

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

# ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2018
OF THE CONDITION AND AFFAIRS OF THE

# Wilton Reassurance Company

NAIC Group Code 4213 (Current) 4213 (Prior) NAIC Company Code 66133 Employer's ID Number 41-1760577

Organized under the Laws of Minnnesota, State of Domicile or Port of Entry MN

Country of Domicile United States of America

Incorporated/Organized 12/04/1900 Commenced Business 02/15/1901

Statutory Home Office Fifth Ave Towers, 100 S 5th St STE 1075, Minneapolis, MN, US 55402
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 20 Glover Avenue 4th Floor
(Street and Number)
Norwalk, CT, US 06850, 203-762-4400
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 20 Glover Avenue 4th Floor, Norwalk, CT, US 06850
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 20 Glover Avenue 4th Floor
(Street and Number)
Norwalk, CT, US 06850, 203-762-4400
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.wiltonre.com

Statutory Statement Contact Michael Timothy Jones, 203-762-4668
(Name) (Area Code) (Telephone Number)
mjones@wiltonre.com, 203-762-4669
(E-mail Address) (FAX Number)

## OFFICERS

| | | | |
|---|---|---|---|
| Chief Executive Officer | Michael Elliott Fleitz | SVP, Chief Financial Officer | Steven Daniel Lash |
| SVP, General Counsel and Secretary | Mark Raymond Sarlitto | | |

## OTHER

Robert Charles Fahr, VP, Controller

## DIRECTORS OR TRUSTEES

| | | |
|---|---|---|
| Chris Conrad Stroup | Enrico John Treglia | Mark Raymond Sarlitto |
| Michael Elliott Fleitz | Steven Daniel Lash # | Andrew John Wood # |

State of Connecticut
County of Fairfield SS:

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

| | | |
|---|---|---|
| Michael Elliott Fleitz<br>Chief Executive Officer | Mark Raymond Sarlitto<br>SVP, General Counsel and Secretary | Steven Daniel Lash<br>SVP, Chief Financial Officer |

Subscribed and sworn to before me this
22 day of February 2019

Donna Evans
Notary Public
May 31, 2020

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

# ASSETS

| | | Current Year | | | Prior Year |
|---|---|---|---|---|---|
| | | 1<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets (Cols. 1 - 2) | 4<br>Net Admitted Assets |
| 1. | Bonds (Schedule D) | 15,513,995,702 | | 15,513,995,702 | 12,051,653,988 |
| 2. | Stocks (Schedule D): | | | | |
| | 2.1 Preferred stocks | 113,025,665 | | 113,025,665 | 61,340,778 |
| | 2.2 Common stocks | 510,474,384 | | 510,474,384 | 464,795,563 |
| 3. | Mortgage loans on real estate (Schedule B): | | | | |
| | 3.1 First liens | 1,010,067,560 | | 1,010,067,560 | 1,134,556,255 |
| | 3.2 Other than first liens | | | 0 | 0 |
| 4. | Real estate (Schedule A): | | | | |
| | 4.1 Properties occupied by the company (less $ encumbrances) | | | 0 | 0 |
| | 4.2 Properties held for the production of income (less $ encumbrances) | | | 0 | 0 |
| | 4.3 Properties held for sale (less $ encumbrances) | | | 0 | 0 |
| 5. | Cash ($ 17,246,259 , Schedule E - Part 1), cash equivalents ($ 267,647,572 , Schedule E - Part 2) and short-term investments ($ 0 , Schedule DA) | 284,893,831 | | 284,893,831 | 320,194,587 |
| 6. | Contract loans (including $ premium notes) | 92,906,034 | 152,896 | 92,753,138 | 98,170,916 |
| 7. | Derivatives (Schedule DB) | | | 0 | 0 |
| 8. | Other invested assets (Schedule BA) | 326,234,475 | | 326,234,475 | 243,475,762 |
| 9. | Receivables for securities | 146,026,698 | | 146,026,698 | 1,825,980 |
| 10. | Securities lending reinvested collateral assets (Schedule DL) | 0 | | 0 | 0 |
| 11. | Aggregate write-ins for invested assets | 0 | 0 | 0 | 0 |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 17,997,624,350 | 152,896 | 17,997,471,454 | 14,376,013,829 |
| 13. | Title plants less $ charged off (for Title insurers only) | | | 0 | 0 |
| 14. | Investment income due and accrued | 148,989,339 | | 148,989,339 | 119,445,103 |
| 15. | Premiums and considerations: | | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 29,164,989 | | 29,164,989 | 27,586,066 |
| | 15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums) | | | 0 | 0 |
| | 15.3 Accrued retrospective premiums ($ ) and contracts subject to redetermination ($ ) | | | 0 | 0 |
| 16. | Reinsurance: | | | | |
| | 16.1 Amounts recoverable from reinsurers | 68,158 | | 68,158 | 43,868 |
| | 16.2 Funds held by or deposited with reinsured companies | 42,704,581 | | 42,704,581 | 65,941,913 |
| | 16.3 Other amounts receivable under reinsurance contracts | 16,275,135 | | 16,275,135 | 57,583,312 |
| 17. | Amounts receivable relating to uninsured plans | | | 0 | 0 |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | 101,500,143 | | 101,500,143 | 18,379,233 |
| 18.2 | Net deferred tax asset | 158,497,569 | 145,071,254 | 13,426,315 | 31,976,510 |
| 19. | Guaranty funds receivable or on deposit | | | 0 | 0 |
| 20. | Electronic data processing equipment and software | | | 0 | 0 |
| 21. | Furniture and equipment, including health care delivery assets ($ ) | | | 0 | 0 |
| 22. | Net adjustment in assets and liabilities due to foreign exchange rates | | | 0 | 0 |
| 23. | Receivables from parent, subsidiaries and affiliates | | | 0 | 0 |
| 24. | Health care ($ ) and other amounts receivable | | | 0 | 35,233,802 |
| 25. | Aggregate write-ins for other than invested assets | 261,204,264 | 3,490,113 | 257,714,151 | 271,934,192 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 18,756,028,528 | 148,714,263 | 18,607,314,265 | 15,004,137,828 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | 0 | 0 |
| 28. | Total (Lines 26 and 27) | 18,756,028,528 | 148,714,263 | 18,607,314,265 | 15,004,137,828 |
| | **DETAILS OF WRITE-INS** | | | | |
| 1101. | | | | | |
| 1102. | | | | | |
| 1103. | | | | | |
| 1198. | Summary of remaining write-ins for Line 11 from overflow page | 0 | 0 | 0 | 0 |
| 1199. | Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above) | 0 | 0 | 0 | 0 |
| 2501. | Reinsurance receivable | 184,336,160 | | 184,336,160 | 214,671,004 |
| 2502. | Modified Coinsurance Receivable | 22,973,847 | | 22,973,847 | 23,320,179 |
| 2503. | Receivable for transfer of Call Options to RRE3 | 21,951,824 | | 21,951,824 | |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 31,942,433 | 3,490,113 | 28,452,320 | 33,943,009 |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 261,204,264 | 3,490,113 | 257,714,151 | 271,934,192 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 1. | Aggregate reserve for life contracts $ 1,924,815,799 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 4,349,427,710 Modco Reserve) | 1,924,815,799 | 1,837,028,521 |
| 2. | Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve) | 3,226,530,835 | 3,492,139 |
| 3. | Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve) | 13,549,053 | 13,314,486 |
| 4. | Contract claims: | | |
| | 4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11) | 91,555,774 | 89,273,116 |
| | 4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11) | 97,084,790 | 798,780 |
| 5. | Policyholders' dividends $ and coupons $ due and unpaid (Exhibit 4, Line 10) | 0 | 0 |
| 6. | Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts: | | |
| | 6.1 Dividends apportioned for payment (including $ Modco) | | |
| | 6.2 Dividends not yet apportioned (including $ Modco) | | |
| | 6.3 Coupons and similar benefits (including $ Modco) | | |
| 7. | Amount provisionally held for deferred dividend policies not included in Line 6 | | |
| 8. | Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 2,322,520 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14) | 2,428,109 | 96,496 |
| 9. | Contract liabilities not included elsewhere: | | |
| | 9.1 Surrender values on canceled contracts | 7,730,955 | 8,746,757 |
| | 9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act | 0 | |
| | 9.3 Other amounts payable on reinsurance, including $ 67,170,835 assumed and $ ceded | 67,170,835 | 139,361,445 |
| | 9.4 Interest maintenance reserve (IMR, Line 6) | 16,056,078 | 135,552,854 |
| 10. | Commissions to agents due or accrued-life and annuity contracts $ accident and health $ and deposit-type contract funds $ | | |
| 11. | Commissions and expense allowances payable on reinsurance assumed | (549,337) | (1,026,667) |
| 12. | General expenses due or accrued (Exhibit 2, Line 12, Col. 6) | 136,808,851 | 72,279,984 |
| 13. | Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances) | | |
| 14. | Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5) | 4,452,130 | 2,612,738 |
| 15.1 | Current federal and foreign income taxes, including $ on realized capital gains (losses) | | |
| 15.2 | Net deferred tax liability | | |
| 16. | Unearned investment income | 307,574 | 332,556 |
| 17. | Amounts withheld or retained by company as agent or trustee | | |
| 18. | Amounts held for agents' account, including $ agents' credit balances | | |
| 19. | Remittances and items not allocated | 26,081,564 | 23,137,403 |
| 20. | Net adjustment in assets and liabilities due to foreign exchange rates | | |
| 21. | Liability for benefits for employees and agents if not included above | | |
| 22. | Borrowed money $ and interest thereon $ | | |
| 23. | Dividends to stockholders declared and unpaid | | |
| 24. | Miscellaneous liabilities: | | |
| | 24.01 Asset valuation reserve (AVR, Line 16, Col. 7) | 71,146,915 | 43,413,253 |
| | 24.02 Reinsurance in unauthorized and certified ($ 0 ) companies | 2,997 | 8,398 |
| | 24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ) reinsurers | 11,589,113,682 | 11,685,791,968 |
| | 24.04 Payable to parent, subsidiaries and affiliates | 3,016,493 | 3,889,135 |
| | 24.05 Drafts outstanding | | |
| | 24.06 Liability for amounts held under uninsured plans | | |
| | 24.07 Funds held under coinsurance | 32,460,633 | 34,086,392 |
| | 24.08 Derivatives | 0 | 0 |
| | 24.09 Payable for securities | 159,069,547 | 1,750,000 |
| | 24.10 Payable for securities lending | | |
| | 24.11 Capital notes $ and interest thereon $ | | |
| 25. | Aggregate write-ins for liabilities | 188,298,911 | 254,507,519 |
| 26. | Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 17,657,132,188 | 14,348,447,273 |
| 27. | From Separate Accounts Statement | | |
| 28. | Total liabilities (Lines 26 and 27) | 17,657,132,188 | 14,348,447,273 |
| 29. | Common capital stock | 1,000,030 | 1,000,030 |
| 30. | Preferred capital stock | | |
| 31. | Aggregate write-ins for other than special surplus funds | 5,296,789 | 11,426,435 |
| 32. | Surplus notes | 300,000,000 | 300,000,000 |
| 33. | Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) | 360,419,199 | 610,419,199 |
| 34. | Aggregate write-ins for special surplus funds | 396,974,783 | 0 |
| 35. | Unassigned funds (surplus) | (113,508,724) | (267,155,109) |
| 36. | Less treasury stock, at cost: | | |
| | 36.1 shares common (value included in Line 29 $ ) | | |
| | 36.2 shares preferred (value included in Line 30 $ ) | | |
| 37. | Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement) | 949,182,047 | 654,690,525 |
| 38. | Totals of Lines 29, 30 and 37 (Page 4, Line 55) | 950,182,077 | 655,690,555 |
| 39. | Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 18,607,314,265 | 15,004,137,828 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Reinsurance Payable | 184,336,160 | 249,904,807 |
| 2502. | Modco Liability | 3,587,333 | 4,357,340 |
| 2503. | Misc liability | 375,418 | 245,372 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 0 | 0 |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 188,298,911 | 254,507,519 |
| 3101. | Fair Value Adjustment for Call Options in Funds withheld account | 5,296,789 | 11,426,435 |
| 3102. | | | |
| 3103. | | | |
| 3198. | Summary of remaining write-ins for Line 31 from overflow page | 0 | 0 |
| 3199. | Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) | 5,296,789 | 11,426,435 |
| 3401. | Unamortized gain | 396,974,783 | |
| 3402. | | | |
| 3403. | | | |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page | 0 | 0 |
| 3499. | Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) | 396,974,783 | 0 |

# SUMMARY OF OPERATIONS

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 1. | Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11) | 3,849,612,501 | 190,077,293 |
| 2. | Considerations for supplementary contracts with life contingencies | 2,868,031 | 4,916,660 |
| 3. | Net investment income (Exhibit of Net Investment Income, Line 17) | 849,835,668 | 533,206,272 |
| 4. | Amortization of Interest Maintenance Reserve (IMR, Line 5) | 7,738,438 | 9,679,059 |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | 0 | |
| 6. | Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1) | 25,537,308 | (17,865,928) |
| 7. | Reserve adjustments on reinsurance ceded | (68,533,786) | |
| 8. | Miscellaneous Income: | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 0 | |
| | 8.2 Charges and fees for deposit-type contracts | 0 | |
| | 8.3 Aggregate write-ins for miscellaneous income | 118,936,594 | 104,743,522 |
| 9. | Total (Lines 1 to 8.3) | 4,785,994,754 | 824,756,878 |
| 10. | Death benefits | 245,774,487 | 248,382,853 |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | 1,091,804 | 1,085,693 |
| 12. | Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8) | 398,596 | 182,934 |
| 13. | Disability benefits and benefits under accident and health contracts | 361,654,238 | 3,301,692 |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | 9,525 | 9,254 |
| 15. | Surrender benefits and withdrawals for life contracts | 52,180,878 | 56,351,880 |
| 16. | Group conversions | 0 | 0 |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 5,256,469 | 3,525,569 |
| 18. | Payments on supplementary contracts with life contingencies | 7,871,102 | 7,403,975 |
| 19. | Increase in aggregate reserves for life and accident and health contracts | 3,310,825,974 | (38,883,296) |
| 20. | Totals (Lines 10 to 19) | 3,985,063,073 | 281,360,554 |
| 21. | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1) | 0 | |
| 22. | Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1) | (202,143,674) | (41,483,419) |
| 23. | General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4) | 139,202,623 | 77,041,204 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3) | 301,201 | 176,084 |
| 25. | Increase in loading on deferred and uncollected premiums | 0 | |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | 0 | |
| 27. | Aggregate write-ins for deductions | 489,769,893 | 335,531,016 |
| 28. | Totals (Lines 20 to 27) | 4,412,193,116 | 652,625,439 |
| 29. | Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 373,801,638 | 172,131,439 |
| 30. | Dividends to policyholders | 0 | 0 |
| 31. | Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30) | 373,801,638 | 172,131,439 |
| 32. | Federal and foreign income taxes incurred (excluding tax on capital gains) | 125,901,250 | 147,297,823 |
| 33. | Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | 247,900,388 | 24,833,616 |
| 34. | Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (14,145,660) (excluding taxes of $ (30,215,081) transferred to the IMR) | (203,121,222) | (3,457,722) |
| 35. | Net income (Line 33 plus Line 34) | 44,779,166 | 21,375,894 |
| | **CAPITAL AND SURPLUS ACCOUNT** | | |
| 36. | Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2) | 655,690,555 | 674,173,941 |
| 37. | Net income (Line 35) | 44,779,166 | 21,375,894 |
| 38. | Change in net unrealized capital gains (losses) less capital gains tax of $ 807,582 | 151,660,093 | (30,331,934) |
| 39. | Change in net unrealized foreign exchange capital gain (loss) | | |
| 40. | Change in net deferred income tax | 56,494,802 | 60,390,509 |
| 41. | Change in nonadmitted assets | (71,559,418) | (43,678,943) |
| 42. | Change in liability for reinsurance in unauthorized and certified companies | 5,401 | 8,028 |
| 43. | Change in reserve on account of change in valuation basis, (increase) or decrease | 0 | 0 |
| 44. | Change in asset valuation reserve | (27,733,662) | (29,865,523) |
| 45. | Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1) | 0 | 0 |
| 46. | Surplus (contributed to) withdrawn from Separate Accounts during period | | |
| 47. | Other changes in surplus in Separate Accounts Statement | | |
| 48. | Change in surplus notes | | |
| 49. | Cumulative effect of changes in accounting principles | | |
| 50. | Capital changes: | | |
| | 50.1 Paid in | | |
| | 50.2 Transferred from surplus (Stock Dividend) | | |
| | 50.3 Transferred to surplus | | |
| 51. | Surplus adjustment: | | |
| | 51.1 Paid in | (250,000,000) | 0 |
| | 51.2 Transferred to capital (Stock Dividend) | | |
| | 51.3 Transferred from capital | | |
| | 51.4 Change in surplus as a result of reinsurance | 396,974,783 | |
| 52. | Dividends to stockholders | | |
| 53. | Aggregate write-ins for gains and losses in surplus | (6,129,643) | 3,618,584 |
| 54. | Net change in capital and surplus for the year (Lines 37 through 53) | 294,491,522 | (18,483,385) |
| 55. | Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) | 950,182,077 | 655,690,555 |
| | **DETAILS OF WRITE-INS** | | |
| 08.301. | MODCO Adjustment | 109,463,549 | 32,024,293 |
| 08.302. | Misc income | 9,721,686 | 18,685,382 |
| 08.303. | Misc Admin Charges | | 54,200,000 |
| 08.398. | Summary of remaining write-ins for Line 8.3 from overflow page | (248,641) | (166,153) |
| 08.399. | Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) | 118,936,594 | 104,743,522 |
| 2701. | Funds held interest ceded | 487,716,099 | 335,850,840 |
| 2702. | IMR Transfer | 1,907,916 | |
| 2703. | Misc other expenses | 145,878 | (319,824) |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | 0 | 0 |
| 2799. | Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) | 489,769,893 | 335,531,016 |
| 5301. | Fair Value Adjustment for Call Option in Funds Withheld Acct | (6,129,643) | 3,618,584 |
| 5302. | | | |
| 5303. | | | |
| 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) | (6,129,643) | 3,618,584 |

# CASH FLOW

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| | **Cash from Operations** | | |
| 1. | Premiums collected net of reinsurance | 512,990,308 | 199,526,503 |
| 2. | Net investment income | 709,209,877 | 472,373,529 |
| 3. | Miscellaneous income | 101,769,321 | 86,877,594 |
| 4. | Total (Lines 1 through 3) | 1,323,969,506 | 758,777,626 |
| 5. | Benefit and loss related payments | 717,089,197 | 184,446,884 |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | 776,998,394 | 334,848,301 |
| 8. | Dividends paid to policyholders | 0 | 0 |
| 9. | Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses) | 167,476,229 | 178,935,902 |
| 10. | Total (Lines 5 through 9) | 1,661,563,820 | 698,231,087 |
| 11. | Net cash from operations (Line 4 minus Line 10) | (337,594,314) | 60,546,539 |
| | **Cash from Investments** | | |
| 12. | Proceeds from investments sold, matured or repaid: | | |
| | 12.1 Bonds | 4,910,857,300 | 2,684,872,744 |
| | 12.2 Stocks | 57,135,155 | 23,844,148 |
| | 12.3 Mortgage loans | 121,155,668 | 72,719,969 |
| | 12.4 Real estate | 0 | 0 |
| | 12.5 Other invested assets | 13,608,468 | 221,102 |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | (2,691) | (45,773) |
| | 12.7 Miscellaneous proceeds | 157,319,547 | 1,232,130 |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 5,260,073,446 | 2,782,844,320 |
| 13. | Cost of investments acquired (long-term only): | | |
| | 13.1 Bonds | 4,518,472,813 | 3,899,599,262 |
| | 13.2 Stocks | 307,041,593 | 14,535,039 |
| | 13.3 Mortgage loans | 13,698,292 | 10,047,872 |
| | 13.4 Real estate | 0 | 0 |
| | 13.5 Other invested assets | 92,837,420 | 37,750,052 |
| | 13.6 Miscellaneous applications | 144,200,718 | 1,453,754 |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 5,076,250,836 | 3,963,385,980 |
| 14. | Net increase (decrease) in contract loans and premium notes | (5,559,349) | (4,091,168) |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14) | 189,381,960 | (1,176,450,491) |
| | **Cash from Financing and Miscellaneous Sources** | | |
| 16. | Cash provided (applied): | | |
| | 16.1 Surplus notes, capital notes | 0 | 0 |
| | 16.2 Capital and paid in surplus, less treasury stock | (250,000,000) | 0 |
| | 16.3 Borrowed funds | 0 | 0 |
| | 16.4 Net deposits on deposit-type contracts and other insurance liabilities | 234,567 | 68,310 |
| | 16.5 Dividends to stockholders | 0 | 0 |
| | 16.6 Other cash provided (applied) | 362,677,031 | 1,391,806,036 |
| 17. | Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) | 112,911,598 | 1,391,874,346 |
| | **RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS** | | |
| 18. | Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) | (35,300,756) | 275,970,394 |
| 19. | Cash, cash equivalents and short-term investments: | | |
| | 19.1 Beginning of year | 320,194,587 | 44,224,194 |
| | 19.2 End of year (Line 18 plus Line 19.1) | 284,893,831 | 320,194,587 |

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

| | | |
|---|---|---|

# ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

| | | 1 | 2 | Ordinary | | | 6 | Group | | Accident and Health | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | 3 | 4 | 5 | | 7 | 8 | 9 | 10 | 11 | Aggregate of All Other Lines of Business |
| | | Total | Industrial Life | Life Insurance | Individual Annuities | Supplementary Contracts | Credit Life (Group and Individual) | Life Insurance (a) | Annuities | Group | Credit (Group and Individual) | Other | |
| 1. | Premiums and annuity considerations for life and accident and health contracts | 3,849,612,501 | 0 | 394,292,386 | 190,469 | | 0 | 0 | 0 | 3,119 | 0 | 3,455,126,527 | |
| 2. | Considerations for supplementary contracts with life contingencies | 2,868,031 | | | | 2,868,031 | | | | | | | |
| 3. | Net investment income | 849,835,668 | | 385,318,535 | 324,579,852 | 366,497 | | 39,043 | | | | 139,531,741 | |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | 7,738,438 | | 6,265,705 | 195,589 | 5,960 | | 635 | | | | 1,270,549 | |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | 0 | | | | | | | | | | | |
| 6. | Commissions and expense allowances on reinsurance ceded | 25,537,308 | 0 | 116,322,452 | (90,785,144) | | 0 | 0 | 0 | 0 | 0 | 0 | |
| 7. | Reserve adjustments on reinsurance ceded | (68,533,786) | | (65,738,511) | (11,453,597) | 8,658,322 | | | | | | | |
| 8. | Miscellaneous Income: | | | | | | | | | | | | |
| | 8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts | 0 | | | | | | | | | | | |
| | 8.2 Charges and fees for deposit-type contracts | 0 | | | | | | | | | | | |
| | 8.3 Aggregate write-ins for miscellaneous income | 118,936,594 | 0 | 118,936,594 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. | Totals (Lines 1 to 8.3) | 4,785,994,754 | 0 | 955,397,161 | 222,727,169 | 11,898,810 | 0 | 39,678 | 0 | 3,119 | 0 | 3,595,928,817 | 0 |
| 10. | Death benefits | 245,774,487 | | 245,771,782 | | | | 2,705 | | | | | |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | 1,091,804 | | 1,091,804 | | | | | | | | | |
| 12. | Annuity benefits | 398,595 | | | 398,595 | | | | | | | | |
| 13. | Disability benefits and benefits under accident and health contracts | 361,654,238 | | 2,677,770 | 305 | | | | | 50,969 | 0 | 358,925,194 | |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | 9,525 | | 9,525 | | | | | | | | | |
| 15. | Surrender benefits and withdrawals for life contracts | 52,180,878 | | 51,590,143 | 590,735 | | | | | | | | |
| 16. | Group conversions | 0 | | | | | | | | | | | |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 5,256,469 | | 3,385,281 | (3,901,298) | 5,673,239 | | | | | | 99,247 | |
| 18. | Payments on supplementary contracts with life contingencies | 7,871,102 | | | | 7,871,102 | | | | | | | |
| 19. | Increase in aggregate reserves for life and accident and health contracts | 3,310,825,974 | | 89,137,820 | (1,559,507) | (330,822) | | 539,787 | | 491,605 | | 3,222,547,091 | |
| 20. | Totals (Lines 10 to 19) | 3,985,063,072 | 0 | 393,664,125 | (4,471,170) | 13,213,519 | 0 | 542,492 | 0 | 542,574 | 0 | 3,581,571,532 | 0 |
| 21. | Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 22. | Commissions and expense allowances on reinsurance assumed | (202,143,674) | 0 | 118,888,641 | (72,828,264) | | 0 | 0 | 0 | 72 | 0 | (248,204,123) | 0 |
| 23. | General insurance expenses | 139,202,624 | | 116,976,998 | 3,651,533 | 111,263 | | 11,853 | | 0 | 0 | 18,450,977 | |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 301,202 | | 270,729 | | | | | | | | 30,473 | |
| 25. | Increase in loading on deferred and uncollected premiums | 0 | | | | | | | | | | | |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | 0 | | | | | | | | | | | |
| 27. | Aggregate write-ins for deductions | 489,769,892 | 0 | 177,218,074 | 312,551,818 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 28. | Totals (Lines 20 to 27) | 4,412,193,116 | 0 | 807,018,567 | 238,903,917 | 13,324,782 | 0 | 554,345 | 0 | 542,646 | 0 | 3,351,848,859 | 0 |
| 29. | Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 373,801,638 | 0 | 148,378,594 | (16,176,748) | (1,425,972) | 0 | (514,667) | 0 | (539,527) | 0 | 244,079,958 | 0 |
| 30. | Dividends to policyholders | 0 | | | | | | | | | | 0 | |
| 31. | Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30) | 373,801,638 | 0 | 148,378,594 | (16,176,748) | (1,425,972) | 0 | (514,667) | 0 | (539,527) | 0 | 244,079,958 | 0 |
| 32. | Federal income taxes incurred (excluding tax on capital gains) | 125,901,250 | | 49,975,277 | (5,448,539) | (489,986) | | (173,347) | | (181,720) | | 82,219,565 | |
| 33. | Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | 247,900,388 | 0 | 98,403,317 | (10,728,209) | (935,986) | 0 | (341,320) | 0 | (357,807) | 0 | 161,860,393 | 0 |
| | **DETAILS OF WRITE-INS** | | | | | | | | | | | | |
| 08.301. | Misc income | 9,721,686 | | 9,721,686 | | | | | | | | | |
| 08.302. | Prepaid Reinsurance Assumed - NYSID Circ ltr 11 | (248,641) | | (248,641) | | | | | | | | | |
| 08.303. | Modco adjustment | 109,463,549 | | 109,463,549 | | | | | | | | | |
| 08.398. | Summary of remaining write-ins for Line 8.3 from overflow page | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 08.399. | Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) | 118,936,594 | 0 | 118,936,594 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2701. | Funds Held Interest Ceded | 487,716,099 | | 175,164,281 | 312,551,818 | | | | | | | | |
| 2702. | Misc Other Expenses | 145,877 | | 145,877 | | | | | | | | | |
| 2703. | IMR Transfer | 1,907,916 | | 1,907,916 | | | | | | | | | |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2799. | Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | 489,769,892 | 0 | 177,218,074 | 312,551,818 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

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

# ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

| | | 1 | 2 | Ordinary | | | 6 | Group | |
|---|---|---|---|---|---|---|---|---|---|
| | | | | 3 | 4 | 5 | | 7 | 8 |
| | | Total | Industrial Life | Life Insurance | Individual Annuities | Supplementary Contracts | Credit Life (Group and Individual) | Life Insurance | Annuities |
| | Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded) | | | | | | | | |
| 1. | Reserve December 31, prior year | 1,837,028,521 | 0 | 1,777,324,417 | 57,624,407 | 1,898,532 | 0 | 181,165 | 0 |
| 2. | Tabular net premiums or considerations | 255,410,936 | | 252,342,148 | 190,469 | 2,868,031 | | 10,288 | |
| 3. | Present value of disability claims incurred | 0 | | | | XXX | | | |
| 4. | Tabular interest | 90,206,974 | | 86,436,647 | 502,573 | 3,261,013 | | 6,741 | |
| 5. | Tabular less actual reserve released | (1,006,477) | | 1,938,937 | 427,487 | (3,372,901) | | | |
| 6. | Increase in reserve on account of change in valuation basis | 0 | | | | | | | |
| 6.1 | Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve | 0 | XXX | | XXX | XXX | XXX | XXX | XXX |
| 7. | Other increases (net) | 162,313,485 | | 158,769,994 | (1,240,647) | 4,784,138 | | | |
| 8. | Totals (Lines 1 to 7) | 2,343,953,439 | 0 | 2,276,812,143 | 57,504,289 | 9,438,813 | 0 | 198,194 | 0 |
| 9. | Tabular cost | 280,049,521 | | 280,054,190 | | XXX | | (4,669) | |
| 10. | Reserves released by death | 53,024,670 | | 53,019,500 | XXX | XXX | | 5,170 | XXX |
| 11. | Reserves released by other terminations (net) | 75,115,982 | | 74,134,548 | 971,834 | | | 9,600 | |
| 12. | Annuity, supplementary contract and disability payments involving life contingencies | 10,947,467 | | 2,677,770 | 398,595 | 7,871,102 | | | |
| 13. | Net transfers to or (from) Separate Accounts | 0 | | | | | | | |
| 14. | Total Deductions (Lines 9 to 13) | 419,137,640 | 0 | 409,886,008 | 1,370,429 | 7,871,102 | 0 | 10,101 | 0 |
| 15. | Reserve December 31, current year | 1,924,815,799 | 0 | 1,866,926,135 | 56,133,860 | 1,567,711 | 0 | 188,093 | 0 |

# EXHIBIT OF NET INVESTMENT INCOME

| | | 1<br>Collected During Year | 2<br>Earned During Year |
|---|---|---|---|
| 1. | U.S. Government bonds | (a) 48,993,722 | 48,935,896 |
| 1.1 | Bonds exempt from U.S. tax | (a) | |
| 1.2 | Other bonds (unaffiliated) | (a) 480,856,179 | 508,933,541 |
| 1.3 | Bonds of affiliates | (a) | |
| 2.1 | Preferred stocks (unaffiliated) | (b) 4,589,149 | 4,782,052 |
| 2.11 | Preferred stocks of affiliates | (b) | |
| 2.2 | Common stocks (unaffiliated) | 201,002 | 201,002 |
| 2.21 | Common stocks of affiliates | 157,111,676 | 157,111,676 |
| 3. | Mortgage loans | (c) 40,628,190 | 40,125,305 |
| 4. | Real estate | (d) | |
| 5 | Contract loans | 10,572,916 | 10,572,916 |
| 6 | Cash, cash equivalents and short-term investments | (e) 4,649,239 | 4,666,433 |
| 7 | Derivative instruments | (f) | |
| 8. | Other invested assets | 9,582,195 | 10,232,939 |
| 9. | Aggregate write-ins for investment income | 100,978,774 | 100,978,774 |
| 10. | Total gross investment income | 858,163,043 | 886,540,533 |
| 11. | Investment expenses | | (g) 16,230,764 |
| 12. | Investment taxes, licenses and fees, excluding federal income taxes | | (g) 0 |
| 13. | Interest expense | | (h) 20,474,101 |
| 14. | Depreciation on real estate and other invested assets | | (i) |
| 15. | Aggregate write-ins for deductions from investment income | | 0 |
| 16. | Total deductions (Lines 11 through 15) | | 36,704,865 |
| 17. | Net investment income (Line 10 minus Line 16) | | 849,835,668 |
| | **DETAILS OF WRITE-INS** | | |
| 0901. | Interest earned on funds prior to transfer to the Company | 100,978,774 | 100,978,774 |
| 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) | 100,978,774 | 100,978,774 |
| 1501. | | | |
| 1502. | | | |
| 1503. | | | |
| 1598. | Summary of remaining write-ins for Line 15 from overflow page | | 0 |
| 1599. | Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above) | | 0 |

(a) Includes $ 57,057,067 accrual of discount less $ 51,250,087 amortization of premium and less $ 72,179,637 paid for accrued interest on purchases.

(b) Includes $ 168,597 accrual of discount less $ 6,322 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ accrual of discount less $ 17,031,319 amortization of premium and less $ paid for accrued interest on purchases.

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

(e) Includes $ 2,196,713 accrual of discount less $ 11,362 amortization of premium and less $ 49,642 paid for accrued interest on purchases.

