001	50
		1	S&P 500 EMINI FUTURE					CHICAGO MEDCANTH E											
ESU0	6.059	(016 040 040)	SEP 2020 - WELLS FARGO SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	06/15/2022	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	.06/15/2020	2 000 7407	.09/14/2020	3.333.7000	SALE	(93,902,173)	(93.902.173)		^	Note 0001	E0.
L000	0,039	(310,042,242)	S&P 500 EMINI FUTURE	YNULD HEDUL	LA 3	Equity/ muex.	00/ 13/ 2020	LAUTINIUL		0,020.7407			OALE	(50,802,173)	(50,502,1/3)	J	υ	14016 0001	الن
		1	SEP 2020 - WELLS FARGO					CHICAGO MERCANTILE											
ESU0	6,641	(1,016,778.430)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	.06/16/2020		06/16/2020 .	3,062.1245	09/14/2020	3,333.7000	SALE	(90, 176, 655)	(90, 176, 655)	L	0	Note 0001	50
	1	', ', ', ', ', ', ', ', ', ', ', ', ',	S&P 500 EMINI FUTURE			,				,					, , , , , , , , , , , , , , , , , ,				
		1	DEC 2020 - WELLS FARGO					CHICAGO MERCANTILE											
ESZ0	24,800	(4, 129, 488, 750)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	09/11/2020	EXCHANGE	09/11/2020 .	3,330.2329	12/14/2020	3,661.2000	SALE	(410,399,250)	(410,399,250)	ا ۵	0	Note 0001	50
		1	S&P 500 EMINI FUTURE					CHAIG MEDANTHE											
F070	11 000	(4 007 005 000)	DEC 2020 - WELLS FARGO	VACUD LIEDOE	EV E	F: 4 /1	00/14/0000	CHICAGO MERCANTILE	00/14/0000	0 000 4040	10/14/0000	0.004.0000	0415	(40E 7E4 000)	(405 754 000)		•	N-4- 0001	
ESZ0	11,000	(1,821,905,620)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index_	09/ 14/2020 .	EXCHANGE	09/14/2020 _	3,323.4648	_12/14/2020 _	3,661.2000	SALE	(185,754,380)	(185,754,380)	<sup>0</sup>	0	Note 0001	50
		ĺ	DEC 2020 - WELLS FARGO					CHICAGO MERCANTILE											
ESZ0	1.700	(282,494,505)	SECURITIES LLC	VAGLB HEDGE	EX 5	Equity/Index.	09/14/2020	EXCHANGE	.09/14/2020	3 323 4648	.12/15/2020	3.646.5000	SALE	(27,457,995)	(27, 457, 995)	۱ ،	0	Note 0001	50

# **SCHEDULE DB - PART B - SECTION 2**

Euturo	Contracto	Tarminated	Docombor 21	of Current Year
rulure	Contracts	reminated	December 31	or Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	
	Description of Item(s) Hedged, Used for Income Schedule/ Contracts Amount Description of Replicated Used for Income Schedule/ Generation Schedule/ Generation Income Schedule/ Generation Schedule/ Generation Income Schedule/ Generation Income Schedule/ Generation Income Schedule/ Generation Income Schedule/ Generation Income Schedule/ Generation Income Schedule/ Generation Income Income Schedule/ Generation Income Incom																	Effective-	
							Date of						Indicate		Gain	Gain (Loss)		ness at	
	Description of Item(s) Hedged, Used for Income Schedule/ Ol Contracts Amount Description or Replicated Identifier  Subtotal - Short Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - 108 - 1099999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 - 1099999. Subtotal - Hedging Other - 1099999. Subtotal - Hedging Defective Variable Annuity Guarantees Under SSAP No.108 - 1099999. Subtotal - Hedging Other - 1099999. Subtotal - Hedging Defective Variable Annuity Guarantees Under SSAP No.108 - 1099999. Subtotal - Hedging Other - 1099999. Subtotal - Hedging Other - 1099999. Subtotal - Hedging Defective Variable Annuity Guarantees Under SSAP No.108 - 1099999. Subtotal - Hedging Other - 1099999. Subtotal - Hedging Other - 1099999. Subtotal - Hedging Other - 1099999. Subtotal - Hedging Other - 1099999. Subtotal - Income Generation - 1099999. Subtotal - Maturity - 100												Exercise,	Cumulative	(Loss)	Used to		Inception	
	of Item(s) Hedged, Used for Income Income Schedule/ of Notional Ocentracts Amount Description Or Replicated Identifier  9999. Subtotal - Short Futures - Hedging Other 9999. Subtotal - Short Futures 9999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 9999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 9999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 9999. Subtotal - Replication 9999. Subtotal - Replication 9999. Subtotal - Replication 9999. Subtotal - Replication 9999. Subtotal - Replication 9999. Subtotal - Replication 9999. Subtotal - Indication 9999. Subtotal - Replication 9999. Subtotal - Indication 9999. Subtotal - Replication 9999. Subtotal - Indication 9999. Subtotal - Replication 9999. Subtotal - Indication 9999. Subtotal - I														Recognized	Adjust Basis		and at	Value of
Ticker	Number of Notional Description or Replicated Identifier (a) tion Exchange Transaction Date Price Date Price Sale    Number of Notional Description or Replicated Identifier (a) tion Exchange Transaction Date Price Date Price Date Price Date Price Date Price Date Price Date Date Price Date Date Date Date Date Date Date Dat													Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Number of Notional Description or Replicated Exhibit Risk(s) Expiration, Risk(s) Expir													Termination	Year	Item	Deferred	(b)	Point
1609999	of Item(s) Hedged, Used for Income Ochracits Amount Description Or Replicated Identifier  19999. Subtotal - Short Futures - Hedging Other 19999. Subtotal - Short Futures 19999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No. 108 19999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No. 108 19999. Subtotal - Hedging Other 19999. Subtotal - Hedging Other 19999. Subtotal - Hedging Other 19999. Subtotal - Hedging Other 19999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No. 108 19999. Subtotal - Hedging Other 19999. Subtotal - Hedging Other 19999. Subtotal - Hedging Other 19999. Subtotal - Hedging Other 19999. Subtotal - Indicate Exercise, Maturity Maturity or Order 19999. Subtotal - Short Futures - Hedging Other 19999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No. 108 19999. Subtotal - Indicate Exercise, Maturity Maturity or Order 19999. Subtotal - Short Futures 19999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No. 108 19999. Subtotal - Indicate Exercise, Maturity Maturity or Order 19999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No. 108 19999. Subtotal - Indicate Exercise, Maturity Maturity or Order 19999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No. 108 19999. Subtotal - Indicate Exercise, Maturity Maturity or Order 19999. Subtotal - Indicate Exercise, Maturity Maturity Maturity or Order 19999. Subtotal - Indicate Exercise, Maturity Maturity or Order 19999. Subtotal - Indicate Indicate Exercise, Maturity Maturity or Order 19999. Subtotal - Indicate Indicate Exercise, Maturity Maturity or Order 19999. Subtotal - Indicate Indi													(8,027,269,219)	(8,027,269,219)	0	0	XXX	XXX
1649999	Number of Notional Description or Replicated Identifier (a) Expiration, of Solve Used For Income Schedule/ Risk(s) Expiration, or Replicated Identifier (a) Expiration or Replicated Identifier (b) Expiration or Replicated Identifier (b) Expiration or Replicated Identifier (b) Expiration or Replicated Identifier (b) Expiration or Replicated Identifier (b) Expiration or Replicated Identifier (b) Expiration or Replicated Identifier (b) Expiration Date Price Identifier (c) Expiration, Maturity or Date Identifier (b) Expiration, Date Identifier (c) Expiration, Date Identifier (c) Expiration, Date Identifier (c) Expiration, Date Identifier (c) Expiration, Date Identifier (c) Expiration, Date Identifier (c) Date Identifier (													(8,027,269,219)	(8,027,269,219)	0	0	XXX	XXX
1679999	Number of Notional Description or Replicated Identifier (a) tion Exchange Trade Transaction Date Price Date Price Sale Temperatures - Hedging Other  9999. Subtotal - Short Futures - Hedging Other  9999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108  9999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108  9999. Subtotal - Hedging Other  9999. Subtotal - Hedging Other  9999. Subtotal - Hedging Other													0	0	0	0	XXX	XXX
1689999	Oll Contracts Amount Description or Replicated Identifier (a) tion Exchange Date Price Date Price Sale Te 19999. Subtotal - Short Futures - Hedging Other (8) 19999. Subtotal - Short Futures - Hedging Other (8) 19999. Subtotal - SSAP No. 108 Adjustments 19999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 19999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 19999. Subtotal - Hedging Other (6) 19999. Subtotal - Hedging Other (6) 19999. Subtotal - Hedging Other (6) 19999. Subtotal - Hedging Other (6) 19999. Subtotal - Hedging Other (7) 19999. Subtotal - Hedging Other (8) 19999. Subtotal - Hedging Other (9)														0	0	0	XXX	XXX
1699999	99. Subtotal - Short Futures - Hedging Other 99. Subtotal - Short Futures 99. Subtotal - SSAP No. 108 Adjustments 99. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 99. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 99. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	XXX	XXX
1709999	999. Subtota	I - Hedging Ot	her											(6,418,684,077)	(6,418,684,077)	0	0	XXX	XXX
1719999	999. Subtota	I - Replication												0	0	0	0	XXX	XXX
1729999	999. Subtota	I - Income Ger	neration											0	0	0	0	XXX	XXX
1739999	999. Subtota	I - Other												0	0	0	0	XXX	XXX
1749999	999. Subtota	I - Adjustment	s for SSAP No. 108	Derivatives										0	0	0	0	XXX	XXX
1759999	999 - Totals													(6.418.684.077)	(6.418.684.077)	0	0	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	Jackson hedges on a macroeconomic basis, and as a result, does not calculate hedge effectiveness at the detailed level. See the Notes to the Financial Statements for additional details.

### SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Bool	k/Adjusted Carrying V	/alue		Fair Value		11	12
		Credit		5	6	7	8	9	10		
	Master	Support	Fair Value of	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Carrying Value >0	Carrying Value <0	Collateral	Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	1,880,152,010	1,880,152,010
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Y	Υ	291, 166, 848	274,214,042	0	0	274,214,042	0	0	10,233,260	0
BARCLAYS G5GSEF7VJP5170UK5573	У	Y	250,689,000	325,922,532	(9,083,731)	66, 149, 801	325,922,532	(9,083,731)	66,149,801	20,448,742	20,448,742
BNP ROMUNSFPUBMPRO8K5P83	У	У	144,440,000	152,299,066	0	7,859,066	152,299,066	0	7,859,066	0	0
BNP ROMUNSFPU8MPR08K5P83	Y	У	0	4,092	(2,501,574)	0	4,092	(2,501,574)	0	591,680	0
CITIBANKE570DZWZ7FF32TWEFA76 _	У	YY	401,979,251	311,072,984	(1, 151, 199)	0	311,072,984	(1, 151, 199)	0	8,023,101	0
CREDIT SUISSEE58DKGMJYYYJLN8C3868	У	У	197,652,000	196,473,554	0	0	196,473,554	0	0	17,004,055	15,825,609
CREDIT AGRICOLE	У	У	0	0	(5,069,835)	0	0	(5,069,835)	0	661,717	0
DEUTSCHE BANK 7LTWFZY1CNSX8D621K86	У	У	186,240,714	164,999,293	(1,445,992)	0	164,999,293	(1,445,992)	0	17, 196,531	0
GOLDMAN SACHS & CO KD3XUN7C6T14HNAYLU02	У	У	47,111,245	43,681,395	0	0	43,681,395	0	0	5,520,149	2,090,299
GOLDMAN SACHS INTERNATIONAL	У	У	151,377,000	180,278,688	0	28,901,688	180,278,688	0	28,901,688		0
JPM CHASE	У	У	142,347,481	189,236,402	(12,566,070)	34,322,851	189,236,402	(12,566,070)	34,322,851	5,083,101	5,083,101
MORGAN STANLEY INTERNATIONAL	У	Y	154,570,270	174,447,479	0	19,877,209	174,447,479	0	19,877,209		0
MIZUHO CAPITAL MARKETS LLC	У	У	0	0	(5,556,490)	0	0	(5,556,490)	0	433,209	0
SOCIETE GENERALE	У	У	46,360,000	47,110,654	0	750,654	47,110,654	0	750,654	0	0
SOCIETE GENERALE	У	У	0	0	(8,940)	0	0	(8,940)	0	295, 138	286 , 198
UBS BFM8T61CT2L1QCEMIK50	У	У	110,300,000	158,322,115	0	48,022,115	158,322,115	0	48,022,115	0	0
029999999. Total NAIC 1 Designation			2,124,233,809	2,218,062,296	(37,383,830)	205,883,384	2,218,062,296	(37,383,830)	205,883,384	85,490,684	43,733,949
089999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Tr	aded)		242,768,631	236, 135, 539	(10,631,669)	0	236, 135, 539	(10,631,669)	0	20,551,061	3,286,299
099999999 - Gross Totals	<del> </del>	<b></b>	2,367,002,440	2,454,197,835	(48,015,499)	205,883,384	2,454,197,835	(48,015,499)	205,883,384	1,986,193,755	1,927,172,258
1. Offset per SSAP No. 64				48,015,494	(48,015,499)						
2. Net after right of offset per SSAP No. 64				2,406,182,341	0	]					