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

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

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

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

# EXHIBIT OF CAPITAL GAINS (LOSSES)

| | | 1<br>Realized Gain (Loss) On Sales or Maturity | 2<br>Other Realized Adjustments | 3<br>Total Realized Capital Gain (Loss) (Columns 1 + 2) | 4<br>Change in Unrealized Capital Gain (Loss) | 5<br>Change in Unrealized Foreign Exchange Capital Gain (Loss) |
|---|---|---|---|---|---|---|
| 1. | U.S. Government bonds | (14,536,673) | 0 | (14,536,673) | 0 | 0 |
| 1.1 | Bonds exempt from U.S. tax | | | 0 | | |
| 1.2 | Other bonds (unaffiliated) | (115,007,418) | (12,538,588) | (127,546,006) | (74,125) | 0 |
| 1.3 | Bonds of affiliates | 0 | 0 | 0 | 0 | 0 |
| 2.1 | Preferred stocks (unaffiliated) | (1,824,716) | 0 | (1,824,716) | (102,757) | 0 |
| 2.11 | Preferred stocks of affiliates | 0 | 0 | 0 | 0 | 0 |
| 2.2 | Common stocks (unaffiliated) | 0 | 0 | 0 | 0 | 0 |
| 2.21 | Common stocks of affiliates | (217,014,642) | 0 | (217,014,642) | 148,622,191 | 0 |
| 3. | Mortgage loans | 0 | 0 | 0 | 0 | 0 |
| 4. | Real estate | | 0 | 0 | | 0 |
| 5. | Contract loans | | | 0 | | |
| 6. | Cash, cash equivalents and short-term investments | (2,691) | 0 | (2,691) | 31 | 0 |
| 7. | Derivative instruments | | | 0 | | |
| 8. | Other invested assets | (223,490) | 0 | (223,490) | 4,022,335 | 0 |
| 9. | Aggregate write-ins for capital gains (losses) | 0 | 0 | 0 | 0 | 0 |
| 10. | Total capital gains (losses) | (348,609,631) | (12,538,588) | (361,148,218) | 152,467,675 | 0 |
| | **DETAILS OF WRITE-INS** | | | | | |
| 0901. | | | | | | |
| 0902. | | | | | | |
| 0903. | | | | | | |
| 0998. | Summary of remaining write-ins for Line 9 from overflow page | 0 | 0 | 0 | 0 | 0 |
| 0999. | Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above) | 0 | 0 | 0 | 0 | 0 |

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

| | | 1 | 2 | Ordinary | | 5 | Group | | Accident and Health | | | 11 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | 3 | 4 | | 6 | 7 | 8 | 9 | 10 | |
| | | Total | Industrial Life | Life Insurance | Individual Annuities | Credit Life (Group and Individual) | Life Insurance | Annuities | Group | Credit (Group and Individual) | Other | Aggregate of All Other Lines of Business |
| | **FIRST YEAR (other than single)** | | | | | | | | | | | |
| 1. | Uncollected | 183,767 | | 183,767 | | | | | | | | |
| 2. | Deferred and accrued | 0 | | | | | | | | | | |
| 3. | Deferred , accrued and uncollected: | | | | | | | | | | | |
| | 3.1 Direct | 0 | | | | | | | | | | |
| | 3.2 Reinsurance assumed | 206,037 | | 206,037 | | | | | | | | |
| | 3.3 Reinsurance ceded | 22,270 | | 22,270 | | | | | | | | |
| | 3.4 Net (Line 1 + Line 2) | 183,767 | 0 | 183,767 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. | Advance | 0 | | | | | | | | | | |
| 5. | Line 3.4 - Line 4 | 183,767 | 0 | 183,767 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. | Collected during year: | | | | | | | | | | | |
| | 6.1 Direct | 0 | | | | | | | | | | |
| | 6.2 Reinsurance assumed | 4,856,804 | | 4,856,804 | | | | | | | | |
| | 6.3 Reinsurance ceded | 632,506 | | 632,506 | | | | | | | | |
| | 6.4 Net | 4,224,298 | 0 | 4,224,298 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. | Line 5 + Line 6.4 | 4,408,065 | 0 | 4,408,065 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. | Prior year (uncollected + deferred and accrued - advance) | 170,132 | 0 | 170,132 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. | First year premiums and considerations: | | | | | | | | | | | |
| | 9.1 Direct | 0 | | | | | | | | | | |
| | 9.2 Reinsurance assumed | 4,866,089 | | 4,866,089 | | | | | | | | |
| | 9.3 Reinsurance ceded | 628,156 | | 628,156 | | | | | | | | |
| | 9.4 Net (Line 7 - Line 8) | 4,237,933 | 0 | 4,237,933 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | **SINGLE** | | | | | | | | | | | |
| 10. | Single premiums and considerations: | | | | | | | | | | | |
| | 10.1 Direct | 0 | | | | | | | | | | |
| | 10.2 Reinsurance assumed | 313,133 | | 313,133 | | | | | | | | |
| | 10.3 Reinsurance ceded | 164,080 | | 164,080 | | | | | | | | |
| | 10.4 Net | 149,053 | 0 | 149,053 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | **RENEWAL** | | | | | | | | | | | |
| 11. | Uncollected | 43,972,900 | | 43,324,463 | | | | | | | 648,437 | |
| 12. | Deferred and accrued | 0 | | | | | | | | | | |
| 13. | Deferred, accrued and uncollected: | | | | | | | | | | | |
| | 13.1 Direct | 0 | | | | | | | | | | |
| | 13.2 Reinsurance assumed | 52,124,985 | | 51,476,548 | | | | | | | 648,437 | |
| | 13.3 Reinsurance ceded | 8,152,085 | | 8,152,085 | | | | | | | | |
| | 13.4 Net (Line 11 + Line 12) | 43,972,900 | 0 | 43,324,463 | 0 | 0 | 0 | 0 | 0 | 0 | 648,437 | 0 |
| 14. | Advance | 2,428,109 | | 105,589 | | | | | | | 2,322,520 | |
| 15. | Line 13.4 - Line 14 | 41,544,791 | 0 | 43,218,874 | 0 | 0 | 0 | 0 | 0 | 0 | (1,674,083) | 0 |
| 16. | Collected during year: | | | | | | | | | | | |
| | 16.1 Direct | 0 | | | | | | | | | | |
| | 16.2 Reinsurance assumed | 3,935,906,169 | | 478,223,547 | 878,893 | | | | 3,119 | | 3,456,800,610 | |
| | 16.3 Reinsurance ceded | 103,348,583 | | 102,660,159 | 688,424 | | | | | | | |
| | 16.4 Net | 3,832,557,586 | 0 | 375,563,388 | 190,469 | 0 | 0 | 0 | 3,119 | 0 | 3,456,800,610 | 0 |
| 17. | Line 15 + Line 16.4 | 3,874,102,377 | 0 | 418,782,262 | 190,469 | 0 | 0 | 0 | 3,119 | 0 | 3,455,126,527 | 0 |
| 18. | Prior year (uncollected + deferred and accrued - advance) | 28,876,863 | 0 | 28,876,863 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 19. | Renewal premiums and considerations: | | | | | | | | | | | |
| | 19.1 Direct | 0 | | | | | | | | | | |
| | 19.2 Reinsurance assumed | 3,924,293,694 | | 468,285,155 | 878,893 | | | | 3,119 | | 3,455,126,527 | |
| | 19.3 Reinsurance ceded | 79,068,179 | | 78,379,755 | 688,424 | | | | | | | |
| | 19.4 Net (Line 17 - Line 18) | 3,845,225,515 | 0 | 389,905,400 | 190,469 | 0 | 0 | 0 | 3,119 | 0 | 3,455,126,527 | 0 |
| | **TOTAL** | | | | | | | | | | | |
| 20. | Total premiums and annuity considerations: | | | | | | | | | | | |
| | 20.1 Direct | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | 20.2 Reinsurance assumed | 3,929,472,916 | 0 | 473,464,377 | 878,893 | 0 | 0 | 0 | 3,119 | 0 | 3,455,126,527 | 0 |
| | 20.3 Reinsurance ceded | 79,860,415 | 0 | 79,171,991 | 688,424 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | 20.4 Net (Lines 9.4 + 10.4 + 19.4) | 3,849,612,501 | 0 | 394,292,386 | 190,469 | 0 | 0 | 0 | 3,119 | 0 | 3,455,126,527 | 0 |

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

| | | 1 | 2 | Ordinary | | 5 | Group | | Accident and Health | | | 11 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | 3 | 4 | | 6 | 7 | 8 | 9 | 10 | |
| | | Total | Industrial Life | Life Insurance | Individual Annuities | Credit Life (Group and Individual) | Life Insurance | Annuities | Group | Credit (Group and Individual) | Other | Aggregate of All Other Lines of Business |
| | **DIVIDENDS AND COUPONS APPLIED** | | | | | | | | | | | |
| | **(included in Part 1)** | | | | | | | | | | | |
| 21. | To pay renewal premiums | 0 | | | | | | | | | | |
| 22. | All other | 0 | | | | | | | | | | |
| | **REINSURANCE COMMISSIONS AND** | | | | | | | | | | | |
| | **EXPENSE ALLOWANCES INCURRED** | | | | | | | | | | | |
| 23. | First year (other than single): | | | | | | | | | | | |
| | 23.1 Reinsurance ceded | 558,303 | | 558,303 | | | | | | | | |
| | 23.2 Reinsurance assumed | 4,854,731 | | 4,854,731 | | | | | | | | |
| | 23.3 Net ceded less assumed | (4,296,428) | 0 | (4,296,428) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 24. | Single: | | | | | | | | | | | |
| | 24.1 Reinsurance ceded | 0 | | | | | | | | | | |
| | 24.2 Reinsurance assumed | 0 | | | | | | | | | | |
| | 24.3 Net ceded less assumed | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 25. | Renewal: | | | | | | | | | | | |
| | 25.1 Reinsurance ceded | 24,979,005 | | 115,764,149 | (90,785,144) | | | | | | | |
| | 25.2 Reinsurance assumed | (206,998,405) | | 114,033,910 | (72,828,264) | | | | 72 | | (248,204,123) | |
| | 25.3 Net ceded less assumed | 231,977,410 | 0 | 1,730,239 | (17,956,880) | 0 | 0 | 0 | (72) | 0 | 248,204,123 | 0 |
| 26. | Totals: | | | | | | | | | | | |
| | 26.1 Reinsurance ceded (Page 6, Line 6) | 25,537,308 | 0 | 116,322,452 | (90,785,144) | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | 26.2 Reinsurance assumed (Page 6, Line 22) | (202,143,674) | 0 | 118,888,641 | (72,828,264) | 0 | 0 | 0 | 72 | 0 | (248,204,123) | 0 |
| | 26.3 Net ceded less assumed | 227,680,982 | 0 | (2,566,189) | (17,956,880) | 0 | 0 | 0 | (72) | 0 | 248,204,123 | 0 |
| | **COMMISSIONS INCURRED** | | | | | | | | | | | |
| | **(direct business only)** | | | | | | | | | | | |
| 27. | First year (other than single) | 0 | | | | | | | | | | |
| 28. | Single | 0 | | | | | | | | | | |
| 29. | Renewal | 0 | | | | | | | | | | |
| 30. | Deposit-type contract funds | 0 | | | | | | | | | | |
| 31. | Totals (to agree with Page 6, Line 21) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

# EXHIBIT 2 - GENERAL EXPENSES

| | | Insurance | | | | 5 | 6 |
|---|---|---|---|---|---|---|---|
| | | 1 | Accident and Health | | 4 | | |
| | | | 2 | 3 | All Other Lines of | | |
| | | Life | Cost Containment | All Other | Business | Investment | Total |
| 1. | Rent | 1,410,735 | | 525,345 | | | 1,936,080 |
| 2. | Salaries and wages | 95,950,004 | | 7,683,222 | | | 103,633,226 |
| 3.11 | Contributions for benefit plans for employees | 4,256,182 | | 1,182,682 | | | 5,438,864 |
| 3.12 | Contributions for benefit plans for agents | 0 | | 0 | | | 0 |
| 3.21 | Payments to employees under non-funded benefit plans | 0 | | 0 | | | 0 |
| 3.22 | Payments to agents under non-funded benefit plans | 0 | | 0 | | | 0 |
| 3.31 | Other employee welfare | 0 | | 0 | | | 0 |
| 3.32 | Other agent welfare | 0 | | 0 | | | 0 |
| 4.1 | Legal fees and expenses | 3,476,521 | | 36,418 | | | 3,512,939 |
| 4.2 | Medical examination fees | 0 | | 0 | | | 0 |
| 4.3 | Inspection report fees | 0 | | 0 | | | 0 |
| 4.4 | Fees of public accountants and consulting actuaries | 3,881,533 | | 90,478 | | | 3,972,011 |
| 4.5 | Expense of investigation and settlement of policy claims | 5,001 | 2,212,707 | 0 | | | 2,217,708 |
| 5.1 | Traveling expenses | 1,053,647 | | 392,369 | | | 1,446,016 |
| 5.2 | Advertising | 40,395 | | 15,043 | | | 55,438 |
| 5.3 | Postage, express, telegraph and telephone | 324,816 | | 120,959 | | | 445,775 |
| 5.4 | Printing and stationery | 182,003 | | 67,776 | | | 249,779 |
| 5.5 | Cost or depreciation of furniture and equipment | 0 | | 0 | | | 0 |
| 5.6 | Rental of equipment | 157,106 | | 58,505 | | | 215,611 |
| 5.7 | Cost or depreciation of EDP equipment and software | 7,766,408 | | 2,795,820 | | | 10,562,228 |
| 6.1 | Books and periodicals | 0 | | 0 | | | 0 |
| 6.2 | Bureau and association fees | 604,833 | | 0 | | | 604,833 |
| 6.3 | Insurance, except on real estate | 126,636 | | 44,714 | | | 171,350 |
| 6.4 | Miscellaneous losses | 0 | | 0 | | | 0 |
| 6.5 | Collection and bank service charges | 312,502 | | 2,268 | | | 314,770 |
| 6.6 | Sundry general expenses | 1,203,324 | | 358,752 | | | 1,562,076 |
| 6.7 | Group service and administration fees | 0 | | 0 | | | 0 |
| 6.8 | Reimbursements by uninsured plans | 0 | | 0 | | | 0 |
| 7.1 | Agency expense allowance | 0 | | 0 | | | 0 |
| 7.2 | Agents' balances charged off (less $ recovered) | 0 | | 0 | | | 0 |
| 7.3 | Agency conferences other than local meetings | 0 | | 0 | | | 0 |
| 9.1 | Real estate expenses | 0 | | 0 | | | 0 |
| 9.2 | Investment expenses not included elsewhere | 0 | | 0 | | 16,230,764 | 16,230,764 |
| 9.3 | Aggregate write-ins for expenses | 0 | 0 | 2,863,919 | 0 | 0 | 2,863,919 |
| 10. | General expenses incurred | 120,751,646 | 2,212,707 | 16,238,270 | 0 | 16,230,764 | (a) 155,433,387 |
| 11. | General expenses unpaid December 31, prior year | 64,248,156 | | | | 8,031,828 | 72,279,984 |
| 12. | General expenses unpaid December 31, current year | 135,087,064 | | (3,415,113) | | 5,136,900 | 136,808,851 |
| 13. | Amounts receivable relating to uninsured plans, prior year | | | | | | 0 |
| 14. | Amounts receivable relating to uninsured plans, current year | | | | | | 0 |
| 15. | General expenses paid during year (Lines 10+11-12-13+14) | 49,912,738 | 2,212,707 | 19,653,383 | 0 | 19,125,692 | 90,904,520 |
| | **DETAILS OF WRITE-INS** | | | | | | |
| 09.301. | Conversion Costs | | | 2,863,919 | | | 2,863,919 |
| 09.302. | | | | | | | |
| 09.303. | | | | | | | |
| 09.398. | Summary of remaining write-ins for Line 9.3 from overflow page | 0 | 0 | 0 | 0 | 0 | 0 |
| 09.399. | Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above) | 0 | 0 | 2,863,919 | 0 | 0 | 2,863,919 |

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

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

| | | Insurance | | | 4 | 5 |
|---|---|---|---|---|---|---|
| | | 1 | 2 | 3 | | |
| | | Life | Accident and Health | All Other Lines of Business | Investment | Total |
| 1. | Real estate taxes | 0 | 0 | | | 0 |
| 2. | State insurance department licenses and fees | 108,387 | 12,200 | | | 120,587 |
| 3. | State taxes on premiums | 85,933 | 9,673 | | | 95,606 |
| 4. | Other state taxes, including $ for employee benefits | 234 | 26 | | | 260 |
| 5. | U.S. Social Security taxes | 0 | 0 | | | 0 |
| 6. | All other taxes | 76,174 | 8,574 | | | 84,748 |
| 7. | Taxes, licenses and fees incurred | 270,728 | 30,473 | 0 | 0 | 301,201 |
| 8. | Taxes, licenses and fees unpaid December 31, prior year | 2,612,738 | | | | 2,612,738 |
| 9. | Taxes, licenses and fees unpaid December 31, current year | 4,001,690 | 450,440 | | | 4,452,130 |
| 10. | Taxes, licenses and fees paid during year (Lines 7 + 8 - 9) | (1,118,224) | (419,967) | 0 | 0 | (1,538,191) |

# 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 | | |
| 3. | Applied to provide paid-up additions | | |
| 4. | Applied to provide paid-up annuities | | |
| 5. | Total Lines 1 through 4 | | |
| 6. | Paid in cash | | |
| 7. | Left on deposit | | |
| 8. | Aggregate write-ins for dividend or refund options | | |
| 9. | Total Lines 5 through 8 | | |
| 10. | Amount due and unpaid | | |
| 11. | Provision for dividends or refunds payable in the following calendar year | | |
| 12. | Terminal dividends | | |
| 13. | Provision for deferred dividend contracts | | |
| 14. | Amount provisionally held for deferred dividend contracts not included in Line 13 | | |
| 15. | Total Lines 10 through 14 | | |
| 16. | Total from prior year | | |
| 17. | Total dividends or refunds (Lines 9 + 15 - 16) | | |
| | **DETAILS OF WRITE-INS** | | |
| 0801. | | | |
| 0802. | | | |
| 0803. | | | |
| 0898. | Summary of remaining write-ins for Line 8 from overflow page | | |
| 0899. | Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above) | | |