### **SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open December 31 of Current Year

Service   Serv		1		2	3	4	5	6	7	8	9
Description   Part Vision											Type of
PRINT   PRIN				Type of Asset Pledged		Description	Fair Value	Par Value			Margin (I. V or IV
Part   Part	CHICAGO MERCANTILE EXCHANGE	<u> </u>	SNZ20. II EK8MNNCI 0.0E39	71							1 1
Policy   STATE   STA											i
Column	CHICAGO MERCANTILE EXCHANGE										i
Section   Company   Comp											
Mode   Property   Comment   Commen	CHICAGO MERCANTILE EXCHANGE					BRISTOL-MYERS SQUIBB CO					
STATE   STAT	CHICAGO MERCANTILE EXCHANGE		SNZ20JLFK8MNNCLQ0F39			COLUMBIA PIPELINE GROUP	8,071,398	7,018,363	7,015,222	06/01/2025	
STATE   STAT	CHICAGO MERCANTILE EXCHANGE		SNZ20JLFK8MNNCLQ0F39	Corporate	20030N-CT-6	CONICAST CORP	10,983,043	9, 123, 872	9,119,788	10/15/2028	
PRINCE   P	CHICAGO MERCANTILE EXCHANGE		SNZ20JLFK8MNNCLQ0F39	Corporate		TWDC ENTERPRISES 18 CORP	13,789,437		12,398,624	09/17/2025	
STATE   STAT	CHICAGO MERCANTILE EXCHANGE			Corporate	278865-BE-9	ECOLAB INC		9,805,355	10,693,645	03/24/2030	
STATE   STAT				Corporate							
STATE   STAT	CHICAGO MERCANTILE EXCHANGE			Corporate					7,152,584	01/30/2050	
SIGNED   S											
Month   Propriet   P				Corporate						12/16/2036	
1000   1000				Corporate							
MILES   SECURITY   Compared   SECURITY   SECURITY   Compared   SECURITY   S					459200-KA-8						
STRICTOR ENTERING STRICT ESTABLE STRICT STRI	OTTOTION METIONITITEE EXOTINGE				539830-BB-4						
STATE   STAT	CHICAGO MERCANTILE EXCHANGE										
SIGNO   SPECIAL EL POWER   SPECIAL PRINCE   SPECIAL PRI											
SIGNO DEPARTIE DOWNER   SIGNATION   STORT			SNZ20JLFK8MNNCLQ0F39								
PARCES   P											
Product   Prod											
SHIPPOON   SHEATH   ET HOWER   STATE											
SOUTH   SOUT											
Policy   Especial Engineer   Septiment											
DIACO RESPONTE EDIAME  SIZILATIONALO RESPONTE EDIAME  SIZILATI											
Principal Resolution   Compared   1,30,071   1,9,89.02   1,30,075   1,00,07507											
Princip   Septiminary   Princip   Septiminary   Princip   Septiminary   Princip   Septiminary   Princip   Septiminary   Princip   Septiminary   Princip   Septiminary   Princip   Septiminary   Princip   Septiminary   Princip   Septiminary   Princip   Septiminary   Princip   Septiminary   Princip   Septiminary   Princip   Septiminary   Princip   Septiminary   Princip   Septiminary   Princip   Septiminary											
PARTICULAR DESCRIPTION   1.765,722   1.685,788   1.687,198   1.687,722   1.765,722   1.685,788   1.687,722   1.765,722   1.7											
DEFECT DEPONTE DESMES  SECULTION TO DETERMINE SERVICE  SECULTION TO DETERMINE SERVICE  SECULTION TO DETERMINE SERVICE  SECULTION TO DETERMINE SERVICE  SECULTION TO DETERMINE SERVICE  SECULTION TO DETERMINE SERVICE  SECULTION TO DETERMINE SERVICE  SECULTION TO DETERMINE SERVICE  SECULTION TO DETERMINE SERVICE  SECULTION TO DETERMINE SERVICE  SECULTION TO DETERMINE SERVICE  SECULTION TO DETERMINE SERVICE  SECULTION TO DETERMINE SERVICE  SECULTION TO DETERMINE SERVICE  SECULTION TO DETERMINE SERVICE  SECULTION TO DETERMINE SERVICE  SECULTION TO DETERMINE SERVICE  SECULTION TO DETERMINE SERVICE  SECULTION TO DETERMINE SERVICE  SECULTION TO SERVICE  SECURTION TO SERVICE  SECURTION TO SERVICE  SECULTION TO SERVICE  SECURTI											
DIAGO (PERMITLE EDIANE)  902.3.FRRRINGOD99  1.71 13.49  1.70 25.55  5.70 3.54  1.70 1.70 1.70 1.70 1.70 1.70 1.70 1.70											
PARTICIPATION   PARTICIPATIO											
SINGER   S											
PRINCED INFORMATICE SIGNAME   SPIZIAL FROMATICE SIGNAME											
Principal Instruction   Compared   Section											
SUMPLAN   SUMP											1
PARTICIPATION   CONTROL											1
DELICAD INFORMATILE EXCHANGE											i
DEFEATURE   SUZQUA_FROMPAD_02793   Corporate   670866—F-1   MIDIA COPP   19.95, 255   2.1 0.44, 656   2.0 971, 389   0.4/01/20303   L. DEFEATURE   SUZQUA_FROMPAD_02793   Corporate   444938-63-7   MIDIA COPP   MI											i
DILGAD   GERANTILE ECHANE   SYZZLL FROMING DFS9   Organizate   Prility Purple   Prility P						NVIDIA CORP					1
SPECIAL FRONKING_CFF    SPEC											1
DILCAD   DIFFCANT   EXCHANGE   SIZZA, FERNINALOGGS   Corporate   S400, AF-9   NIKE   INC   MC   MC   MC   MC   MC   MC   MC	CHICAGO MERCANTILE EXCHANGE										
DHICAD MERCANTILE EXPANSE   SIZZALFRIBMINDLORFS   SIZZALFRIBMIND	CHICAGO MERCANTILE EXCHANGE		SNZ20JLFK8MNNCLQ0F39	Corporate	654106-AK-9	NIKE INC	5,223,785	5,050,765	5,043,519	03/27/2030	
CHICASO   MERCANTILE EXCHANGE   SIZZOLFREBINNOLOGF39   Corporate   O40555-C2-5   IS TREASIRY N/B   1.113, 156   1.0 1.25, 0.00   1.13, 150   0.81, 152, 2029   J. HORROWINE   SIZZOLFREBINNOLOGF39   Corporate   191241-AH-1   ABBOTT LABORATORIES   26, 859, 602   24, 0.00, 0.00   24, 288, 669   0.172, 272, 2030   J. HORROWINE   SIZZOLFREBINNOLOGF39   Corporate   191241-AH-1   ABBOTT LABORATORIES   26, 859, 602   24, 0.00, 0.00   23, 952, 801   0.32, 25, 2030   J. HORROWINE   20, 907, 162   24, 0.00, 0.00   23, 952, 801   0.32, 25, 2030   J. HORROWINE   20, 907, 162   24, 0.00, 0.00   23, 952, 801   0.32, 25, 2030   J. HORROWINE   20, 907, 162   24, 0.00, 0.00   23, 952, 801   0.32, 25, 2030   J. HORROWINE   20, 907, 162   20, 907, 907   22, 407, 341   0.7, 907, 907   22, 407, 341   0.7, 907, 907   22, 407, 341   0.7, 907, 907   22, 407, 341   0.7, 907, 907   22, 407, 341   0.7, 907, 907   22, 407, 341   0.7, 907, 907   22, 407, 341   0.7, 907, 907   22, 407, 341   0.7, 907, 907   22, 407, 341   0.7, 907, 907   22, 407, 341   0.7, 907, 907, 907, 907, 907, 907, 907, 90	CHICAGO MERCANTILE EXCHANGE		SNZ20JLFK8MNNCLQ0F39	Corporate		NVIDIA CORP		21,044,856	21,025,013	04/01/2030	
CHICAGO MERCANTILE EXCHANGE   SHZ20LERGIBINALOGF39   Corporate   191241-AH-1   ABBOTT LARGARTORIES   26,859,600   24,500,000   24,288,689   01/22/2030   LOHICAGO MERCANTILE EXCHANGE   SHZ20LERGIBINALOGF39   Corporate   458140-BR-0   CONTAC CORPORATION NO. 2   29,907,100   24,000,000   23,982,869   03/22/2030   LOHICAGO MERCANTILE EXCHANGE   SHZ20LERGIBINALOGF39   COrporate   T77081-EZ-2   CONCAST CORP   15,124,966   16,951,000   16,857,865   57,267/2040   LOHICAGO MERCANTILE EXCHANGE   SH3000F420SMIN/32P92   Treasury, SHZ80LERGIBINALOGF39   Treasury, SH	CHICAGO MERCANTILE EXCHANGE		SNZ20JLFK8MNNCLQ0F39	Corporate	718172-AV-1	PHILIP MORRIS INTL INC	2,597,575	2,488,344	2,429,497	03/06/2023	
CHICAGO MERCANTILE EXCHANGE   SVZ2DLEKBINNILOGF39   Corporate.   458140-BR-0   CIMTAS CORPORATION NO. 2   2.9 097, 192   2.4 000, 000   2.3 828, 801   0.37/25/2030   LINTEROOKTINENTILE EXCHANGE   SVZ2DLEKBINNILOGF39   Corporate.   717081-EZ-2   COMICAS CORPORATION NO. 2   2.9 056, 667   2.7 (2.9), 710   3.2 407, 385   0.5/28/2040   LINTEROOKTINENTIAL EXCHANGE   5483000F42038W132P92   Treasury.   912810-SR-3   US TREASURY W/B   2.9 366, 6697   2.7 (2.9), 710   3.2 407, 385   0.6/15/2040   LINTEROOKTINENTIAL EXCHANGE   5483000F42038W132P92   Corporate.   0.23 185-80-9   MARZON, COMINO   0.2 (2.0), 43, 43, 40, 996   150, 828, 999   146, 140, 012   0.67/15/2040   LINTEROOKTINENTIAL EXCHANGE   5483000F42038W132P92   Corporate.   0.23 185-80-9   MARZON, COMINO   0.2 (2.0), 43, 43, 43, 43, 43, 43, 43, 43, 43, 43	CHICAGO MERCANTILE EXCHANGE		SNZ20JLFK8MNNCLQ0F39	Corporate		US TREASURY N/B	11, 137, 156	10,125,000	10, 113, 180	08/15/2029	
CHICAGO MERCANTILE EXCHANGE 91/220_LFRBIMM\LD0789 Corporate 77/091-EZ-2 COMCAST CORP 18 18 124, 896 1.6, 661 000 1.6, 887, 885 0.5/28/2040 J. INTERCONT INENTAL EXCHANGE 5493000F420331N/32992 Treasury. 912810-SL-3 U. STREASURY WB 2.9, 36, 697 2.7, 029, 710 3.2, 407, 341 0.2/15/2050 J. INTERCONT INENTAL EXCHANGE 5493000F42033IN/32992 Treasury. 912810-SL-3 U. STREASURY WB 1.13, 404, 1996 1.50, 829, 899 1.46, 140, 011 0.5/15/2040 J. INTERCONT INENTAL EXCHANGE 5493000F42033IN/32992 Corporate 0.23135-BC-9 MAZON, COUI INC. 2.034, 372 1.7, 786, 794 1	CHICAGO MERCANTILE EXCHANGE		SNZ20JLFK8MNNCLQ0F39	Corporate		ABBOTT LABORATORIES	26,859,620	24,500,000	24,268,669	01/22/2030	
INTERCONT INENTAL EXCHANGE 5493000F42033IN/32P92 Treasury. 912810-SR-0 US TREASURY N/B 29,556,697 27,029,710 32,407,341 02/15/2050 INTERCONT INTERLA EXCHANGE 5493000F42033IN/32P92 Corporate 023158-0-9 AIAZON. COMI INC. 12,403,404,9372 17,86,794 11,796,091 023158-0-9 AIAZON. COMI INC. 12,403,407 17,796,091 1	CHICAGO MERCANTILE EXCHANGE			Corporate	458140-BR-0	CINTAS CORPORATION NO. 2	29,097,192	24,000,000		03/25/2030	
INTERCONT INENTAL EXCHANGE 5493000F4Z033IN/32P92 Treasury 912810-SR-0 US TREASURY N/B 1.43, 404, 996 150, 829, 899 1.46, 140, 012 0.5/15/2040 I. INTERCONT INENTAL EXCHANGE 5493000F4Z033IN/32P92 Corporate 0.22135-BC-9 AIAZON COM INC  2.034, 372 1, 786, 794 1, 796, 091 0.8722/2027 I. INTERCONT INENTAL EXCHANGE 5493000F4Z033IN/32P92 Corporate 1.10122-CIII-6 BRI STOLL-WIRES SQUIBB CO  2.034, 372 1, 796, 091 0.8722/2027 I. INTERCONT INENTAL EXCHANGE 5493000F4Z033IN/32P92 Corporate 1.10122-CIII-6 BRI STOLL-WIRES SQUIBB CO  2.034, 372 1, 179, 808 0.6/01/2025 I. INTERCONT INENTAL EXCHANGE 5493000F4Z033IN/32P92 Corporate 2.0030N-CT-6 COMCAST CORP  1.1, 357, 434 1, 153, 434 1, 153, 437 1, 179, 808 0.6/01/2025 I. INTERCONT INENTAL EXCHANGE 5493000F4Z033IN/32P92 Corporate 2.5466P-DF-O TIDIC ENTERPRISES 18 CORP  1.2, 341, 105 1, 234, 438 1, 233, 751 1.0/15/2028 I. INTERCONT INENTAL EXCHANGE 5493000F4Z033IN/32P92 Corporate 2.5466P-DF-O TIDIC ENTERPRISES 18 CORP  1.2, 341, 109 1, 649, 048 1, 798, 440 0.3/24/2030 I. INTERCONT INENTAL EXCHANGE 5493000F4Z033IN/32P92 Corporate 2.78865-BE-9 EQULAB INC  2.78865-BE-9 EQULAB INC  2.104, 169 1, 649, 048 1, 798, 440 0.3/24/2030 I. INTERCONT INENTAL EXCHANGE 5493000F4Z033IN/32P92 Corporate 373334-KH-O GEORGIA POWER CO  1.1, 444, 161 1, 206, 776 1, 200, 910 0/10/20/2027 I. INTERCONT INENTAL EXCHANGE 5493000F4Z033IN/32P92 Corporate 373332-KH-O GEORGIA POWER CO  1.1, 444, 161 1, 206, 776 1, 200, 910 0/10/20/2027 I. INTERCONT INENTAL EXCHANGE 5493000F4Z033IN/32P92 Corporate 37372-AN-7 GLAXOSII ITHAL EXCHANGE 5493000F4Z033IN/32P92 CORPORATE 37372-AN-7 GLAXOSII ITHAL EXCHANGE 5493000F4Z033IN/32P92 CORPORATE 37372-AN-7 GLAXOSII ITHAL EXCHANGE 5493000F4Z033IN/32P92 CORPORATE 37076-BY-7 HOME DEPOT INC  1, 20, 20, 20, 20, 20, 20, 20, 20, 20, 20	CHICAGO MERCANTILE EXCHANGE			Corporate							
INTERCONT INENTAL EXCHANGE 5493000F4Z033IN/32P92 Corporate 023135-BC-9 AMAZON.COMI INC 2, 034, 372 1, 786, 794 1, 796, 091 08/22/2027 I INTERCONT INENTAL EXCHANGE 5493000F4Z033IN/32P92 Corporate 110122-CIII-6 BRISTOL—INFERS SUIBB CO 5, 00, 158 0, 00, 312 0, 09/15/2022 I INTERCONT INENTAL EXCHANGE 5493000F4Z033IN/32P92 Corporate 19820-AF-6 COLLIMB IA PIPEL INE GROUP 1, 357, 434 1, 367, 434 1, 179, 088 0, 06/11/2023 I INTERCONT INENTAL EXCHANGE 5493000F4Z033IN/32P92 Corporate 20030N-CT-6 COMCAST CORP 1, 1847, 110 1, 1847,	INTERCONTINENTAL EXCHANGE			Treasury							
INTERCONT INENTAL EXCHANGE 5493000F4Z033M/32P92 Corporate 110122-CII-6 BRISTOL-MYERS SQUIBB CO 590, 168 600, 332 08/15/2022 . I INTERCONT INENTAL EXCHANGE 5493000F4Z033M/32P92 Corporate 199220-AF-6 COLUMBIA PIPEL INE GROUP 1, 387, 434 1, 180, 337 1, 179, 805 1, 160/15/2028 . I INTERCONT INENTAL EXCHANGE 5493000F4Z033M/32P92 Corporate 20030M-CF-6 COMMENT CONTROL EXCHANGE 1, 344, 438 1, 1537, 351 1, 10/15/2028 . I INTERCONT INENTAL EXCHANGE 5493000F4Z033M/32P92 Corporate 25468P-DF-0 TIDC ENTERPRISES 18 CORP 2, 319, 085 2, 087, 779 2, 085, 180 0.9/17/2025 . I INTERCONT INENTAL EXCHANGE 5493000F4Z033M/32P92 Corporate 278865-BE-9 ECOLAB INC CORP 2, 104, 169 1, 649, 048 1, 1798, 440 1, 1798,											
INTERCONT INENTAL EXCHANGE 5493000F4Z033M/32P92 Corporate 198280-AF-6 COLIMBIA PIPELINE GROUP 1, 357, 434 1, 180, 337 1, 179, 808 0,6/01/2025 I. INTERCONT INENTAL EXCHANGE 5493000F4Z033M/32P92 Corporate 20030N-CT-6 COMCAST CORP 1, 187, 110 1, 537, 743 1, 180, 337 1, 179, 808 0,6/01/2025 I. INTERCONT INENTAL EXCHANGE 5493000F4Z033M/32P92 Corporate 20030N-CT-6 COMCAST CORP 1, 187, 110 1, 537, 751 10 0,7/72028 I. INTERCONT INENTAL EXCHANGE 5493000F4Z033M/32P92 Corporate 278865-BE-9 ECULAB INC CORPORATION INTERCONT INENTAL EXCHANGE 1, 180, 337 1, 1798, 440 0,3/24/2030 I. INTERCONT INENTAL EXCHANGE 5493000F4Z033M/32P92 Corporate 389550-BL-1 GENERAL DYNAMICS CORP 1, 130, 748, 949 1, 180, 337 1, 170, 819 1, 170,											
INTERCONT INENTAL EXCHANGE 5493000F4Z033M/32P92 Corporate 20030N-CT-6 COMCAST CORP 1,847,110 1,534,438 1,533,751 10/15/2028 I. INTERCONT INENTAL EXCHANGE 5493000F4Z033M/32P92 Corporate 25468P-DF-O TIDG ENTERPRISES 18 CORP 2,319,085 2,087,779 2,085,180 0,9/17/2025 I. INTERCONT INENTAL EXCHANGE 5493000F4Z033M/32P92 Corporate 278865-BE-9 ECULAB INC INTERCONT INENTAL EXCHANGE 1,337,869 1,180,337 1,1778,440 0,40/24/2030 I. INTERCONT INENTAL EXCHANGE 5493000F4Z033M/32P92 Corporate 36950-BL-1 GENERAL DYNAMICS CORP 1,337,869 1,180,337 1,1776 1,04/01/2027 I. INTERCONT INENTAL EXCHANGE 5493000F4Z033M/32P92 Corporate 373334-KN-0 GEORGIA POWER CO 1,344,161 1,206,776 1,202,910 0,1/30/2050 I. INTERCONT INENTAL EXCHANGE 3,372,968 2,832,033 0,5/15/2028 I. INTERCONT INENTAL EXCHANGE 3,372,968 2,832,033 0,5/15/2028 I. INTERCONT INENTAL EXCHANGE 3,372,968 2,832,033 0,5/15/2028 I. INTERCONT INENTAL EXCHANGE 3,372,968 2,832,033 0,5/15/2028 I. INTERCONT INENTAL EXCHANGE 3,372,968 2,832,033 0,5/15/2028 I. INTERCONT INENTAL EXCHANGE 3,372,968 2,832,033 0,5/15/2028 I. INTERCONT INENTAL EXCHANGE 3,433000F4Z033M/32P92 Corporate 4,437076-AS-1 HOWE DEPOT INC 2,012,575 1,770,505 1,839,040 0,6/15/2029 I. INTERCONT INENTAL EXCHANGE 3,43300F4Z033M/32P92 Corporate 4,437076-BPV-7 HOWE DEPOT INC 2,012,575 1,770,505 1,839,040 0,6/15/2029 I.											
INTERCONT INENTAL EXCHANGE 5493000F4Z033M/32P92 Corporate 25468P-DF-O TIDC ENTERPRISES 18 CORP 2, 319, 085 2, 087, 779 2, 085, 180 0, 9/17/2025 1. INTERCONT INENTAL EXCHANGE 5493000F4Z033M/32P92 Corporate 278865-BE-9 ECOLAB INC CORP 2, 104, 169 1, 649, 048 1, 1799, 440 0, 30/12/2027 1. INTERCONT INENTAL EXCHANGE 5493000F4Z033M/32P92 Corporate 373334-KN-O GEORGIA POWER CORPORATE 5493000F4Z033M/32P92 Corporate 373334-KN-O GEORGIA POWER CORPORATE 5493000F4Z033M/32P92 Corporate 373334-KN-O GEORGIA POWER CORPORATE 5493000F4Z033M/32P92 Corporate 377372-AN-7 GLAXOSMITHAL EXCHANGE 5493000F4Z033M/32P92 Corporate 4770F6-AS-1 HOWE DEPOT INC 1, 789, 567 1, 180, 307 1, 170, 505 1, 180, 904 0, 6/15/2029 I. INTERCONT INENTAL EXCHANGE 5493000F4Z033M/32P92 Corporate 437076-AS-1 HOWE DEPOT INC 2, 012, 015, 015, 015, 015, 015, 016, 016, 016, 016, 016, 016, 016, 016											
INTERCONT INENTAL EXCHANGE											
INTERCONT INENTAL EXCHANGE 5493000F4Z033M/32P92 Corporate 369550 -BL -1 GENERAL DYNAMICS CORP 1, 357, 859 1, 180, 337 1, 171, 261 0, 4/01/2027 INTERCONT INENTAL EXCHANGE 5493000F4Z033M/32P92 Corporate 373334-KN-0 GEORGIA POWER CO. 1, 444, 161 1, 206, 776 1, 202, 910 0, 17/30/2050 INTERCONT INENTAL EXCHANGE 5493000F4Z033M/32P92 Corporate 37732-AN-7 GLAXOSMITHALINE CAP INC 3, 372, 968 2, 832, 803 2, 832, 803 2, 832, 832, 833, 832, 832, 832, 833, 832, 832											
INTERCONT INENTAL EXCHANGE 5493000F4Z033IN/32P92 Corporate 373334-KN-0 GEORGIA POWER CO 1, 444, 161 1, 206, 776 1, 202, 910 0.1/30/2050 I. INTERCONT INENTAL EXCHANGE 5493000F4Z033IN/32P92 Corporate 377372-AN-7 GLAXOSMI THAL INE CAP INC 3, 372, 968 2, 828, 288 2, 828, 808 2, 832, 533 0.5/15/2028 I. INTERCONT INENTAL EXCHANGE 493000F4Z033IN/32P92 Corporate 437076-AS-1 HOWE DEPOT INC 1,789, 567 1, 170, 505 1, 289, 040 0.6/15/2028 I. INTERCONT INENTAL EXCHANGE 5493000F4Z033IN/32P92 Corporate 437076-AS-1 HOWE DEPOT INC 2, 2012, 515 1, 770, 505 1, 289, 040 0.6/15/2029 I.											
INTERCONT INENTAL EXCHANGE 5493000F4Z033INV32P92 Corporate 377372-AN-7 GLAXOSINI THKL INE CAP INC 3, 372, 968 2, 832, 808 2, 832, 808 2, 832, 533 05/15/2028 I. INTERCONT INENTAL EXCHANGE 5493000F4Z033INV32P92 Corporate 437076-AS-1 HOME DEPOT INC 1, 789, 567 1, 180, 337 1, 787, 096 12/16/2036 I. INTERCONT INENTAL EXCHANGE 5493000F4Z033INV32P92 Corporate 437076-BY-7 HOME DEPOT INC 2, 012, 515 1, 770, 505 1, 839, 040 0, 6/15/2029 I.			5493000F4Z033MV32P92								!
INTERCONT INENTAL EXCHANGE 5493000F4Z039IN/32P92 Corporate 437076-AS-1 HONE DEPOT INC 1,789,567 1,180,337 1,787,096 12/16/2036 I. INTERCONT INENTAL EXCHANGE 5493000F4Z039IN/32P92 Corporate 437076-BY-7 HONE DEPOT INC 2,012,515 1,770,505 1,839,040 0,6/15/2029 I.											
INTERCONT INENTAL EXCHANGE											
	INTERCONTINENTAL EXCHANGEINTERCONTINENTAL EXCHANGE		5493000F4Z033MV32P92 5493000F4Z033MV32P92	Corporate	43/0/6-BY-/ 459200-KA-8	- HOME DEPOT INC	2,012,515 L. 3,482,647 L	1,770,505 3,009,858	1,839,040	06/15/2029	

### **SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange, Counterpa		2	3 CUSIP	4	5	6	7 8 Book/Adjusted Carrying Matur	
or Central Clearingho	ouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value Date	e (I, V or IV
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	539830-BB-4	LOCKHEED MARTIN CORP	306,762	236,067	221, 15012/15/20	
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	585055-BT-2	MEDTRONIC INC		2, 147, 386	2,132,42903/15/20	
NTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	63946B-AG-5	NBCUNIVERSAL MEDIA LLC		708,202	725,20804/01/20	
NTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	66989H-AR-9	NOVARTIS CAPITAL CORP	2,534,419	2,360,673	2,357,78808/14/20	
NTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	68389X-AM-7	ORACLE CORP	1,109,629	773, 121		
NTERCONT I NENTAL EXCHANGE	5493000F4Z033MV32P92 5493000F4Z033MV32P92	Corporate	68389X-BC-8 842400-GQ-0	ORACLE CORP		1,770,505 1,062,303	1,766,64705/15/20 1,076,66403/01/20	
NTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92 5493000F4Z033MV32P92	Corporate	842434-CU-4	SOUTHERN CALIF GAS CO		1,062,303	824, 498	
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	911312-BY-1	UNITED PARCEL SERVICE	2,214,689	1,770,505	1.764.151 04/01/20	
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92 5493000F4Z033MV32P92	Corporate	91324P-DP-4	UNITEDHEALTH GROUP INC	966,225	805,698	887,497 12/15/20	
INTERCONT INENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	983024-AN-0	WYETH LLC	247.730	165.247	201.41804/01/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Treasury	912810-SL-3	US TREASURY N/B	114,281,573	105,006,695	125.898.05302/15/20	
CHICAGO BOARD OF TRADE	549300EX0402QBFQTQ27	Treasury	912810-SR-0	US TREASURY N/B	22.980.279	24,170,101	23.418.559 05/15/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	023135-BC-9	AMAZON, COM INC	3.104.635	2,726,808	2,740,99808/22/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	110122-CW-6	BRISTOL-MYERS SQUIBB CO	943.584	900.650	916.160 08/15/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	198280-AF-6	COLUMBIA PIPELINE GROUP	2,071,567	1,801,300	1,800,49406/01/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	20030N-CT-6	CONCAST CORP	2,818,857	2,341,690	2,340,64210/15/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	25468P-DF-0	TWDC ENTERPRISES 18 CORP	3,539,132	3, 186, 140	3,182,17309/17/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	278865-BE-9	ECOLAB INC		2,516,597	2,744,58103/24/20	J30I
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	369550-BL-1	GENERAL DYNAMICS CORP	2,072,216	1,801,300	1,787,45004/01/20	)27
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	373334-KN-0	GEORGIA POWER CO	2,203,920	1,841,649	1,835,74901/30/20	J50I
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	377372-AN-7	GLAXOSMITHKLINE CAP INC		4,323,121	4,322,70105/15/20	J28I
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	437076-AS-1	. HOME DEPOT INC		1,801,300	2,727,27012/16/20	J36
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	437076-BY-7	. HOME DEPOT INC	3,071,280	2,701,950	2,806,54206/15/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	459200-KA-8	IBM CORP	5,314,834	4,593,316	4,583,26605/15/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	539830-BB-4	LOCKHEED MARTIN CORP		360,260	337 , 49412/15/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	585055-BT-2	MEDTRONIC INC	4,412,950	3,277,106	3,254,27903/15/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	63946B-AG-5	NBCUNIVERSAL MEDIA LLC		1,080,780	1, 106, 73204/01/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	66989H-AR-9	NOVARTIS CAPITAL CORP		3,602,601	3,598,19708/14/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	68389X-AM-7	ORACLE CORP	1,693,394	1,179,852	1, 168, 72107/15/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	68389X-BC-8	ORACLE CORP	2,967,444	2,701,950	2,696,06205/15/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	842400-GQ-0	SOUTHERN CAL EDISON	1,917,682	1,621,170	1,643,08603/01/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	842434-CU-4	SOUTHERN CALIF GAS CO	1,365,994	1,260,910	1,258,25902/01/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	911312-BY-1	UNITED PARCEL SERVICE	3,379,816	2,701,950	2,692,25304/01/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	91324P-DP-4		1,474,547	1,229,568	1,354,40112/15/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27 549300EX04Q2QBFQTQ27	Corporate	983024-AN-0 002824-BB-5	WYETH LLC		252, 182 1, 582, 058	307,38204/01/20 1.580.52403/15/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27 549300EX04Q2QBFQTQ27	Corporate	17252M-AN-0	CINTAS CORPORATION NO. 2	2,129,435	2,038,798	1,580,52403/15/20 2,033,52704/01/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27 549300EX04Q2QBFQTQ27	Corporate	20030N-CT-6	CONCAST CORP	1,375,192	1,267,386		
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	244199-BH-7	DEERE & COMPANY		316,412	316,03704/15/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	244199-BJ-3	DEERE & COMPANY	2,287,361	2,373,086	2,514,47804/15/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27 549300EX04Q2QBFQTQ27	Corporate_	25468P-DK-9	TWDC ENTERPRISES 18 CORP	2,276,592	2,263,450	2,258,50302/13/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	278865-BE-9	ECOLAB INC	1,369,238	1,265,646	1,380,304 03/24/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	369550-BL-1	GENERAL DYNAMICS CORP	328.038	316,412	313.97904/01/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	437076-BX-9	HOME DEPOT INC	1,364,399	1,155,535	1, 136, 54312/06/20	
CHICAGO BOARD OF TRADE	549300EX0402QBFQTQ27	Corporate	437076-CA-8	HOME DEPOT INC	1.564.489	1,582,058	1,575,09104/15/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	459200-JZ-5	IBM CORP	2,420,245	2,373,086	2,372,67205/15/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	494368-CB-7	KIMBERLY-CLARK CORP	1.537.079	1,582,058	1,696,23103/26/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	654106-AK-9	NIKE INC	1,058,621	1,107,440	1,105,89303/27/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	67066G-AF-1	NVIDIA CORP	3,740,982	3,955,144	3,941,33504/01/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	718172-AV-1	PHILIP MORRIS INTL INC	322,049	316,412	315,02303/06/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	718172-CJ-6	PHILIP MORRIS INTL INC	904,760		916,89108/15/20	J29I
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	87612E-BL-9	TARGET CORP	981,752	949,235	947,87304/15/20	J25I
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	911312-BX-3	UNITED PARCEL SERVICE	4,322,269	3,955,144	3,951,41404/01/20	
CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27	Corporate	91324P-CW-0	UNITEDHEALTH GROUP INC	488 , 185	467,656	456,59701/15/20	
NP	ROMUWSFPU8MPR08K5P83	Cash		CASH	4,500,000	4,500,000	4,500,00004/15/20	
REDIT AGRICOLE SA	254900BN8XS34XZDJ223	Cash		CASH		8,730,000	8,730,00004/01/20	
IIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	Cash		CASH	10,820,000	10,820,000	10,820,00001/15/20	027IV
0199999999 - Total	•		·		2.426.128.623	2.281.091.000	2.469.900.807 XXX	( XXX