NONE

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| | 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|---|
| 0100001. | AE 2.75% NLP ANB CRF 1944-1946 | 18,225 | | 18,225 | | |
| 0100002. | AE 3.00% CRVM ANB IDB 1953-1955 | 109,475 | | 109,475 | | |
| 0100003. | AE 3.00% ILL ANB CRF 1942-1956 | 288,532 | | 288,532 | | |
| 0100004. | AE 3.00% NLP ANB CRF 1926-1988 | 6,063,819 | | 6,063,819 | | |
| 0100005. | AE 3.00% NLP ANB IDB 1941-1961 | 51,974 | | 51,974 | | |
| 0100006. | AE 3.50% CRVM ANB IDB 1920-1967 | 125,746 | | 125,746 | | |
| 0100007. | AE 3.50% ILL ANB CRF 1934-1977 | 23,870 | | 23,870 | | |
| 0100008. | AE 3.50% NLP ANB CRF 1927-1986 | 1,766,957 | | 1,766,957 | | |
| 0100009. | AE 3.50% NLP ANB IDB 1930-2001 | 525,513 | | 525,513 | | |
| 0100010. | AE 4.00% CRVM ANB IDB 1925-1947 | 272,000 | | 272,000 | | |
| 0100011. | AppStdOrd 2.50% NLP ANB CRF 1959-1963 | 145,911 | | 145,911 | | |
| 0100012. | AppStdOrd 3.00% NLP ANB CRF 1957-1963 | 1,230,409 | | 1,230,409 | | |
| 0100013. | 41 CSI 3.00% CRVM ANB IDB 1954-1967 | 101,098 | | 101,098 | | |
| 0100014. | 41 CSI 3.00% NLP ANB IDB 1948-1977 | 878,833 | | 878,833 | | |
| 0100015. | 41 CSO 2.00% NLP ANB CRF 1954-1968 | 124,461 | | 124,461 | | |
| 0100016. | 41 CSO 2.00% NLP ANB IDB 1955-1959 | 127,859 | | 127,859 | | |
| 0100017. | 41 CSO 2.50% CRVM ANB CRF 1954-1962 | 1,131,092 | | 1,131,092 | | |
| 0100018. | 41 CSO 2.50% CRVM ANB IDB 1947-2004 | 974,872 | | 974,872 | | |
| 0100019. | 41 CSO 2.50% NLP ANB CRF 1945-1983 | 7,807,799 | | 7,807,799 | | |
| 0100020. | 41 CSO 2.50% NLP ANB IDB 1931-1968 | 910,723 | | 910,723 | | |
| 0100021. | 41 CSO 2.75% CRVM ANB CRF 1954-1974 | 559,763 | | 559,763 | | |
| 0100022. | 41 CSO 2.75% CRVM ANB IDB 1960-1960 | 12,437 | | 12,437 | | |
| 0100023. | 41 CSO 2.75% NLP ANB CRF 1954-1963 | 479,794 | | 479,794 | | |
| 0100024. | 41 CSO 2.75% NLP ANB IDB 1956-1961 | 8,042 | | 8,042 | | |
| 0100025. | 41 CSO 3.00% CRVM ANB CRF 1947-1974 | 343,462 | | 343,462 | | |
| 0100026. | 41 CSO 3.00% CRVM ANB IDB 1939-1980 | 8,225,239 | | 8,225,239 | | |
| 0100027. | 41 CSO 3.00% FPT ANB IDB 1953-1967 | 27,345 | | 27,345 | | |
| 0100028. | 41 CSO 3.00% NLP ANB CRF 1935-1979 | 8,208,083 | | 8,208,083 | | |
| 0100029. | 41 CSO 3.00% NLP ANB IDB 1949-1980 | 692,890 | | 692,890 | | |
| 0100030. | 41 CSO 3.50% CRVM ANB IDB 1948-1981 | 1,242,782 | | 1,242,782 | | |
| 0100031. | 41 CSO 3.50% NLP ANB CRF 1954-1977 | 1,571,038 | | 1,571,038 | | |
| 0100032. | 41 CSO 3.50% NLP ANB IDB 1941-1977 | 383,092 | | 383,092 | | |
| 0100033. | 58 CET 2.00% NLP ANB IDB 1965-1965 | 7,927 | | 7,927 | | |
| 0100034. | 58 CET 2.25% CRVM ANB IDB 1964-1972 | 5,430 | | 5,430 | | |
| 0100035. | 58 CET 2.25% NLP ANB IDB 1965-1981 | 95,510 | | 95,510 | | |
| 0100036. | 58 CET 2.50% CRVM ALB IDB 1965-1996 | 59,989 | | 59,989 | | |
| 0100037. | 58 CET 2.50% CRVM ANB CRF 1963-1963 | 19,820 | | 19,820 | | |
| 0100038. | 58 CET 2.50% CRVM ANB IDB 1966-1985 | 38,804 | | 38,804 | | |
| 0100039. | 58 CET 2.50% NLP ALB IDB 1977-1982 | 9,717 | | 9,717 | | |
| 0100040. | 58 CET 2.50% NLP ANB CRF 1971-1973 | 10,129 | | 10,129 | | |
| 0100041. | 58 CET 2.50% NLP ANB IDB 1963-1981 | 172,717 | | 172,717 | | |
| 0100042. | 58 CET 2.75% CRVM ANB IDB 1971-1981 | 6,584 | | 6,584 | | |
| 0100043. | 58 CET 2.75% NLP ANB CRF 1977-1978 | 16,469 | | 16,469 | | |
| 0100044. | 58 CET 2.75% NLP ANB IDB 1963-1978 | 154,441 | | 154,441 | | |
| 0100045. | 58 CET 3.00% CRVM ALB CRF 1967-1979 | 9,131 | | 9,131 | | |
| 0100046. | 58 CET 3.00% CRVM ALB IDB 1960-1984 | 189,813 | | 189,813 | | |
| 0100047. | 58 CET 3.00% CRVM ANB CRF 1964-1982 | 55,731 | | 55,731 | | |
| 0100048. | 58 CET 3.00% CRVM ANB IDB 1949-1987 | 917,331 | | 917,331 | | |
| 0100049. | 58 CET 3.00% NLP ALB CRF 1966-1985 | 24,461 | | 24,461 | | |
| 0100050. | 58 CET 3.00% NLP ALB IDB 1953-1986 | 588,206 | | 588,206 | | |
| 0100051. | 58 CET 3.00% NLP ANB CRF 1966-1982 | 35,697 | | 35,697 | | |
| 0100052. | 58 CET 3.00% NLP ANB IDB 1963-1999 | 544,764 | | 544,764 | | |
| 0100053. | 58 CET 3.50% CRVM ALB CRF 1971-1973 | 139,728 | | 139,728 | | |
| 0100054. | 58 CET 3.50% CRVM ALB IDB 1966-2002 | 69,464 | | 69,464 | | |
| 0100055. | 58 CET 3.50% CRVM ANB CRF 1967-1988 | 206,884 | | 206,884 | | |
| 0100056. | 58 CET 3.50% CRVM ANB IDB 1965-2001 | 1,158,779 | | 1,158,779 | | |
| 0100057. | 58 CET 3.50% NLP ALB IDB 1970-1984 | 96,957 | | 96,957 | | |
| 0100058. | 58 CET 3.50% NLP ANB IDB 1964-1989 | 292,113 | | 292,113 | | |
| 0100059. | 58 CET 3.75% CRVM ALB IDB 1975-1981 | 11,546 | | 11,546 | | |
| 0100060. | 58 CET 4.00% CRVM ALB CRF 1985-1985 | 125 | | 125 | | |
| 0100061. | 58 CET 4.00% CRVM ALB IDB 1978-1988 | 201,270 | | 201,270 | | |
| 0100062. | 58 CET 4.00% CRVM ANB CNF 1980-1980 | 2,134 | | 2,134 | | |
| 0100063. | 58 CET 4.00% CRVM ANB CRF 1986-1986 | 2,360 | | 2,360 | | |
| 0100064. | 58 CET 4.00% CRVM ANB IDB 1977-1996 | 34,209 | | 34,209 | | |
| 0100065. | 58 CET 4.00% NJ ANB IDB 1980-1982 | 2,530 | | 2,530 | | |
| 0100066. | 58 CET 4.00% NLP ALB IDB 1979-1988 | 154,408 | | 154,408 | | |
| 0100067. | 58 CET 4.00% NLP ANB CRF 1977-1989 | 125,621 | | 125,621 | | |
| 0100068. | 58 CET 4.00% NLP ANB IDB 1974-1989 | 75,449 | | 75,449 | | |
| 0100069. | 58 CET 4.50% CRVM ALB IDB 1980-1980 | 11 | | 11 | | |
| 0100070. | 58 CET 4.50% CRVM ANB CRF 1981-1981 | 3,369 | | 3,369 | | |
| 0100071. | 58 CET 4.50% CRVM ANB IDB 1964-1981 | 58,616 | | 58,616 | | |
| 0100072. | 58 CET 4.50% NLP ALB IDB 1981-1981 | 3,179 | | 3,179 | | |
| 0100073. | 58 CET 4.50% NLP ANB IDB 1975-1988 | 310,164 | | 310,164 | | |
| 0100074. | 58 CET 5.50% CRVM ANB IDB 1982-1998 | 125,965 | | 125,965 | | |
| 0100075. | 58 CET 5.50% NLP ANB IDB 1985-1985 | 6,237 | | 6,237 | | |
| 0100076. | 58 CET 6.00% CRVM ALB IDB 1984-1985 | 1,862 | | 1,862 | | |
| 0100077. | 58 CET 6.00% CRVM ANB IDB 1983-1986 | 51,386 | | 51,386 | | |
| 0100078. | 58 CSO (130%) 3.50% NLP ALB CNF 2005-2008 | 1,606 | | 1,606 | | |
| 0100079. | 58 CSO 2.00% CRVM ANB CRF 1965-1966 | 15,893 | | 15,893 | | |
| 0100080. | 58 CSO 2.00% NLP ANB IDB 1981-1981 | 543 | | 543 | | |
| 0100081. | 58 CSO 2.25% CRVM ANB CRF 1966-1977 | 3,355,404 | | 3,355,404 | | |
| 0100082. | 58 CSO 2.25% NLP ANB CRF 1964-1988 | 1,928,274 | | 1,928,274 | | |
| 0100083. | 58 CSO 2.50% CRVM ALB CRF 1962-1984 | 1,492,592 | | 1,492,592 | | |
| 0100084. | 58 CSO 2.50% CRVM ALB IDB 1963-1988 | 628,940 | | 628,940 | | |
| 0100085. | 58 CSO 2.50% CRVM ANB CRF 1963-1971 | 1,157,500 | | 1,157,500 | | |
| 0100086. | 58 CSO 2.50% CRVM ANB IDB 1961-1986 | 579,984 | | 579,984 | | |
| 0100087. | 58 CSO 2.50% NLP ALB CRF 1966-1983 | 90,763 | | 90,763 | | |
| 0100088. | 58 CSO 2.50% NLP ANB CRF 1963-1977 | 2,099,277 | | 2,099,277 | | |
| 0100089. | 58 CSO 2.50% NLP ANB IDB 1942-1984 | 2,658,212 | | 2,658,212 | | |
| 0100090. | 58 CSO 2.75% CRVM ANB CRF 1963-1977 | 899,330 | | 899,330 | | |
| 0100091. | 58 CSO 2.75% CRVM ANB IDB 1965-1980 | 66,641 | | 66,641 | | |
| 0100092. | 58 CSO 2.75% NLP ANB CRF 1948-1990 | 1,852,964 | | 1,852,964 | | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0100093. 58 CSO 2.75% NLP ANB IDB 1966-1966 | 3,393 | | 3,393 | | |
| 0100094. 58 CSO 3.00% CRVM ALB CRF 1948-1988 | 2,226,123 | | 2,226,123 | | |
| 0100095. 58 CSO 3.00% CRVM ALB IDB 1960-2006 | 3,369,352 | | 3,369,352 | | |
| 0100096. 58 CSO 3.00% CRVM ANB CRF 1959-1988 | 3,376,199 | | 3,376,199 | | |
| 0100097. 58 CSO 3.00% CRVM ANB IDB 1956-1999 | 35,177,916 | | 35,177,916 | | |
| 0100098. 58 CSO 3.00% NLP ALB CRF 1956-1993 | 3,125,243 | | 3,125,243 | | |
| 0100099. 58 CSO 3.00% NLP ALB IDB 1956-1994 | 9,637,338 | | 9,637,338 | | |
| 0100100. 58 CSO 3.00% NLP ANB CNF 1977-1996 | 11,199 | | 11,199 | | |
| 0100101. 58 CSO 3.00% NLP ANB CRF 1927-1988 | 3,279,909 | | 3,279,909 | | |
| 0100102. 58 CSO 3.00% NLP ANB IDB 1962-2010 | 1,671,106 | | 1,671,106 | | |
| 0100103. 58 CSO 3.50% CRVM ALB CRF 1962-1983 | 2,480,707 | | 2,480,707 | | |
| 0100104. 58 CSO 3.50% CRVM ALB IDB 1961-2018 | 2,839,026 | | 2,839,026 | | |
| 0100105. 58 CSO 3.50% CRVM ANB CRF 1955-1988 | 10,209,217 | | 10,184,349 | | 24,868 |
| 0100106. 58 CSO 3.50% CRVM ANB IDB 1961-2015 | 7,938,591 | | 7,938,591 | | |
| 0100107. 58 CSO 3.50% NJ ANB CRF 1975-1988 | 109,907 | | 109,907 | | |
| 0100108. 58 CSO 3.50% NJ ANB IDB 1969-1984 | 617,999 | | 617,999 | | |
| 0100109. 58 CSO 3.50% NLP ALB CRF 1973-1982 | 157,762 | | 157,762 | | |
| 0100110. 58 CSO 3.50% NLP ALB IDB 1965-2004 | 417,963 | | 417,963 | | |
| 0100111. 58 CSO 3.50% NLP ANB CNF 1974-1991 | 87,720 | | 87,720 | | |
| 0100112. 58 CSO 3.50% NLP ANB CRF 1957-1989 | 12,356,552 | | 12,356,552 | | |
| 0100113. 58 CSO 3.50% NLP ANB IDB 1929-2013 | 2,414,894 | | 2,414,894 | | |
| 0100114. 58 CSO 3.75% CRVM ALB IDB 1975-1982 | 7,163 | | 7,163 | | |
| 0100115. 58 CSO 4.00% CRVM ALB CRF 1980-1989 | 574,307 | | 574,307 | | |
| 0100116. 58 CSO 4.00% CRVM ALB IDB 1973-2000 | 28,329,957 | | 28,329,957 | | |
| 0100117. 58 CSO 4.00% CRVM ANB CNF 1979-1987 | 163,230 | | 163,230 | | |
| 0100118. 58 CSO 4.00% CRVM ANB CRF 1975-1997 | 1,026,344 | | 1,026,344 | | |
| 0100119. 58 CSO 4.00% CRVM ANB IDB 1957-2000 | 28,412,094 | | 28,412,094 | | |
| 0100120. 58 CSO 4.00% ILL ALB IDB 1980-1985 | 454,517 | | 454,517 | | |
| 0100121. 58 CSO 4.00% NJ ANB CRF 1975-1976 | 259,913 | | 63,062 | | 196,851 |
| 0100122. 58 CSO 4.00% NJ ANB IDB 1981-1987 | 246,492 | | 246,492 | | |
| 0100123. 58 CSO 4.00% NLP ALB IDB 1970-2012 | 5,942,546 | | 5,942,546 | | |
| 0100124. 58 CSO 4.00% NLP ANB CNF 1980-1983 | 1,143 | | 1,143 | | |
| 0100125. 58 CSO 4.00% NLP ANB CRF 1949-1988 | 3,349,333 | | 3,338,919 | | 10,414 |
| 0100126. 58 CSO 4.00% NLP ANB IDB 1975-2018 | 2,081,298 | | 2,081,298 | | |
| 0100127. 58 CSO 4.50% CRVM ALB CRF 1980-1983 | 535,920 | | 535,920 | | |
| 0100128. 58 CSO 4.50% CRVM ALB IDB 1980-1988 | 503,012 | | 503,012 | | |
| 0100129. 58 CSO 4.50% CRVM ANB CRF 1972-1988 | 3,702,320 | | 3,702,320 | | |
| 0100130. 58 CSO 4.50% CRVM ANB IDB 1980-2000 | 9,975,262 | | 9,975,262 | | |
| 0100131. 58 CSO 4.50% FPT ANB IDB 1984-1986 | 119,718 | | 119,718 | | |
| 0100132. 58 CSO 4.50% ILL ALB IDB 1981-1987 | 972,460 | | 972,460 | | |
| 0100133. 58 CSO 4.50% MOD ANB CRF 1980-1988 | 2,388,551 | | 2,388,551 | | |
| 0100134. 58 CSO 4.50% NJ ANB IDB 1983-1987 | 105,864 | | 105,864 | | |
| 0100135. 58 CSO 4.50% NLP ALB IDB 1972-1992 | 203,322 | | 203,322 | | |
| 0100136. 58 CSO 4.50% NLP ANB CNF 1983-1988 | 540,366 | | 540,366 | | |
| 0100137. 58 CSO 4.50% NLP ANB CRF 1974-1988 | 690,685 | | 677,545 | | 13,140 |
| 0100138. 58 CSO 4.50% NLP ANB IDB 1980-1995 | 866,887 | | 866,887 | | |
| 0100139. 58 CSO 5.50% CRVM ALB IDB 1980-1992 | 37,908,557 | | 37,908,557 | | |
| 0100140. 58 CSO 5.50% CRVM ANB CRF 1981-1995 | 168,405 | | 168,405 | | |
| 0100141. 58 CSO 5.50% CRVM ANB IDB 1980-1999 | 3,524,795 | | 3,524,795 | | |
| 0100142. 58 CSO 5.50% ILL ALB IDB 1982-1985 | 51,982 | | 51,982 | | |
| 0100143. 58 CSO 5.50% NLP ALB IDB 1983-1988 | 104,968 | | 104,968 | | |
| 0100144. 58 CSO 5.50% NLP ANB IDB 1960-1986 | 229,171 | | 229,171 | | |
| 0100145. 58 CSO 6.00% CRVM ALB IDB 1983-1986 | 10,443,841 | | 10,443,841 | | |
| 0100146. 58 CSO 6.00% CRVM ANB IDB 1983-1986 | 6,073,299 | | 6,073,299 | | |
| 0100147. 58 CSO 7.00% CRVM ALB CRF 1974-1978 | 3 | | 3 | | |
| 0100148. 58 CSO 8.25% CRVM ANB IDB 1984-1990 | 1,038,340 | | 1,038,340 | | |
| 0100149. 60 CSG 3.00% NLP ANB CRF 1988-1989 | 3,469 | | | | 3,469 |
| 0100150. 61 CSI 3.00% CRVM ANB IDB 1959-1979 | 760,913 | | 760,913 | | |
| 0100151. 61 CSI 3.50% CRVM ANB IDB 1968-1987 | 67,302 | | 67,302 | | |
| 0100152. 61 CSI 5.50% CRVM ANB IDB 1988-1988 | 140 | | 140 | | |
| 0100153. 61 CTE 3.00% CRVM ANB IDB 1968-1982 | 92,418 | | 92,418 | | |
| 0100154. 61 CTE 3.50% CRVM ANB IDB 1966-1987 | 133,429 | | 133,429 | | |
| 0100155. 80 CET 2.50% CRVM ALB IDB 1958-1958 | 7,631 | | 7,631 | | |
| 0100156. 80 CET 4.00% CRVM ALB IDB 2006-2008 | 127,424 | | 127,424 | | |
| 0100157. 80 CET 4.00% CRVM ANB IDB 2006-2006 | 1,056 | | 1,056 | | |
| 0100158. 80 CET 4.00% NLP ANB IDB 1989-2004 | 374,055 | | 374,055 | | |
| 0100159. 80 CET 4.50% CRVM ALB IDB 1991-2005 | 1,300,036 | | 1,300,036 | | |
| 0100160. 80 CET 4.50% CRVM ANB IDB 1998-2005 | 27,497 | | 27,497 | | |
| 0100161. 80 CET 4.50% NLP ANB IDB 1988-1998 | 18,520 | | 18,520 | | |
| 0100162. 80 CET 5.00% CRVM ALB IDB 1988-2002 | 241,742 | | 241,742 | | |
| 0100163. 80 CET 5.00% CRVM ANB IDB 1993-1998 | 7,010 | | 7,010 | | |
| 0100164. 80 CET 5.00% NLP ALB CRF 1984-1988 | 910 | | 910 | | |
| 0100165. 80 CET 5.00% NLP ANB IDB 1985-1990 | 5,961 | | 5,961 | | |
| 0100166. 80 CET 5.50% CRVM ALB IDB 1987-1992 | 8,992,698 | | 8,992,698 | | |
| 0100167. 80 CET 5.50% CRVM ANB IDB 1988-1992 | 46,555 | | 46,555 | | |
| 0100168. 80 CET 5.50% NLP ANB IDB 1990-1992 | 1,747 | | 1,747 | | |
| 0100169. 80 CET 6.00% CRVM ALB IDB 1984-1986 | 71,514 | | 71,514 | | |
| 0100170. 80 CET 6.00% NLP ANB IDB 1991-1996 | 9,479 | | 9,479 | | |
| 0100171. 80 CET 6.25% CRVM ALB IDB 1998-1998 | 186 | | 186 | | |
| 0100172. 80 CSO 2.50% CRVM ALB IDB 1958-1962 | 19,354 | | 19,354 | | |
| 0100173. 80 CSO 2.50% CRVM ANB IDB 1996-1998 | 61,074 | | 61,074 | | |
| 0100174. 80 CSO 2.50% NLP ALB IDB 1960-1960 | 13,339 | | 13,339 | | |
| 0100175. 80 CSO 3.00% CRVM ALB IDB 1985-2003 | 238,208 | | 238,208 | | |
| 0100176. 80 CSO 3.00% CRVM ANB CRF 1990-1991 | 6,512 | | 6,512 | | |
| 0100177. 80 CSO 3.00% CRVM ANB IDB 1991-1997 | 100,015 | | 100,015 | | |
| 0100178. 80 CSO 3.50% NLP ALB IDB 1972-1994 | 48,371 | | 48,371 | | |
| 0100179. 80 CSO 3.94% CRVM ALB IDB 1996-1998 | 270,852 | | 270,852 | | |
| 0100180. 80 CSO 4.00% CRVM ALB CNF 2006-2009 | 18,793,315 | | 18,793,315 | | |
| 0100181. 80 CSO 4.00% CRVM ALB IDB 1975-2012 | 500,905,111 | | 500,905,111 | | |
| 0100182. 80 CSO 4.00% CRVM ANB CNF 2006-2016 | 32,185,864 | | 32,185,864 | | |
| 0100183. 80 CSO 4.00% CRVM ANB CRF 1983-2000 | 1,985,675 | | 1,985,675 | | |
| 0100184. 80 CSO 4.00% CRVM ANB IDB 1983-2008 | 257,786,108 | | 257,786,108 | | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0100185. 80 CSO 4.00% NLP ALB IDB 2006-2008 | 21,388 | | 21,388 | | |
| 0100186. 80 CSO 4.00% NLP ANB IDB 1986-2017 | 20,179,182 | | 20,179,182 | | |
| 0100187. 80 CSO 4.50% CRVM ALB CNF 1995-2005 | 14,645,575 | | 14,645,575 | | |
| 0100188. 80 CSO 4.50% CRVM ALB CRF 1985-1985 | 15,466 | | 15,466 | | |
| 0100189. 80 CSO 4.50% CRVM ALB IDB 1965-2013 | 4,437,378,566 | | 4,437,378,566 | | |
| 0100190. 80 CSO 4.50% CRVM ANB CNF 1995-2005 | 218,688,122 | | 218,688,122 | | |
| 0100191. 80 CSO 4.50% CRVM ANB CRF 1995-1999 | 78,439 | | 78,439 | | |
| 0100192. 80 CSO 4.50% CRVM ANB IDB 1984-2007 | 129,395,508 | | 129,395,508 | | |
| 0100193. 80 CSO 4.50% NLP ALB IDB 1974-1997 | 1,437,714 | | 1,437,714 | | |
| 0100194. 80 CSO 4.50% NLP ANB IDB 1988-2005 | 5,941,886 | | 5,941,886 | | |
| 0100195. 80 CSO 5.00% CRVM ALB CNF 1993-1994 | 95,535 | | 95,535 | | |
| 0100196. 80 CSO 5.00% CRVM ALB CRF 1982-1991 | 1,417,942 | | 1,417,942 | | |
| 0100197. 80 CSO 5.00% CRVM ALB IDB 1986-2013 | 210,059,999 | | 210,059,999 | | |
| 0100198. 80 CSO 5.00% CRVM ANB CNF 1993-1994 | (221,452) | | (221,452) | | |
| 0100199. 80 CSO 5.00% CRVM ANB CRF 1984-1999 | 889,555 | | 889,555 | | |
| 0100200. 80 CSO 5.00% CRVM ANB IDB 1984-2013 | 128,677,351 | | 128,677,351 | | |
| 0100201. 80 CSO 5.00% NLP ALB CRF 1993-1993 | 1,649 | | 1,649 | | |
| 0100202. 80 CSO 5.00% NLP ALB IDB 1972-2006 | 3,865,370 | | 3,865,370 | | |
| 0100203. 80 CSO 5.00% NLP ANB CRF 1989-1997 | 17,315 | | 17,315 | | |
| 0100204. 80 CSO 5.00% NLP ANB IDB 1992-1997 | 5,084,215 | | 5,084,215 | | |
| 0100205. 80 CSO 5.50% CRVM ALB CNF 1991-1992 | 55,737 | | 55,737 | | |
| 0100206. 80 CSO 5.50% CRVM ALB CRF 1991-1991 | 3,906 | | 3,906 | | |
| 0100207. 80 CSO 5.50% CRVM ALB IDB 1970-2015 | 182,108,260 | | 182,108,260 | | |
| 0100208. 80 CSO 5.50% CRVM ANB CNF 1988-1992 | (109,679) | | (109,679) | | |
| 0100209. 80 CSO 5.50% CRVM ANB CRF 1987-1997 | 1,096,798 | | 1,096,798 | | |
| 0100210. 80 CSO 5.50% CRVM ANB IDB 1985-2007 | 26,675,965 | | 26,675,965 | | |
| 0100211. 80 CSO 5.50% NLP ALB IDB 1973-2012 | 3,947,057 | | 3,947,057 | | |
| 0100212. 80 CSO 5.50% NLP ANB CNF 1986-1999 | 3,155,163 | | 3,155,163 | | |
| 0100213. 80 CSO 5.50% NLP ANB CRF 1989-1992 | 3,473 | | 3,473 | | |
| 0100214. 80 CSO 5.50% NLP ANB IDB 1986-1991 | 27,260,785 | | 27,260,785 | | |
| 0100215. 80 CSO 6.00% CRVM ALB IDB 1983-2000 | 9,221,452 | | 9,221,452 | | |
| 0100216. 80 CSO 6.00% CRVM ANB IDB 1984-2015 | 9,584,322 | | 9,584,322 | | |
| 0100217. 80 CSO 6.00% NLP ALB IDB 1984-1984 | 22 | | 22 | | |
| 0100218. 80 CSO 6.00% NLP ANB IDB 1983-1986 | 107,699 | | 107,699 | | |
| 0100219. 80 CSO 7.00% CRVM ANB IDB 1988-1989 | 6,010 | | 6,010 | | |
| 0100220. 80 CSO S/U 4.00% CRVM ALB IDB 2006-2009 | 99,655,989 | | 99,655,989 | | |
| 0100221. 80 CSO S/U 4.00% CRVM ANB IDB 2002-2016 | 16,518,805 | | 16,518,805 | | |
| 0100222. 80 CSO S/U 4.50% CRVM ALB IDB 1996-2013 | 181,348,281 | | 181,348,281 | | |
| 0100223. 80 CSO S/U 4.50% CRVM ANB IDB 1995-2006 | 110,283,158 | | 110,283,158 | | |
| 0100224. 80 CSO S/U 5.00% CRVM ALB IDB 1996-1996 | 16 | | 16 | | |
| 0100225. 80 CSO S/U 5.00% CRVM ANB IDB 1994-1999 | 421 | | 421 | | |
| 0100226. 80 CSO S/U 5.50% CRVM ANB IDB 1987-1995 | 18,319 | | 18,319 | | |
| 0100227. 80 CSO S/U 6.00% CRVM ANB IDB 1984-1986 | 1,826 | | 1,826 | | |
| 0100228. 2001 CSO 3.50% CRVM ANB IDB 2013-2018 | 384,744 | | 384,744 | | |
| 0100229. 2001 CSO 3.50% NLP ALB IDB 2013-2018 | 76,351 | | 76,351 | | |
| 0100230. 2001 CSO 4.00% CRVM ALB CNF 2006-2009 | 12,791,516 | | 12,791,516 | | |
| 0100231. 2001 CSO 4.00% CRVM ALB IDB 2006-2016 | 222,721,868 | | 222,721,868 | | |
| 0100232. 2001 CSO 4.00% CRVM ANB CNF 2006-2016 | 16,497,552 | | 16,497,552 | | |
| 0100233. 2001 CSO 4.00% CRVM ANB IDB 2006-2012 | 442,571 | | 442,571 | | |
| 0100234. 2001 CSO 4.00% NLP ALB IDB 2006-2012 | 1,917,448 | | 1,917,448 | | |
| 0100235. 2001 CSO 4.00% NLP ANB IDB 2006-2018 | 7,674,273 | | 7,674,273 | | |
| 0100236. 2001 CSO 4.50% CRVM ALB CNF 2004-2005 | 10,038,702 | | 10,038,702 | | |
| 0100237. 2001 CSO 4.50% CRVM ALB IDB 2005-2005 | 9,251,545 | | 9,251,545 | | |
| 0100238. 2001 CSO 4.50% CRVM ANB CNF 2004-2005 | 284,760 | | 284,760 | | |
| 0100239. 2001 CSO 4.50% NLP ALB IDB 2004-2005 | 974,807 | | 974,807 | | |
| 0100240. 2001 CSO 4.50% NLP ANB IDB 2004-2005 | 725,990 | | 725,990 | | |
| 0100241. 2001 CSO S/U 3.50% CRVM ALB IDB 2013-2018 | 6,637,827 | | 6,637,827 | | |
| 0100242. 2001 CSO S/U 3.50% CRVM ANB IDB 2013-2018 | 209,058 | | 209,058 | | |
| 0100243. 2001 CSO S/U 4.00% CRVM ALB CNF 2006-2009 | 46,490 | | 46,490 | | |
| 0100244. 2001 CSO S/U 4.00% CRVM ALB IDB 2006-2018 | 143,675,625 | | 143,675,625 | | |
| 0100245. 2001 CSO S/U 4.00% CRVM ANB IDB 2006-2018 | 128,080,659 | | 128,080,659 | | |
| 0100246. 2001 CSO S/U 4.00% NLP ALB IDB 2008-2008 | 932 | | 932 | | |
| 0100247. 2001 CSO S/U 4.50% CRVM ALB IDB 2004-2005 | 22,453,871 | | 22,453,871 | | |
| 0100248. 2001 CSO S/U 4.50% CRVM ANB IDB 2004-2006 | 40,992,140 | | 40,992,140 | | |
| 0100249. Factors 1962-2013 | 523,599 | | 523,599 | | |
| 0100250. Fund Value 1991-2012 | 11,127,097 | | 11,127,097 | | |
| 0100251. Unearned COI 1983-2012 | 4,420,414 | | 4,420,414 | | |
| 0100252. Unearned Premium 1965-2018 | 1,674,035 | | 1,674,035 | | |
| 0199997. Totals (Gross) | 7,636,804,750 | 0 | 7,636,556,008 | 0 | 248,742 |
| 0199998. Reinsurance ceded | 5,891,550,768 | | 5,891,426,397 | | 124,371 |
| 0199999. Life Insurance: Totals (Net) | 1,745,253,982 | 0 | 1,745,129,611 | 0 | 124,371 |
| 0200001. 71 GAM 4.75% SS 1999-1999 | 776 | XXX | | XXX | 776 |
| 0200002. 71 GAM 5.00% SS 2002-2002 | 3,600 | XXX | | XXX | 3,600 |
| 0200003. 71 GAM 5.25% SS 2000-2000 | 3,244 | XXX | | XXX | 3,244 |
| 0200004. 71 GAM 6.25% SS 1983-2002 | 3,749,803 | XXX | | XXX | 3,749,803 |
| 0200005. 71 IAM 10.00% Def 1980-1982 | 5,646,892 | XXX | 5,646,892 | XXX | |
| 0200006. 71 IAM 5.50% Def 1980-1981 | 3,557,765 | XXX | 3,557,765 | XXX | |
| 0200007. 71 IAM 6.00% Def 1950-1979 | 8,017,493 | XXX | 8,017,493 | XXX | |
| 0200008. 71 IAM 8.50% Def 1984-1984 | 2,342,037 | XXX | 2,342,037 | XXX | |
| 0200009. 71 IAM 8.75% Def 1983-1983 | 3,245,228 | XXX | 3,245,228 | XXX | |
| 0200010. 83 GAM 4.75% SS 1998-1999 | 531 | XXX | | XXX | 531 |
| 0200011. 83 GAM 5.00% SS 1996-1996 | 1,289 | XXX | | XXX | 1,289 |
| 0200012. 83 GAM 5.25% SS 1997-1997 | 62 | XXX | | XXX | 62 |
| 0200013. 83 GAM 5.75% SS 1992-1992 | 12,002 | XXX | | XXX | 12,002 |
| 0200014. 83 GAM 6.00% SS 1976-1991 | 1,329,150 | XXX | | XXX | 1,329,150 |
| 0200015. 83 GAM 6.25% SS 1980-1999 | 161,180,194 | XXX | | XXX | 161,180,194 |
| 0200016. 83 IAM 4.25% SS 2005-2005 | 449,586 | XXX | 449,586 | XXX | |
| 0200017. 83 IAM 4.50% Def 1999-1999 | 86,707 | XXX | 86,707 | XXX | |
| 0200018. 83 IAM 4.75% Def 1994-1998 | 347,071 | XXX | 347,071 | XXX | |
| 0200019. 83 IAM 4.75% SS 1994-2005 | 12,074,915 | XXX | 12,074,915 | XXX | |
| 0200020. 83 IAM 5.00% Def 1993-1997 | 1,958,628 | XXX | 1,958,628 | XXX | |
| 0200021. 83 IAM 5.00% SS 1993-2002 | 16,210,035 | XXX | 16,210,035 | XXX | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0200022. 83 IAM 5.25% Def 1998-1999 | 1,263,714 | XXX | 1,263,714 | XXX | |
| 0200023. 83 IAM 5.25% SS 1992-2000 | 10,299,530 | XXX | 10,299,530 | XXX | |
| 0200024. 83 IAM 5.50% Def 1994-1997 | 2,888,161 | XXX | 2,888,161 | XXX | |
| 0200025. 83 IAM 5.50% SS 1991-2003 | 7,365,745 | XXX | 7,365,745 | XXX | |
| 0200026. 83 IAM 5.75% Def 1993-1993 | 660,018 | XXX | 660,018 | XXX | |
| 0200027. 83 IAM 5.75% SS 1992-1992 | 3,529,877 | XXX | 3,529,877 | XXX | |
| 0200028. 83 IAM 6.00% Def 1995-1995 | 2,169,871 | XXX | 2,169,871 | XXX | |
| 0200029. 83 IAM 6.00% SS 1987-2003 | 50,267,952 | XXX | 50,267,952 | XXX | |
| 0200030. 83 IAM 6.25% Def 1992-1992 | 2,305,962 | XXX | 2,305,962 | XXX | |
| 0200031. 83 IAM 6.25% SS 1984-2002 | 5,557,290,229 | XXX | 5,557,290,229 | XXX | |
| 0200032. 83 IAM 6.50% Def 1987-1990 | 4,516,238 | XXX | 4,516,238 | XXX | |
| 0200033. 83 IAM 6.75% Def 1991-1991 | 2,759,069 | XXX | 2,759,069 | XXX | |
| 0200034. 83 IAM 7.00% Def 1988-1989 | 5,094,324 | XXX | 5,094,324 | XXX | |
| 0200035. 83 IAM 7.25% Def 1986-1986 | 2,685,369 | XXX | 2,685,369 | XXX | |
| 0200036. 83 IAM 8.50% Def 1985-1985 | 2,355,642 | XXX | 2,355,642 | XXX | |
| 0200037. A2000 4.00% Def 2005-2005 | 276 | XXX | 276 | XXX | |
| 0200038. A2000 4.50% Def 2003-2005 | 65,093 | XXX | 65,093 | XXX | |
| 0200039. A2000 4.75% Def 2000-2008 | 211,029 | XXX | 211,029 | XXX | |
| 0200040. A2000 5.00% Def 2003-2009 | 169,841 | XXX | 169,841 | XXX | |
| 0200041. A2000 5.50% Def 2001-2002 | 627,640 | XXX | 627,640 | XXX | |
| 0200042. A2000 5.75% Def 2000-2000 | 1,136,623 | XXX | 1,136,623 | XXX | |
| 0200043. Fund Value 1979-19991 | 4,046,339 | XXX | 4,046,339 | XXX | |
| 0299997. Totals (Gross) | 5,881,925,550 | XXX | 5,715,644,899 | XXX | 166,280,651 |
| 0299998. Reinsurance ceded | 5,825,791,689 | XXX | 5,659,511,038 | XXX | 166,280,651 |
| 0299999. Annuities: Totals (Net) | 56,133,861 | XXX | 56,133,861 | XXX | 0 |
| 0300001. 1949A 3.00% Imm 1978-1978 | 3,463 | | 3,463 | | |
| 0300002. 71 IAM 6.00% Imm 1979-1979 | 504 | | 504 | | |
| 0300003. 71 IAM 7.50% Imm 1983-1987 | 12,833 | | 12,833 | | |
| 0300004. 71 IAM 8.00% Imm 1989-1990 | 15,500 | | 15,500 | | |
| 0300005. 83 IAM 4.50% Imm 1992-1992 | 5,875 | | 5,875 | | |
| 0300006. 83 IAM 5.00% Imm 1994-2008 | 454,039 | | 454,039 | | |
| 0300007. 83 IAM 5.50% Imm 1993-1993 | 5,279 | | 5,279 | | |
| 0300008. 83 IAM 6.00% Imm 1985-2003 | 62,031 | | 62,031 | | |
| 0300009. 83 IAM 6.25% Imm 1999-1999 | 1,181 | | 1,181 | | |
| 0300010. 83 IAM 7.25% Imm 1990-1990 | 11,892 | | 11,892 | | |
| 0300011. 83 IAM 8.00% Imm 1985-1992 | 58,980 | | 58,980 | | |
| 0300012. A2000 4.00% Imm 2013-2013 | 36,030 | | 36,030 | | |
| 0300013. A2000 4.25% Imm 2012-2012 | 27,779 | | 27,779 | | |
| 0300014. A2000 5.00% Imm 1999-2011 | 84,601 | | 84,601 | | |
| 0300015. A2000 5.25% Imm 2005-2006 | 110,609 | | 110,609 | | |
| 0300016. A2000 5.50% Imm 1984-2008 | 536,044 | | 536,044 | | |
| 0300017. A2000 6.00% Imm 2009-2009 | 141,072 | | 141,072 | | |
| 0399997. Totals (Gross) | 1,567,712 | 0 | 1,567,712 | 0 | 0 |
| 0399998. Reinsurance ceded | 0 | | | | |
| 0399999. SCWLC: Totals (Net) | 1,567,712 | 0 | 1,567,712 | 0 | 0 |
| 0400001. 59 ADB / 58 CSO 3.50% ALB 1958-1974 | 1,687 | | 1,687 | | |
| 0400002. 59 ADB / 58 CSO 3.50% ANB 1949-1974 | 3,080 | | 3,080 | | |
| 0400003. 59 ADB / 58 CSO 4.00% ALB 1974-1985 | 6,494 | | 6,494 | | |
| 0400004. 59 ADB / 58 CSO 4.00% ANB 1975-1979 | 4,221 | | 4,221 | | |
| 0400005. 59 ADB / 58 CSO 4.50% ALB 1980-1982 | 2,257 | | 2,257 | | |
| 0400006. 59 ADB / 58 CSO 4.50% ANB 1980-1982 | 5,634 | | 5,634 | | |
| 0400007. 59 ADB / 58 CSO 5.50% ANB 1993-2008 | 94,741 | | 94,741 | | |
| 0400008. 59 ADB / 80 CSO 4.00% ALB 1981-2010 | 234,121 | | 234,121 | | |
| 0400009. 59 ADB / 80 CSO 4.00% ANB 2007-2014 | 108 | | 108 | | |
| 0400010. 59 ADB / 80 CSO 4.50% ALB 1996-2013 | 782,956 | | 782,956 | | |
| 0400011. 59 ADB / 80 CSO 4.50% ANB 1995-2005 | 356 | | 356 | | |
| 0400012. 59 ADB / 80 CSO 5.00% ANB 1989-2001 | 2,961 | | 2,961 | | |
| 0400013. 59 ADB / 80 CSO 5.50% ALB 1987-1992 | 1,047 | | 1,047 | | |
| 0400014. 59 ADB / 80 CSO 5.50% ANB 1987-1992 | 8,161 | | 8,161 | | |
| 0400015. 59 ADB / 80 CSO 6.00% ALB 1983-1986 | 797 | | 797 | | |
| 0400016. 59 ADB / 80 CSO 6.00% ANB 1983-1986 | 6,220 | | 6,220 | | |
| 0400017. 59 ADB / 2001 CSO 3.50% ALB 2013-2018 | 27,598 | | 27,598 | | |
| 0400018. 59 ADB / 2001 CSO 4.00% ALB 2006-2012 | 805,572 | | 805,572 | | |
| 0400019. 59 ADB / 2001 CSO 4.50% ALB 2004-2006 | 262,636 | | 262,636 | | |
| 0400020. CIR / 80 CSO 4.00% ALB 2006-2009 | 967,845 | | 967,845 | | |
| 0400021. CIR / 80 CSO 4.50% ALB 1999-2005 | 484,414 | | 484,414 | | |
| 0400022. Unearned COI 1982-2008 | (27,382) | | (27,382) | | |
| 0400023. Unearned Premium 2004-2018 | 1,009,965 | | 1,009,965 | | |
| 0499997. Totals (Gross) | 4,685,489 | 0 | 4,685,489 | 0 | 0 |
| 0499998. Reinsurance ceded | 482,815 | | 482,815 | | |
| 0499999. Accidental Death Benefits: Totals (Net) | 4,202,674 | 0 | 4,202,674 | 0 | 0 |
| 0500001. 52 DIS / 58 CSO 3.00% ANB 1974-2013 | 244,837 | | 244,837 | | |
| 0500002. 52 DIS / 58 CSO 3.50% ALB 1969-1974 | 604 | | 604 | | |
| 0500003. 52 DIS / 58 CSO 3.50% ANB 1958-1974 | 9,652 | | 9,652 | | |
| 0500004. 52 DIS / 58 CSO 4.00% ALB 1975-1979 | 2,520 | | 2,520 | | |
| 0500005. 52 DIS / 58 CSO 4.00% ANB 1975-1988 | 19,443 | | 19,443 | | |
| 0500006. 52 DIS / 58 CSO 4.50% ALB 1980-1982 | 2,416 | | 2,416 | | |
| 0500007. 52 DIS / 58 CSO 4.50% ANB 1980-2007 | 37,545 | | 37,545 | | |
| 0500008. 52 DIS / 58 CSO 5.50% ANB 1990-2016 | 2,946,591 | | 2,946,591 | | |
| 0500009. 52 DIS / 80 CSO 3.00% ANB 1984-2001 | 2,942 | | 2,942 | | |
| 0500010. 52 DIS / 80 CSO 4.00% ALB 2006-2010 | 4,787,915 | | 4,787,915 | | |
| 0500011. 52 DIS / 80 CSO 4.00% ANB 1983-2018 | 1,023,297 | | 1,023,297 | | |
| 0500012. 52 DIS / 80 CSO 4.50% ALB 1981-2008 | 10,534,470 | | 10,534,470 | | |
| 0500013. 52 DIS / 80 CSO 4.50% ANB 1984-2007 | 748,560 | | 748,560 | | |
| 0500014. 52 DIS / 80 CSO 5.00% ALB 1993-1994 | 6,621 | | 6,621 | | |
| 0500015. 52 DIS / 80 CSO 5.00% ANB 1993-1994 | 12,866 | | 12,866 | | |
| 0500016. 52 DIS / 80 CSO 5.50% ALB 1987-1992 | 22,881 | | 22,881 | | |
| 0500017. 52 DIS / 80 CSO 5.50% ANB 1987-1992 | 41,892 | | 41,892 | | |
| 0500018. 52 DIS / 80 CSO 6.00% ALB 1983-1986 | 7,860 | | 7,860 | | |
| 0500019. 52 DIS / 80 CSO 6.00% ANB 1983-1986 | 29,362 | | 29,362 | | |
| 0500020. 52 DIS / 2001 CSO 3.50% ALB 2013-2018 | 12 | | 12 | | |
| 0500021. 52 DIS / 2001 CSO 4.00% ALB 2012-2018 | 921 | | 921 | | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0500022. 52 DIS / 2001 CSO 4.50% ALB 2004-2008 | 344,786 | | 344,786 | | |
| 0500023. 85 CIDA / 80 CSO 4.00% ALB 2006-2010 | 95,591 | | 95,591 | | |
| 0500024. 85 CIDA / 80 CSO 4.50% ALB 1989-2008 | 7,599,496 | | 7,599,496 | | |
| 0500025. 85 CIDA / 80 CSO 5.50% ALB 1987-1991 | 40,979 | | 40,979 | | |
| 0500026. 85 CIDA / 80 CSO 6.00% ALB 1986-1986 | 1,758 | | 1,758 | | |
| 0500027. Unearned COI 1981-2008 | (64,917) | | (64,917) | | |
| 0500028. Unearned Premium 2004-2018 | 544,153 | | 544,153 | | |
| 0599997. Totals (Gross) | 29,045,053 | 0 | 29,045,053 | 0 | 0 |
| 0599998. Reinsurance ceded | 3,982,349 | | 3,982,349 | | |
| 0599999. Disability-Active Lives: Totals (Net) | 25,062,704 | 0 | 25,062,704 | 0 | 0 |
| 0600001. 52 DIS / 58 CSO 3.00% ANB 1981-2005 | 3,623,013 | | 3,623,013 | | |
| 0600002. 52 DIS / 58 CSO 4.00% ANB 1982-1988 | 1,387 | | 1,387 | | |
| 0600003. 52 DIS / 58 CSO 4.50% ALB 1984-1988 | 181,774 | | 181,774 | | |
| 0600004. 52 DIS / 58 CSO 5.00% ALB 1967-1982 | 28,969 | | 28,969 | | |
| 0600005. 52 DIS / 58 CSO 5.00% ANB 1958-1982 | 1,544,060 | | 1,544,060 | | |
| 0600006. 52 DIS / 58 CSO 5.50% ANB 1990-2006 | 8,321,315 | | 8,321,315 | | |
| 0600007. 52 DIS / 80 CSO 3.00% ANB 1985-2004 | 2,647,852 | | 2,647,852 | | |
| 0600008. 52 DIS / 80 CSO 4.00% ANB 1984-2002 | 6,878,998 | | 6,878,998 | | |
| 0600009. 52 DIS / 80 CSO 4.50% ALB 1984-2008 | 3,997,280 | | 3,997,280 | | |
| 0600010. 52 DIS / 80 CSO 4.50% ANB 1985-2012 | 1,848,377 | | 1,848,377 | | |
| 0600011. 52 DIS / 80 CSO 5.00% ALB 1983-1983 | 1,747 | | 1,747 | | |
| 0600012. 52 DIS / 80 CSO 5.00% ANB 1983-1985 | 382,449 | | 382,449 | | |
| 0600013. 52 DIS / 2001 CSO 4.50% ALB 2005-2013 | 116,391 | | 116,391 | | |
| 0600014. 64 CDT / 58 CSO 3.00% ALB 1975-1975 | 2 | | 2 | | |
| 0600015. 85 CIDA / 2001 CSO 4.50% ANB 2006-2006 | 36 | | 36 | | |
| 0600016. 85 CIDA / 80 CSO 4.00% ALB 2004-2008 | 152,015 | | 152,015 | | |
| 0600017. 85 CIDA / 80 CSO 4.50% ALB 1989-2006 | 1,039,559 | | 1,039,559 | | |
| 0699997. Totals (Gross) | 30,765,224 | 0 | 30,765,224 | 0 | 0 |
| 0699998. Reinsurance ceded | 7,255,831 | | 7,255,831 | | |
| 0699999. Disability-Disabled Lives: Totals (Net) | 23,509,393 | 0 | 23,509,393 | 0 | 0 |
| 0700001. Annuitization Bonus | 430,078 | | 430,078 | | |
| 0700002. Asset Adequacy Reserve | 16,000,000 | | 16,000,000 | | |
| 0700003. Deficiency Reserve | 72,097,408 | | 71,970,337 | | 127,071 |
| 0700004. Immediate Payment of Claims | 553,000 | | 553,000 | | |
| 0700005. Refund of Premium on Death Reserve | 35,647,385 | | 35,647,012 | | 373 |
| 0799997. Totals (Gross) | 124,727,871 | 0 | 124,600,427 | 0 | 127,444 |
| 0799998. Reinsurance ceded | 55,642,398 | | 55,578,676 | | 63,722 |
| 0799999. Miscellaneous Reserves: Totals (Net) | 69,085,473 | 0 | 69,021,751 | 0 | 63,722 |
| 9999999. Totals (Net) - Page 3, Line 1 | 1,924,815,799 | 0 | 1,924,627,706 | 0 | 188,093 |

# EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [ ] No [ X ]

1.2 If not, state which kind is issued.
Company is not a direct writer

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [ X ]

2.2 If not, state which kind is issued.
Company is not a direct writer

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

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [ X ]
If so, state:
4.1 Amount of insurance? ..... $
4.2 Amount of reserve? ..... $
4.3 Basis of reserve:
4.4 Basis of regular assessments:
4.5 Basis of special assessments:
4.6 Assessments collected during the year ..... $

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ X ] No [ ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 2,671,161,390
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: ..... $ 3,265,997,573
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [ X ]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
7.3 State the amount of reserves established for this business: ..... $
7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [ X ]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $
8.2 State the amount of reserves established for this business: ..... $
8.3 Identify where the reserves are reported in the blank:

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

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

| 1 | Valuation Basis | | 4 |
|---|---|---|---|
| | 2 | 3 | |
| Description of Valuation Class | Changed From | Changed To | Increase in Actuarial Reserve Due to Change |
| | NONE | | |
| 9999999 - Total (Column 4, only) | | | |

# EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

| | | 1 | 2 | 3 | 4 | Other Individual Contracts | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | Total | Group Accident and Health | Credit Accident and Health (Group and Individual) | Collectively Renewable | 5 Non-Cancelable | 6 Guaranteed Renewable | 7 Non-Renewable for Stated Reasons Only | 8 Other Accident Only | 9 All Other |
| | ACTIVE LIFE RESERVE | | | | | | | | | |
| 1. | Unearned premium reserves | 24,248,774 | 1,771 | | 80,316 | | 24,166,494 | | | 193 |
| 2. | Additional contract reserves (a) | 2,278,468,210 | 374,334 | | 57,948 | 7,000 | 2,277,979,846 | | 1,000 | 48,082 |
| 3. | Additional actuarial reserves-Asset/Liability analysis | 114,000,000 | | | | | 114,000,000 | | | |
| 4. | Reserve for future contingent benefits | 0 | | | | | | | | |
| 5. | Reserve for rate credits | 0 | | | | | | | | |
| 6. | Aggregate write-ins for reserves | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. | Totals (Gross) | 2,416,716,984 | 376,105 | 0 | 138,264 | 7,000 | 2,416,146,340 | 0 | 1,000 | 48,275 |
| 8. | Reinsurance ceded | 0 | | | | | | | | |
| 9. | Totals (Net) | 2,416,716,984 | 376,105 | 0 | 138,264 | 7,000 | 2,416,146,340 | 0 | 1,000 | 48,275 |
| | CLAIM RESERVE | | | | | | | | | |
| 10. | Present value of amounts not yet due on claims | 809,813,851 | 115,500 | | 26,296 | | 807,779,766 | | | 1,892,289 |
| 11. | Additional actuarial reserves-Asset/Liability analysis | 0 | | | | | | | | |
| 12. | Reserve for future contingent benefits | 0 | | | | | | | | |
| 13. | Aggregate write-ins for reserves | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 14. | Totals (Gross) | 809,813,851 | 115,500 | 0 | 26,296 | 0 | 807,779,766 | 0 | 0 | 1,892,289 |
| 15. | Reinsurance ceded | 0 | | | | | | | | |
| 16. | Totals (Net) | 809,813,851 | 115,500 | 0 | 26,296 | 0 | 807,779,766 | 0 | 0 | 1,892,289 |
| 17. | TOTAL (Net) | 3,226,530,835 | 491,605 | 0 | 164,560 | 7,000 | 3,223,926,106 | 0 | 1,000 | 1,940,564 |
| 18. | TABULAR FUND INTEREST | 56,219,892 | 8,825 | | 6,841 | 315 | 56,116,540 | | 45 | 87,326 |
| | DETAILS OF WRITE-INS | | | | | | | | | |
| 0601. | | | | | | | | | | |
| 0602. | | | | | | | | | | |
| 0603. | | | | | | | | | | |
| 0698. | Summary of remaining write-ins for Line 6 from overflow page | 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 |
| 1301. | | | | | | | | | | |
| 1302. | | | | | | | | | | |
| 1303. | | | | | | | | | | |
| 1398. | Summary of remaining write-ins for Line 13 from overflow page | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1399. | TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

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

# EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

| | 1<br>Total | 2<br>Guaranteed Interest Contracts | 3<br>Annuities Certain | 4<br>Supplemental Contracts | 5<br>Dividend Accumulations or Refunds | 6<br>Premium and Other Deposit Funds |
|---|---|---|---|---|---|---|
| 1. Balance at the beginning of the year before reinsurance | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. Deposits received during the year | 0 | | | | | |
| 3. Investment earnings credited to the account | 0 | | | | | |
| 4. Other net change in reserves | 0 | | | | | |
| 5. Fees and other charges assessed | 0 | | | | | |
| 6. Surrender charges | 0 | | | | | |
| 7. Net surrender or withdrawal payments | 0 | | | | | |
| 8. Other net transfers to or (from) Separate Accounts | 0 | | | | | |
| 9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. Reinsurance balance at the beginning of the year | 13,314,486 | 0 | 0 | 1,938,883 | 9,876,162 | 1,499,441 |
| 11. Net change in reinsurance assumed | (47,937,802) | | (48,018,869) | 311,687 | (328,460) | 97,840 |
| 12. Net change in reinsurance ceded | (48,172,369) | | (48,018,869) | 101,447 | (171,763) | (83,184) |
| 13. Reinsurance balance at the end of the year (Lines 10+11-12) | 13,549,053 | 0 | 0 | 2,149,123 | 9,719,465 | 1,680,465 |
| 14. Net balance at the end of current year after reinsurance (Lines 9 + 13) | 13,549,053 | 0 | 0 | 2,149,123 | 9,719,465 | 1,680,465 |

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

**PART 1 - Liability End of Current Year**

| | | 1 | 2 | Ordinary | | | 6 | Group | | Accident and Health | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | 3 | 4 | 5 | | 7 | 8 | 9 | 10 | 11 |
| | | Total | Industrial Life | Life Insurance | Individual Annuities | Supplementary Contracts | Credit Life (Group and Individual) | Life Insurance | Annuities | Group | Credit (Group and Individual) | Other |
| 1. Due and unpaid: | | | | | | | | | | | | |
| | 1.1 Direct | 0 | | | | | | | | | | |
| | 1.2 Reinsurance assumed | 0 | | | | | | | | | | |
| | 1.3 Reinsurance ceded | 0 | | | | | | | | | | |
| | 1.4 Net | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. In course of settlement: | | | | | | | | | | | | |
| 2.1 Resisted | 2.11 Direct | 0 | | | | | | | | | | |
| | 2.12 Reinsurance assumed | 395,518 | | 395,518 | | | | | | | | |
| | 2.13 Reinsurance ceded | 167,500 | | 167,500 | | | | | | | | |
| | 2.14 Net | 228,018 | 0 | (b) 228,018 | (b) 0 | 0 | (b) 0 | (b) 0 | 0 | 0 | 0 | 0 |
| 2.2 Other | 2.21 Direct | 0 | | | | | | | | | | |
| | 2.22 Reinsurance assumed | 180,747,504 | | 126,162,089 | | 1,758,868 | | | | 13,860 | | 52,812,687 |
| | 2.23 Reinsurance ceded | 56,428,152 | | 56,428,152 | | | | | | | | |
| | 2.24 Net | 124,319,352 | 0 | (b) 69,733,937 | (b) 0 | 1,758,868 | (b) 0 | (b) 0 | 0 | (b) 13,860 | (b) 0 | (b) 52,812,687 |
| 3. Incurred but unreported: | | | | | | | | | | | | |
| | 3.1 Direct | 0 | | | | | | | | | | |
| | 3.2 Reinsurance assumed | 92,096,557 | | 47,797,706 | | | | 40,608 | | 6,019 | | 44,252,224 |
| | 3.3 Reinsurance ceded | 28,003,363 | | 27,974,938 | | | | 28,425 | | | | |
| | 3.4 Net | 64,093,194 | 0 | (b) 19,822,768 | (b) 0 | 0 | (b) 0 | (b) 12,183 | 0 | (b) 6,019 | (b) 0 | (b) 44,252,224 |
| 4. TOTALS | 4.1 Direct | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | 4.2 Reinsurance assumed | 273,239,579 | 0 | 174,355,313 | 0 | 1,758,868 | 0 | 40,608 | 0 | 19,879 | 0 | 97,064,911 |
| | 4.3 Reinsurance ceded | 84,599,015 | 0 | 84,570,590 | 0 | 0 | 0 | 28,425 | 0 | 0 | 0 | 0 |
| | 4.4 Net | 188,640,564 | (a) 0 | (a) 89,784,723 | 0 | 1,758,868 | 0 | (a) 12,183 | 0 | 19,879 | 0 | 97,064,911 |

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

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

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

**PART 2 - Incurred During the Year**

| | 1 | 2 | Ordinary | | | 6 | Group | | Accident and Health | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 3 | 4 | 5 | | 7 | 8 | 9 | 10 | 11 |
| | Total | Industrial Life (a) | Life Insurance (b) | Individual Annuities | Supplementary Contracts | Credit Life (Group and Individual) | Life Insurance (c) | Annuities | Group | Credit (Group and Individual) | Other |
| 1. Settlements During the Year: | | | | | | | | | | | |
| 1.1 Direct | 0 | | | | | | | | | | |
| 1.2 Reinsurance assumed | 1,223,555,012 | | 515,209,006 | 437,612,778 | 8,040,947 | | 393 | | 31,090 | | 262,660,798 |
| 1.3 Reinsurance ceded | 705,652,888 | | 268,227,908 | 437,214,182 | 208,866 | | 197 | | | | 1,735 |
| 1.4 Net | (d) 517,902,124 | 0 | 246,981,098 | 398,596 | 7,832,081 | 0 | 196 | 0 | 31,090 | 0 | 262,659,063 |
| 2. Liability December 31, current year from Part 1: | | | | | | | | | | | |
| 2.1 Direct | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2.2 Reinsurance assumed | 273,239,579 | 0 | 174,355,313 | 0 | 1,758,868 | 0 | 40,608 | 0 | 19,879 | 0 | 97,064,911 |
| 2.3 Reinsurance ceded | 84,599,015 | 0 | 84,570,590 | 0 | 0 | 0 | 28,425 | 0 | 0 | 0 | 0 |
| 2.4 Net | 188,640,564 | 0 | 89,784,723 | 0 | 1,758,868 | 0 | 12,183 | 0 | 19,879 | 0 | 97,064,911 |
| 3. Amounts recoverable from reinsurers December 31, current year | 68,158 | | 68,158 | | | | | | | | |
| 4. Liability December 31, prior year: | | | | | | | | | | | |
| 4.1 Direct | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4.2 Reinsurance assumed | 185,965,819 | 0 | 183,414,946 | 0 | 1,719,847 | 0 | 32,246 | 0 | 0 | 0 | 798,780 |
| 4.3 Reinsurance ceded | 95,893,923 | 0 | 95,871,351 | 0 | 0 | 0 | 22,572 | 0 | 0 | 0 | 0 |
| 4.4 Net | 90,071,896 | 0 | 87,543,595 | 0 | 1,719,847 | 0 | 9,674 | 0 | 0 | 0 | 798,780 |
| 5. Amounts recoverable from reinsurers December 31, prior year | 387,590 | | 387,590 | | | | | | | | |
| 6. Incurred Benefits | | | | | | | | | | | |
| 6.1 Direct | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6.2 Reinsurance assumed | 1,310,828,772 | 0 | 506,149,373 | 437,612,778 | 8,079,968 | 0 | 8,755 | 0 | 50,969 | 0 | 358,926,929 |
| 6.3 Reinsurance ceded | 694,038,548 | 0 | 256,607,715 | 437,214,182 | 208,866 | 0 | 6,050 | 0 | 0 | 0 | 1,735 |
| 6.4 Net | 616,790,224 | 0 | 249,541,658 | 398,596 | 7,871,102 | 0 | 2,705 | 0 | 50,969 | 0 | 358,925,194 |

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

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ 1,091,804 in Line 1.4.
$ ..... in Line 6.1, and $ 1,091,804 in Line 6.4.

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

(d) Includes $ 21,714,520 premiums waived under total and permanent disability benefits.

# EXHIBIT OF NON-ADMITTED ASSETS

| | | 1<br>Current Year Total Nonadmitted Assets | 2<br>Prior Year Total Nonadmitted Assets | 3<br>Change in Total Nonadmitted Assets (Col. 2 - Col. 1) |
|---|---|---|---|---|
| 1. | Bonds (Schedule D) | | | 0 |
| 2. | Stocks (Schedule D): | | | |
| | 2.1 Preferred stocks | | | 0 |
| | 2.2 Common stocks | | | 0 |
| 3. | Mortgage loans on real estate (Schedule B): | | | |
| | 3.1 First liens | | | 0 |
| | 3.2 Other than first liens | | | 0 |
| 4. | Real estate (Schedule A): | | | |
| | 4.1 Properties occupied by the company | | | 0 |
| | 4.2 Properties held for the production of income | | | 0 |
| | 4.3 Properties held for sale | | | 0 |
| 5. | Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA) | | | 0 |
| 6. | Contract loans | 152,896 | 294,467 | 141,571 |
| 7. | Derivatives (Schedule DB) | | | 0 |
| 8. | Other invested assets (Schedule BA) | | 125,000 | 125,000 |
| 9. | Receivables for securities | | 66,963 | 66,963 |
| 10. | Securities lending reinvested collateral assets (Schedule DL) | | | 0 |
| 11. | Aggregate write-ins for invested assets | 0 | 0 | 0 |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 152,896 | 486,430 | 333,534 |
| 13. | Title plants (for Title insurers only) | | | 0 |
| 14. | Investment income due and accrued | | | 0 |
| 15. | Premiums and considerations: | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | | | 0 |
| | 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due | | | 0 |
| | 15.3 Accrued retrospective premiums and contracts subject to redetermination | | | 0 |
| 16. | Reinsurance: | | | |
| | 16.1 Amounts recoverable from reinsurers | | 343,722 | 343,722 |
| | 16.2 Funds held by or deposited with reinsured companies | | | 0 |
| | 16.3 Other amounts receivable under reinsurance contracts | | | 0 |
| 17. | Amounts receivable relating to uninsured plans | | | 0 |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | | | 0 |
| 18.2 | Net deferred tax asset | 145,071,254 | 70,833,839 | (74,237,415) |
| 19. | Guaranty funds receivable or on deposit | | | 0 |
| 20. | Electronic data processing equipment and software | | | 0 |
| 21. | Furniture and equipment, including health care delivery assets | | | 0 |
| 22. | Net adjustment in assets and liabilities due to foreign exchange rates | | | 0 |
| 23. | Receivables from parent, subsidiaries and affiliates | | | 0 |
| 24. | Health care and other amounts receivable | | | 0 |
| 25. | Aggregate write-ins for other than invested assets | 3,490,113 | 5,490,854 | 2,000,741 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 148,714,263 | 77,154,845 | (71,559,418) |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | 0 |
| 28. | Total (Lines 26 and 27) | 148,714,263 | 77,154,845 | (71,559,418) |
| | **DETAILS OF WRITE-INS** | | | |
| 1101. | | | | |
| 1102. | | | | |
| 1103. | | | | |
| 1198. | Summary of remaining write-ins for Line 11 from overflow page | 0 | 0 | 0 |
| 1199. | Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above) | 0 | 0 | 0 |
| 2501. | Expenses paid in advance | | 5,490,854 | 5,490,854 |
| 2502. | Misc receivables | 3,490,113 | | (3,490,113) |
| 2503. | | | | |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 0 | 0 | 0 |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 3,490,113 | 5,490,854 | 2,000,741 |

# NOTES TO FINANCIAL STATEMENTS

## 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices

The financial statements of Wilton Reassurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the Minnesota Department of Commerce (the Department).

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Minnesota for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Minnesota Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual (NAIC SAP), has been adopted as a component of prescribed or permitted practices by the Department. The Company does not have any differences from NAIC SAP.

The Company has not requested the Department's approval of any permitted statutory accounting practices.

There were no permitted or prescribed adjustments to NAIC SAP for 2018 and 2017.

| | SSAP # | F/S Page | F/S Line # | 2018 | 2017 |
|---|---|---|---|---|---|
| NET INCOME | | | | | |
| (1) State basis (Page 4, Line 35, Columns 1 & 2) | | | | 44,779,166 | 21,375,894 |
| (2) State Prescribed Practices that increase/(decrease) NAIC SAP | | | | | |
| (3) State Permitted Practices that increase/(decrease) NAIC SAP | | | | | |
| (4) NAIC SAP (1-2-3=4) | | | | 44,779,166 | 21,375,894 |
| SURPLUS | | | | | |
| (5) State basis (Page 3, Line 38, Columns 1 & 2) | | | | 950,182,077 | 655,690,555 |
| (6) State Prescribed Practices that increase/(decrease) NAIC SAP | | | | | |
| (7) State Permitted Practices that increase/(decrease) NAIC SAP | | | | | |
| (8) NAIC SAP (5-6-7=8) | | | | 950,182,077 | 655,690,555 |

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

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations with mortality and morbidity risk are recognized as revenue when received. Premiums received from annuity policies with no mortality or morbidity risk are recorded using deposit accounting. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company follows these accounting policies:

(1) Short-term investments are stated at amortized cost.

(2) Bonds not backed by other loans are stated at amortized cost in accordance with the valuation prescribed by the Department and the NAIC. For other than temporary impairments, the cost

# NOTES TO FINANCIAL STATEMENTS

basis of the bond is written down to fair market value as a new cost basis and the amount of the write down is accounted for as a realized loss.

(3) Common stocks are valued at fair value except that investments in the common stock of wholly owned subsidiaries and affiliates are carried on the equity basis, adjusted to reflect application of statutory principles.

(4) Preferred stocks are stated at cost, in accordance with the valuation prescribed by the Department and the NAIC.

(5) Mortgage loans on real estate are stated at the aggregate unpaid balance, excluding accrued interest.

(6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. Significant changes in estimated cash flows are accounted for using the retrospective method.

(7) The Company has no investment in subsidiaries, controlled and affiliated companies that is not addressed in either 1C(3) or 1C(8).

(8) The Company has investments in joint ventures, partnerships and limited liability companies, which are classified as other invested assets on the balance sheet. The Company values these interests based on its proportionate share of the underlying audited GAAP equity of the investee or, if audited GAAP basis financial statements are not available for the investee, may be recorded based on the underlying audited U.S tax basis equity, in accordance with SSAP No. 48 - Joint Ventures, Partnerships and Limited Liability Companies.

The investment is recorded at cost, plus subsequent capital contributions, and adjusted for the Company's share of the investee's audited GAAP basis earnings or losses and other equity adjustments, less distributions received. Distributions are recognized in net investment income to the extent they are not in excess of the undistributed accumulated earnings attributed to the investee. Distributions in excess of the undistributed accumulated earnings reduce the Company's basis in the investment.

(9) The Company did not hold any derivative instruments.

(10) The Company evaluates whether losses, loss adjustment expenses (LAE), and maintenance expenses exceed the recorded unearned premium reserve generally adjusted for anticipated investment income. If such condition exists, the Company records an additional liability for the deficiency, with a corresponding charge to net income. Insurance contracts are grouped in a manner consistent with how policies are marketed, serviced and measured.

(11) Unpaid losses and LAE include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for the 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. The accident and health component is not material to the overall business.

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

(13) The Company has no pharmaceutical rebate receivables.

D. Going Concern

In accordance with SSAP No. 1, Accounting Policies, Risks & Uncertainties, and Other Disclosures, management has evaluated the Company’s ability to continue as a going concern and has identified no issues which would impede the Company’s ability to continue as a going concern.

## 2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

The Company did not have any accounting changes or corrections of errors in 2018 or 2017.

## 3. BUSINESS COMBINATIONS AND GOODWILL

### A. Statutory purchase

(1) In September 2006, Wilton Re U.S. Holdings, Inc., a non-insurance holding company incorporated in Delaware and the Company's immediate parent company (Wilton U.S. Holdings), acquired all of the equity in three New York domestic stock life insurance companies (American Life Insurance Company of New York, North American Company for Life and Health Insurance of New York, and Utica National Life Insurance Company (together, referred to as the NY Acquired Companies). On September 27, 2006, Wilton U.S. Holdings contributed all of its interests in the NY Acquired Companies to the Company. Subsequently, the NY Acquired Companies were merged with American Life Insurance Company of New York being the surviving company to such merger. The surviving company was renamed “Wilton

# NOTES TO FINANCIAL STATEMENTS

Reassurance Life Company of New York" (WRNY). WRNY is licensed in 50 states, the District of Columbia and the US Virgin Islands and has no employees.

Effective July 1, 2007 the Company acquired all of the issued and outstanding stock of Keystone State Life Insurance Company, a Pennsylvania stock life insurance company (Keystone Life). On December 31, 2007, Keystone Life was merged into WRNY with WRNY the surviving company to such merger.

On March 2, 2009 the Company completed the purchase of 100% of the outstanding capital stock of Texas Life Insurance Company, a Texas stock life insurance company (TLIC). TLIC is licensed in 49 states and the District of Columbia. It sells a variety of life products. A dividend of $30,000,000 was declared and paid to the Company concurrent with the closing of the TLIC acquisition.

On July 1, 2014, the Company acquired all of the outstanding common shares of Conseco Life Insurance Company, an Indiana stock life insurance company (CLIC), for an aggregate purchase price of $259,724,577. The resulting goodwill was $56,523,732 (to be amortized on a straight-line basis over ten years). Licensed in 49 states and the District of Columbia. Effective July 7, 2015, Conseco Life Insurance Company was renamed Wilco Life Insurance Company (Wilco).

On August 1, 2014, the Company acquired all the outstanding common shares of Continental Assurance Company, an Illinois stock life insurance company (CAC), for an aggregate purchase price of $237,701,702 resulting in a balance of recorded negative goodwill on the purchase of $16,702,985 (to be accreted on a straight-line basis over ten years). Licensed in all 50 states and the District of Columbia, CAC's retained business consists primarily of payout annuities, structured settlements and group retirement annuities, both participating and non-participating. CAC files both Insulated and Non-Insulated Separate Account Statements. Effective February 19, 2015, Continental Assurance Company was renamed Wilcac Life insurance Company (Wilcac).

(2) The transactions described in Note 3(A)(1) above have been accounted for by the Company as statutory purchases.

| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|---|---|---|---|---|---|---|
| Purchased Entity | Acquisition date | Cost of acquired entity | Original amount of admitted goodwill | Admitted goodwill as of the reporting date | Amount of goodwill amortized during the reporting period | Admitted goodwill as a % of SCA BACV gross of admitted goodwill |
| Texas Life Insurance Company | 3/2/2009 | $ 125,634,465 | $ 94,432,246 | $ 1,575,155 | $ (9,433,225) | 2% |
| Wilcac Life Insurance Company | 8/1/2014 | $ 130,366,786 | $ (16,702,985) | $ (9,186,642) | $ 1,670,299 | -8% |
| Wilco Life Insurance Company | 7/1/2014 | $ 187,826,222 | $ 56,523,732 | $ 31,197,457 | $ (5,696,135) | 16% |

(3) At December 31, 2018, the Company's aggregate amount of goodwill was $23,585,970 (none of which was not admitted due to admissible asset limitations applicable to the Company).

At December 31, 2017, the Company's aggregate amount of goodwill was $37,055,031 (none of which was not admitted due to admissible asset limitations applicable to the Company).

**B. Statutory Merger**

During 2018 or 2017, the Company did not participate in a statutory merger.

**C. Assumption reinsurance agreement**

During 2018 or 2017, the Company did not participate in an assumption reinsurance agreement.

**D. Impairment loss**

During 2018 or 2017, the Company did not recognize an impairment loss.

**4. DISCONTINUED OPERATIONS**

The Company does not have any discontinued operations.

**5. INVESTMENTS**

A. Mortgage Loans including Mezzanine Real Estate Loans

# NOTES TO FINANCIAL STATEMENTS

(1) The Company invested in one new loan in 2018 with an interest rate of 4.5%. The Company did not invest in any new loans in 2017.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured, guaranteed or purchase money mortgages, was: 58.0%

| | 2018 | 2017 |
|---|---|---|
| (3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total: | $..... 0 | $..... 0 |

(4) Age Analysis of Mortgage Loans:

| | Commercial | | | |
|---|---|---|---|---|
| | Insured | All Other | Mezzanine | Total |
| a. Current Year | | | | |
| 1. Recorded Investment (All) | | | | |
| (a) Current | $..... - | $... 1,010,067,561 | $..... - | $... 1,010,067,561 |
| (b) 30 - 59 Days Past Due | ..... - | ..... - | ..... - | ..... - |
| (c) 60 - 89 Days Past Due | ..... - | ..... - | ..... - | ..... - |
| (d) 90 - 179 Days Past Due | ..... - | ..... - | ..... - | ..... - |
| (e) 180+ Days Past Due | ..... - | ..... - | ..... - | ..... - |
| 2. Accruing Interest 90 - 179 Days Past Due | $..... - | $..... - | $..... - | $..... - |
| 3. Accruing Interest 180+ Days Past Due | $..... - | $..... - | $..... - | $..... - |
| 4. Interest Reduced | $..... - | $..... - | $..... - | $..... - |
| b. Prior Year | | | | |
| 1. Recorded Investment (All) | | | | |
| (a) Current | $..... - | $... 1,134,556,255 | $..... - | $... 1,134,556,255 |
| (b) 30 - 59 Days Past Due | ..... - | ..... - | ..... - | ..... - |
| (c) 60 - 89 Days Past Due | ..... - | ..... - | ..... - | ..... - |
| (d) 90 - 179 Days Past Due | ..... - | ..... - | ..... - | ..... - |
| (e) 180+ Days Past Due | ..... - | ..... - | ..... - | ..... - |
| 2. Accruing Interest 90 - 179 Days Past Due | $..... - | $..... - | $..... - | $..... - |
| 3. Accruing Interest 180+ Days Past Due | $..... - | $..... - | $..... - | $..... - |
| 4. Interest Reduced | $..... - | $..... - | $..... - | $..... - |

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses:

| | | | | |
|---|---|---|---|---|
| a. Current Year | | | | |
| 1. With Allowance for Credit Losses | $..... - | $..... - | $..... - | $..... - |
| 2. No Allowance for Credit Losses | ..... - | ..... - | ..... - | ..... - |
| b. Prior Year | | | | |
| 1. With Allowance for Credit Losses | $..... - | $..... - | $..... - | $..... - |
| 2. No Allowance for Credit Losses | ..... - | ..... - | ..... - | ..... - |

# NOTES TO FINANCIAL STATEMENTS

(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:

| | | | | |
|---|---|---|---|---|
| a. Current Year | | | | |
| 1. Average Recorded Investment | $ - | $ - | $ - | $ - |
| 2. Interest Income Recognized | - | - | - | - |
| 3. Recorded Investments on Nonaccrual Status | - | - | - | - |
| 4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting | - | - | - | - |
| b. Prior Year | | | | |
| 1. Average Recorded Investment | $ - | $ - | $ - | $ - |
| 2. Interest Income Recognized | - | - | - | - |
| 3. Recorded Investments on Nonaccrual Status | - | - | - | - |
| 4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting | - | - | - | - |

| | 2018 | 2017 |
|---|---|---|
| (7) Allowance for credit losses: | $ 0 | $ 0 |

(8) The Company had no mortgage loans derecognized a as a result of foreclosure in 2018 or 2017.

(9) Interest income on impaired loans is reported as collected when cash is received.

B. The Company did not have restructured debt in which the Company is a creditor in 2018 or 2017.

C. The Company did not have investments in reverse mortgages in 2018 or 2017.

D. Loan-Backed Securities

(1) For fixed-rate agency mortgage-backed securities, Clearwater Analytics calculates prepayment speeds utilizing Mortgage Industry Advisory Corporation (MIAC) Mortgage Industry Medians (MIMs). MIMs are derived from a semi-monthly dealer-consensus survey of long-term prepayment projections. For other mortgage-backed, loan-backed, and structured securities, Clearwater utilizes prepayment assumptions from Moody's Analytics. Moody's applies a flat economic credit model and utilizes a vector of multiple monthly speeds as opposed to a single speed for more robust projections. In instances where Moody's projections are not available, Clearwater uses data from Reuters, which utilizes the median prepayment speed from contributors' models.

(2) The Company had securities with a recognized other-than-temporary impairment as a result of the Company's intent to sell the security.

| | 1 | 2 | | 3 |
|---|---|---|---|---|
| | Amortized Cost Basis Before Other-Than-Temporary Impairment | Other-Than-Temporary Impairment Recognized in Loss | | Fair Value |
| | | 2a Interest | 2b Non-interest | 1-(2a+2b) |
| OTTI 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 | | | | |
| a. Intent to sell | $ 65,378 | $ - | $ 3,692 | $ 61,686 |
| 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 2nd Quarter | $ 65,378 | $ - | $ 3,692 | $ 61,686 |

# NOTES TO FINANCIAL STATEMENTS

| | | | | |
|---|---|---|---|---|
| OTTI recognized 3rd Quarter | | | | |
| a. Intent to sell | $ 59,959 | $ - | $ 3,214 | $ 56,745 |
| 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 3rd Quarter | $ 59,959 | $ - | $ 3,214 | $ 56,745 |
| OTTI recognized 4th 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 4th Quarter | $ - | $ - | $ - | $ - |
| Annual Aggregate Total…….. | | $ - | $ 6,907 | |

(3)

| 1<br>CUSIP | 2<br>Book/Adjusted Carrying Value Amortized Cost Before Current Period | 3<br>Present Value of Projected | 4<br>Recognized Other-Than-Temporary | 5<br>Amortized Cost After Other-Than-Temporary | 6<br>Fair Value at Time of OTTI | 7<br>Date of Financial Statement |
|---|---|---|---|---|---|---|
| 45112AAA5 | 65,378 | 61,686 | 3,692 | 61,686 | 61,686 | 6/30/2018 |
| 45112AAA5 | 59,959 | 56,745 | 3,214 | 56,745 | 56,745 | 9/30/2018 |
| | | | | | | |
| **TOTAL** | **XXX** | **XXX** | **$ 6,907** | **XXX** | **XXX** | **XXX** |

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss are summarized below by the length of time that individual securities have been in a continuous loss position:

a. The aggregate amount of unrealized losses:
   1. Less than 12 Months ..... .....54,952,033
   2. 12 Months or Longer ..... .....15,157,223

b. The aggregate related fair value of securities with unrealized losses:
   1. Less than 12 Months ..... ....1,618,350,176
   2. 12 Months or Longer ..... .....420,646,264

(5) All securities are reviewed, at least quarterly, to determine if an other-than-temporary impairment should be recognized and, if so, the reason for the impairment.

The Company closely monitors all assets that are trading at an unrealized loss of at least 10% or $200,000, as well as all assets that have been in an unrealized loss position for six months or more.

For loan-backed securities, the categories of information considered when reaching conclusions as to whether impairments are not other-than-temporary may include the following: projected cash flows; pre-payment speeds; delinquency, default and severity rates; average borrower credit ratings; loan to value ratios; debt service coverage ratios; quality of the underlying collateral; cumulative losses in the underlying collateral pool; credit enhancement for the tranche owned and contractual allocation of losses to the tranche under varying circumstances; geographical distribution of collateral and expectations regarding general economic conditions, including home price appreciation and the effect of government programs on future cash flows.

E. The Company did not have any open dollar repurchase agreements or securities lending transactions in 2018 or 2017.

F. The Company did not have any repurchase agreement accounted for as secured borrowing in 2018 or 2017.

G. The Company did not have any reverse repurchase agreement accounted for as secured borrowing in 2018 or 2017.

H. The Company did not have any repurchase agreement accounted for as a sale in 2018 or 2017.

# NOTES TO FINANCIAL STATEMENTS

I. The Company did not have any reverse repurchase agreement accounted for as a sale in 2018 or 2017.

J. The Company did not have investments in real estate in 2018 or 2017.

K. The Company did not have any investments in low-income housing tax credits (LIHTC) in 2018 or 2017.

L. Restricted Assets

(1) Restricted Assets

| | Gross (Admitted and Nonadmitted) Restricted | | | | | | |
|---|---|---|---|---|---|---|---|
| | Current Year | | | | | 6 | 7 |
| | 1 | 2 | 3 | 4 | 5 | | |
| Restricted Asset Category | Total General Account (G/A) | G/A Supporting S/A Activity (a) | Total Separate Account (S/A) Restricted Assets | S/A Assets Supporting G/A Activity (b) | Total (1 plus 3) | Total From Prior Year | Increase/ (Decrease) (5 minus 6) |
| a. Subject to contractual obligation for which liability is not shown | | | | | 0 | 0 | 0 |
| b. Collateral held under security lending agreements | | | | | 0 | 0 | 0 |
| c. Subject to repurchase agreements | | | | | 0 | 0 | 0 |
| d. Subject to reverse repurchase agreements | | | | | 0 | 0 | 0 |
| e. Subject to dollar repurchase agreements | | | | | 0 | 0 | 0 |
| f. Subject to dollar reverse repurchase agreements | | | | | 0 | 0 | 0 |
| g. Placed under option contracts | | | | | 0 | 0 | 0 |
| h. Letter stock or securities restricted as to sale - excluding FHLB capital stock | | | | | 0 | 0 | 0 |
| i. FHLB capital stock | 10,000,000 | | | | 10,000,000 | 3,480,100 | 6,519,900 |
| j. On deposit with states | 6,506,532 | | | | 6,506,532 | 6,514,162 | (7,630) |
| k. On deposit with other regulatory bodies | | | | | 0 | 0 | 0 |
| l. Pledged collateral to FHLB (including assets backing funding agreements) | 19,498,899 | | | | 19,498,899 | 19,895,566 | (396,667) |
| m. Pledged as collateral not captured in other categories | 34,787,460 | | | | 34,787,460 | 32,234,136 | 2,553,324 |
| n. Other restricted assets | | | | | 0 | 0 | 0 |
| o. Total Restricted Assets | 70,792,891 | | | | 70,792,891 | 62,123,964 | 8,668,927 |

(a) Subset of Column 1
(b) Subset of Column 3

| | Current Year | | | |
|---|---|---|---|---|
| | 8 | 9 | Percentage | |
| | | | 10 | 11 |
| Restricted Asset Category | Total NonAdmitted Restricted | Total Admitted Restricted (5 minus 8) | Gross (Admitted & NonAdmitted) Restricted to Total Assets ( c ) | Admitted Restricted to Total Admitted Assets (d) |
| a. Subject to contractual obligation for which liability is not shown | | | 0.000 | 0.000 |
| b. Collateral held under security lending agreements | | | 0.000 | 0.000 |
| c. Subject to repurchase agreements | | | 0.000 | 0.000 |
| d. Subject to reverse repurchase agreements | | | 0.000 | 0.000 |
| e. Subject to dollar repurchase agreements | | | 0.000 | 0.000 |
| f. Subject to dollar reverse repurchase agreements | | | 0.000 | 0.000 |
| g. Placed under option contracts | | | 0.000 | 0.000 |
| h. Letter stock or securities restricted as to sale - excluding FHLB capital stock | | | 0.000 | 0.000 |
| i. FHLB capital stock | | 10,000,000 | 0.053 | 0.054 |
| j. On deposit with states | | 6,506,532 | 0.035 | 0.035 |
| k. On deposit with other regulatory bodies | | | 0.000 | 0.000 |
| l. Pledged collateral to FHLB (including assets backing funding agreements) | | 19,498,899 | 0.104 | 0.105 |
| m. Pledged as collateral not captured in other categories | | 34,787,460 | 0.186 | 0.187 |
| n. Other restricted assets | | | 0.000 | 0.000 |

# NOTES TO FINANCIAL STATEMENTS

| | | | | |
|---|---|---|---|---|
| o. Total Restricted Assets | 70,792,891 | 0.378 | 0.381 |

(c) Column 5 divided by Asset Page, Column 1, Line 28
(b) Column 9 divided by Asset Page, Column 3, Line 28

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

| | Gross Restricted | | | | | | | 8 | Percentage | |
|---|---|---|---|---|---|---|---|---|---|---|
| | Current Year | | | | | 6 | 7 | | 9 | 10 |
| | 1 | 2 | 3 | 4 | 5 | | | | | |
| Description of Assets | Total General Account (G/A) | G/A Supporting S/A Activity (a) | Total Separate Account (S/A) Restricted Assets | S/A Assets Supporting G/A Activity (b) | Total (1 plus 3) | Total From Prior Year | Increase/ (Decrease) (5 minus 6) | Total Current Year Admitted Restricted | Gross Restricted to Total Assets | Admitted Restricted to Total Admitted Assets |
| Letter of Credit Facility Wells Fargo | 34,787,460 | | | | 34,787,460 | 32,234,136 | 2,553,324 | 34,787,460 | 0.186 | 0.187 |
| Total | 34,787,460 | 0 | 0 | 0 | 34,787,460 | 32,234,136 | 2,553,324 | 34,787,460 | 0.186 | 0.187 |

(a) Subset of column 1
(b) Subset of column 3

(3) The Company did not have other restricted assets in 2018 or 2017.

(4) The Company does not have any collateral received and reflected as assets in 2018 or 2017.

M. The Company did not have Working Capital Finance Investments in 2018 or 2017.

N. The Company had no offsetting assets and liabilities reported net with a valid right to offset in accordance with SSAP No. 64, Offsetting and Netting of Assets and Liabilities in 2018 or 2017.

O. The Company did not have Structured Notes in 2018 or 2017.

P. 5* securities

| Investment | Number of 5* Securities | | Aggregate BACV | | Aggregate Fair Value | |
|---|---|---|---|---|---|---|
| | Current Year | Prior Year | Current Year | Prior Year | Current Year | Prior Year |
| (1) Bonds - AC | - | 1 | $ - | $ 1,076,048 | $ - | $ 1,083,385 |
| (2) LB&SS - AC | - | - | - | - | - | - |
| (3) Preferred Stock - AC | - | - | - | - | - | - |
| (4) Preferred Stock - FV | - | - | - | - | - | - |
| (5) Total (1+2+3+4) | - | 1 | $ - | $ 1,076,048 | $ - | $ 1,083,385 |

AC - Amortized Cost FV - Fair Value

Q. The Company did not have short sales in 2018 or 2017.

R. Prepayment Penalty and Acceleration Fees

| | General Account | Separate Account |
|---|---|---|
| 1. Number of CUSIPs | 15 | - |
| 2. Aggregate Amount of Investment Income | $ 1,226,861 | - |

## 6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

A. The Company had no investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10% of its admitted assets.

B. The Company did not recognize any impairment write downs for its investments in Joint Ventures, Partnerships or Limited Liability Companies during the statement periods.

## 7. INVESTMENT INCOME

A. All amounts of due and accrued investment income is included in Unassigned Surplus except for amounts that are over 15 days past due, which is nonadmitted. All due and accrued investment income deemed uncollectible is written off in the period it is determined to be uncollectible.

B. The Company had no investment income due and accrued that was non-admitted as of December 31, 2018 and 2017.

# NOTES TO FINANCIAL STATEMENTS

## 8. DERIVATIVE INSTRUMENTS

The Company did not have investments in derivative instruments in 2018 or 2017.