### **SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open December 31 of Current Year

- ·	1	2	3	4	5	6	7 Book/Adjusted	8	9 Type of
	e, Counterparty Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Carrying Value	Maturity Date	Margin (I, V or IV)
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3128HX-4M-4	FHS 277 30		1,700,000	XXX	09/15/2042	
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3128MD-A3-7	FG G14326	1,776,335	10,631,600	XXX	01/01/2027	ıv
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3128MD-DR-1	FG G14412	186,614	1,584,000	XXX	03/01/2027	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3128MD-GY-3	FG G14515	561,680	2,954,000	XXX	07/01/2027	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured.	3128MD-M7-5	FG G14682	1,586,173	6,269,000	XXX	02/01/2028	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3128ME-BC-4	FG G15235	652.923	1,806,000	XXX	10/01/2029	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured.	3128ME-DM-0	FG G15308	2.252.490	5,561,000	XXX	04/01/2030	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3128ME-DS-7	FG G15313	1,744,869	4,548,000	XXX	04/01/2030	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3128ME-EY-3	FG G15351	1,704,573	4,103,000	XXX	05/01/2030	ΙV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3128ME-UL-3	FG G15787	2,256,577	4,840,000	XXX	05/01/2031	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3128MF-CU-0	FG G16183	3,080,507	5,118,000	XXX	02/01/2032	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured.	3128MF-K5-6	FG G16416	1,572,462	2,475,000	XXX	01/01/2033	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3128MF-K8-0	FG G16419	1,054,469	2,070,000	XXX	03/01/2028	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3128MF-K9-8	FG G16420	928,414	1,715,000	XXX	01/01/2028	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3128MF-QY-7	FG G16571		1,608,000	XXX	08/01/2033	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3128MJ-4J-6	FG G08824	29,402,437		XXX	07/01/2048	
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27 B4TYDEB6GKMZ0031MB27	Loan-backed and Structured.	3128MJ-SN-1	FG G08524	1,687,208	4, 121,000	XXX	03/01/2043	
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27 B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3128MJ-V2-3	FG 608632	30,110,146	96,811,000	XXX	03/01/2045	
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured.	3128MM-LA-9	FG G18320			XXX	08/01/2024	
BANK OF AMERICA			3128MM-LA-9	FG G18366	458,514		XXX		
	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured			1,537,603	30,172,000		10/01/2025	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured.	3128MM-R9-6	FG G18511	1,594,259	6,304,000	XXX	05/01/2029	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured.	3128MM-T6-0	FG G18572	651,300	1,834,000	XXX	10/01/2030	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3128MM-U6-8	. FG G18604		8,427,000	XXX	06/01/2031	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3128MM-X2-4	. FG G18696	1,764,481	4,287,000	XXX	07/01/2033	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3128PX-T7-1	. FG J17774	535,313	4, 188, 000	XXX	01/01/2027	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3136A4-6P-9	. FNR 2012-37 CB	1,888,711	8,500,000	XXX	01/25/2040	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3136A8-SJ-0	FNR 2012-102 AC		4,268,000	XXX	12/25/2037	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3136AD-K6-5	. FNR 2013-40 DK		4,538,522	XXX	06/25/2037	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3136AG-DF-6	. FNR 2013–97 FB	221,879	1,058,000	XXX	06/25/2032	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3136AU-WW-7	. FNR 2016-95 GA	1,103,500	1,968,000	XXX	11/25/2041	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3137AL-4N-6	. FHR 3990 KQ	1,096,456	6,261,500	XXX	08/15/2031	IV
BANK OF AMERICA		Loan-backed and Structured	3137BC-5L-8	FHR 4361 QA	855,920	2,681,026	XXX	10/15/2035	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3137BC-KY-3	. FHR 4367 CN	309,921	7,000,000	XXX	04/15/2037	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3137BD-XX-9	FHR 4390 NY	481,803	2,036,000	XXX	06/15/2040	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	31381S-FR-8	FN 469176	592,589	705, 198	XXX	09/01/2021	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3138EJ-DU-9	FN AL1914	135,546	1,925,000	XXX	11/01/2038	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3138L3-M8-5	FN AM3082	251,409	276,000	XXX	04/01/2023	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3138L7-WF-9	FN AM6945	2,357,276	2,099,000	XXX	10/01/2031	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3138LA-RQ-4	FN AM9494	1,852,337	1,881,000	XXX	07/01/2025	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured.	3138LL-NE-1	FN AN7588	3,372,000	3,122,000	XXX	03/01/2028	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3138MH-VA-8	FN AQ2408	139, 124	1,434,000	XXX	02/01/2043	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3138WJ-KU-1	FN AS8406	355,475	659,000	XXX	11/01/2031	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3138YE-PP-6	FN AY1329	1,751,199	5,077,000	XXX	03/01/2030	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured.	31396J-T2-1	FHRR ROO6 ZA		3,421,000	XXX	04/15/2036	١٧
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	31398F-3E-9	FNR 2009-88 FA	3,410,040	42,420,443	XXX	11/25/2039	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured.	31398J-6W-8	FHR 3562 JC		3,366,500	XXX	08/15/2024	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	31398K-3B-4	FHR 3588 FB	1,464,320	47,000,000	XXX	10/15/2049	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured.	31398T-GH-8	FNR 2010-68 EP	1,112,713	11,941,000	XXX	12/25/2039	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	31417S-AP-5	FN AC5413	158,046	7,500,000	XXX	10/01/2024	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	31417V-P2-3	FN AC8540	166, 187	6,604,000	XXX	12/01/2024	IV
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	36179Q-FF-3	G2 MA1966	246,588	1,300,000	XXX	06/20/2029	IV
BANK OF AMERICA	B41YDEB6GKMZ0031MB27	Loan-backed and Structured	36179Q-FF-3	G2 MA4451	2,023,234	4,612,000	XXX	05/20/2029	
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	36179T-V6-9	. G2 MA5137		3,753,000	XXX	04/20/2048	IV