## 9. INCOME TAXES

A. The components of the net deferred tax asset/(liability) at December 31 are as follows:

| | As of End of Current Period | | | 12/31/2017 | | | Change | | |
|---|---|---|---|---|---|---|---|---|---|
| | (1) Ordinary | (2) Capital | (3) (Col. 1 + 2) Total | (4) Ordinary | (5) Capital | (6) (Col. 4 + 5) Total | (7) (Col. 1 - 4) Ordinary | (8) (Col. 2 - 5) Capital | (9) (Col. 7 + 8) Total |
| (a) Gross Deferred Tax Assets | 181,354,285 | 0 | 181,354,285 | 123,569,875 | 0 | 123,569,875 | 57,784,410 | 0 | 57,784,410 |
| (b) Statutory Valuation Allowance Adjustment | | | 0 | | | 0 | 0 | 0 | 0 |
| (c) Adjusted Gross Deferred Tax Assets (1a - 1b) | 181,354,285 | 0 | 181,354,285 | 123,569,875 | 0 | 123,569,875 | 57,784,410 | 0 | 57,784,410 |
| (d) Deferred Tax Assets Nonadmitted | 145,071,254 | 0 | 145,071,254 | 70,833,839 | 0 | 70,833,839 | 74,237,415 | 0 | 74,237,415 |
| (e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d) | 36,283,032 | 0 | 36,283,032 | 52,736,037 | 0 | 52,736,037 | (16,453,005) | 0 | (16,453,005) |
| (f) Deferred Tax Liabilities | 19,127,159 | 3,729,558 | 22,856,717 | 6,484,409 | 14,275,117 | 20,759,526 | 12,642,751 | (10,545,560) | 2,097,191 |
| (g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f) | 17,155,872 | (3,729,558) | 13,426,315 | 46,251,628 | (14,275,117) | 31,976,510 | (29,095,756) | 10,545,560 | (18,550,196) |

The amount by tax character, and the change in such, of admitting adjusted gross DTAs as the result of the application of SSAP 101, Income Taxes – A Replacement of SSAP 10R and SSAP10 is as follows:

| | As of End of Current Period | | | 12/31/2017 | | | Change | | |
|---|---|---|---|---|---|---|---|---|---|
| | (1) Ordinary | (2) Capital | (3) (Col. 1 + 2) Total | (4) Ordinary | (5) Capital | (6) (Col. 4 + 5) Total | (7) (Col. 1 - 4) Ordinary | (8) (Col. 2 - 5) Capital | (9) (Col. 7 + 8) Total |
| Admission Calculation Components SSAP No. 101 | | | | | | | | | |
| (a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks. | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| (b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below) | 13,426,315 | 0 | 13,426,315 | 31,976,510 | 0 | 31,976,510 | (18,550,196) | 0 | (18,550,196) |
| 1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date. | 13,426,315 | 0 | 13,426,315 | 31,976,510 | 0 | 31,976,510 | (18,550,196) | 0 | (18,550,196) |
| 2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold. | XXX | XXX | 141,146,548 | XXX | XXX | 109,926,342 | XXX | XXX | 31,220,206 |
| (c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities. | 19,127,159 | 3,729,558 | 22,856,717 | 6,484,409 | 14,275,117 | 20,759,526 | 12,642,751 | (10,545,560) | 2,097,191 |
| (d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c)) | 32,553,474 | 3,729,558 | 36,283,032 | 38,460,919 | 14,275,117 | 52,736,037 | (5,907,445) | (10,545,560) | (16,453,005) |

The ratio used to determine the amount of adjusted gross DTAs, expected to be realized and the amount of adjusted capital and surplus used to determine the percentage threshold limitation under SSAP 101 are as follows:

| | 2018 | 2017 |
|---|---|---|
| a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount. | 689.218% | 948.598 |
| b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above. | 936,755,766 | 732,842,279 |

| | As of End of Current Period | | 12/31/2017 | | Change | |
|---|---|---|---|---|---|---|
| | (1) Ordinary | (2) Capital | (3) Ordinary | (4) Capital | (5) (Col. 1 - 3) Ordinary | (6) (Col. 2 - 4) Capital |
| Impact of Tax Planning Strategies: | | | | | | |
| (a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage. | | | | | | |
| 1. Adjusted Gross DTAs amount from Note 9A1(c) | 181,354,285 | 0 | 123,569,875 | 0 | 57,784,410 | 0 |
| 2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies | | | | | 0.000 | 0.000 |
| 3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e) | 36,283,032 | 0 | 52,736,036 | 0 | (16,453,005) | 0 |
| 4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 |

# NOTES TO FINANCIAL STATEMENTS

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

B. The Company had no deferred tax liabilities that were not recognized.

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

| | (1) As of End of Current Period | (2) 12/31/2017 | (3) (Col. 1 - 2) Change |
|---|---|---|---|
| 1. Current Income Tax | | | |
| (a) Federal | 125,901,249 | 147,297,823 | (21,396,574) |
| (b) Foreign | | | 0 |
| (c) Subtotal | 125,901,249 | 147,297,823 | (21,396,574) |
| (d) Federal income tax on net capital gains | (44,360,740) | 38,400,347 | (82,761,086) |
| (e) Utilization of capital loss carry-forwards | | | 0 |
| (f) Other | | | 0 |
| (g) Federal and foreign income taxes incurred | 81,540,509 | 185,698,170 | (104,157,660) |
| 2. Deferred Tax Assets: | | | |
| (a) Ordinary: | | | |
| (1) Discounting of unpaid losses | | | 0 |
| (2) Unearned premium reserve | | | 0 |
| (3) Policyholder reserves | 106,686,044 | 25,549,319 | 81,136,724 |
| (4) Investments | | | 0 |
| (5) Deferred acquisition costs | 46,548,182 | 84,749,350 | (38,201,167) |
| (6) Policyholder dividends accrual | | | 0 |
| (7) Fixed Assets | | | 0 |
| (8) Compensation and benefits accrual | 27,987,429 | 13,229,885 | 14,757,545 |
| (9) Pension accrual | | | 0 |
| (10) Receivables - nonadmitted | | | 0 |
| (11) Net operating loss carry-forward | | | 0 |
| (12) Tax credit carry-forward | | | 0 |
| (13) Other (including items <5% of total ordinary tax assets) | 132,630 | 41,322 | 91,308 |
| (99) Subtotal | 181,354,285 | 123,569,876 | 57,784,410 |
| (b) Statutory valuation allowance adjustment | | | 0 |
| (c) Nonadmitted | | | |
| (d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c) | 181,354,285 | 123,569,876 | 57,784,410 |
| (e) Capital: | | | |
| (1) Investments | | | 0 |
| (2) Net capital loss carry-forward | | | 0 |
| (3) Real estate | | | 0 |
| (4) Other (including items <5% of total ordinary tax assets) | | | 0 |
| (99) Subtotal | | | 0 |
| (f) Statutory valuation allowance adjustment | | | 0 |
| (g) Nonadmitted | 145,071,254 | 70,833,839 | 74,237,415 |
| (h) Admitted capital deferred tax assets (2e99 - 2f - 2g) | (145,071,254) | (70,833,839) | (74,237,415) |
| (i) Admitted deferred tax assets (2d + 2h) | 36,283,032 | 52,736,037 | (16,453,005) |
| 3. Deferred Tax Liabilities: | | | |
| (a) Ordinary: | | | |
| (1) Investments | 19,127,159 | 5,393,659 | 13,733,500 |
| (2) Fixed assets | | | 0 |
| (3) Deferred and uncollected premium | | | 0 |
| (4) Policyholder reserves | | | 0 |
| (5) Other (including items <5% of total ordinary tax liabilities) | | | 0 |
| (99) Subtotal | 19,127,159 | 5,393,659 | 13,733,500 |
| (b) Capital: | | | |
| (1) Investments | 3,729,558 | 14,275,117 | (10,545,560) |
| (2) Real estate | | | 0 |
| (3) Other (including items <5% of total capital tax liabilities) | | 1,090,750 | (1,090,750) |
| (99) Subtotal | 3,729,558 | 15,365,867 | (11,636,309) |
| (c) Deferred tax liabilities (3a99 + 3b99) | 22,856,717 | 20,759,526 | 2,097,191 |
| 4. Net deferred tax assets/liabilities (2i - 3c) | 13,426,315 | 31,976,510 | (18,550,196) |

D. The provision for federal income taxes incurred is different than that which would be obtained by applying the statutory federal income tax rate to income before taxes. Significant items causing these differences were permanent differences including dividends received from subsidiaries and a realized gain from the disposal of a subsidiary totaling $9,466,304, a capital loss carryback of ($16,849,880), prior year return to provision adjustments totaling ($39,149,381), deferred losses from assets transferred to a subsidiary ($14,521,778), and a ceding commission-surplus adjustment ($83,364,704), all resulting in a rate differential of 117.26% from the enacted 21%.

E. Operating loss and tax credit carryforward

(1) At December 31, 2018, the Company had no capital loss carryforwards to offset future capital gains subject to tax.

(2) The Tax Cuts & Jobs Act of 2017 eliminated the operating loss carryback for Life Insurance companies for losses realized after 2017. Prior year taxes are not available for recoupment in the event of future net losses.

# NOTES TO FINANCIAL STATEMENTS

(3) The aggregate amount of deposits reported as admitted assets under Section 6603 of the IRS Code were $0 as of December 31, 2018.

F. The Company, along with its life insurance affiliates, files a consolidated Federal income tax return. Companies included in the consolidated return for all or any part of calendar 2018 are as follows:

Wilton Reassurance Company

Wilton Reassurance Life Company of New York

Texas Life Insurance Company

Wilcac Life Insurance Company

Wilco Life Insurance Company

Redding Reassurance Company 2

Redding Reassurance Company 3 LLC

The method of allocation among the companies is subject to written agreements approved by each Company's Board of Directors. With the exception of Redding Reassurance Company 2 (Redding 2) and Redding Reassurance 3 LLC (Redding 3), tax allocations are based upon the separate return calculations with the credit for net losses granted when utilized on a separate company basis or in consolidation. Tax allocation between the Company and Redding 2 and between the Company and Redding 3 provides that the Company will be responsible for and pay the federal income tax liability of Redding 2 and Redding 3 each year, as well as any tax liability incurred by Redding 2 and Redding 3 on a stand-alone non-consolidated basis, and that the Company will not be obligated to make any payment to Redding 2 and Redding 3 for any tax benefit generated thereby. Application of these provisions to the Company's statutory-basis financial statements results in reflection of an equal and offsetting deemed capital contributions or dividends to or from Redding 2 and Redding 3, as the case may be, reflecting annually the tax attributes of Redding 2 and Redding 3 undertaken by the Company. Intercompany tax balances are settled annually, except Wilco which is settled quarterly.

Redding 2 was dissolved during 2018. Prior to said dissolution, a deemed capital contribution made by the Company to Redding 2 was recognized in an aggregate amount of $125,651,144. For 2017, a deemed capital contribution made by the Company to Redding 2 was recognized in an aggregate amount of $9,694,867.

For Redding 3, an aggregate deemed distribution was made to the Company by Redding 3 in an aggregate amount of $122,836,335.

G. The Company does not have any federal or foreign income tax loss contingencieas as determined in accordance with SSAP 5R or SSAP 101.

H. Repatriation Transition Tax (RTT) – The Company is not subject to the Repatriation Transition Tax

I. Alternative Minimum Tax (AMT) Credit – The Company did not incur an AMT Credit resulting in any current or future benefit.

## 10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A. The Company is a wholly-owned subsidiary of Wilton Re U.S. Holdings, Inc., a Delaware corporation (Wilton Re U.S.). All but a de minimis portion of the economic interests and 100% of the voting interests of Wilton Re U.S. are held or controlled by Wilton Re U.S. Holdings Trust, an Ontario trust (the Wilton Re Trust). In turn, all economic interests associated with the Wilton Re Trust accrue to Wilton Re Ltd., a non-insurance holding company registered in Nova Scotia, Canada. Effective June 30, 2014, in connection with the acquisition of Wilton Re Holdings Limited, a Bermuda company and the Company's former ultimate parent (Wilton Re Holdings) by an affiliate of Canada Pension Plan Investment Board (CPPIB), Wilton Re Holdings was merged with and into Cheddar Merger Holdings Limited, a Bermuda company which, effective August 5, 2014, was continued from Bermuda to Nova Scotia, Canada and renamed as Wilton Re Ltd. Wilton Re Ltd. is deemed the ultimate parent corporation in the Company's holding company system.

B/C. The Company paid an extraordinary dividend of $250 million on December 18, 2018.

For the year ended December 31, 2018, the Company has recognized $157.1 million of investment income due to dividends received from subsidiaries (TLIC $16.9 million, Wilcac $8.8 million, WRNY $8.5 million and $122.8 million "deemed" distribution from Redding 3 (see Footnote 9F)).

On June 26, 2018, Wilcac declared an extraordinary dividend of $34.8 million payable to the Company. The extraordinary dividend was comprised of an $8.8 million dividend and $26.0 million return of capital.

For the year ended December 31, 2017, the Company recognized $104.4 million of investment income due to dividends received from subsidiaries (TLIC $33.8 million, Wilco $30.8 million, Wilcac $12.4 million, WRNY $9.4 million and RRE2 $18.0 million).

On July 26, 2017 Wilco paid an extraordinary dividend to the Company in the amount of $50 million. As stipulated in SSAP 97, paragraph 11, "Dividends or distributions received from and investee shall be recognized as investment income when declared to the extent that they are not in excess of the undistributed accumulated earnings attributable to the investee. Dividends or distributions declared in excess of the undistributed accumulated earnings attributable

# NOTES TO FINANCIAL STATEMENTS

to the investee shall reduce the carrying amount of the investment", thus the Company recognized a recognized investment income of $30.8 million and a $19.2 million reduction in the carry value of Wilco.

D. As of December 31, 2018 and December 31, 2017, respectively, the Company did not report any "Receivable from parent, subsidiaries and affiliates".

E. The Company did not have any guarantees or undertakings for the benefit of an affiliate or related party that would result in a material contingent exposure of the reporting entity's or any related party's assets or liabilities.

F. The Company is party to a Services Agreement with its affiliate, Wilton Re Services, Inc. (WRSI), pursuant to which WRSI provides certain accounting, actuarial and administrative services. Under the services agreement with WRSI, the Company incurs charges related to employee compensation which includes a Long-Term Incentive Program (LTIP). A vesting period of three to five years applies after which final unit values are determined based on actual performance. The Company has been allocated a share of the expense with the LTIP payable carried as a component of general expense due or accrued. Once the vesting period is complete and the LTIP awards are paid, the Company's LTIP payable will be settled with WRSI At December 31, 2018 and 2017, the portion of the Company's General Expenses Due or Accrued attributable to the LTIP payable was $125.4 million and $57.4 million respectively.

G. All outstanding shares of the Company are owned by Wilton Re U.S.

H. The Company does not own shares of any upstream intermediate or ultimate parent, either directly or indirectly via a downstream subsidiary, controlled or affiliated company.

I. The Company does not own an investment in any affiliated entity that exceeded 10% of admitted assets.

The Company owns all of the issued and outstanding capital stock of WRNY. As of December 31, 2018, the carrying value of the Company's investment in WRNY was less than 10% of the admitted assets of the Company. As of December 31, 2018, the stated value of WRNY's assets and liabilities were $875.3 million and $775.3 million, respectively. WRNY's statutory basis net income for the twelve months ended December 31, 2018 was $8.7 million. As of December 31, 2017 the carrying value of the Company's investment in WRNY was less than 10% of the admitted assets of the Company. As of December 31, 2017, the stated value of WRNY's assets and liabilities were $895.8 million and $802.9 million, respectively. WRNY's statutory basis net gain for the twelve months ended December 31, 2017 was $7.8 million.

The Company owns all of the issued and outstanding capital stock of TLIC. As of December 31, 2018, the carrying value of the Company's investment in TLIC was less than 10% of the admitted assets of the Company. As of December 31, 2018, the stated value of TLIC's assets and liabilities were $1,232.2 million and $1,137.3 million, respectively. TLIC's statutory basis net income for the twelve months ended December 31, 2018 was $38.8 million. As of December 31, 2017 the carrying value of the Company's investment in TLIC is less than 10% of the admitted assets of the Company. As of December 31, 2017, the stated value of TLIC's assets and liabilities were $1,158.1 million and $1,083.7 million, respectively. TLIC's statutory basis net income for the twelve months ended December 31, 2017 was $37.0 million.

The Company owns all of the issued and outstanding capital stock of Wilco. As of December 31, 2018, the carrying value of the Company's investment in Wilco was less than 10% of the admitted assets of the Company. As of December 31, 2018, the stated value of Wilco's assets and liabilities were $2,794.9 million and $2,633.5 million, respectively. Wilco's statutory basis net income for the twelve months ended December 31, 2018 was $40.6 million. As of December 31, 2017 the carrying value of the Company's investment in Wilco was less than 10% of the admitted assets of the Company. As of December 31, 2017, the stated value of Wilco's assets and liabilities were $2,902.2 million and $2,788.4 million, respectively. Wilco's statutory basis net income for the twelve months ended December 31, 2017 was $2.2 million.

The Company owns all of the issued and outstanding capital stock of Wilcac. As of December 31, 2018, the carrying value of the Company's investment in Wilcac was less than 10% of the admitted assets of the Company. As of December 31, 2018, the stated value of Wilcac's assets and liabilities were $2,378.3 million and $2,168.8 million, respectively. Wilcac's statutory basis net income for the twelve months ended December 31, 2018 was $13.1 million. As of December 31, 2017 the carrying value of the Company's investment in Wilcac was less than 10% of the admitted assets of the Company. As of December 31, 2017, the stated value of Wilcac's assets and liabilities were $2,289.2 million and $2,169.2 million, respectively. Wilcac's statutory basis net income for the twelve months ended December 31, 2016 was $4.6 million.

During 2014, the Company capitalized Redding 2 with cash and securities with a book adjusted carrying value of approximately $140.4 million and, on or about December 29, 2014, recaptured certain risks ceded previously to an affiliate and entered into a reinsurance agreement to cede these and certain other risks to Redding 2. In connection with the aforementioned recapture and cession, certain settlement payments were made by the Company to an affiliate and assets were transferred in accordance with the terms of the underlying reinsurance agreement. On December 29, 2014, the Company contributed capital to Redding 2 of $140.4 million ($94.7 million in securities and $45.7 million in cash). Effective July 1, 2018, all ceded risks were recaptured from Redding 2 and in December, 2018 Redding 2 was dissolved. As a result of the dissolution of Redding 2, the Company recognized a realized loss of $217.0 million.

During 2018, the Company capitalized Redding 3 with cash and securities with a book adjusted carrying value of $90.3 million and Redding 3 issued $845.7 million of its face amount 6.00% Variable Funding Surplus notes, final maturity July 1, 2038 (the "Surplus Note") in exchange for an equivalent face amount of 6.00% Variable Credit-Linked Notes, final maturity July 1, 2038 (the "CLN") issued by Weston 2038 LL, an "orphan" special purpose

# NOTES TO FINANCIAL STATEMENTS

Delaware limited liability company ("Weston") established by Redding 3 and Hannover Life Reassurance Company of America (Bermuda), Ltd. ("Hannover"). The principal amount of the Surplus Note will track the principal amount of the CLN; and the Surplus Note and the CLN will each accrue interest on the outstanding principalamount at 6.00% per annum, which amounts will be offset pursuant to a netting agreement.

Concurrently with the issuance of the CLN, Weston entered into a risk transfer agreement with Hannover pursuant to which, in exchange for a fee, Hannover will provide liquidity to Weston for any redemption/monetization of the CLN. As of July 27, 2018, AM Best assigned a Long-Term Issue Credit Rating of "a" to the CLN. Upon request by the Company for payment under the CLN, the CLN will be drawn down in the amount of such request and Hannover will back such request through operation of the risk transfer agreement. In connection with each draw, the outstanding principal balance of the Surplus Note and the CLN will be reduced by the amount of the draw and a 6.00% Funded Surplus Note (the "Funded Surplus Note") in the same amount of the draw will be issued by Redding 3 to Hannover.

Effective as of July 1, 2018, the Company recaptured certain risks ceded previously to Redding 2 and entered into a reinsurance agreement to cede these and certain other risks to Redding 3. In connection with this recapture and subsequent cession, certain settlement payments were made by Redding 3 to affiliates and assets were transferred in accordance with the terms of the underlying reinsurance agreements.

The Company and Redding 3 are party to a trust agreement to secure the performance of Redding 3's reinsurance obligations to the Company. The trust agreement is governed by New York law and requires that trust assets be invested in a manner generally consistent with the requirements of Section 60A.093(1)(2) of the Minnesota Insurance Code. As of December 31, 2018 the statutory book value of collateral assets therein maintained was $ 1,660,372,876, including, without limitation, the Company's interests in the CLN.

J. As of December 31, 2018, the value of Redding 3 on the Company's books was $0. The underlying statutory book value was used to determine these valuations.

K. The Company has SCA entities with impairment writedowns to disclose.

L. The Company has no foreign insurance subsidiaries.

M. The Company has no investment in a downstream noninsurance holding company.

N. The Company does not have any SCA investments except for 8bi entities.

O. Investment in Insurance SCAs

| SCA Entity | Monetary Effect on NAIC SAP | | Amount of Investment | |
|---|---|---|---|---|
| (Investments in Insurance SCA Entities) | Net Income Increase(Decrease) | Surplus Increase(Decrease) | Per Audited Statutory Equity | If the Insurance SCA Had Completed Statutory Financial Statements* |
| Wilton Reassurance Life Company of NY | $ (54,422) | $ 873,983 | $ 100,047,419 | $ 99,173,436 |
| Texas Life Insurance Company | $ - | $ 24,145 | $ 94,986,894 | $ 94,962,749 |
| Wilco Life Insurance Company | $ 78,654 | $ (1,833,023) | $ 151,176,206 | $ 153,009,229 |

(a) Wilton Reassurance Life Company of NY
The New York State Department of Financial Services (DFS) recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the New York Insurance Law. The NAIC SAP, has been adopted as a component of prescribed or permitted practices by DFS. New York regulation 172 requires the Company to record a write-in asset of $873,983 related to the gross premiums for reinsurance paid beyond the paid-to date of the underlying policy at December 31, 2018. These amounts would be refunded to the Company by the reinsurer in the event of policy termination.

(b) Texas Life Insurance Company
The Texas Department of Insurance has adopted a prescribed accounting practice which differs from those found in NAIC SAP. Specifically, furniture and equipment are admitted under Texas prescribed accounting practices.

(c) Wilco Life Insurance Company
The State of Indiana may adopt certain prescribed accounting practices that differ from those found in NAIC SAP. Under NAIC SAP, minimum reserves on universal life policies issued after January 1, 2001 are calculated using a valuation interest rate equal to the maximum valuation rate under the Standard Valuation Law. As required by Indiana, the Company calculates reserves on these policies using the lesser of that rate or the guaranteed accumulation rate specified in the policy. If the Company had established reserves under NAIC SAP, surplus would have been increased by $1,833,023 as of December 31, 2018. Additionally, net income for the year ended December 31, 2018 would have decreased by $78,654. Calculating reserves under NAIC SAP would not have caused the Company's risk-based capital to trigger a regulatory event.

# NOTES TO FINANCIAL STATEMENTS

**11. DEBT**

A. The Company did not have any capital notes as of December 31, 2018 or December 31, 2017.

B. FHLB (Federal Home Loan Bank ) Agreements

(1) The Company is a member of the Federal Home Loan Bank of Des Moines (FHLB). The Company had no outstanding balances at December 31, 2018 or December 31, 2017. It is part of the Company's strategy to utilize any funds obtained from the FHLB for use in general operations and to account for them as borrowed money. The Company has determined the actual/estimated maximum borrowing capacity as $91,742,132. The Company calculated this amount in accordance with the Federal Home Loan Bank statement. The maximum amount of credit available may be limited by the Company's availability of qualifying collateral.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

| | 1<br>Total 2+3 | 2<br>General Account | 3<br>Separate Accounts |
|---|---|---|---|
| Membership Stock - Class A | 0 | 0 | 0 |
| Membership Stock - Class B | 10,000,000 | 10,000,000 | 0 |
| Activity Stock | 0 | 0 | 0 |
| Excess Stock | 0 | 0 | 0 |
| Aggregate Total | 10,000,000 | 10,000,000 | 0 |
| Actual or estimated Borrowing Capacity as Determined by the Insurer | 91,742,132 | XXX | XXX |

2. Prior Year-end

| | 1<br>Total 2+3 | 2<br>General Account | 3<br>Separate Accounts |
|---|---|---|---|
| Membership Stock - Class A | 0 | 0 | 0 |
| Membership Stock - Class B | 3,480,100 | 3,480,100 | 0 |
| Activity Stock | 0 | 0 | 0 |
| Excess Stock | 0 | 0 | 0 |
| Aggregate Total | 3,480,100 | 3,480,100 | 0 |
| Actual or estimated Borrowing Capacity as Determined by the Insurer | 4,544,029,392 | XXX | XXX |

b. Membership Stock (Class A and B) Eligible for Redemption

| | Current Year Total | Not Eligible for Redemption | Less Than 6 Months | 6 Months to Less Than 1 Year | 1 to Less Than 3 Years | 3 to 5 Years |
|---|---|---|---|---|---|---|
| Membership Stock | | | | | | |
| Class A | 0 | 0 | 0 | 0 | 0 | 0 |
| Class B | 10,000,000 | 0 | 0 | 0 | 0 | 10,000,000 |

3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Year Total General and Separate Accounts

| | Fair Value | Carrying Value | Aggregate Total Borrowing |
|---|---|---|---|
| Total Collateral Pledged | 21,673,017 | 19,498,899 | 0 |

2. Current Year General Account

| | Fair Value | Carrying Value | Aggregate Total Borrowing |
|---|---|---|---|
| Total Collateral Pledged | 21,673,017 | 19,498,899 | 0 |

3. Current Year Separate Accounts

| | Fair Value | Carrying Value | Aggregate Total Borrowing |
|---|---|---|---|
| Total Collateral Pledged | 0 | 0 | 0 |

# NOTES TO FINANCIAL STATEMENTS

4. Prior Year-end Total General and Separate Accounts

| | Fair Value | Carrying Value | Aggregate Total Borrowing |
|---|---|---|---|
| Total Collateral Pledged | 22,398,385 | 22,398,385 | 0 |

b. Maximum Amount Pledged During Reporting Period

1. Current Year Total General and Separate Accounts

| | Fair Value | Carrying Value | Amount Borrowed at Time of Maximum Collateral |
|---|---|---|---|
| Maximum Collateral Pledged | 22,485,469 | 19,976,522 | 0 |

2. Current Year General Account

| | Fair Value | Carrying Value | Amount Borrowed at Time of Maximum Collateral |
|---|---|---|---|
| Maximum Collateral Pledged | 22,485,469 | 19,976,522 | 0 |

3. Current Year Separate Accounts

| | Fair Value | Carrying Value | Amount Borrowed at Time of Maximum Collateral |
|---|---|---|---|
| Maximum Collateral Pledged | 0 | 0 | 0 |

4. Prior Year-end Total General and Separate Accounts

| | Fair Value | Carrying Value | Amount Borrowed at Time of Maximum Collateral |
|---|---|---|---|
| Maximum Collateral Pledged | 26,521,398 | 23,753,669 | 0 |

(4) Borrowing from FHLB

a. Amount as of Reporting Date

1. Current Year

| | 1<br>Total 2+3 | 2<br>General Account | 3<br>Separate Accounts | 4<br>Funding Agreements Reserves Established |
|---|---|---|---|---|
| Debt | 0 | 0 | 0 | XXX |
| Funding Agreements | 0 | 0 | 0 | 0 |
| Other | 0 | 0 | 0 | XXX |
| Aggregate Total | 0 | 0 | 0 | 0 |

2. Prior Year-end

# NOTES TO FINANCIAL STATEMENTS

| | 1<br>Total 2+3 | 2<br>General Account | 3<br>Separate Accounts | 4<br>Funding Agreements Reserves Established |
|---|---|---|---|---|
| Debt | 0 | 0 | 0 | XXX |
| Funding Agreements | 0 | 0 | 0 | 0 |
| Other | 0 | 0 | 0 | XXX |
| Aggregate Total | 0 | 0 | 0 | 0 |

b. Maximum Amount During Reporting Period (Current Year)

| | 1<br>Total 2+3 | 2<br>General Account | 3<br>Separate Accounts |
|---|---|---|---|
| Debt | 0 | 0 | 0 |
| Funding Agreements | 0 | 0 | 0 |
| Other | 0 | 0 | 0 |
| Aggregate Total | 0 | 0 | 0 |

c. FHLB - Prepayment Obligations

| | Does the Company have prepayment obligations under the following arrangements (YES/NO)? |
|---|---|
| Debt | NO |
| Funding Agreements | NO |
| Other | NO |

**12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS**

The Company had no employees at December 31, 2018 or December 31, 2017.

**13. CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS**

(1) The Company has 1,000,000 shares of Class A common stock, $1.00 par value, and 30 shares of Class B common stock, $1.00 par value. All shares have been issued to Wilton Re U.S.

(2) The Company has no preferred stock outstanding.

(3) The maximum amount of dividends which can be paid by Minnesota domestic insurance companies to shareholders in any twelve month period is subject to restrictions as per Section 60D.20 of the Minnesota Insurance Code.

(4) An extraordinary dividend of $250 million was declared, approved by the Minnesota Department of Commerce and paid in the fourth quarter of 2018. The Company did not declare any dividends in 2017.

(5) Per the terms of Section 60D.20 of the Minnesota Insurance Code, the Company can ‘pay any dividend…to its shareholders as the directors deem prudent from the earned surplus (unassigned funds) of the insurer.’ The unassigned funds as of December 31, 2018 were $(108.5) million.

(6) There were no restrictions placed on the Company’s unassigned funds (surplus), including for whom the surplus is being held.

(7) During 2018 or 2017, the Company had no advances to surplus.

(8) During 2018 or 2017, the Company held no stock for special purposes.

(9) The Company had $396,974,783 and $0 of special surplus funds at December 31, 2018 and December 31, 2017, respectively. The increase in 2018 represents an increase in surplus resulting from the Company’s new reinsurance

# NOTES TO FINANCIAL STATEMENTS

agreement to insure a block of Long-Term Care policies. As prescribed in SSAP Appendix A-791, paragraph 3, recognition of the surplus increase as income shall be reflected on a net of tax basis as earnings emerge from the business reinsured. .

(10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) at December 31, 2018 and 2017, respectively, was $(138,106,477) and $(289,766,700), respectively.

(11) The Company issued a Surplus Note to Wilton Re U.S. in the amount of $300 million on November 16, 2015. The 30-year Note, and interest paid, was approved by the Minnesota Department of Commerce. The Note carries a 6.875% interest rate to be settled quarterly, pending appropriate approval from the Minnesota Department of Commerce.

(12) The Company did not have restatements due to quasi-reorganizations in 2018 or 2017.

(13) The Company was not quasi-reorganized during the past ten years.

## 14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments

The company has committed to investing in several limited partnerships and joint ventures. As of December 31st 2018 the company has committed $128,000,000 for investment and funded $37,900,380.

B. Assessments

There were no known insolvencies during 2018 or 2017 that would result in a material guaranty fund assessment being charged to the Company.

C. Gain Contingencies

There were no material gain contingencies recognized by the Company during 2018 or 2017.

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

The Company did not incur material losses related to extra contractual obligation lawsuits in 2018 or 2017.

E. The Company had no joint and several liabilities at December 31, 2018 or December 31, 2017.

F. All Other Contingencies

Various lawsuits against the Company may arise in the ordinary course of the Company's business. Contingent liabilities arising from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company and no provisions have been made in the accompanying financial statements.

The Company has recognized impairments through a charge to operations on all assets for which it believes a loss is probable.

## 15. LEASES

(1) Lessee Operating Leases

The Company was not involved in material operating lease obligations as of December 31, 2018 or December 31, 2017.

(2) Lessor Leasing Arrangements

Leasing activities were not part of the Company's business activities in 2018 or 2017.

## 16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATION OF CREDIT RISK

The Company did not hold financial instruments with off-balance sheet risk at December 31, 2018 or December 31, 2017.

## 17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENT OF LIABILITIES

A. Transfers of Receivables Reported as Sales

The Company did not report transfers of premium receivables as sales in 2018 or 2017.

B. Transfer and Servicing of Financial Assets

# NOTES TO FINANCIAL STATEMENTS

The Company did not undertake any transfer and servicing of financial assets in accordance with SSAP No. 103, Transfers and Servicing of Financial Assets and Extinguishments of Liabilities, in 2018 or 2017.

C. Wash Sales

In the course of managing the Company's investment portfolio, securities may be sold and reacquired within 30 days of the sale date in order to enhance the Company's yield on its investment portfolio. Such transactions involving securities with an NAIC designation of 3 or below or unrated securities are referred to are referred to as wash sales. The Company had no wash sales involving unrated securities or securities with an NAIC designation of 3 or below during 2018 or 2017.

## 18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED A&H PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

The Company did not act as an administrator of any uninsured or partially insured accident and health insurance plans.

## 19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

The Company had no direct written premium written through a managing general agent or third party administrator.

## 20. FAIR VALUE MEASUREMENTS

A. Assets and Liabilities measured and reported at Fair Value

The Company's financial assets measured and reported at fair value have been classified, for disclosure purposes, based on a hierarchy defined by authoritative guidance. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset's classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level 3). The levels of the fair value hierarchy are as follows:

**Level 1** – includes assets valued using inputs that are quoted prices in active markets for identical assets.

**Level 2** – includes assets valued using inputs that are quoted prices for similar assets in an active market, quoted prices for identical or similar assets in a market that is not active, observable inputs, or observable inputs that can be corroborated by market data. Level 2 assets include those financial instruments that are valued by independent pricing services using models or other valuation methodologies. These models are primarily industry-standard models that consider various inputs such as interest rate, credit spread, reported trades, broker/dealer quotes, issuer spreads and other inputs that are observable or derived from observable information in the marketplace or are supported by observable levels at which transactions are executed in the marketplace.

**Level 3** – includes assets valued using unobservable inputs that are used in model-based valuations that contain management assumptions. Level 3 assets include those financial instruments whose fair value is estimated based on non-binding broker prices or internally developed models or methodologies utilizing significant inputs not based on, or corroborated by, readily available market information.

At each reporting date, the Company classifies assets into the three input levels based on the lowest level of input that is significant to the measurement of fair value for each asset reported at fair value. This classification is impacted by a number of factors, including the type of financial instrument, whether the financial instrument is new to the market and not yet established, the characteristics specific to the transaction and overall market conditions. The Company's assessment of the significance of a particular input to the fair value measurement and the ultimate classification of each asset requires judgment.

(1) The Company has no liabilities and only has a limited number of assets that are measured and reported at fair value in the statement of financial position. The assets held and reported at fair value at December 31, 2018 comprise the following:

Fair Value Measurements at Reporting Date

| Description for each class of asset or liability | (Level 1) | (Level 2) | (Level 3) | Total |
|---|---|---|---|---|
| a. Assets at fair value | | | | |
| Bonds | | 374,332 | | 374,332 |
| Preferred Stock | | 3,390,931 | | 3,390,931 |
| Common Stock | | 10,000,000 | | 10,000,000 |
| Other Invested Assets | | | 127,355,299 | 127,355,299 |
| Total assets at fair value | 0 | 13,765,263 | 127,355,299 | 141,120,563 |

(2) The table below presents reconciliation for all assets measured at fair value using significant unobservable inputs (Level 3) for the year ended December 31, 2018.

| Description | Beginning Balance at 01/01/2018 | Transfers into Level 3 | Transfers out of Level 3 | Total gains and (losses) included in Net Income | Total gains and (losses) included in Surplus | Purchases | Issuances | Sales | Settlements | Ending Balance at 12/31/2018 |
|---|---|---|---|---|---|---|---|---|---|---|
| a. Assets | | | | | | | | | | |
| Other Invested Assets | 86,246,347 | 0 | 0 | 0 | 4,022,335 | 38,037,017 | 0 | (950,399) | | 127,355,299 |
| Total Assets | 86,246,347 | 0 | 0 | 0 | 4,022,335 | 38,037,017 | 0 | (950,399) | 0 | 127,355,299 |

(3) The Company's policy is to recognize transfers into and out of levels within the fair value hierarchy at the end of the period in which the actual event or change in circumstances that caused the transfer occurs. There were no transfers in or out of level three during the period.

(4) The Company owns a limited number of corporate bonds, preferred stocks and hybrid securities that are in or near default and as such are rated 6 by the NAIC. These securities are required to be reported at the lower of fair value or amortized cost. The fair values of these publicly-traded securities are based on quoted market prices from widely used pricing sources such as Interactive Data Corp (IDC) or Reuters\EJV, and also may be obtained from independent third party dealers. These securities would fall within Level 2 of the fair value hierarchy.

Other invested assets: As of December 31, 2018, the reported fair value of the Company's investments in Level 3 other invested assets was $127,355,299. Other invested assets consist of several private investment funds organized as partnerships and L.L.C. interests. Private investment funds are carried based on the Company's ownership percentage in the underlying investments' Net Asset Value. The Net Asset Value is determined based on the market value of the assets. Net Asset Value falls within Level 3 of the fair value hierarchy.

B. Not applicable.

C. As of December 31, 2018, the aggregate fair value of all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall were as follows:

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | (Level 1) | (Level 2) | (Level 3) | Not Practicable (Carrying Value) |
|---|---|---|---|---|---|---|
| Bonds | 15,188,846,543 | 15,513,995,702 | 1,369,337,518 | 13,223,913,568 | 595,595,458 | |
| Preferred Stocks | 106,433,117 | 113,025,665 | | 106,433,117 | | |
| Common Stocks | 10,000,000 | 10,000,000 | | 10,000,000 | | |
| Cash & Short-term Investments | 284,899,151 | 284,893,831 | 213,800,419 | 71,098,731 | | |
| Other Invested Assets | 331,478,089 | 326,234,475 | | 110,662,829 | 220,815,260 | |
| Commercial Mortgage Loans | 1,001,361,745 | 1,010,067,561 | | | 1,001,361,745 | |

D. Not applicable.

**21. OTHER ITEMS**

A. Unusual or Infrequent Items

The Company had no unusual or infrequent items for the year ended December 31, 2018 or December 31, 2017.

B. Troubled Debt Restructuring: Debtors

The Company had no troubled debt restructuring during 2018 or 2017.

C. Other Disclosures

In December 2018, the Company was notified of a new examination to be done on behalf of a number of states for the purpose of determining compliance with unclaimed property laws by the Company. The examination is in the planning stages as of the current date.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries in 2018 or 2017.

E. State Transferable Tax Credits

The Company did not have state transferable tax credits at December 31, 2018 or December 31, 2017.

F. Subprime Mortgage Related Risk Exposure

(1) Classification of mortgage related securities is primarily based on information from outside data services. Certain characteristics are utilized to determine if a mortgage-backed security has sub-prime exposure.

# NOTES TO FINANCIAL STATEMENTS

Typical characteristics of mortgage-backed securities with sub-prime exposure are:

- Low average FICO score (< 650).
- High weighted average coupon relative to other mortgage-backed securities of similar average loan age and issue date.
- High percentage of loans with prepayment penalties (> 50%).
- Prospectus supplement indicates that underwriting standards are not “traditional”, particularly with respect to credit and risk. Specific items discussed may include loan-to-value ratios, bankruptcy and foreclosure histories, and debt-to-income ratios.
- Issuer is one of several established sub-prime lenders.
- High percentage of ARM loans are 2/28 or 3/27 hybrid loans.
- High weighted average margin for ARM loans (typically > 5%).
- Very high percentage of full documentation loans (> 75%).
- Very low percentage of non-owner occupied properties (<6%).

Management practices

Credit discipline and ongoing surveillance underlie our asset manager’s buy/hold/sell decisions for sub-prime securities.

Our analyses include the following:

- Asset screens identify securities with specific and quantifiable risks.
- Hybrid quantitative and qualitative credit models analyze loan-level collateral composition, historical underwriter performance trends, the impact of macroeconomic factors, and issuer risks.
- Security cash flows are estimated by running credit/prepayment model outputs through cash flow waterfall and by stress testing the capital structure under various loss and prepayment scenarios.
- Third party credit, liquidity, and other idiosyncratic risks are assessed as part of a general relative value analysis.
- Surveillance and risk management is ongoing on a security level and includes monthly model calibrations.

As of December 31, 2018, the unrealized losses on the Company’s subprime exposure are attributable to changes in asset values versus exposure to realized losses resulting from receiving less than anticipated cash flows or due to the potential sale of assets required to meet future cash flow requirements.

(2) The Company had no direct exposure through investments in subprime mortgage loans at December 31, 2018.

(3) The Company had the following exposure to Subprime lending at December 31, 2018:

| | | (1) Actual Cost | (2) Book/Adjusted Carrying Value (excluding interest) | (3) Fair Value | (4) Other-Than-Temporary Impairment Losses Recognized |
|---|---|---|---|---|---|
| a. | Residential mortgage backed securities | 150,593,722 | 150,718,072 | 151,351,481 | |
| b. | Commercial mortgage backed securities | | | | |
| c. | Collateralized debt obligations | | | | |
| d. | Structured securities | 27,225,836 | 27,308,027 | 26,839,622 | |
| e. | Equity investment in SCAs * | 43,164,767 | 43,540,365 | 45,647,421 | (116,479) |
| f. | Other assets | | | | |
| g. | Total | 220,984,325 | 221,566,463 | 223,838,523 | (116,479) |

* These investments comprise ..... 0.2 % of the companies invested assets.

(4) The Company did not have any financial guaranty or mortgage guaranty underwriting exposure to sub-prime mortgage risk as of December 31, 2018.

G. Retained Assets

The Company did not have any retained assets accounts as of December 31, 2018 or December 31, 2017.

The Company did not have any ILS contracts as of December 31, 2018 or December 31, 2017.

## 22. EVENTS SUBSEQUENT

Subsequent events have been evaluated up to the issue date of this financial statement, February 28, 2019. No material subsequent events have occurred which would require an adjustment or disclosure.

## 23. REINSURANCE

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

# NOTES TO FINANCIAL STATEMENTS

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

Yes [ ] No [ x ]

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

Yes [ ] No [ x ]

Section 2 - Ceded Reinsurance Report - Part A

(1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes [ ] No [ x ]

a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued?

$ 0

b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement?

$ 0

(2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts which, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes [ ] No [ x ]

Section 3 - Ceded Reinsurance Report - Part B

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement?

$ 0

(2) Have any new agreements been executed or existing agreements amended since January 1, 2016, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes [ ] No [X ]

If yes, what is the amount of reinsurance credits (whether an asset or a reduction of liability) taken for such new agreements or amendments?

$ 0

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during 2018 or 2017.

C. Commutation of Ceded Reinsurance

The Company did not commute any ceded reinsurance during the year of 2018 or 2017.

D. Certified Reinsurer Downgraded or Status Subject to Revocation

The Company did not have any Certified Reinsurers to whom it ceded downgraded or experience any downgrade of its own status during 2018 or 2017.

**24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION**

The Company has no retrospectively rated contracts or contracts subject to redemption as of December 31, 2018 or December 31, 2018.

# NOTES TO FINANCIAL STATEMENTS

## 25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

Effective July 1, 2018, the Conmpany reinsured from CNO's Bankers Life and Casualty Company, a closed blocks of long-term care business on a coinsurance basis and at December 31, 2018, was holding $32.3 million of loss and loss adjustment expense reserves.

## 26. INTERCOMPANY POOLING ARRANGEMENT

The Company was not part of an intercompany pooling arrangement during 2018 or 2017.

## 27. STRUCTURED SETTLEMENTS

The Company did not have any structured settlements for which it was contingently liable as of December 31, 2018.

## 28. HEALTH CARE RECEIVABLES

The Company did not have health care receivables that required disclosure as of December 31, 2018, 2017, or 2016.

## 29. PARTICIPATING POLICIES

The Company does not have any participating policies.

## 30. PREMIUM DEFICIENCY RESERVES

The Company did not have premium deficiency reserves related to accident and health liabilities at December 31, 2018 or 2017.

## 31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

(1) In general, the Company calculates reserves using interpolated terminals plus unearned modal net premium with the immediate payment of claims. In some limited circumstances, the Company reports values provided by other companies using mean reserves. As such, deferred premiums are minimized. Where mean reserves are used, the Company waives deduction of deferred and fractional premiums upon death of the insured. Regardless of which reserving methodology is used, the Company returns any portion of the final premium beyond the date of death and calculates a separate reserve for this amount. Any surrender values in excess of the legally computed reserves are not split out separately.

Reserves for deposit-type funds are equal to deposits received and interest credited to the benefit of contract holders, less withdrawals that represent a return to the contract holder. Tabular interest on deposit-type funds is calculated as the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation.

Claim reserves, including IBNR claims, represent management's estimate of the ultimate liability associated with unpaid policy claims, based upon analysis of past experience. To the extent the ultimate liability differs from the amounts recorded, such differences are reflected in operations when additional information becomes known.

The Company assumes business net of other inuring reinsurance. The reserve held by the Company is the reserve prior to the other reinsurance less the relevant reserve credit for the other reinsurance. Frequently the other reinsurance is paid annually regardless of the mode of the original contract. The Company limits the calculated reserve credit for the other reinsurance by limiting the reserve credit for the unearned premium portion to the lesser of the unearned reinsurance valuation net premium and the unearned reinsurance gross premium.

Because of this difference in assumed and ceded modality, it is possible that the net reserve on a particular policy may be negative.

(2) Extra premiums are charged for policies issued on substandard lives. These extra premiums are in addition to the gross premium for the true age. Reserves are determined by computing the regular reserves for the plan using the valuation mortality increased by any table ratings. Reserves for any flat extras are held at unearned premium. For any substandard annuity contracts for which it maintained appropriate documentation, the Company uses the standard mortality table rates with a constant addition at each valuation date that adjusts the standard mortality table rates equal to the original underwriting estimate. This process results in an extra mortality assumption that over time gradually declines, and substandard reserves eventually grade into standard reserves.

(3) At December 31, 2018 and 2017, the Company had $4,762.0 million and $5,498.8 million respectively, of insurance in force in which the gross premiums were less than the net premiums according to the standard valuation set by the state of domicile. Reserves to cover the above insurance totaled the gross amount of $72.1 million and $82.9 million at yearend 2018 and 2017, respectively, and are reported as miscellaneous reserves in Exhibit 5.

(4) The Tabular Interest has been determined by formula as described in the instructions, adjusted to reflect fractional years of interest for material reinsurance transactions. The Tabular Less Actual Reserve Released calculation and the Tabular Cost have been determined by formula as described in the instructions.

# NOTES TO FINANCIAL STATEMENTS

(5) For the determination of Tabular Interest on funds not involving life contingencies for each valuation rate of interest, the tabular interest is calculated as the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation, adjusted for any significant reinsurance assumptions or cessions occurring during the year.

(6) Other reserve changes in 2018 are summarized below:

| 1 | 2 | 3 | ORDINARY | | | 7 | GROUP | |
|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | 6 | | 8 | 9 |
| ITEM | Total | Industrial Life | Life Insurance | Individual Annuities | Supple-mentary Contracts | Credit Life Group and Individual | Life Insurance | Annuities |
| Adjustment for MODCO Reserves | 28,584,933 | | 25,041,442 | (1,240,647) | 4,784,138 | | | |
| Change in asset adequacy reserves | (14,000,000) | | (14,000,000) | | | | | |
| Recapture of RRE2 treaties | 145,848,552 | | 145,848,552 | | | | | |
| Change in deficiency reserves | 1,880,000 | | 1,880,000 | | | | | |
| 3106999 Total | 162,313,485 | | 158,769,994 | (1,240,647) | 4,784,138 | 0 | 0 | 0 |

## 32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT LIABILITIES BY WITHDRAWAL CHARACTERISTICS

| | (1) General Account | (2) Separate Account with Guarantees | (3) Separate Account Nonguaranteed | (4) Total | (5) % of Total |
|---|---|---|---|---|---|
| A. Subject to discretionary withdrawal: | | | | | |
| (1) With fair value adjustment | 0 | 0 | 0 | 0 | 0.0 |
| (2) At book value less current surrender charge of 5% or more | 0 | 0 | 0 | 0 | 0.0 |
| (3) At fair value | 0 | 0 | 0 | 0 | 0.0 |
| (4) Total with adjustment or at fair value (Total of 1 through 3) | 0 | 0 | 0 | 0 | 0.0 |
| (5) At book value without adjustment (minimal or no charge or adjustment) | 75,387,217 | 0 | 0 | 75,387,217 | 1.2 |
| B. Not subject to discretionary withdrawal | 6,344,673,550 | 0 | 0 | 6,344,673,550 | 98.8 |
| C. Total (gross: direct + assumed) | 6,420,060,767 | 0 | 0 | 6,420,060,767 | 100.0 |
| D. Reinsurance ceded | 6,348,810,141 | 0 | 0 | 6,348,810,141 | |
| E. Total (net)* (C) - (D) | 71,250,626 | 0 | 0 | 71,250,626 | |

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

| F. Life & Accident & Health Annual Statement: | Amount |
|---|---|
| 1. Exhibit 5, Annuities Section, Total (net) | 56,133,861 |
| 2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net) | 1,567,711 |
| 3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1 | 13,549,054 |
| 4. Subtotal | 71,250,626 |
| Separate Accounts Annual Statement: | |
| 5. Exhibit 3, Line 0299999, Column 2 | 0 |
| 6. Exhibit 3, Line 0399999, Column 2 | 0 |
| 7. Policyholder dividend and coupon accumulations | 0 |
| 8. Policyholder premiums | 0 |
| 9. Guaranteed interest contracts | 0 |
| 10. Other contract deposit funds | 0 |
| 11. Subtotal | 0 |
| 12. Combined Total | 71,250,626 |

## 33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2018, were as follows:

| Type | (1) Gross | (2) Net of Loading |
|---|---|---|
| (1) Industrial | | |
| (2) Ordinary new business | | |
| (3) Ordinary renewal | 29,891,892 | 29,891,892 |
| (4) Credit Life | | |
| (5) Group Life | | |
| (6) Group Annuity | | |
| (7) Totals | 29,891,892 | 29,891,892 |

## 34. SEPARATE ACCOUNTS

# NOTES TO FINANCIAL STATEMENTS

The Company had no separate accounts as of December 31, 2018 or December 31, 2017.

**35. LOSS/CLAIM ADJUSTMENT EXPENSES**

A. The balance in the liability for unpaid accident an health claim adjustment expenses as of December 31, 2018 and December 31, 2017 was $32.3 million and $0, respectively.

B/C. The Company incurred, and paid, $2.2 million of claim adjustment expenses in the current year of which $1.9 million was attributable to events of prior years.

D. The Company took into account estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses and chose not to make any reductions to the liability.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES
## GENERAL

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

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

1.3 State Regulating? ..... Minnesota

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

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

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

2.2 If yes, date of change: .....

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. ..... 12/31/2015

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. ..... 12/31/2015

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ..... 06/22/2017

3.4 By what department or departments?
Minnesota Department of Commerce .....

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

3.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [ X ]

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [ X ]
4.12 renewals? ..... Yes [ ] No [ X ]

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

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

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

| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---|---|---|
| | | |

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

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

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

7.2 If yes,
7.21 State the percentage of foreign control; ..... 98.6 %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

| 1<br>Nationality | 2<br>Type of Entity |
|---|---|
| Canadian | Corporation, Trust |
| | |

# GENERAL INTERROGATORIES

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

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

.....

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

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

| 1<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---|---|---|---|---|---|
| ..... | ..... | | | | |

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Deloitte & Touche LLP
695 E. Main Street
Stamford, CT 06901

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

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

.....

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

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

.....

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

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

.....

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Robert L. Buckner. CFA, FSA, MAAA
20 Glover Ave., 4th Floor
Norwalk, CT 06850
VP, Valuation Actuary .....

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

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

12.12 Number of parcels involved .....

12.13 Total book/adjusted carrying value ..... $ .....2,551,482

12.2 If, yes provide explanation:
Wholly owned subsidiary, Texas Life Insurance Company, owns the building it occupies. .....

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

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

.....

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

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

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

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [ X ] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

.....

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

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

.....

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

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

.....

# GENERAL INTERROGATORIES

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

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

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

## BOARD OF DIRECTORS

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

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

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

## FINANCIAL

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

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

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

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

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

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

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

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

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

## INVESTMENT

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

24.02 If no, give full and complete information relating thereto

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

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

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

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

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

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

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

# GENERAL INTERROGATORIES

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

| | | |
|---|---|---|
| 24.101 | Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. | $ 0 |
| 24.102 | Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 | $ 0 |
| 24.103 | Total payable for securities lending reported on the liability page. | $ 0 |

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

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

| | | |
|---|---|---|
| 25.21 | Subject to repurchase agreements | $ |
| 25.22 | Subject to reverse repurchase agreements | $ |
| 25.23 | Subject to dollar repurchase agreements | $ |
| 25.24 | Subject to reverse dollar repurchase agreements | $ |
| 25.25 | Placed under option agreements | $ |
| 25.26 | Letter stock or securities restricted as to sale - excluding FHLB Capital Stock | $ |
| 25.27 | FHLB Capital Stock | $ 10,000,000 |
| 25.28 | On deposit with states | $ 6,506,532 |
| 25.29 | On deposit with other regulatory bodies | $ |
| 25.30 | Pledged as collateral - excluding collateral pledged to an FHLB | $ 34,787,460 |
| 25.31 | Pledged as collateral to FHLB - including assets backing funding agreements | $ 19,498,899 |
| 25.32 | Other | $ |

25.3 For category (25.26) provide the following:

| 1<br>Nature of Restriction | 2<br>Description | 3<br>Amount |
|---|---|---|
| | | |

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

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

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

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

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

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

| 1<br>Name of Custodian(s) | 2<br>Custodian's Address |
|---|---|
| The Bank of New York Mellon | One Wall Street, New York, NY 10286 |
| US Bank National Association | 50 South 16th Street, Suite 2000, Philadelphia, PA 19102 |
| Citibank, N.A. | 111 Wall Street, 25th Floor, New York, NY 10005 |
| | |

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<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|---|---|---|
| | | |

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

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

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|---|---|---|---|
| | | | |

# GENERAL INTERROGATORIES

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<br>Name of Firm or Individual | 2<br>Affiliation |
|---|---|
| New England Asset Management, Inc. | U |
| Guggenheim Partners Investment Management, LLC | U |
| Barings, LLC | U |
| Aegon USA Realty Advisors. LLC | U |
| Eagle Point Credit Management, LLC | U |
| Prima Advisors | U |
| Voya Investment Management Co. LLC | U |
| | |

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

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

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

| 1<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>Investment Management Agreement (IMA) Filed |
|---|---|---|---|---|
| 105900 | New England Asset Management, Inc. | KUR85E5PS4GQFZTFC130 | SEC | NO |
| 137432 | Guggenheim Partners Investment Managment, LLC | 549300XWQLVNUK615E79 | SEC | NO |
| 801241 | Barings, LLC | ANDKRHQPRRG4Q2LR05 | SEC | NO |
| 286438 | Aegon USA Realty Advisors, LLC | 54930021S1WCKH88L448 | SEC | NO |
| 166370 | Eagle Point Credit Management, LLC | 549300JTV07DRG00U053 | SEC | NO |
| 124719 | Prima Advisors | 2549004W4H0GLS179S28 | SEC | NO |
| 106494 | Voya Investment Management Co. LLC | L1XJE5NM4QE6WXSI2J24 | SEC | NO |
| | | | | |

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

29.2 If yes, complete the following schedule:

| 1<br>CUSIP # | 2<br>Name of Mutual Fund | 3<br>Book/Adjusted Carrying Value |
|---|---|---|
| 29.2999 - Total | | 0 |

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

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

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

| | 1<br>Statement (Admitted) Value | 2<br>Fair Value | 3<br>Excess of Statement over Fair Value (-), or Fair Value over Statement (+) |
|---|---|---|---|
| 30.1 Bonds | 15,513,995,706 | 15,188,846,544 | (325,149,162) |
| 30.2 Preferred stocks | 113,025,665 | 106,433,117 | (6,592,548) |
| 30.3 Totals | 15,627,021,371 | 15,295,279,661 | (331,741,710) |

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

The majority of prices are obtained electronically from pricing services and index providers such as S&P Capital IQ and Interactive Data Corp (IDC). Where necessary, price quotes or spreads may be obtained from approved broker-dealers. Pricing data is reviewed for stale or missing prices and for variances from one period to the next.

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:

Competitive or indicative price quotes or spreads may be obtained when a price is not available via pricing vendors. Broker-delers used are selected based on their experience with a particular security. Broker-dealer pricing is reviewed for stale prices or missing prices and for variances from one period to the next and checks for reasonableness are also done by comparing prices for similar securities.

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

32.2 If no, list exceptions:

# GENERAL INTERROGATORIES

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 ]

## OTHER

35.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ ..... 604,833

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

| 1<br>Name | 2<br>Amount Paid |
|---|---|
| AM Best | 216,700 |
| | |

36.1 Amount of payments for legal expenses, if any? ..... $ ..... 3,378,725

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

| 1<br>Name | 2<br>Amount Paid |
|---|---|
| Debevoise & Plimpton LLP | 1,387,404 |
| Eversheds Sutherland LLP | 936,611 |
| | |

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

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

| 1<br>Name | 2<br>Amount Paid |
|---|---|
| | |

# GENERAL INTERROGATORIES

## PART 2 - LIFE INTERROGATORIES

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

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

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

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

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 0

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $ 0
1.62 Total incurred claims $ 0
1.63 Number of covered lives 0

All years prior to most current three years
1.64 Total premium earned $ 0
1.65 Total incurred claims $ 0
1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:
1.71 Total premium earned $ 0
1.72 Total incurred claims $ 0
1.73 Number of covered lives 0

All years prior to most current three years
1.74 Total premium earned $ 0
1.75 Total incurred claims $ 0
1.76 Number of covered lives 0

2. Health Test:

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 2.1 | Premium Numerator | | |
| 2.2 | Premium Denominator | 3,849,612,501 | 190,077,293 |
| 2.3 | Premium Ratio (2.1/2.2) | 0.000 | 0.000 |
| 2.4 | Reserve Numerator | 121,333,564 | 879,384 |
| 2.5 | Reserve Denominator | 5,156,901,725 | 1,862,156,053 |
| 2.6 | Reserve Ratio (2.4/2.5) | 0.024 | 0.000 |

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

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

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

3.4 State the authority under which Separate Accounts are maintained:

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

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

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? $ 0

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

4.2 Net reimbursement of such expenses between reporting entities:

4.21 Paid $ 31,578,226
4.22 Received $

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

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

5.21 Page 3, Line 1 $
5.22 Page 4, Line 1 $

6. FOR STOCK REPORTING ENTITIES ONLY:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 610,419,199

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

7.11 Cash $ 664,234,375
7.12 Stock $

# GENERAL INTERROGATORIES

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

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

8.3 If 8.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

| | | 1<br>Reinsurance Assumed | 2<br>Reinsurance Ceded | 3<br>Net Retained |
|---|---|---|---|---|
| 8.31 | Earned premium | | | 0 |
| 8.32 | Paid claims | 633,225 | | 633,225 |
| 8.33 | Claim liability and reserve (beginning of year) | 3,140,033 | | 3,140,033 |
| 8.34 | Claim liability and reserve (end of year) | 3,075,791 | | 3,075,791 |
| 8.35 | Incurred claims | 568,983 | 0 | 568,983 |

8.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 8.31 and 8.34 for Column (1) are:

| | Attachment Point | 1<br>Earned Premium | 2<br>Claim Liability and Reserve |
|---|---|---|---|
| 8.41 | <$25,000 | | |
| 8.42 | $25,000 - 99,999 | | 553,750 |
| 8.43 | $100,000 - 249,999 | | 1,139,202 |
| 8.44 | $250,000 - 999,999 | | 1,382,839 |
| 8.45 | $1,000,000 or more | | |

8.5 What portion of earned premium reported in 8.31, Column 1 was assumed from pools? ..... $

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

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

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

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

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

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

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

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

# GENERAL INTERROGATORIES

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

11.2 If the answer to 11.1 is yes, please provide the following:

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

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

12.1 Direct Premium Written ..... $ .....

12.2 Total Incurred Claims ..... $ .....

12.3 Number of Covered Lives ..... .....

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

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

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

# FIVE-YEAR HISTORICAL DATA

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

| | | 1<br>2018 | 2<br>2017 | 3<br>2016 | 4<br>2015 | 5<br>2014 |
|---|---|---|---|---|---|---|
| | **Life Insurance in Force** | | | | | |
| | (Exhibit of Life Insurance) | | | | | |
| 1. | Ordinary - whole life and endowment (Line 34, Col. 4) | 31,686,750 | 31,980,413 | 10,500,844 | 9,800,420 | 12,455,408 |
| 2. | Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4) | 43,738,601 | 46,556,458 | 55,602,471 | 59,836,820 | 65,802,837 |
| 3. | Credit life (Line 21, Col. 6) | 0 | 0 | 0 | 0 | 0 |
| 4. | Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4) | 3,810 | 4,329 | 5,042 | 6,072 | 6,950 |
| 5. | Industrial (Line 21, Col. 2) | 0 | 0 | 0 | 0 | 0 |
| 6. | FEGLI/SGLI (Lines 43 & 44, Col. 4) | 0 | 0 | 0 | 0 | 0 |
| 7. | Total (Line 21, Col. 10) | 75,429,161 | 78,541,200 | 66,108,357 | 69,643,312 | 78,265,195 |
| 7.1 | Total in force for which VM-20 deterministic/stochastic reserves are calculated | | 0 | XXX | XXX | XXX |
| | **New Business Issued** | | | | | |
| | (Exhibit of Life Insurance) | | | | | |
| 8. | Ordinary - whole life and endowment (Line 34, Col. 2) | | | | | |
| 9. | Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2) | 0 | 0 | 0 | 0 | 0 |
| 10. | Credit life (Line 2, Col. 6) | 0 | 0 | 0 | 0 | 0 |
| 11. | Group (Line 2, Col. 9) | 0 | 0 | 0 | 0 | 0 |
| 12. | Industrial (Line 2, Col. 2) | 0 | 0 | 0 | 0 | 0 |
| 13. | Total (Line 2, Col. 10) | 0 | 0 | 0 | 0 | 0 |
| | **Premium Income - Lines of Business** | | | | | |
| | (Exhibit 1 - Part 1) | | | | | |
| 14. | Industrial life (Line 20.4, Col. 2) | 0 | 0 | 0 | 0 | 0 |
| 15.1 | Ordinary-life insurance (Line 20.4, Col. 3) | 394,292,386 | 189,578,092 | 183,264,746 | 182,371,614 | 605,308,995 |
| 15.2 | Ordinary-individual annuities (Line 20.4, Col. 4) | 190,469 | 166,448 | 186,862 | 189,220 | 193,373 |
| 16 | Credit life (group and individual) (Line 20.4, Col. 5) | 0 | 0 | 0 | 0 | 0 |
| 17.1 | Group life insurance (Line 20.4, Col. 6) | 0 | 0 | 0 | 0 | (91,327) |
| 17.2 | Group annuities (Line 20.4, Col. 7) | 0 | 0 | 0 | 0 | 0 |
| 18.1 | A & H-group (Line 20.4, Col. 8) | 3,119 | 0 | 0 | 0 | 0 |
| 18.2 | A & H-credit (group and individual) (Line 20.4, Col. 9) | 0 | 0 | 0 | 0 | 0 |
| 18.3 | A & H-other (Line 20.4, Col. 10) | 3,455,126,527 | 332,753 | 341,347 | 398,615 | 574,548 |
| 19. | Aggregate of all other lines of business (Line 20.4,Col. 11) | 0 | 0 | 0 | 0 | 0 |
| 20. | Total | 3,849,612,501 | 190,077,293 | 183,792,955 | 182,959,449 | 605,985,589 |
| | **Balance Sheet (Pages 2 & 3)** | | | | | |
| 21. | Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3) | 18,607,314,265 | 15,004,137,828 | 2,866,569,270 | 3,039,261,178 | 3,095,513,352 |
| 22. | Total liabilities excluding Separate Accounts business (Page 3, Line 26) | 17,657,132,188 | 14,348,447,273 | 2,192,395,329 | 2,172,854,566 | 2,252,915,557 |
| 23. | Aggregate life reserves (Page 3, Line 1) | 1,924,815,799 | 1,837,028,521 | 1,875,812,376 | 1,875,921,282 | 1,922,074,107 |
| 23.1 | Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1 | | 0 | XXX | XXX | XXX |
| 24. | Aggregate A & H reserves (Page 3, Line 2) | 3,226,530,835 | 3,492,139 | 3,591,632 | 3,631,161 | 2,185,445 |
| 25. | Deposit-type contract funds (Page 3, Line 3) | 13,549,053 | 13,314,486 | 13,246,176 | 13,212,781 | 13,485,407 |
| 26. | Asset valuation reserve (Page 3, Line 24.01) | 71,146,915 | 43,413,253 | 13,547,730 | 13,497,263 | 13,196,019 |
| 27. | Capital (Page 3, Lines 29 and 30) | 1,000,030 | 1,000,030 | 1,000,030 | 1,000,030 | 1,000,030 |
| 28. | Surplus (Page 3, Line 37) | 949,182,047 | 654,690,525 | 673,173,911 | 865,406,583 | 841,597,787 |
| | **Cash Flow (Page 5)** | | | | | |
| 29. | Net Cash from Operations (Line 11) | (337,594,314) | 60,546,539 | 80,838,036 | 265,082,552 | 148,121,712 |
| | **Risk-Based Capital Analysis** | | | | | |
| 30. | Total adjusted capital | 1,049,941,911 | 713,525,198 | 723,397,956 | 911,182,410 | 917,918,973 |
| 31. | Authorized control level risk - based capital | 135,915,745 | 77,255,267 | 89,147,633 | 80,061,624 | 95,991,107 |
| | **Percentage Distribution of Cash, Cash Equivalents and Invested Assets** | | | | | |
| | (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0 | | | | | |
| 32. | Bonds (Line 1) | 86.2 | 83.8 | 69.4 | 67.0 | 58.7 |
| 33. | Stocks (Lines 2.1 and 2.2) | 3.5 | 3.7 | 20.9 | 24.4 | 27.4 |
| 34. | Mortgage loans on real estate(Lines 3.1 and 3.2 ) | 5.6 | 7.9 | 0.0 | 0.0 | 0.0 |
| 35. | Real estate (Lines 4.1, 4.2 and 4.3) | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 |
| 36. | Cash, cash equivalents and short-term investments (Line 5) | 1.6 | 2.2 | 1.6 | 1.3 | 2.3 |
| 37. | Contract loans (Line 6) | 0.5 | 0.7 | 3.8 | 4.1 | 4.2 |
| 38. | Derivatives (Page 2, Line 7) | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 |
| 39. | Other invested assets (Line 8) | 1.8 | 1.7 | 4.2 | 3.0 | 7.2 |
| 40. | Receivables for securities (Line 9) | 0.8 | 0.0 | 0.0 | 0.1 | 0.1 |
| 41. | Securities lending reinvested collateral assets (Line 10) | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 |
| 42. | Aggregate write-ins for invested assets (Line 11) | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 |
| 43. | Cash, cash equivalents and invested assets (Line 12) | 100.0 | 100.0 | 100.0 | 100.0 | 100.0 |

# FIVE-YEAR HISTORICAL DATA

**(Continued)**

| | | 1<br>2018 | 2<br>2017 | 3<br>2016 | 4<br>2015 | 5<br>2014 |
|---|---|---|---|---|---|---|
| | **Investments in Parent, Subsidiaries and Affiliates** | | | | | |
| 44. | Affiliated bonds (Schedule D Summary, Line 12, Col. 1) | | | | | |
| 45. | Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1) | | | | | |
| 46. | Affiliated common stocks (Schedule D Summary Line 24, Col. 1), | 500,474,384 | 461,315,463 | 529,171,321 | 595,521,461 | 744,776,636 |
| 47. | Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10) | 0 | 0 | 0 | 0 | 0 |
| 48. | Affiliated mortgage loans on real estate | | | | | |
| 49. | All other affiliated | | | | | 111,719,500 |
| 50. | Total of above Lines 44 to 49 | 500,474,384 | 461,315,463 | 529,171,321 | 595,521,461 | 856,496,136 |
| 51. | Total Investment in Parent included in Lines 44 to 49 above | | | | | 0 |
| | **Total Nonadmitted and Admitted Assets** | | | | | |
| 52. | Total nonadmitted assets (Page 2, Line 28, Col. 2) | 148,714,263 | 77,154,845 | 33,475,902 | 24,827,482 | 87,179,051 |
| 53. | Total admitted assets (Page 2, Line 28, Col. 3) | 18,607,314,265 | 15,004,137,828 | 2,866,569,270 | 3,039,261,178 | 3,095,513,352 |
| | **Investment Data** | | | | | |
| 54. | Net investment income (Exhibit of Net Investment Income) | 849,835,668 | 533,206,272 | 148,559,404 | 208,518,734 | 453,532,032 |
| 55. | Realized capital gains (losses) (Page 4, Line 34, Column 1 ) | (203,121,222) | (3,457,722) | (2,398,249) | 27,869,460 | 1,510,447 |
| 56. | Unrealized capital gains (losses) (Page 4, Line 38, Column 1) | 151,660,093 | (30,331,934) | (32,310,859) | (30,396) | (171,235,609) |
| 57. | Total of above Lines 54, 55 and 56 | 798,374,539 | 499,416,616 | 113,850,296 | 236,357,798 | 283,806,870 |
| | **Benefits and Reserve Increases (Page 6)** | | | | | |
| 58. | Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11) | 302,133,364 | 308,508,731 | 299,439,805 | 296,598,712 | 321,956,479 |
| 59. | Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11) | 358,976,163 | 805,575 | 718,635 | 1,581,764 | (19,619) |
| 60. | Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3 ) | 89,137,820 | (38,732,600) | (1,046,372) | (44,638,188) | (628,277,889) |
| 61. | Increase in A & H reserves (Line 19, Cols. 9, 10 & 11) | 3,223,038,696 | (99,493) | (39,529) | 1,445,715 | (117,371) |
| 62. | Dividends to policyholders (Line 30, Col. 1) | 0 | 0 | 0 | 0 | 0 |
| | **Operating Percentages** | | | | | |
| 63. | Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0 | (2.3) | 28.1 | 27.0 | 21.4 | 155.6 |
| 64. | Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0 | 6.0 | 6.7 | 6.3 | 12.8 | 6.1 |
| 65. | A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2) | 103.8 | 262.0 | 196.4 | 668.9 | (21.0) |
| 66. | A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2) | 0.1 | 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) | (6.8) | 19.2 | 20.5 | 16.9 | 15.1 |
| | **A & H Claim Reserve Adequacy** | | | | | |
| 68. | Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2) | 166,469 | 0 | 0 | 0 | |
| 69. | Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2) | 0 | 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) | 1,169,422,325 | 3,740,651 | 3,653,705 | 4,348,546 | 590,196 |
| 71. | Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2) | 2,901,423 | 2,868,072 | 2,965,657 | 1,257,614 | 713,731 |
| | **Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)** | | | | | |
| 72. | Industrial life (Col. 2) | 0 | 0 | 0 | 0 | 0 |
| 73. | Ordinary - life (Col. 3) | 98,403,317 | 218,100,731 | 32,002,746 | 162,538,007 | 439,522,971 |
| 74. | Ordinary - individual annuities (Col. 4) | (10,728,209) | (193,015,518) | (6,808,178) | (4,673,352) | 6,396,362 |
| 75. | Ordinary-supplementary contracts (Col. 5) | (935,986) | 566,100 | (729,654) | 981,621 | 1,982,764 |
| 76. | Credit life (Col. 6) | 0 | 0 | 0 | 0 | 0 |
| 77. | Group life (Col. 7) | (341,320) | (380,277) | (279,721) | 97,065 | (69,504) |
| 78. | Group annuities (Col. 8) | 0 | 0 | 0 | 0 | 0 |
| 79. | A & H-group (Col. 9) | (357,807) | 0 | 0 | 0 | 0 |
| 80. | A & H-credit (Col. 10) | 0 | 0 | 0 | 0 | 0 |
| 81. | A & H-other (Col. 11) | 161,860,393 | (437,420) | (409,430) | (2,706,817) | 1,282,976 |
| 82. | Aggregate of all other lines of business (Col. 12) | 0 | 0 | 0 | 0 | 0 |
| 83. | Total (Col. 1) | 247,900,388 | 24,833,616 | 23,775,763 | 156,236,524 | 449,115,570 |