### **SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open December 31 of Current Year

	1		2	3	4	5	6	7 Book/Adjusted	8	9 Type of
	Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Carrying Value	Maturity Date	Margin (I, V or IV)
BANK OF AMERICA		B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	36179U-4B-5	G2 MA6218	24,515,677	36,296,000	XXX	10/20/2049	IV
BANK OF AMERICA		B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	36179U-6U-1	G2 MA6283	143,776,031	202,472,000	XXX	11/20/2049	IV
BANK OF AMERICA		B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3617B5-XC-3	G2 BC2475	1,280,450	1,466,926	XXX	10/20/2047	IV
BARCLAYS		G5GSEF7VJP5170UK5573	Cash		CASH	250,689,000	250,689,000	XXX		IV
BNP		ROMUWSFPU8MPR08K5P83	Cash		CASH	144,440,000	144,440,000	XXX		IV
CHICAGO MERCANTILE EXCHANGE		SNZ20JLFK8MNNCLQ0F39	Cash		CASH	242,768,631	242,768,631	XXX	04/01/2031	IV
CITIBANK		E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3128ME-UM-1	FG G15788	1,213,510	2,890,000	XXX	04/01/2031	IV
CITIBANK		E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3128MF-K5-6	FG G16416	14,255,087	22,437,000	XXX	01/01/2033	IV
CITIBANK		E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3128MF-K8-0	FG G16419	12,750,418	25,030,000	XXX	03/01/2028	IV
CITIBANK		E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3128MF-K9-8	FG G16420	23,671,045	43,726,000	XXX	01/01/2028	IV
CITIBANK		E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3128MJ-4J-6	FG G08824	22,281,348	67,275,000	XXX	07/01/2048	IV
CITIBANK		E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3128MJ-SN-1	FG G08524	8,619,458	21,053,000	XXX	03/01/2043	IV
CITIBANK		E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3128MM-X2-4	FG G18696	8,004,580	19,448,000	XXX	07/01/2033	IV
CITIBANK		E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3132A5-G2-5	FR ZS4717	62,093,037	161,372,000	XXX	05/01/2047	IV
CITIBANK		E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3132A5-GW-9	FR ZS4713	6,461,812	15,900,000	XXX	04/01/2047	IV
CITIBANK		E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3132DV-4H-5	FR SD8024	92,588,511	145,409,000	XXX		IV
CITIBANK		E570DZWZ7FF32TWEFA76	Loan-backed and Structured	31418C-RC-0	FN MA3182	4,999,098	10,692,000	XXX	11/01/2047	IV
CITIBANK		E570DZWZ7FF32TWEFA76	Loan-backed and Structured	31418C-U7-7	FN MA3305	24,910,297	51,446,000	XXX	03/01/2048	IV
CITIBANK		E570DZWZ7FF32TWEFA76	Loan-backed and Structured	36179U-6U-1	G2 MA6283	33,374,854	47,000,000	XXX		IV
CITIBANK		E570DZWZ7FF32TWEFA76	Treasury	912810-RY-6	US TREASURY N/B	7,500,915	5,930,000	XXX	08/15/2047	IV
CITIBANK		E570DZWZ7FF32TWEFA76	Treasury	912828-5C-0	US TREASURY N/B	18,851,050	16,629,000	XXX	09/30/2025	IV
CITIBANK		E570DZWZ7FF32TWEFA76	Treasury	912828-6Z-8	US TREASURY N/B	1,399,846	1,328,000	XXX	06/30/2024	IV
CITIBANK		E570DZWZ7FF32TWEFA76	Treasury	912828-QN-3	US TREASURY N/B	9,028,919	8,891,000	XXX	05/15/2021	IV
CITIBANK		E570DZWZ7FF32TWEFA76	Treasury	912828-RC-6	US TREASURY N/B	12,348,985	12,095,000	XXX	08/15/2021	IV
CITIBANK		E570DZWZ7FF32TWEFA76	Treasury	912828-87-6	US TREASURY N/B	19,667,234	19,454,000	XXX	07/31/2021	IV
CITIBANK		E570DZWZ7FF32TWEFA76	Treasury	912828-TY-6	US TREASURY N/B	3,092,176	3,001,000	XXX	11/15/2022	IV
CITIBANK		E570DZWZ7FF32TWEFA76	Treasury	912828-XB-1	US TREASURY N/B	5,639,466	5,209,000	XXX	05/15/2025	ΙV
CITIBANK		E570DZWZ7FF32TWEFA76	Treasury	912828-YJ-3	US TREASURY N/B	3,769,621	3,716,000	XXX	09/30/2021	IV
CITIBANK		E570DZWZ7FF32TWEFA76	Treasury	91282C-AV-3	US TREASURY N/B	5,457,987	5,471,000	XXX	11/15/2030	IV
CREDIT SUISSE		E58DKGMJYYYJLN8C3868	Cash.		CASH	197,652,000	197,652,000	XXX	01/01/2027	IV
DEUTSCHE BANK		7LTWFZYICNSX8D621K86	Loan-backed and Structured	3128PX-RB-4	FG J17682	1,965,231	11,921,923	XXX	01/01/2027	IV
DEUTSCHE BANK		7LTWFZYICNSX8D621K86	Loan-backed and Structured.	31307D-WK-8	FG J25150	828.667	2,780,000	XXX	08/01/2028	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	3132DM-FS-9	FR SD0177	2.939.569	2,815,000	XXX	12/01/2049	IV
DEUTSCHE BANK		7LTWFZYTCNSX8D621K86	Loan-backed and Structured	3132DV-3R-4	FR SD8008	354.702	608,000	XXX	07/01/2049	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	3132GR-3G-4	FG 006799	3.438.542	14,035,000	XXX	03/01/2042	IV
DEUTSCHE BANK		7LTWFZYTCNSX8D621K86	Loan-backed and Structured	3132LA-K5-0	FG V84816	1,835,619	2,366,115	XXX	10/01/2048	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	3132LN-6T-6	FG K92782	3,170,429	5,745,000	XXX	05/01/2035	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	3132MA-PD-7	FG 029720	3,475,402	8,712,454	XXX	11/01/2044	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured.	31320S-FF-0	FG Q35565	1,850,615	6,818,000	XXX	08/01/2045	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured.	3132WG-NK-9	FG 043093	2,987,309	5,100,000	XXX	07/01/2046	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured.	3132WK-6T-0	FG 046281	6,683,251	10,374,000	XXX	02/01/2047	I
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured.	3132WK-ZX-9	FG Q46157	3, 191, 891	5,585,000	XXX	02/01/2047	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	3132WN-UG-5	FG Q48682	2,053,090	2,749,000	XXX	06/01/2047	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured.	3132XT-K8-0	FG Q51218	1,703,385	2,325,000	XXX	10/01/2047	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	3132XX-QN-2	FG 054960	4,241,703	5,677,000	XXX	03/01/2048	IV
DEUTSCHE BANK			Loan-backed and Structured.	3132Y3-HX-5	FG 059245	3,026,430	4,069,000	XXX	10/01/2048	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	31335B-XY-7	FG G61595	2,191,963	3,420,000	XXX	07/01/2048	IV
DEUTSCHE BANK			Loan-backed and Structured.	31339U-XN-5	FR QA4285	2,413,266	2,365,000	XXX	11/01/2049	iv
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	31339U-ZR-4	FR QA4352	2,050,277	2,225,000	XXX	11/01/2049	IV
DEUTSCHE BANK			Loan-backed and Structured	3133A0-V9-2	FR QA6040	2,271,300	2,355,000	XXX	01/01/2050	IV
DEUTSCHE BANK			Loan-backed and Structured.	3133A0-WC-4	FR QA6043	2,413,351	2,270,000	XXX	01/01/2050	IV
DEUTSCHE BANK		7LTWFZYTCNSX8D621K86	Loan-backed and Structured	3133A3-3Y-2	FR QA8915	2,404,085	2,337,000	XXX	04/01/2050	IV
DEUTSCHE BANK			Loan-backed and Structured	3133A4-VM-5	FR QA9620	1,578,605		XXX	04/01/2050	IV