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

If no, please explain:

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2018

NAIC Group Code 4213 — NAIC Company Code 66133

## LIFE INSURANCE

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

NONE

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

NONE

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

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

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

## ACCIDENT AND HEALTH INSURANCE

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

NONE

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

# EXHIBIT OF LIFE INSURANCE

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

| | | Industrial | | Ordinary | | Credit Life (Group and Individual) | | Group | | | 10 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 1 | 2 | 3 | 4 | 5 | 6 | Number of 7 | Number of 8 | 9 | |
| | | Number of Policies | Amount of Insurance | Number of Policies | Amount of Insurance | Number of Individual Policies and Group Certificates | Amount of Insurance | Policies | Certificates | Amount of Insurance | Total Amount of Insurance |
| 1. | In force end of prior year | 0 | 0 | 1,589,932 | 78,536,871 | 0 | 0 | 312 | 296 | 4,329 | 78,541,200 |
| 2. | Issued during year | | 0 | 0 | 0 | | 0 | | | 0 | 0 |
| 3. | Reinsurance assumed | | | 10,339 | 1,426,998 | | | | | | 1,426,998 |
| 4. | Revived during year | | | 3,647 | 39,849 | | | | | | 39,849 |
| 5. | Increased during year (net) | | | | 1,581,693 | | | | | 79 | 1,581,772 |
| 6. | Subtotals, Lines 2 to 5 | 0 | 0 | 13,986 | 3,048,540 | 0 | 0 | 0 | 0 | 79 | 3,048,619 |
| 7. | Additions by dividends during year | XXX | | XXX | | XXX | | XXX | XXX | | 0 |
| 8. | Aggregate write-ins for increases | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. | Totals (Lines 1 and 6 to 8) | 0 | 0 | 1,603,918 | 81,585,411 | 0 | 0 | 312 | 296 | 4,408 | 81,589,819 |
| | Deductions during year: | | | | | | | | | | |
| 10. | Death | | | 21,844 | 530,914 | | | XXX | 12 | 142 | 531,056 |
| 11. | Maturity | | | 1,739 | 3,551 | | | XXX | | | 3,551 |
| 12. | Disability | | | | | | | XXX | | | 0 |
| 13. | Expiry | | | 5,758 | 111,344 | | | | 12 | 58 | 111,402 |
| 14. | Surrender | | | 31,133 | 1,885,670 | | | | 44 | 266 | 1,885,936 |
| 15. | Lapse | | | 72,517 | 2,713,905 | | | | | | 2,713,905 |
| 16. | Conversion | | | 314 | 35 | | | XXX | XXX | XXX | 35 |
| 17. | Decreased (net) | | | | 914,641 | | | | | 132 | 914,773 |
| 18. | Reinsurance | | | | | | | | | | 0 |
| 19. | Aggregate write-ins for decreases | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 20. | Totals (Lines 10 to 19) | 0 | 0 | 133,305 | 6,160,060 | 0 | 0 | 0 | 68 | 598 | 6,160,658 |
| 21. | In force end of year (Line 9 minus Line 20) | 0 | 0 | 1,470,613 | 75,425,351 | 0 | 0 | 312 | 228 | 3,810 | 75,429,161 |
| 22. | Reinsurance ceded end of year | XXX | | XXX | 52,478,679 | XXX | | XXX | XXX | 2,029 | 52,480,708 |
| 23. | Line 21 minus Line 22 | XXX | 0 | XXX | 22,946,672 | XXX | (a) 0 | XXX | XXX | 1,781 | 22,948,453 |
| | **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 | 0 |
| 0899. | TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above) | 0 | 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 | 0 |
| 1999. | TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

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

# EXHIBIT OF LIFE INSURANCE

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

**ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR**

| | | Industrial | | Ordinary | |
|---|---|---|---|---|---|
| | | 1<br>Number of Policies | 2<br>Amount of Insurance | 3<br>Number of Policies | 4<br>Amount of Insurance |
| 24. | Additions by dividends | XXX | | XXX | 8,531 |
| 25. | Other paid-up insurance | | | 67,513 | 870,583 |
| 26. | Debit ordinary insurance | XXX | XXX | | |

**ADDITIONAL INFORMATION ON ORDINARY INSURANCE**

| | | Issued During Year (Included in Line 2) | | In Force End of Year (Included in Line 21) | |
|---|---|---|---|---|---|
| | Term Insurance Excluding Extended Term Insurance | 1<br>Number of Policies | 2<br>Amount of Insurance | 3<br>Number of Policies | 4<br>Amount of Insurance |
| 27. | Term policies - decreasing | | | | |
| 28. | Term policies - other | | | 929,511 | 43,702,372 |
| 29. | Other term insurance - decreasing | XXX | | XXX | |
| 30. | Other term insurance | XXX | | XXX | |
| 31. | Totals (Lines 27 to 30) | 0 | 0 | 929,511 | 43,702,372 |
| | Reconciliation to Lines 2 and 21: | | | | |
| 32. | Term additions | XXX | | XXX | |
| 33. | Totals, extended term insurance | XXX | XXX | 7,339 | 36,229 |
| 34. | Totals, whole life and endowment | | | 533,763 | 31,686,750 |
| 35. | Totals (Lines 31 to 34) | 0 | 0 | 1,470,613 | 75,425,351 |

**CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS**

| | | Issued During Year (Included in Line 2) | | In Force End of Year (Included in Line 21) | |
|---|---|---|---|---|---|
| | | 1<br>Non-Participating | 2<br>Participating | 3<br>Non-Participating | 4<br>Participating |
| 36 | Industrial | | | | |
| 37. | Ordinary | | | 75,264,125 | 161,226 |
| 38. | Credit Life (Group and Individual) | | | | |
| 39. | Group | | | 3,810 | |
| 40. | Totals (Lines 36 to 39) | 0 | 0 | 75,267,935 | 161,226 |

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

| | | Credit Life | | Group | |
|---|---|---|---|---|---|
| | | 1<br>Number of Individual Policies and Group Certificates | 2<br>Amount of Insurance | 3<br>Number of Certificates | 4<br>Amount of Insurance |
| 41. | Amount of insurance included in Line 2 ceded to [illegible] companies | XXX | | XXX | |
| 42. | Number in force end of year if the number under [illegible] is counted on a pro-rata basis | | XXX | | XXX |
| 43. | Federal Employees' Group Life Insurance included in Line [illegible] | | | | |
| 44. | Servicemen's Group Life Insurance included in Line 21 | | | | |
| 45. | Group Permanent Insurance included in Line 21 | | | | |

NONE

**ADDITIONAL ACCIDENTAL DEATH BENEFITS**

| | | |
|---|---|---|
| 46. | Amount of additional accidental death benefits in force end of year under ordinary policies | 1,137,109 |

**BASIS OF CALCULATION OF ORDINARY TERM INSURANCE**

| | |
|---|---|
| 47. | State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage [illegible] etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Child [illegible] etc., policies and riders included above. |
| | 47.1 |
| | 47.2 |

NONE

**POLICIES WITH DISABILITY PROVISIONS**

| | | Industrial | | Ordinary | | Credit | | Group | |
|---|---|---|---|---|---|---|---|---|---|
| | Disability Provisions | 1<br>Number of Policies | 2<br>Amount of Insurance | 3<br>Number of Policies | 4<br>Amount of Insurance | 5<br>Number of Policies | 6<br>Amount of Insurance | 7<br>Number of Certificates | 8<br>Amount of Insurance |
| 48. | Waiver of Premium | | | 62,079 | 5,929,645 | | | | |
| 49. | Disability Income | | | 10,614 | 12,453 | | | | |
| 50. | Extended Benefits | | | XXX | XXX | | | | |
| 51. | Other | | | | | | | | |
| 52. | Total | 0 | (a) 0 | 72,693 | (a) 5,942,098 | 0 | (a) 0 | 0 | (a) 0 |

(a) See the Annual Audited Financial Reports section of the annual statement instructions

# EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

## SUPPLEMENTARY CONTRACTS

| | | Ordinary | | Group | |
|---|---|---|---|---|---|
| | | 1<br>Involving Life Contingencies | 2<br>Not Involving Life Contingencies | 3<br>Involving Life Contingencies | 4<br>Not Involving Life Contingencies |
| 1. | In force end of prior year | 3,273 | 1,475 | 0 | 0 |
| 2. | Issued during year | 128 | 216 | | |
| 3. | Reinsurance assumed | | | | |
| 4. | Increased during year (net) | | | | |
| 5. | Total (Lines 1 to 4) | 3,401 | 1,691 | 0 | 0 |
| | Deductions during year: | | | | |
| 6. | Decreased (net) | 399 | 231 | | |
| 7. | Reinsurance ceded | | | | |
| 8. | Totals (Lines 6 and 7) | 399 | 231 | 0 | 0 |
| 9. | In force end of year | 3,002 | 1,460 | 0 | 0 |
| 10. | Amount on deposit | 327,713 | (a) 8,502,337 | | (a) |
| 11. | Income now payable | 2,993 | 1,325 | | |
| 12. | Amount of income payable | (a) 10,492,398 | (a) 10,542,474 | (a) | (a) |

## ANNUITIES

| | | Ordinary | | Group | |
|---|---|---|---|---|---|
| | | 1<br>Immediate | 2<br>Deferred | 3<br>Contracts | 4<br>Certificates |
| 1. | In force end of prior year | 342 | 9,857 | 0 | 0 |
| 2. | Issued during year | 4 | | | |
| 3. | Reinsurance assumed | | | | |
| 4. | Increased during year (net) | | | | |
| 5. | Totals (Lines 1 to 4) | 346 | 9,857 | 0 | 0 |
| | Deductions during year: | | | | |
| 6. | Decreased (net) | 68 | 387 | | |
| 7. | Reinsurance ceded | | | | |
| 8. | Totals (Lines 6 and 7) | 68 | 387 | 0 | 0 |
| 9. | In force end of year | 278 | 9,470 | 0 | 0 |
| | Income now payable: | | | | |
| 10. | Amount of income payable | (a) 1,801,689 | XXX | XXX | (a) |
| | Deferred fully paid: | | | | |
| 11. | Account balance | XXX | (a) 3,870,158 | XXX | (a) |
| | Deferred not fully paid: | | | | |
| 12. | Account balance | XXX | (a) 58,731,911 | XXX | (a) |

## ACCIDENT AND HEALTH INSURANCE

| | | Group | | Credit | | Other | |
|---|---|---|---|---|---|---|---|
| | | 1<br>Certificates | 2<br>Premiums in Force | 3<br>Policies | 4<br>Premiums in Force | 5<br>Policies | 6<br>Premiums in Force |
| 1. | In force end of prior year | 0 | | 0 | | 1,980 | 350,347 |
| 2. | Issued during year | | | | | | |
| 3. | Reinsurance assumed | | | | | 67,228 | 168,370,552 |
| 4. | Increased during year (net) | | XXX | | XXX | | XXX |
| 5. | Totals (Lines 1 to 4) | 0 | XXX | 0 | XXX | 69,208 | XXX |
| | Deductions during year: | | | | | | |
| 6. | Conversions | | XXX | XXX | XXX | XXX | XXX |
| 7. | Decreased (net) | | XXX | | XXX | | XXX |
| 8. | Reinsurance ceded | | XXX | | XXX | | XXX |
| 9. | Totals (Lines 6 to 8) | 0 | XXX | 0 | XXX | 0 | XXX |
| 10. | In force end of year | 0 | (a) | 0 | (a) | 69,208 | (a) 168,691,272 |

## DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

| | | 1<br>Deposit Funds<br>Contracts | 2<br>Dividend Accumulations<br>Contracts |
|---|---|---|---|
| 1. | In force end of prior year | 1,580 | 7,858 |
| 2. | Issued during year | 64 | |
| 3. | Reinsurance assumed | | |
| 4. | Increased during year (net) | | |
| 5. | Totals (Lines 1 to 4) | 1,644 | 7,858 |
| | Deductions During Year: | | |
| 6. | Decreased (net) | 245 | 467 |
| 7. | Reinsurance ceded | | |
| 8. | Totals (Lines 6 and 7) | 245 | 467 |
| 9. | In force end of year | 1,399 | 7,391 |
| 10. | Amount of account balance | (a) 31,457,833 | (a) 14,610,073 |

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

# FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

**INTEREST MAINTENANCE RESERVE**

| | | 1<br>Amount |
|---|---|---|
| 1. | Reserve as of December 31, Prior Year | 135,552,854 |
| 2. | Current year's realized pre-tax capital gains/(losses) of $ (143,881,337) transferred into the reserve net of taxes of $ (30,215,081) | (113,666,255) |
| 3. | Adjustment for current year's liability gains/(losses) released from the reserve | 1,907,917 |
| 4. | Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3) | 23,794,516 |
| 5. | Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4) | 7,738,438 |
| 6. | Reserve as of December 31, current year (Line 4 minus Line 5) | 16,056,078 |

**AMORTIZATION**

| | Year of Amortization | 1<br>Reserve as of December 31, Prior Year | 2<br>Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes | 3<br>Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve | 4<br>Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3) |
|---|---|---|---|---|---|
| 1. | 2018 | 10,318,778 | (2,580,340) | | 7,738,438 |
| 2. | 2019 | 9,577,531 | (5,214,159) | 409,338 | 4,772,710 |
| 3. | 2020 | 8,490,937 | (5,239,596) | 235,056 | 3,486,397 |
| 4. | 2021 | 7,487,841 | (5,267,932) | 208,748 | 2,428,657 |
| 5. | 2022 | 6,504,487 | (5,308,124) | 185,029 | 1,381,392 |
| 6. | 2023 | 6,257,027 | (5,331,552) | 93,383 | 1,018,858 |
| 7. | 2024 | 5,854,887 | (5,247,146) | 63,566 | 671,307 |
| 8. | 2025 | 5,575,607 | (5,138,827) | 55,968 | 492,748 |
| 9. | 2026 | 5,467,207 | (4,969,296) | 53,043 | 550,954 |
| 10. | 2027 | 5,443,225 | (4,781,147) | 55,122 | 717,200 |
| 11. | 2028 | 5,399,242 | (4,631,858) | 56,528 | 823,912 |
| 12. | 2029 | 5,308,344 | (4,597,918) | 56,468 | 766,894 |
| 13. | 2030 | 5,278,529 | (4,473,088) | 55,009 | 860,450 |
| 14. | 2031 | 5,167,360 | (4,467,635) | 53,231 | 752,956 |
| 15. | 2032 | 5,161,531 | (4,362,994) | 49,551 | 848,088 |
| 16. | 2033 | 5,072,292 | (4,356,658) | 47,166 | 762,800 |
| 17. | 2034 | 4,929,844 | (4,184,443) | 44,951 | 790,352 |
| 18. | 2035 | 4,752,230 | (3,911,042) | 42,467 | 883,655 |
| 19. | 2036 | 4,433,458 | (3,671,366) | 38,368 | 800,460 |
| 20. | 2037 | 4,031,232 | (3,388,307) | 31,482 | 674,407 |
| 21. | 2038 | 3,510,337 | (3,087,945) | 24,271 | 446,663 |
| 22. | 2039 | 2,929,800 | (2,878,679) | 17,452 | 68,573 |
| 23. | 2040 | 2,333,153 | (2,803,009) | 10,363 | (459,493) |
| 24. | 2041 | 1,858,622 | (2,633,812) | 6,070 | (769,120) |
| 25. | 2042 | 1,408,484 | (2,569,568) | 4,876 | (1,156,208) |
| 26. | 2043 | 1,092,141 | (2,416,792) | 4,228 | (1,320,423) |
| 27. | 2044 | 837,562 | (2,169,051) | 3,126 | (1,328,363) |
| 28. | 2045 | 589,309 | (1,726,387) | 1,805 | (1,135,273) |
| 29. | 2046 | 356,595 | (1,239,458) | 918 | (881,945) |
| 30. | 2047 | 125,261 | (752,528) | 334 | (626,933) |
| 31. | 2048 and Later | | (265,598) | 0 | (265,598) |
| 32. | Total (Lines 1 to 31) | 135,552,854 | (113,666,255) | 1,907,917 | 23,794,516 |

# ASSET VALUATION RESERVE

| | Default Component | | | Equity Component | | | |
|---|---|---|---|---|---|---|---|
| | 1<br>Other Than Mortgage Loans | 2<br>Mortgage Loans | 3<br>Total (Cols. 1 + 2) | 4<br>Common Stock | 5<br>Real Estate and Other Invested Assets | 6<br>Total (Cols. 4 + 5) | 7<br>Total Amount (Cols. 3 + 6) |
| 1. Reserve as of December 31, prior year | 26,610,413 | 3,061,801 | 29,672,214 | 27,841 | 13,713,197 | 13,741,038 | 43,413,253 |
| 2. Realized capital gains/(losses) net of taxes - General Account | (22,712) | | (22,712) | | | 0 | (22,712) |
| 3. Realized capital gains/(losses) net of taxes - Separate Accounts | | | 0 | | | 0 | 0 |
| 4. Unrealized capital gains/(losses) net of deferred taxes - General Account | (139,736) | | (139,736) | | 3,177,645 | 3,177,645 | 3,037,909 |
| 5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts | | | 0 | | | 0 | 0 |
| 6. Capital gains credited/(losses charged) to contract benefits, payments or reserves | | | 0 | | | 0 | 0 |
| 7. Basic contribution | 18,334,666 | 1,348,773 | 19,683,440 | 0 | 962,823 | 962,823 | 20,646,262 |
| 8. Accumulated balances (Lines 1 through 5 - 6 + 7) | 44,782,631 | 4,410,575 | 49,193,206 | 27,841 | 17,853,665 | 17,881,506 | 67,074,712 |
| 9. Maximum reserve | 90,529,579 | 7,446,074 | 97,975,653 | 80,000 | 20,577,031 | 20,657,031 | 118,632,685 |
| 10. Reserve objective | 62,273,640 | 5,727,749 | 68,001,389 | 50,000 | 19,384,338 | 19,434,338 | 87,435,727 |
| 11. 20% of (Line 10 - Line 8) | 3,498,202 | 263,435 | 3,761,637 | 4,432 | 306,134 | 310,566 | 4,072,203 |
| 12. Balance before transfers (Lines 8 + 11) | 48,280,833 | 4,674,010 | 52,954,843 | 32,273 | 18,159,800 | 18,192,072 | 71,146,915 |
| 13. Transfers | | | 0 | | | 0 | 0 |
| 14. Voluntary contribution | | | 0 | | | 0 | 0 |
| 15. Adjustment down to maximum/up to zero | | | 0 | | | 0 | 0 |
| 16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15) | 48,280,833 | 4,674,010 | 52,954,843 | 32,273 | 18,159,800 | 18,192,072 | 71,146,915 |

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

| Line Number | NAIC Designation | Description | 1 Book/Adjusted Carrying Value | 2 Reclassify Related Party Encumbrances | 3 Add Third Party Encumbrances | 4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution 5 Factor | Basic Contribution 6 Amount (Cols.4 x 5) | Reserve Objective 7 Factor | Reserve Objective 8 Amount (Cols. 4 x 7) | Maximum Reserve 9 Factor | Maximum Reserve 10 Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | LONG-TERM BONDS | | | | | | | | | | |
| 1. | | Exempt Obligations | 1,534,640,049 | XXX | XXX | 1,534,640,049 | 0.0000 | 0 | 0.0000 | 0 | 0.0000 | 0 |
| 2. | 1 | Highest Quality | 8,634,812,601 | XXX | XXX | 8,634,812,601 | 0.0004 | 3,453,925 | 0.0023 | 19,860,069 | 0.0030 | 25,904,438 |
| 3. | 2 | High Quality | 4,905,665,645 | XXX | XXX | 4,905,665,645 | 0.0019 | 9,320,765 | 0.0058 | 28,452,861 | 0.0090 | 44,150,991 |
| 4. | 3 | Medium Quality | 369,472,136 | XXX | XXX | 369,472,136 | 0.0093 | 3,436,091 | 0.0230 | 8,497,859 | 0.0340 | 12,562,053 |
| 5. | 4 | Low Quality | 61,351,619 | XXX | XXX | 61,351,619 | 0.0213 | 1,306,789 | 0.0530 | 3,251,636 | 0.0750 | 4,601,371 |
| 6. | 5 | Lower Quality | 7,679,320 | XXX | XXX | 7,679,320 | 0.0432 | 331,747 | 0.1100 | 844,725 | 0.1700 | 1,305,484 |
| 7. | 6 | In or Near Default | 374,332 | XXX | XXX | 374,332 | 0.0000 | 0 | 0.2000 | 74,866 | 0.2000 | 74,866 |
| 8. | | Total Unrated Multi-class Securities Acquired by Conversion | | XXX | XXX | 0 | XXX | 0 | XXX | 0 | XXX | 0 |
| 9. | | Total Long-Term Bonds (Sum of Lines 1 through 8) | 15,513,995,702 | XXX | XXX | 15,513,995,702 | XXX | 17,849,317 | XXX | 60,982,016 | XXX | 88,599,203 |
| | | PREFERRED STOCK | | | | | | | | | | |
| 10. | 1 | Highest Quality | 2,794,515 | XXX | XXX | 2,794,515 | 0.0004 | 1,118 | 0.0023 | 6,427 | 0.0030 | 8,384 |
| 11. | 2 | High Quality | 78,595,802 | XXX | XXX | 78,595,802 | 0.0019 | 149,332 | 0.0058 | 455,856 | 0.0090 | 707,362 |
| 12. | 3 | Medium Quality | 28,244,418 | XXX | XXX | 28,244,418 | 0.0093 | 262,673 | 0.0230 | 649,622 | 0.0340 | 960,310 |
| 13. | 4 | Low Quality | 3,390,931 | XXX | XXX | 3,390,931 | 0.0213 | 72,227 | 0.0530 | 179,719 | 0.0750 | 254,320 |
| 14. | 5 | Lower Quality | | XXX | XXX | 0 | 0.0432 | 0 | 0.1100 | 0 | 0.1700 | 0 |
| 15. | 6 | In or Near Default | | XXX | XXX | 0 | 0.0000 | 0 | 0.2000 | 0 | 0.2000 | 0 |
| 16. | | Affiliated Life with AVR | | XXX | XXX | 0 | 0.0000 | 0 | 0.0000 | 0 | 0.0000 | 0 |
| 17. | | Total Preferred Stocks (Sum of Lines 10 through 16) | 113,025,666 | XXX | XXX | 113,025,666 | XXX | 485,350 | XXX | 1,291,624 | XXX | 1,930,376 |
| | | SHORT - TERM BONDS | | | | | | | | | | |
| 18. | | Exempt Obligations | | XXX | XXX | 0 | 0.0000 | 0 | 0.0000 | 0 | 0.0000 | 0 |
| 19. | 1 | Highest Quality | | XXX | XXX | 0 | 0.0004 | 0 | 0.0023 | 0 | 0.0030 | 0 |
| 20. | 2 | High Quality | | XXX | XXX | 0 | 0.0019 | 0 | 0.0058 | 0 | 0.0090 | 0 |
| 21. | 3 | Medium Quality | | XXX | XXX | 0 | 0.0093 | 0 | 0.0230 | 0 | 0.0340 | 0 |
| 22. | 4 | Low Quality | | XXX | XXX | 0 | 0.0213 | 0 | 0.0530 | 0 | 0.0750 | 0 |
| 23. | 5 | Lower Quality | | XXX | XXX | 0 | 0.0432 | 0 | 0.1100 | 0 | 0.1700 | 0 |
| 24. | 6 | In or Near Default | | XXX | XXX | 0 | 0.0000 | 0 | 0.2000 | 0 | 0.2000 | 0 |
| 25. | | Total Short - Term Bonds (Sum of Lines 18 through 24) | 0 | XXX | XXX | 0 | XXX | 0 | XXX | 0 | XXX | 0 |
| | | DERIVATIVE INSTRUMENTS | | | | | | | | | | |
| 26. | | Exchange Traded | | XXX | XXX | 0 | 0.0004 | 0 | 0.0023 | 0 | 0.0030 | 0 |
| 27. | 1 | Highest Quality | | XXX | XXX | 0 | 0.0004 | 0 | 0.0023 | 0 | 0.0030 | 0 |
| 28. | 2 | High Quality | | XXX | XXX | 0 | 0.0019 | 0 | 0.0058 | 0 | 0.0090 | 0 |
| 29. | 3 | Medium Quality | | XXX | XXX | 0 | 0.0093 | 0 | 0.0230 | 0 | 0.0340 | 0 |
| 30. | 4 | Low Quality | | XXX | XXX | 0 | 0.0213 | 0 | 0.0530 | 0 | 0.0750 | 0 |
| 31. | 5 | Lower Quality | | XXX | XXX | 0 | 0.0432 | 0 | 0.1100 | 0 | 0.1700 | 0 |
| 32. | 6 | In or Near Default | | XXX | XXX | 0 | 0.0000 | 0 | 0.2000 | 0 | 0.2000 | 0 |
| 33. | | Total Derivative Instruments | 0 | XXX | XXX | 0 | XXX | 0 | XXX | 0 | XXX | 0 |
| 34. | | Total (Lines 9 + 17 + 25 + 33) | 15,627,021,368 | XXX | XXX | 15,627,021,368 | XXX | 18,334,666 | XXX | 62,273,640 | XXX | 90,529,579 |

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

| Line Number | NAIC Designation | Description | 1 Book/Adjusted Carrying Value | 2 Reclassify Related Party Encumbrances | 3 Add Third Party Encumbrances | 4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution 5 Factor | Basic Contribution 6 Amount (Cols.4 x 5) | Reserve Objective 7 Factor | Reserve Objective 8 Amount (Cols. 4 x 7) | Maximum Reserve 9 Factor | Maximum Reserve 10 Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | MORTGAGE LOANS | | | | | | | | | | |
| | | In Good Standing: | | | | | | | | | | |
| 35. | | Farm Mortgages - CM1 - Highest Quality | | | XXX | 0 | 0.0010 | 0 | 0.0050 | 0 | 0.0065 | 0 |
| 36. | | Farm Mortgages - CM2 - High Quality | | | XXX | 0 | 0.0035 | 0 | 0.0100 | 0 | 0.0130 | 0 |
| 37. | | Farm Mortgages - CM3 - Medium Quality | | | XXX | 0 | 0.0060 | 0 | 0.0175 | 0 | 0.0225 | 0 |
| 38. | | Farm Mortgages - CM4 - Low Medium Quality | | | XXX | 0 | 0.0105 | 0 | 0.0300 | 0 | 0.0375 | 0 |
| 39. | | Farm Mortgages - CM5 - Low Quality | | | XXX | 0 | 0.0160 | 0 | 0.0425 | 0 | 0.0550 | 0 |
| 40. | | Residential Mortgages - Insured or Guaranteed | | | XXX | 0 | 0.0003 | 0 | 0.0006 | 0 | 0.0010 | 0 |
| 41. | | Residential Mortgages - All Other | | | XXX | 0 | 0.0013 | 0 | 0.0030 | 0 | 0.0040 | 0 |
| 42. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | 0 | 0.0003 | 0 | 0.0006 | 0 | 0.0010 | 0 |
| 43. | | Commercial Mortgages - All Other - CM1 - Highest Quality | 874,585,285 | | XXX | 874,585,285 | 0.0010 | 874,585 | 0.0050 | 4,372,926 | 0.0065 | 5,684,804 |
| 44. | | Commercial Mortgages - All Other - CM2 - High Quality | 135,482,276 | | XXX | 135,482,276 | 0.0035 | 474,188 | 0.0100 | 1,354,823 | 0.0130 | 1,761,270 |
| 45. | | Commercial Mortgages - All Other - CM3 - Medium Quality | | | XXX | 0 | 0.0060 | 0 | 0.0175 | 0 | 0.0225 | 0 |
| 46. | | Commercial Mortgages - All Other - CM4 - Low Medium Quality | | | XXX | 0 | 0.0105 | 0 | 0.0300 | 0 | 0.0375 | 0 |
| 47. | | Commercial Mortgages - All Other - CM5 - Low Quality | | | XXX | 0 | 0.0160 | 0 | 0.0425 | 0 | 0.0550 | 0 |
| | | Overdue, Not in Process: | | | | | | | | | | |
| 48. | | Farm Mortgages | | | XXX | 0 | 0.0420 | 0 | 0.0760 | 0 | 0.1200 | 0 |
| 49. | | Residential Mortgages - Insured or Guaranteed | | | XXX | 0 | 0.0005 | 0 | 0.0012 | 0 | 0.0020 | 0 |
| 50. | | Residential Mortgages - All Other | | | XXX | 0 | 0.0025 | 0 | 0.0058 | 0 | 0.0090 | 0 |
| 51. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | 0 | 0.0005 | 0 | 0.0012 | 0 | 0.0020 | 0 |
| 52. | | Commercial Mortgages - All Other | | | XXX | 0 | 0.0420 | 0 | 0.0760 | 0 | 0.1200 | 0 |
| | | In Process of Foreclosure: | | | | | | | | | | |
| 53. | | Farm Mortgages | | | XXX | 0 | 0.0000 | 0 | 0.1700 | 0 | 0.1700 | 0 |
| 54. | | Residential Mortgages - Insured or Guaranteed | | | XXX | 0 | 0.0000 | 0 | 0.0040 | 0 | 0.0040 | 0 |
| 55. | | Residential Mortgages - All Other | | | XXX | 0 | 0.0000 | 0 | 0.0130 | 0 | 0.0130 | 0 |
| 56. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | 0 | 0.0000 | 0 | 0.0040 | 0 | 0.0040 | 0 |
| 57. | | Commercial Mortgages - All Other | | | XXX | 0 | 0.0000 | 0 | 0.1700 | 0 | 0.1700 | 0 |
| 58. | | Total Schedule B Mortgages (Sum of Lines 35 through 57) | 1,010,067,561 | 0 | XXX | 1,010,067,561 | XXX | 1,348,773 | XXX | 5,727,749 | XXX | 7,446,074 |
| 59. | | Schedule DA Mortgages | | | XXX | 0 | 0.0030 | 0 | 0.0100 | 0 | 0.0130 | 0 |
| 60. | | Total Mortgage Loans on Real Estate (Lines 58 + 59) | 1,010,067,561 | 0 | XXX | 1,010,067,561 | XXX | 1,348,773 | XXX | 5,727,749 | XXX | 7,446,074 |

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

| Line Number | NAIC Designation | Description | 1 Book/Adjusted Carrying Value | 2 Reclassify Related Party Encumbrances | 3 Add Third Party Encumbrances | 4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution 5 Factor | Basic Contribution 6 Amount (Cols.4 x 5) | Reserve Objective 7 Factor | Reserve Objective 8 Amount (Cols. 4 x 7) | Maximum Reserve 9 Factor | Maximum Reserve 10 Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | COMMON STOCK | | | | | | | | | | |
| 1. | | Unaffiliated - Public | | XXX | XXX | 0 | 0.0000 | 0 | 0.1300 (a) | 0 | 0.1300 (a) | 0 |
| 2. | | Unaffiliated - Private | | XXX | XXX | 0 | 0.0000 | 0 | 0.1600 | 0 | 0.1600 | 0 |
| 3. | | Federal Home Loan Bank | 10,000,000 | XXX | XXX | 10,000,000 | 0.0000 | 0 | 0.0050 | 50,000 | 0.0080 | 80,000 |
| 4. | | Affiliated - Life with AVR | 500,474,384 | XXX | XXX | 500,474,384 | 0.0000 | 0 | 0.0000 | 0 | 0.0000 | 0 |
| | | Affiliated - Investment Subsidiary: | | | | | | | | | | |
| 5. | | Fixed Income - Exempt Obligations | | | | 0 | XXX | | XXX | | XXX | |
| 6. | | Fixed Income - Highest Quality | | | | 0 | XXX | | XXX | | XXX | |
| 7. | | Fixed Income - High Quality | | | | 0 | XXX | | XXX | | XXX | |
| 8. | | Fixed Income - Medium Quality | | | | 0 | XXX | | XXX | | XXX | |
| 9. | | Fixed Income - Low Quality | | | | 0 | XXX | | XXX | | XXX | |
| 10. | | Fixed Income - Lower Quality | | | | 0 | XXX | | XXX | | XXX | |
| 11. | | Fixed Income - In/Near Default | | | | 0 | XXX | | XXX | | XXX | |
| 12. | | Unaffiliated Common Stock - Public | | | | 0 | 0.0000 | 0 | 0.1300 (a) | 0 | 0.1300 (a) | 0 |
| 13. | | Unaffiliated Common Stock - Private | | | | 0 | 0.0000 | 0 | 0.1600 | 0 | 0.1600 | 0 |
| 14. | | Real Estate | | | | 0 | (b) | 0 | (b) | 0 | (b) | 0 |
| 15. | | Affiliated - Certain Other (See SVO Purposes and Procedures Manual) | | XXX | XXX | 0 | 0.0000 | 0 | 0.1300 | 0 | 0.1300 | 0 |
| 16. | | Affiliated - All Other | | XXX | XXX | 0 | 0.0000 | 0 | 0.1600 | 0 | 0.1600 | 0 |
| 17. | | Total Common Stock (Sum of Lines 1 through 16) | 510,474,384 | 0 | 0 | 510,474,384 | XXX | 0 | XXX | 50,000 | XXX | 80,000 |
| | | REAL ESTATE | | | | | | | | | | |
| 18. | | Home Office Property (General Account only) | | | | 0 | 0.0000 | 0 | 0.0750 | 0 | 0.0750 | 0 |
| 19. | | Investment Properties | | | | 0 | 0.0000 | 0 | 0.0750 | 0 | 0.0750 | 0 |
| 20. | | Properties Acquired in Satisfaction of Debt | | | | 0 | 0.0000 | 0 | 0.1100 | 0 | 0.1100 | 0 |
| 21. | | Total Real Estate (Sum of Lines 18 through 20) | 0 | 0 | 0 | 0 | XXX | 0 | XXX | 0 | XXX | 0 |
| | | OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS | | | | | | | | | | |
| 22. | | Exempt Obligations | | XXX | XXX | 0 | 0.0000 | 0 | 0.0000 | 0 | 0.0000 | 0 |
| 23. | 1 | Highest Quality | | XXX | XXX | 0 | 0.0004 | 0 | 0.0023 | 0 | 0.0030 | 0 |
| 24. | 2 | High Quality | | XXX | XXX | 0 | 0.0019 | 0 | 0.0058 | 0 | 0.0090 | 0 |
| 25. | 3 | Medium Quality | 92,402,164 | XXX | XXX | 92,402,164 | 0.0093 | 859,340 | 0.0230 | 2,125,250 | 0.0340 | 3,141,674 |
| 26. | 4 | Low Quality | | XXX | XXX | 0 | 0.0213 | 0 | 0.0530 | 0 | 0.0750 | 0 |
| 27. | 5 | Lower Quality | | XXX | XXX | 0 | 0.0432 | 0 | 0.1100 | 0 | 0.1700 | 0 |
| 28. | 6 | In or Near Default | | XXX | XXX | 0 | 0.0000 | 0 | 0.2000 | 0 | 0.2000 | 0 |
| 29. | | Total with Bond Characteristics (Sum of Lines 22 through 28) | 92,402,164 | XXX | XXX | 92,402,164 | XXX | 859,340 | XXX | 2,125,250 | XXX | 3,141,674 |