### **SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open December 31 of Current Year

	1		2	3	4	5	6	7 Book/Adjusted	8	9 Type of
	Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Carrying Value	Maturity Date	Margin (I, V or IV)
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured.	31346Y-D7-5	FR QA4626	3,677,155	3,610,000	XXX	11/01/2049	١٧
DEUTSCHE BANK		7LTWFZYICNSX8D621K86	Loan-backed and Structured	31346Y-YJ-6	FR QA5213	2,861,179	2,867,000	XXX	12/01/2049	IV
DEUTSCHE BANK		7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138EK-N2-7	FN AL3108		11,280,000	XXX	02/01/2043	
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	3138EL-5M-1	FN AL4451	3,934,221	10,168,085	XXX	11/01/2043	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	3138EM-LY-5	FN AL4842		16,970,000	XXX	02/01/2029	
DEUTSCHE BANK		7LTWFZYTCNSX8D621K86	Loan-backed and Structured	3138EM-N5-6	FN AL4911	416,409	2,000,000	XXX	10/01/2027	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	3138ER-NP-1	FN AL 9397	1.243.565	2,016,000	XXX	10/01/2046	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured.	3138ES-BU-1	FN AL9950	2,075,201	3,230,000	XXX	02/01/2047	IV
DEUTSCHE BANK		7LTWFZYTCNSX8D621K86	Loan-backed and Structured	3138W6-DR-4	FN AR8211	4.545.007	10,043,000	XXX	04/01/2043	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured.	3138W9-4L-1	FN AS0826	4,217,183	10,205,000	XXX	10/01/2043	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	3138WF-JM-9	FN AS5667	6,266,747	22,723,000	XXX	08/01/2045	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	3138WF-V8-6	FN AS6038	209.029	998,000	XXX	10/01/2040	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	3138X6-Y5-8	FN AU7031	891,816	2,196,238	XXX	11/01/2043	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	3138XB-XY-5	FN AV0694	1,726,215	4,470,000	XXX	12/01/2043	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	3138YU-WY-3	FN A73362	629,565	1,349,000	XXX	07/01/2030	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	31402C-PL-0	FN 725027		8,436,000	XXX	11/01/2033	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured.	3140EU-4X-4	FN BC0837		1,138,000	XXX	04/01/2046	IV.
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	3140EX-EQ-2	FN BC2842	5, 115, 131	8,035,000	XXX	09/01/2046	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	3140FP-A6-6	FN BE3628	1,732,658	2,880,000	XXX	05/01/2047	17
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	3140GQ-6T-8	FN BH2681	3,741,120	7,237,000	XXX	09/01/2047	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86		3140H6-ZR-3	FN BJ5251		2,510,000	XXX	12/01/2047	
DEUTSCHE BANK		7LTWFZYTCNSX8D621K86	Loan-backed and Structured	3140H6-ZR-3	FN BM3930	5,685,749	9,685,000	XXX	09/01/2046	
			Loan-backed and Structured.	3140J8-LL-5				XXX		
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured.		FN BM4636				11/01/2047	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured.	3140JA-BF-4	FN BM5437	9,968,129	15,081,000	XXXXXX	05/01/2044	
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	3140JM-5A-6	FN BN5340		8,520,000		03/01/2049	
DEUTSCHE BANK		7LTWFZYICNSX8D621K86	Loan-backed and Structured.	3140K4-UB-4	FN B08677	4,343,881	4,709,804	XXX	03/01/2050	
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	3140KB-AK-0	FN BP3609		2,975,000	XXX	06/01/2050	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	3140KE-2V-9	- FN BP7087	2,444,501	2,280,000	XXX	06/01/2050	
DEUTSCHE BANK		7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140QA-TL-4	- FN CA3254	4,245,018	5, 194,000	XXX	02/01/2048	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	31400F-F9-5	- FN CA7391	6, 126, 736	5,630,000	XXX	10/01/2050	IV
DEUTSCHE BANK		7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140X4-JT-4	- FN FM1173	3, 182, 536	4,335,000	XXX	06/01/2049	IV
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	31410L-VC-3	- FN 890811	10,512,835	12,425,000	XXX	01/01/2047	
DEUTSCHE BANK		7LTWFZY1CNSX8D621K86	Loan-backed and Structured	31417C-4K-8	- FN AB6225	13,820,302	54,405,000	XXX	09/01/2042	IV
DEUTSCHE BANK		7LTWFZYICNSX8D621K86	Loan-backed and Structured	31418A-F2-9	FN MA1084	599,556	2,577,000	XXX	06/01/2032	IV
GOLDMAN SACHS & CO		KD3XUN7C6T14HNAYLU02	Cash		_ CASH		47,111,245	XXX		IV
GOLDMAN SACHS INTERNATIONAL .		W22LR0WP21HZNBB6K528	Cash		_ CASH	151,377,000	151,377,000 .	XXX		IV
JPM CHASE		7H6GLXDRUGQFU57RNE97	Treasury	912796-20-1	TREASURY BILL	41,185,038	41,197,000	XXX	04/22/2021	IV
JPM CHASE		7H6GLXDRUGQFU57RNE97	Treasury	912828-ZZ-6	TSY INFL IX N/B	22, 187, 194	19,452,000	XXX	07/15/2030	IV
JPM CHASE		7H6GLXDRUGQFU57RNE97	Treasury	912828-ZW-3	. US TREASURY N/B	18,545,494	18,590,000	XXX	06/30/2025	IV
JPM CHASE		7H6GLXDRUGQFU57RNE97	Treasury	912828-UH-1	TSY INFL IX N/B	19, 154, 402	16,324,000	XXX	01/15/2023	IV
JPM CHASE		7H6GLXDRUGQFU57RNE97	Treasury	912810-RV-2	. US TREASURY N/B	6,858,199	5, 197, 000	XXX	02/15/2047	IV
JPM CHASE		7H6GLXDRUGQFU57RNE97	Treasury	912810-RQ-3	. US TREASURY N/B	5,907,434	4,903,000	XXX	02/15/2046	IV
JPM CHASE		7H6GLXDRUGQFU57RNE97	Treasury	912810-QZ-4	US TREASURY N/B	6, 197, 400	4,679,000	XXX	02/15/2043	IV
JPM CHASE		7H6GLXDRUGQFU57RNE97	Treasury	912828-4N-7	. US TREASURY N/B	5,438,149	4,677,000	XXX	05/15/2028	IV
JPM CHASE		7H6GLXDRUGQFU57RNE97	Treasury	912810-RU-4	US TREASURY N/B	5,913,690	4,613,000	XXX	11/15/2046	IV
JPM CHASE		7H6GLXDRUGQFU57RNE97	Treasury	912828-Q3-7	. US TREASURY N/B	3,049,095	3,030,000	XXX	03/31/2021	IV
JPM CHASE		7H6GLXDRUGQFU57RNE97	Treasury	912828-Z3-7	TSY INFL IX N/B	2,367,722	2,095,000	XXX	01/15/2030	IV
JPM CHASE		7H6GLXDRUGQFU57RNE97	Treasury	912810-RN-0	US TREASURY N/B	2,648,562	2,063,000	XXX	08/15/2045	IV
JPM CHASE		7H6GLXDRUGQFU57RNE97	Treasury	912810-EW-4	US TREASURY N/B		1,151,000	XXX	02/15/2026	IV
JPM CHASE		7H6GLXDRUGQFU57RNE97	Treasury	912828-5W-6	TSY INFL IX N/B	1,224,178	1,006,000	XXX	01/15/2029	ıv
JPM CHASE		7H6GLXDRUGQFU57RNE97	Treasury	912828-XB-1	US TREASURY N/B		142,000	XXX	05/15/2025	IV
JPM CHASE		7H6GLXDRUGQFU57RNE97	Treasury	912810-RD-2	US TREASURY N/B	7,225	5,000	XXX	11/15/2043	IV
MORGAN STANLEY INTERNATIONAL		4PQUHN3JPFGFNF3BB653	Cash		CASH	154,570,270	154,570,270	XXX	T	IV

# **SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open December 31 of Current Year

	1	2	3	4	5	6	7	8	9
							Book/Adjusted		Type of
	Exchange, Counterparty		CUSIP				Carrying	Maturity	Margin
	or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
SOCIETE GENERALE	02RNE8 I BXP4R0TD8P	U41 Cash		CASH	46,360,000		XXX		IV
UBS	BFM8T61CT2L1QCEMI	K50 Cash		CASH	110,300,000	110,300,000	XXX		
0299999999 - Total					2,367,002,440	3,308,007,480	XXX	XXX	XXX

# **SCHEDULE DB - PART E**

# Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

	CDHS				Hedge	d Item			0 0 1 0				He	dging Instrume	ents			
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
				Fair Value					Current Year				Hedging					
				Gain (Loss)			Current Year		Increase				Instruments'					
		Prior Fair	Ending Fair	in Full	Fair Value		Increase	Change in	(Decrease)				Current Fair					
		Value in Full	Value in Full	Contract	Gain (Loss)		(Decrease)	the Hedged	in VM-21		Current Year		Value	Hedge Gain				
		Contract	Contract	Cash Flows	in Hedged	Current Year	in VM-21	Item	Liability		Fair Value	Current Year	Fluctuation	(Loss) in			Current Year	
		Cash Flows	Cash Flows	Attributed to	Item	Increase	Liability	Attributed to	Attributed to		Fluctuation	Natural	Not	Current Year	Current Year	Current Year	Total	Ending
		Attributed to	Attributed to	Interest	Attributed to		Attributed to	Hedged Risk	Hedged	Prior	of the	Offset to	Attributed to	Deferred	Prescribed	Additional	Deferred	Deferred
		Interest	Interest	Rates	Hedged	in VM-21	Interest	Percentage	Risk	Deferred	Hedge	VM-21	Hedged	Adjustment	Deferred	Deferred	Amortization	Balance
Identifier	Description	Rates	Rates	(4-3)	Risk	Liability	Dates	(6/5)	(8*9)	Palance	Instruments	Liability	Risk	[12-(13+14)]	Amortization	Amortization	(16+17)	(11+15+18)
								·····										
										<del></del>								
								·····\										
Total								XXX										

# SCHEDULE DL - PART 1 SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

ported in accreage on Line 10 of the Assets page and not included on Schedules A. B. BA, D, DB and E)

<u>(Securitie</u>	s lending collateral assets reported in aggregate on Line 10	of the		not included on Sch	edules A, B, BA, D,	DB and E)
1	2	3	4 NAIC	5	6	7
			Designation,			
			NAIC			
			Designation			
OLICID			Modifier and SVO		D = =1./A =15=4= =1	
CUSIP Identification	Description	Code	Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
	- U.S. Government Bonds	Oodc	Cymbol	0	Oarrying Value	XXX
	- All Other Government Bonds			0	0	XXX
	- U.S. States, Territories and Possessions Bonds			0	0	XXX
	- U.S. Political Subdivisions Bonds			0	0	XXX
	- U.S. Special Revenues Bonds			0	0	XXX
	- Industrial and Miscellaneous (Unaffiliated) Bonds			0	0	XXX
	- Hybrid Securities			0	0	XXX
	- Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
5999999. Subto	tal - SVO Identified Funds			0	0	XXX
6299999. Subto	tal - Unaffiliated Bank Loans			0	0	XXX
6399999. Total	- Issuer Obligations			0	0	XXX
6499999. Total	- Residential Mortgage-Backed Securities			0	0	XXX
6599999. Total	- Commercial Mortgage-Backed Securities			0	0	XXX
	- Other Loan-Backed and Structured Securities			0	0	XXX
6799999. Total	- SVO Identified Funds			0	0	XXX
6899999. Total	- Affiliated Bank Loans			0	0	XXX
6999999. Total	- Unaffiliated Bank Loans			0	0	XXX
7099999. Total	Bonds			0	0	XXX
7399999. Total	- Preferred Stocks (Schedule D, Part 2, Section 1 type)			0	0	XXX
7999999. Total	- Common Stocks (Schedule D, Part 2, Section 2 type)			0	0	XXX
	- Preferred and Common Stocks			0	0	XXX
	Dreyfus Government Cash Management Fund			4,563,944	4,563,944	
	Goldman Sachs Financial Square Government Fund			7,740,940	7,740,940	
	- Cash Equivalents (Schedule E Part 2 type)			12,304,884	12,304,884	XXX
9999999 - Tota	S			12,304,884	12,304,884	XXX
General Interro	ratories:					
		iusted (	Carrying Value \$	35,758,264		
	alance for the year Fair Value \$25,251,174 Book/Ad	justed (	Carrying Value \$	25,251,174		
3.	20,201, 174 Βουίντα	,	-α,g •α.αο ψ	20,201,174		
	Carrying Value by NAIC Designation Category Footnote:					
1A\$	0 1B\$0 1C\$0 1D\$		0 1E\$	0 1F\$	0 1G\$	0
2A\$	0 2B\$0 2C\$0					
3A\$	0 3B\$0 3C\$0					
4A\$	0 4B\$0 4C\$0					
	0 5B\$0 5C\$0					
6\$	0					

### **SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

(Securiti	es lending collateral assets included on Schedules A, B, BA,	D, DB	and E and not re	eported in aggregate	on Line 10 of the As	sets page)
1 CUSIP	2	3	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative	5	6  Book/Adjusted	7
Identification	Description	Code	Symbol	Fair Value	Carrying Value	Maturity Date
9999999 - Tota						XXX
Canaval Interva	antorion.					

Genera	1 11	πe	П	υg	aι	.OI	ies.	

Total activity for the year
 Average balance for the year

Fair Value \$ Book/Adjusted Carrying Value \$ Book/Adjusted Carrying Value \$

### **SCHEDULE E - PART 1 - CASH**

1		2	3	4	5	6	7
				Amount of Interest	Amount of Interest		
			Rate of		Accrued December 31		
Depos	,	Code	Interest	Year	of Current Year	Balance	*
Citibank			0.320			100,698	
Citibank						327,076,494	
Fifth Third						573,590	
Citizens						66,774	
Bank of Hawaii							
Northern Trust							
FHLBI CMS							
The Bank of New York Mellon							
The Bank of New York Mellon	New York, NY		0.010	257,963	6,840	30,389,039	XXX
The Bank of New York Mellon	New York, NY		0. 110	1,639	1,095	144, 199, 945	XXX
Bank of America							
JP Morgan Chase	Detroit, MI		0.000	0	0	(41, 112, 267)	XXX
Wells Fargo	Sioux Falls, SD		0.000				
Royal Bank of Canada	Toronto, Ontario		0.000	0	0	1, 145, 435	XXX
0199998 Deposits in 0 dep	positories which do not exceed the						
allowable limit in any one depository (Se	e instructions) - open						
depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	259,602	8,968	242,833,018	XXX
0299998 Deposits in 0 dep	positories which do not exceed the						
allowable limit in any one depository (Se	e instructions) - suspended						
depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositor	ies	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	259,602	8,968	242,833,018	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	259,602	8,968	242,833,018	XXX

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

		TOTALS OF DEPO	23110	III DALA	NOLS ON THE LAS	ואט וי	OI LACITIV	IONTH DOMING TH	L COI	ILINI ILAN	·
1.	January	(81,287,334)	4.	April	85,847,877	7.	July	2,580,750,206	10.	October	308,475,799
2.	February	592,739,392	5.	May	1,324,272	8.	August	1,300,949,252	11.	November	369,369,430
3.	March	3,305,579,377	6.	June	6,281,503,036	9.	September	70,708,575	12.	December	242,833,018

8899999 - Total Cash Equivalents

#### ANNUAL STATEMENT FOR THE YEAR 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

### **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

		SCHEDULE E				EIVI 3			
			vestments Owned	December 31 of C	Jurrent Year		_		
1	-	2	3	4	5	6	/ Book/Adjusted	8 Amount of Interest	9 Amount Received
OLIOID				D . A	B				
CUSIP		ription	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
	al - U.S. Government Bonds						0	0	0
	al - All Other Government Bonds						0	0	0
	al - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Tota	al - U.S. Political Subdivisions Bonds						0	0	0
3199999. Tota	al - U.S. Special Revenues Bonds						0	0	C
3899999. Tota	al - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999 Tota	al - Hybrid Securities						0	0	0
	al - Parent, Subsidiaries and Affiliates Bonds						0	0	0
	stotal - SVO Identified Funds						0		
	ntotal - Unaffiliated Bank Loans						0	0	0
							0	•	U
	al - Issuer Obligations						•	0	0
	al - Residential Mortgage-Backed Securities						0	0	0
	al - Commercial Mortgage-Backed Securities						0	0	0
	al - Other Loan-Backed and Structured Securities						0	0	0
	al - SVO Identified Funds						0	0	0
8199999. Tota	al - Affiliated Bank Loans						0	0	0
8299999. Tota	al - Unaffiliated Bank Loans						0	0	0
8399999. Tota	al Bonds						0	0	0
09248U-61-9	BLACKROCK LIQUIDITY FUNDS TEMPFUND IN			12/31/2017	0.080		351,565	30	208,389
26188J-20-6				03/11/2020	0.070		1	0	1,005,879
38141W-27-3	GOLDMAN SACHS US GOVERNMENT			12/31/2020	0.030		697,595,484	5,763	171 , 152
4812C2-68-4	JP MORGAN US GOVERNMENT			12/02/2020	0.030		3,300,785	28	15,064
94975P-40-5	WELLS FARGO US GOVERNMENT			12/31/2020	0.010		277,681,372	0	136
09248U-70-0 09248U-71-8	BLACKROCK LIQUIDITY FUNDS US GOVERNMENT				0.010		0		
38141W-23-2	GOLDMAN SACHS US GOVERNMENT				0.020		o		184,500
38143H-50-6	GOLDMAN SACHS GOVT-CAP			12/01/2020	0.010		585.725		104,000
4812A0-36-7	JP MORGAN PRIME MONEY MARKET FUND				0.120		0	0	284,901
60934N-10-4	FEDERATED GOVERNMENT US GOVERNMENT				0.010		0	0	
60934N-20-3	FEDERATED GOVERNMENT US GOVERNMENT				0.080		0	0	181,795
61747C-70-7	MORGAN STANLEY LIQUIDITY				0.030		0	0	19,389
617470-71-5	MORGAN STANLEY LIQUIDITY INSTITUTIONAL CASH ADVANTAGE				0.090		0		208 , 637 
857492-64-9 262006-20-8	DREYFUS CASH MANAGEMENT INSTITUTIONAL CASH ADVANTAGE				0.010				18,348
	total - All Other Money Market Mutual Funds				0.030		979.514.932	5.821	2.444.072
oosssss. Sub	notal - All Other Money Market Mutual Funds						9/9,514,932	5,821	2,444,0/2
[					l				

979,514,932

5,821

2,444,072

Book/Adjusted Carrying Value by NAIC Desig	nation Category Footnote:	e:			
1A\$0 1B\$		0 1D\$0	1E\$0	1F\$0	1G\$0
2A\$0 2B\$	0 2C\$	0			
3A\$0 3B\$	0 3C\$	0			
4A\$0 4B\$	0 4C\$	0			
5A\$0 5B\$	_0 5C\$	0			
6\$0					

### **SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
		Type of		3 Book/Adjusted	4	5 Book/Adjusted	6
	States, Etc.	Deposit	Purpose of Deposit	Carrying Value	Fair Value	Carrying Value	Fair Value
1.	AlabamaAL			0	0	0	0
2. 3.	Alaska			0	0	0	
3. 4.	ArkansasAR	В	For the benefit of Arkansas A&H	0			
	, and load		policyholders	0	0	223,700	315,304
5.	CaliforniaCA			0	0	0	0
6.	ColoradoCO			0	0	0	0
7.	ConnecticutCT			0	0	0 0	0
8. 9.	DelawareDE District of ColumbiaDC			0	0	0	0
10.	FloridaFL	В	Required Statutory Deposit	0	0	302,286	429,960
11.	GeorgiaGA	В	For the benefit of Georgia A&H policyholders				
	5				0	482,650	686,503
12.	HawaiiHI			0	0	0	0
13.	IdahoID			0	0	0	0
14.	IllinoisJL	D	Described Chatchers Describ	0	0	5,239,627	7,452,640
15. 16.	IndianaIN IowaIA	B	Required Statutory Deposit		0		44,292,675
17.	Kansas KS	ப				0	0
18.	KentuckyKY			0	0	0	0
19.	LouisianaLA			0	0	0	0
20.	MaineME			0	0	0	0
21.	MarylandMD			0	0	0	0
22.	MassachusettsMA	В	For the benefit of Massachusetts A&H	_	_	100 700	440.000
23.	MichiganMI	В	policyholders Life Insurance and Annuities		1,661,915	0 , 762 .	143,320
23. 24.	MinnesotaMN		Life insurance and Annutires	0	1,001,913		0
25.	MississippiMS			0	0	0	0
26.	MissouriMO			0	0	0	0
27.	MontanaMT			0	0	0	0
28.	NebraskaNE			0	0	0	0
29.	NevadaNV	B	Required Statutory Deposit		0	271,448	394 , 130
30.	New HampshireNH			0	0	0	0
31.	New JerseyNJ	_		0	0	0	0
32.	New MexicoNM	В	For the benefit of New Mexico A&H policy holders	0	0	201,524	286,640
33.	New YorkNY		liorders	0	0	201,324	286,640
	North CarolinaNC	В	For the benefit of North Carolina A&H				
• • •			policyholders			9,951,008	9,344,057
35.	North DakotaND				0	0	0
36.	OhioOH		Required Statutory Deposit				4,218,434
37.	OklahomaOK				0		0
38.	Oregon OR			0	0	0	
39. 40.	PennsylvaniaPA Rhode IslandRI			0 0	0	0 0	0
41.	South Carolina SC				0		0
42.	South DakotaSD						0
43.	TennesseeTN					_	0
44.	TexasTX		Required Statutory Deposit	0			42,494,380
45.	UtahUT			0	0	0	0
46.	VermontVT				0	0	0
47.	VirginiaVA	В	For the benefit of Virginia A&H policyholders	^	^	704 500	200 000
48.	WashingtonWA				0		680,393
49.	West VirginiaWV				0	0	
50.	WisconsinWI			0	0	0	0
51.	WyomingWY				0	0	0
52.	American SamoaAS			0	0	0	0
53.	GuamGU	C.	Required Statutory Deposit	0		217,554	217,554
54.	Puerto RicoPR			_			0
55.	U.S. Virgin IslandsVI						0
56.	Northern Mariana IslandsMP		Dominal Statutory Deposit	0			0 207 470
57.	Canada	B	Required Statutory Deposit	0	0	8,837,744 503,810	9,207,470 716,600
58. 59.	Aggregate Alien and OtherOT Subtotal	XXX	XXX	1,321,996	1,661,915	90,806,264	120,880,060
ეყ.	DETAILS OF WRITE-INS	۸۸۸	***	1,321,990	1,001,915	30,000,204	120,000,000
5801	Cavman Islands	R	Multiple Purpose	n	0	503.810	716,600
5802.	Cayman Islanus			0	0	·	1 10,000
5803.							
	Summary of remaining write-ins for	<u> </u>					
	Line 58 from overflow page	XXX	xxx	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus	VVV	VVV	0	0	503,810	716,600
l	5898)(Line 58 above)	XXX	XXX	U	U	3U3,8 IU	1 10,000

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