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

| Line Number | NAIC Designation | Description | 1 Book/Adjusted Carrying Value | 2 Reclassify Related Party Encumbrances | 3 Add Third Party Encumbrances | 4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution 5 Factor | Basic Contribution 6 Amount (Cols.4 x 5) | Reserve Objective 7 Factor | Reserve Objective 8 Amount (Cols. 4 x 7) | Maximum Reserve 9 Factor | Maximum Reserve 10 Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS | | | | | | | | | | |
| 30. | 1 | Highest Quality | 75,374,348 | XXX | XXX | 75,374,348 | 0.0004 | 30,150 | 0.0023 | 173,361 | 0.0030 | 226,123 |
| 31. | 2 | High Quality | 38,596,253 | XXX | XXX | 38,596,253 | 0.0019 | 73,333 | 0.0058 | 223,858 | 0.0090 | 347,366 |
| 32. | 3 | Medium Quality | | XXX | XXX | 0 | 0.0093 | 0 | 0.0230 | 0 | 0.0340 | 0 |
| 33. | 4 | Low Quality | | XXX | XXX | 0 | 0.0213 | 0 | 0.0530 | 0 | 0.0750 | 0 |
| 34. | 5 | Lower Quality | | XXX | XXX | 0 | 0.0432 | 0 | 0.1100 | 0 | 0.1700 | 0 |
| 35. | 6 | In or Near Default | | XXX | XXX | 0 | 0.0000 | 0 | 0.2000 | 0 | 0.2000 | 0 |
| 36. | | Affiliated Life with AVR | | XXX | XXX | 0 | 0.0000 | 0 | 0.0000 | 0 | 0.0000 | 0 |
| 37. | | Total with Preferred Stock Characteristics (Sum of Lines 30 through 36) | 113,970,601 | XXX | XXX | 113,970,601 | XXX | 103,483 | XXX | 397,219 | XXX | 573,489 |
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS | | | | | | | | | | |
| | | In Good Standing Affiliated: | | | | | | | | | | |
| 38. | | Mortgages - CM1 - Highest Quality | | | XXX | 0 | 0.0010 | 0 | 0.0050 | 0 | 0.0065 | 0 |
| 39. | | Mortgages - CM2 - High Quality | | | XXX | 0 | 0.0035 | 0 | 0.0100 | 0 | 0.0130 | 0 |
| 40. | | Mortgages - CM3 - Medium Quality | | | XXX | 0 | 0.0060 | 0 | 0.0175 | 0 | 0.0225 | 0 |
| 41. | | Mortgages - CM4 - Low Medium Quality | | | XXX | 0 | 0.0105 | 0 | 0.0300 | 0 | 0.0375 | 0 |
| 42. | | Mortgages - CM5 - Low Quality | | | XXX | 0 | 0.0160 | 0 | 0.0425 | 0 | 0.0550 | 0 |
| 43. | | Residential Mortgages - Insured or Guaranteed | | | XXX | 0 | 0.0003 | 0 | 0.0006 | 0 | 0.0010 | 0 |
| 44. | | Residential Mortgages - All Other | | XXX | XXX | 0 | 0.0013 | 0 | 0.0030 | 0 | 0.0040 | 0 |
| 45. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | 0 | 0.0003 | 0 | 0.0006 | 0 | 0.0010 | 0 |
| | | Overdue, Not in Process Affiliated: | | | | | | | | | | |
| 46. | | Farm Mortgages | | | XXX | 0 | 0.0420 | 0 | 0.0760 | 0 | 0.1200 | 0 |
| 47. | | Residential Mortgages - Insured or Guaranteed | | | XXX | 0 | 0.0005 | 0 | 0.0012 | 0 | 0.0020 | 0 |
| 48. | | Residential Mortgages - All Other | | | XXX | 0 | 0.0025 | 0 | 0.0058 | 0 | 0.0090 | 0 |
| 49. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | 0 | 0.0005 | 0 | 0.0012 | 0 | 0.0020 | 0 |
| 50. | | Commercial Mortgages - All Other | | | XXX | 0 | 0.0420 | 0 | 0.0760 | 0 | 0.1200 | 0 |
| | | In Process of Foreclosure Affiliated: | | | | | | | | | | |
| 51. | | Farm Mortgages | | | XXX | 0 | 0.0000 | 0 | 0.1700 | 0 | 0.1700 | 0 |
| 52. | | Residential Mortgages - Insured or Guaranteed | | | XXX | 0 | 0.0000 | 0 | 0.0040 | 0 | 0.0040 | 0 |
| 53. | | Residential Mortgages - All Other | | | XXX | 0 | 0.0000 | 0 | 0.0130 | 0 | 0.0130 | 0 |
| 54. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | 0 | 0.0000 | 0 | 0.0040 | 0 | 0.0040 | 0 |
| 55. | | Commercial Mortgages - All Other | | | XXX | 0 | 0.0000 | 0 | 0.1700 | 0 | 0.1700 | 0 |
| 56. | | Total Affiliated (Sum of Lines 38 through 55) | 0 | 0 | XXX | 0 | XXX | 0 | XXX | 0 | XXX | 0 |
| 57. | | Unaffiliated - In Good Standing With Covenants | | | XXX | 0 | (c) | 0 | (c) | 0 | (c) | 0 |
| 58. | | Unaffiliated - In Good Standing Defeased With Government Securities | | | XXX | 0 | 0.0010 | 0 | 0.0050 | 0 | 0.0065 | 0 |
| 59. | | Unaffiliated - In Good Standing Primarily Senior | | | XXX | 0 | 0.0035 | 0 | 0.0010 | 0 | 0.0130 | 0 |
| 60. | | Unaffiliated - In Good Standing All Other | | | XXX | 0 | 0.0060 | 0 | 0.0175 | 0 | 0.0225 | 0 |
| 61. | | Unaffiliated - Overdue, Not in Process | | | XXX | 0 | 0.0420 | 0 | 0.0760 | 0 | 0.1200 | 0 |
| 62. | | Unaffiliated - In Process of Foreclosure | | | XXX | 0 | 0.0000 | 0 | 0.1700 | 0 | 0.1700 | 0 |
| 63. | | Total Unaffiliated (Sum of Lines 57 through 62) | 0 | 0 | XXX | 0 | XXX | 0 | XXX | 0 | XXX | 0 |
| 64. | | Total with Mortgage Loan Characteristics (Lines 56 + 63) | 0 | 0 | XXX | 0 | XXX | 0 | XXX | 0 | XXX | 0 |

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

| Line Number | NAIC Designation | Description | 1 Book/Adjusted Carrying Value | 2 Reclassify Related Party Encumbrances | 3 Add Third Party Encumbrances | 4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution 5 Factor | Basic Contribution 6 Amount (Cols.4 x 5) | Reserve Objective 7 Factor | Reserve Objective 8 Amount (Cols. 4 x 7) | Maximum Reserve 9 Factor | Maximum Reserve 10 Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK | | | | | | | | | | |
| 65. | | Unaffiliated Public | | XXX | XXX | 0 | 0.0000 | 0 | 0.1300 (a) | 0 | 0.1300 (a) | 0 |
| 66. | | Unaffiliated Private | 42,661,542 | XXX | XXX | 42,661,542 | 0.0000 | 0 | 0.1600 | 6,825,847 | 0.1600 | 6,825,847 |
| 67. | | Affiliated Life with AVR | | XXX | XXX | 0 | 0.0000 | 0 | 0.0000 | 0 | 0.0000 | 0 |
| 68. | | Affiliated Certain Other (See SVO Purposes & Procedures Manual) | | XXX | XXX | 0 | 0.0000 | 0 | 0.1300 | 0 | 0.1300 | 0 |
| 69. | | Affiliated Other - All Other | | XXX | XXX | 0 | 0.0000 | 0 | 0.1600 | 0 | 0.1600 | 0 |
| 70. | | Total with Common Stock Characteristics (Sum of Lines 65 through 69) | 42,661,542 | XXX | XXX | 42,661,542 | XXX | 0 | XXX | 6,825,847 | XXX | 6,825,847 |
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE | | | | | | | | | | |
| 71. | | Home Office Property (General Account only) | | | | 0 | 0.0000 | 0 | 0.0750 | 0 | 0.0750 | 0 |
| 72. | | Investment Properties | | | | 0 | 0.0000 | 0 | 0.0750 | 0 | 0.0750 | 0 |
| 73 | | Properties Acquired in Satisfaction of Debt | | | | 0 | 0.0000 | 0 | 0.1100 | 0 | 0.1100 | 0 |
| 74. | | Total with Real Estate Characteristics (Sum of Lines 71 through 73) | 0 | 0 | 0 | 0 | XXX | 0 | XXX | 0 | XXX | 0 |
| | | LOW INCOME HOUSING TAX CREDIT INVESTMENTS | | | | | | | | | | |
| 75. | | Guaranteed Federal Low Income Housing Tax Credit | 0 | | | 0 | 0.0003 | 0 | 0.0006 | 0 | 0.0010 | 0 |
| 76. | | Non-guaranteed Federal Low Income Housing Tax Credit | 0 | | | 0 | 0.0063 | 0 | 0.0120 | 0 | 0.0190 | 0 |
| 77. | | Guaranteed State Low Income Housing Tax Credit | 0 | | | 0 | 0.0003 | 0 | 0.0006 | 0 | 0.0010 | 0 |
| 78. | | Non-guaranteed State Low Income Housing Tax Credit | 0 | | | 0 | 0.0063 | 0 | 0.0120 | 0 | 0.0190 | 0 |
| 79. | | All Other Low Income Housing Tax Credit | 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 | | XXX | | 0 | 0.0000 | 0 | 0.0037 | 0 | 0.0037 | 0 |
| 82. | | NAIC 2 Working Capital Finance Investments | | XXX | | 0 | 0.0000 | 0 | 0.0120 | 0 | 0.0120 | 0 |
| 83. | | Other Invested Assets - Schedule BA | 77,200,168 | XXX | | 77,200,168 | 0.0000 | 0 | 0.1300 | 10,036,022 | 0.1300 | 10,036,022 |
| 84. | | Other Short-Term Invested Assets - Schedule DA | | XXX | | 0 | 0.0000 | 0 | 0.1300 | 0 | 0.1300 | 0 |
| 85. | | Total All Other (Sum of Lines 81, 82, 83 and 84) | 77,200,168 | XXX | 0 | 77,200,168 | XXX | 0 | XXX | 10,036,022 | XXX | 10,036,022 |
| 86. | | Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85) | 326,234,475 | 0 | 0 | 326,234,475 | XXX | 962,823 | XXX | 19,384,338 | XXX | 20,577,031 |

(a) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

Asset Valuation Reserve Replications (Synthetic) Assets

**N O N E**

Schedule F - Claims

**N O N E**

# SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

| | Total | | Group Accident and Health | | Credit Accident and Health (Group and Individual) | | Collectively Renewable | | Other Individual Contracts | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | Non-Cancelable | | Guaranteed Renewable | | Non-Renewable for Stated Reasons Only | | Other Accident Only | | All Other | |
| | 1 Amount | 2 % | 3 Amount | 4 % | 5 Amount | 6 % | 7 Amount | 8 % | 9 Amount | 10 % | 11 Amount | 12 % | 13 Amount | 14 % | 15 Amount | 16 % | 17 Amount | 18 % |
| **PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS** | | | | | | | | | | | | | | | | | | |
| 1. Premiums written | 3,455,129,646 | XXX | 3,119 | XXX | | XXX | 1,533 | XXX | | XXX | 3,454,806,460 | XXX | | XXX | | XXX | 318,534 | XXX |
| 2. Premiums earned | 3,430,961,476 | XXX | 1,348 | XXX | | XXX | 1,217 | XXX | | XXX | 3,430,640,266 | XXX | | XXX | | XXX | 318,645 | XXX |
| 3. Incurred claims | 1,166,687,371 | 34.0 | 166,469 | 12,349.3 | 0 | 0.0 | 27,169 | 2,232.5 | 0 | 0.0 | 1,165,848,207 | 34.0 | 0 | 0.0 | 0 | 0.0 | 645,526 | 202.6 |
| 4. Cost containment expenses | 2,212,707 | 0.1 | | 0.0 | | 0.0 | | 0.0 | | 0.0 | 2,212,707 | 0.1 | | 0.0 | | 0.0 | | 0.0 |
| 5. Incurred claims and cost containment expenses (Lines 3 and 4) | 1,168,900,078 | 34.1 | 166,469 | 12,349.3 | 0 | 0.0 | 27,169 | 2,232.5 | 0 | 0.0 | 1,168,060,914 | 34.0 | 0 | 0.0 | 0 | 0.0 | 645,526 | 202.6 |
| 6. Increase in contract reserves | 2,390,993,128 | 69.7 | 374,334 | 27,769.6 | 0 | 0.0 | 15,948 | 1,310.4 | 0 | 0.0 | 2,390,602,846 | 69.7 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 |
| 7. Commissions (a) | (248,204,051) | (7.2) | 72 | 5.3 | | 0.0 | 36 | 3.0 | | 0.0 | (248,262,811) | (7.2) | | 0.0 | | 0.0 | 58,652 | 18.4 |
| 8. Other general insurance expenses | 16,238,270 | 0.5 | | 0.0 | | 0.0 | | 0.0 | | 0.0 | 16,238,270 | 0.5 | | 0.0 | | 0.0 | | 0.0 |
| 9. Taxes, licenses and fees | 30,473 | 0.0 | | 0.0 | | 0.0 | | 0.0 | | 0.0 | 30,473 | 0.0 | | 0.0 | | 0.0 | | 0.0 |
| 10. Total other expenses incurred | (231,935,308) | (6.8) | 72 | 5.3 | 0 | 0.0 | 36 | 3.0 | 0 | 0.0 | (231,994,068) | (6.8) | 0 | 0.0 | 0 | 0.0 | 58,652 | 18.4 |
| 11. Aggregate write-ins for deductions | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 |
| 12. Gain from underwriting before dividends or refunds | 103,003,578 | 3.0 | (539,527) | (40,024.3) | 0 | 0.0 | (41,936) | (3,445.9) | 0 | 0.0 | 103,970,574 | 3.0 | 0 | 0.0 | 0 | 0.0 | (385,533) | (121.0) |
| 13. Dividends or refunds | 0 | 0.0 | | 0.0 | | 0.0 | | 0.0 | | 0.0 | | 0.0 | | 0.0 | | 0.0 | | 0.0 |
| 14. Gain from underwriting after dividends or refunds | 103,003,578 | 3.0 | (539,527) | (40,024.3) | 0 | 0.0 | (41,936) | (3,445.9) | 0 | 0.0 | 103,970,574 | 3.0 | 0 | 0.0 | 0 | 0.0 | (385,533) | (121.0) |
| **DETAILS OF WRITE-INS** | | | | | | | | | | | | | | | | | | |
| 1101. | | | | | | | | | | | | | | | | | | |
| 1102. | | | | | | | | | | | | | | | | | | |
| 1103. | | | | | | | | | | | | | | | | | | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 |
| 1199. 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 | 0.0 |

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

# SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

| | 1 | 2 | 3 | 4 | Other Individual Contracts | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | | Credit Accident and Health (Group and Individual) | | 5 | 6 | 7 | 8 | 9 |
| | Total | Group Accident and Health | | Collectively Renewable | Non-Cancelable | Guaranteed Renewable | Non-Renewable for Stated Reasons Only | Other Accident Only | All Other |
| **PART 2. - RESERVES AND LIABILITIES** | | | | | | | | | |
| A. Premium Reserves: | | | | | | | | | |
| 1. Unearned premiums | 24,248,774 | 1,771 | | 80,316 | | 24,166,494 | | | 193 |
| 2. Advance premiums | 2,322,520 | | | | | 2,322,520 | | | |
| 3. Reserve for rate credits | 0 | | | | | | | | |
| 4. Total premium reserves, current year | 26,571,294 | 1,771 | 0 | 80,316 | 0 | 26,489,014 | 0 | 0 | 193 |
| 5. Total premium reserves, prior year | 80,604 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 80,604 |
| 6. Increase in total premium reserves | 26,490,690 | 1,771 | 0 | 80,316 | 0 | 26,489,014 | 0 | 0 | (80,411) |
| B. Contract Reserves: | | | | | | | | | |
| 1. Additional reserves (a) | 2,392,468,210 | 374,334 | | 15,948 | | 2,390,602,846 | | | 1,475,082 |
| 2. Reserve for future contingent benefits | 0 | | | | | | | | |
| 3. Total contract reserves, current year | 2,392,468,210 | 374,334 | 0 | 15,948 | 0 | 2,390,602,846 | 0 | 0 | 1,475,082 |
| 4. Total contract reserves, prior year. | 1,475,082 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,475,082 |
| 5. Increase in contract reserves | 2,390,993,128 | 374,334 | 0 | 15,948 | 0 | 2,390,602,846 | 0 | 0 | 0 |
| C. Claim Reserves and Liabilities: | | | | | | | | | |
| 1. Total current year | 906,898,641 | 135,379 | 0 | 27,169 | 0 | 904,054,775 | 0 | 0 | 2,681,318 |
| 2. Total prior year | 2,901,423 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,901,423 |
| 3. Increase | 903,997,218 | 135,379 | 0 | 27,169 | 0 | 904,054,775 | 0 | 0 | (220,105) |
| **PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES** | | | | | | | | | |
| 1. Claims paid during the year: | | | | | | | | | |
| 1.1 On claims incurred prior to current year | 262,690,153 | 31,090 | | | | 261,793,432 | | | 865,631 |
| 1.2 On claims incurred during current year | 0 | | | | | | | | |
| 2. Claim reserves and liabilities, December 31, current year: | | | | | | | | | |
| 2.1 On claims incurred prior to current year | 906,898,641 | 135,379 | | 27,169 | | 904,054,775 | | | 2,681,318 |
| 2.2 On claims incurred during current year | 0 | | | | | | | | |
| 3. Test: | | | | | | | | | |
| 3.1 Lines 1.1 and 2.1 | 1,169,588,794 | 166,469 | 0 | 27,169 | 0 | 1,165,848,207 | 0 | 0 | 3,546,949 |
| 3.2 Claim reserves and liabilities, December 31, prior year | 2,901,423 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,901,423 |
| 3.3 Line 3.1 minus Line 3.2 | 1,166,687,371 | 166,469 | 0 | 27,169 | 0 | 1,165,848,207 | 0 | 0 | 645,526 |
| **PART 4. - REINSURANCE** | | | | | | | | | |
| A. Reinsurance Assumed: | | | | | | | | | |
| 1. Premiums written | 3,455,129,646 | 3,119 | | 1,533 | | 3,454,806,460 | | | 318,534 |
| 2. Premiums earned | 3,430,961,476 | 1,348 | | 1,217 | | 3,430,640,266 | | | 318,645 |
| 3. Incurred claims | 1,166,689,106 | 166,469 | | 27,169 | | 1,165,848,207 | | | 647,261 |
| 4. Commissions | (248,204,051) | 72 | 0 | 36 | | (248,262,811) | | | 58,652 |
| B. Reinsurance Ceded: | | | | | | | | | |
| 1. Premiums written | 0 | | | | | | | | |
| 2. Premiums earned | 0 | | | | | | | | |
| 3. Incurred claims | 1,735 | | | | | | | | 1,735 |
| 4. Commissions | 0 | 0 | 0 | | | | | | |

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

# SCHEDULE H - PART 5 - HEALTH CLAIMS

| | 1<br>Medical | 2<br>Dental | 3<br>Other | 4<br>Total |
|---|---|---|---|---|
| A. Direct: | | | | |
| 1. Incurred Claims | | | | 0 |
| 2. Beginning Claim Reserves and Liabilities | | | | 0 |
| 3. Ending Claim Reserves and Liabilities | | | | 0 |
| 4. Claims Paid | 0 | 0 | 0 | 0 |
| B. Assumed Reinsurance: | | | | |
| 5. Incurred Claims | | | 1,166,689,106 | 1,166,689,106 |
| 6. Beginning Claim Reserves and Liabilities | | | 2,901,423 | 2,901,423 |
| 7. Ending Claim Reserves and Liabilities | | | 906,898,641 | 906,898,641 |
| 8. Claims Paid | 0 | 0 | 262,691,888 | 262,691,888 |
| C. Ceded Reinsurance: | | | | |
| 9. Incurred Claims | | | 1,735 | 1,735 |
| 10. Beginning Claim Reserves and Liabilities | | | | 0 |
| 11. Ending Claim Reserves and Liabilities | | | | 0 |
| 12. Claims Paid | 0 | 0 | 1,735 | 1,735 |
| D. Net: | | | | |
| 13. Incurred Claims | 0 | 0 | 1,166,687,371 | 1,166,687,371 |
| 14. Beginning Claim Reserves and Liabilities | 0 | 0 | 2,901,423 | 2,901,423 |
| 15. Ending Claim Reserves and Liabilities | 0 | 0 | 906,898,641 | 906,898,641 |
| 16. Claims Paid | 0 | 0 | 262,690,153 | 262,690,153 |
| E. Net Incurred Claims and Cost Containment Expenses: | | | | |
| 17. Incurred Claims and Cost Containment Expenses | | | 1,168,900,078 | 1,168,900,078 |
| 18. Beginning Reserves and Liabilities | | | 2,901,423 | 2,901,423 |
| 19. Ending Reserves and Liabilities | | | 906,898,641 | 906,898,641 |
| 20. Paid Claims and Cost Containment Expenses | 0 | 0 | 264,902,860 | 264,902,860 |

# 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Amount of In Force at End of Year | 9<br>Reserve | 10<br>Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld Under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 62413 | 36-0947200 | 11/22/2000 | WILCAC LIFE INS CO | IL | CO/I | XXXL | 174,384 | 2,058 | 238 | 69 | 0 | 0 |
| 65900 | 04-2299444 | 06/01/2001 | WILCO LIFE INS CO | IN | YRT/I | OL | 689,656 | 684 | 98 | 38 | 0 | 0 |
| 65900 | 04-2299444 | 07/24/2007 | WILCO LIFE INS CO | IN | CO/I | XXXL | 0 | 0 | 0 | 20,004 | 0 | 0 |
| 65900 | 04-2299444 | 01/01/2010 | WILCO LIFE INS CO | IN | YRT/I | OL | 0 | 0 | (43,897) | 0 | 0 | 0 |
| 60704 | 94-1516991 | 01/01/2012 | WILTON REASSUR LIFE CO OF NY | NY | CO/I | OL | 2,788,758,031 | 277,113,306 | 15,805,946 | 11,091,096 | 0 | 0 |
| 0299999. General Account - U.S. Affiliates - Other | | | | | | | 2,789,622,071 | 277,116,048 | 15,762,385 | 11,111,207 | 0 | 0 |
| 0399999. Total General Account - U.S. Affiliates | | | | | | | 2,789,622,071 | 277,116,048 | 15,762,385 | 11,111,207 | 0 | 0 |
| 0699999. Total General Account - Non-U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 |
| 0799999. Total General Account - Affiliates | | | | | | | 2,789,622,071 | 277,116,048 | 15,762,385 | 11,111,207 | 0 | 0 |
| 90611 | 41-1366075 | 12/01/2005 | ALLIANZ LIFE INS CO OF N AMER | MN | YRT/I | OL | 26,965,483 | 50,055 | 145,056 | 3,906 | 0 | 0 |
| 90611 | 41-1366075 | 10/01/2006 | ALLIANZ LIFE INS CO OF N AMER | MN | YRT/I | XXXLO | 129,252,138 | 458,585 | 415,896 | 59,728 | 0 | 0 |
| 90611 | 41-1366075 | 02/01/2008 | ALLIANZ LIFE INS CO OF N AMER | MN | CO/I | XXXL | 62,195,457 | 1,860,345 | 83,224 | 13,623 | 0 | 0 |
| 60739 | 74-0484030 | 09/01/2007 | AMERICAN NATL INS CO | TX | CO/I | OL | 28,002,424 | 68,701 | 61,093 | 1,156 | 0 | 0 |
| 60739 | 74-0484030 | 09/01/2007 | AMERICAN NATL INS CO | TX | CO/I | XXXL | 484,474,753 | 10,412,504 | 1,056,978 | 171,037 | 0 | 0 |
| 80624 | 13-1851754 | 01/01/2007 | AMERICAN PROGRESSIVE L&H INS OF N | NY | CO/I | XXXL | 29,987,486 | 10,445,998 | 1,321,296 | 686,353 | 0 | 0 |
| 61999 | 35-0810610 | 01/01/2009 | AMERICO FIN LIFE & ANN INS CO | TX | CO/I | XXXL | 28,065,079 | 7,727,869 | 1,148,036 | 577,798 | 0 | 0 |
| 61301 | 47-0098400 | 01/01/2007 | AMERITAS LIFE INS CORP | NE | YRT/I | XXXLO | 0 | 0 | (119,016) | 9,203 | 0 | 0 |
| 61301 | 47-0098400 | 02/01/2007 | AMERITAS LIFE INS CORP | NE | CO/I | XXXL | 651,385,367 | 16,516,719 | 1,016,405 | 583,175 | 0 | 15 |
| 61301 | 47-0098400 | 06/15/2007 | AMERITAS LIFE INS CORP | NE | YRT/I | XXXLO | 116,761,830 | 894,791 | 352,657 | 90,612 | 0 | 0 |
| 61301 | 47-0098400 | 06/15/2007 | AMERITAS LIFE INS CORP | NE | CO/I | OL | 5,331,602 | 30,102 | 0 | 9,868 | 0 | 0 |
| 61301 | 47-0098400 | 06/15/2007 | AMERITAS LIFE INS CORP | NE | CO/I | XXXL | 53,280,061 | 1,236,084 | 87,830 | 0 | 0 | 0 |
| 61301 | 47-0098400 | 04/09/2009 | AMERITAS LIFE INS CORP | NE | CO/I | OL | 51,354,888 | 185,384 | 139,637 | 0 | 0 | 0 |
| 61301 | 47-0098400 | 04/09/2009 | AMERITAS LIFE INS CORP | NE | CO/I | XXXL | 305,332,545 | 7,473,111 | 830,201 | 405,847 | 0 | 0 |
| 60033 | 13-3758127 | 01/01/2007 | AMERITAS LIFE INS CORP OF NY | NY | YRT/I | XXXLO | 12,980,758 | 40,801 | 34,506 | 0 | 0 | 0 |
| 60033 | 13-3758127 | 02/01/2007 | AMERITAS LIFE INS CORP OF NY | NY | CO/I | XXXL | 144,478,596 | 3,690,136 | 290,210 | 0 | 0 | 0 |
| 60033 | 13-3758127 | 04/09/2009 | AMERITAS LIFE INS CORP OF NY | NY | CO/I | OL | 13,297,753 | 51,013 | 37,476 | 0 | 0 | 0 |
| 60033 | 13-3758127 | 04/09/2009 | AMERITAS LIFE INS CORP OF NY | NY | CO/I | XXXL | 58,281,524 | 1,440,159 | 164,251 | 0 | 0 | 0 |
| 72222 | 05-0340166 | 08/01/2008 | AMICA LIFE INS CO | RI | CO/I | XXXL | 625,469,534 | 10,579,140 | 1,213,627 | 161,802 | 0 | 0 |
| 61492 | 44-0188050 | 10/01/2007 | ATHENE ANNUITY & LIFE ASSUR CO | DE | CO/I | XXXL | 82,745,225 | 1,365,535 | 364,679 | 706,971 | 0 | 0 |
| 61492 | 44-0188050 | 01/01/2008 | ATHENE ANNUITY & LIFE ASSUR CO | DE | CO/I | XXXL | 326,974,381 | 10,262,470 | 1,828,246 | 716,930 | 0 | 0 |
| 94250 | 52-1236145 | 04/07/2000 | BANNER LIFE INS CO | MD | CO/I | XXXLO | 3,808,457 | 13,088 | 5,085 | 27,901 | 0 | 0 |
| 94250 | 52-1236145 | 02/14/2005 | BANNER LIFE INS CO | MD | CO/I | XXXL | 111,049,395 | 2,586,346 | 134,592 | 37,869 | 0 | 0 |
| 94250 | 52-1236145 | 06/08/2005 | BANNER LIFE INS CO | MD | CO/I | XXXL | 629,381,273 | 12,197,074 | 677,351 | 152,113 | 0 | 0 |
| 94250 | 52-1236145 | 08/15/2005 | BANNER LIFE INS CO | MD | CO/I | XXXL | 78,133,396 | 3,433,745 | 103,782 | 11,917 | 0 | 0 |
| 94250 | 52-1236145 | 10/03/2005 | BANNER LIFE INS CO | MD | YRT/I | OL | 12,099,319 | 308,916 | 208,426 | 74,214 | 0 | 0 |
| 94250 | 52-1236145 | 07/14/2006 | BANNER LIFE INS CO | MD | CO/I | XXXL | 572,235,587 | 12,122,089 | 584,607 | 120,626 | 0 | 0 |
| 94250 | 52-1236145 | 03/19/2007 | BANNER LIFE INS CO | MD | CO/I | XXXL | 65,956,576 | 1,236,751 | 58,923 | 10,244 | 0 | 0 |
| 94250 | 52-1236145 | 05/21/2007 | BANNER LIFE INS CO | MD | CO/I | XXXL | 106,076,620 | 2,493,961 | 105,150 | 19,488 | 0 | 0 |
| 94250 | 52-1236145 | 08/14/2007 | BANNER LIFE INS CO | MD | CO/I | XXXL | 200,649,634 | 4,422,258 | 213,306 | 40,319 | 0 | 0 |
| 94250 | 52-1236145 | 11/14/2007 | BANNER LIFE INS CO | MD | CO/I | XXXL | 47,779,857 | 1,119,499 | 42,358 | 9,104 | 0 | 0 |
| 94250 | 52-1236145 | 12/31/2007 | BANNER LIFE INS CO | MD | CO/I | XXXL | 166,543,631 | 3,489,606 | 169,222 | 34,604 | 0 | 0 |
| 94250 | 52-1236145 | 02/25/2008 | BANNER LIFE INS CO | MD | CO/I | XXXL | 779,241,410 | 17,151,028 | 783,033 | 100,000 | 0 | 0 |
| 94250 | 52-1236145 | 12/15/2008 | BANNER LIFE INS CO | MD | CO/I | XXXL | 58,791,607 | 165,700 | 71,447 | 0 | 0 | 0 |
| 61832 | 52-0676509 | 01/01/2009 | CHESAPEAKE LIFE INS CO | OK | CO/I | XXXL | 1,244,351,964 | 99,403,952 | 8,850,315 | 1,623,526 | 0 | 0 |
| 61832 | 52-0676509 | 01/01/2009 | CHESAPEAKE LIFE INS CO | OK | CO/I | FA | 0 | 3,058,796 | 32,848 | 0 | 0 | 0 |
| 61832 | 52-0676509 | 01/01/2009 | CHESAPEAKE LIFE INS CO | OK | CO/I | IL | 5,276,780 | 3,507,311 | 133,369 | 0 | 0 | 0 |
| 61832 | 52-0676509 | 01/01/2009 | CHESAPEAKE LIFE INS CO | OK | CO/I | OL | 720,857,463 | 134,830,167 | 18,219,434 | 3,932,898 | 0 | 0 |
| 61832 | 52-0676509 | 01/01/2009 | CHESAPEAKE LIFE INS CO | OK | CO/I | SC | 0 | 1,583,471 | 0 | 0 | 0 | 0 |
| 61832 | 52-0676509 | 03/01/2012 | CHESAPEAKE LIFE INS CO | OK | CO/G | OL | 67,827,864 | 1,812,136 | 248,259 | 1,775,958 | 0 | 0 |
| 61832 | 52-0676509 | 03/01/2012 | CHESAPEAKE LIFE INS CO | OK | CO/I | XXXL | 2,339,911,523 | 3,553,767 | 8,564,387 | 136,799 | 0 | 0 |
| 93432 | 06-1041383 | 01/01/2014 | CM LIFE INS CO | CT | CO/I | OL | 1,692,723,000 | 263,238,529 | 15,318,617 | 7,191,568 | 0 | 0 |
| 62359 | 36-1824600 | 01/01/2006 | CONSTITUTION LIFE INS CO | TX | CO/I | XXXL | 574,378 | 202,600 | 41,504 | 36,351 | 0 | 0 |
| 62359 | 36-1824600 | 10/01/2006 | CONSTITUTION LIFE INS CO | TX | CO/I | XXXL | 2,745,780 | 943,837 | 151,711 | 128,504 | 0 | 0 |
| 62359 | 36-1824600 | 10/01/2006 | CONSTITUTION LIFE INS CO | TX | CO/I | XXXL | 3,287,432 | 1,188,572 | 189,441 | 96,798 | 0 | 0 |
| 62359 | 36-1824600 | 01/01/2007 | CONSTITUTION LIFE INS CO | TX | CO/I | XXXL | 4,728,215 | 1,348,495 | 385,955 | 230,252 | 0 | 0 |
| 62359 | 36-1824600 | 01/01/2007 | CONSTITUTION LIFE INS CO | TX | CO/I | XXXL | 326,308 | 92,632 | 7,044 | 9,636 | 0 | 0 |
| 79065 | 04-2461439 | 09/17/2007 | DELAWARE LIFE INS CO | DE | YRT/I | OL | 92,298,887 | 608,082 | 229,683 | 55,261 | 0 | 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Amount of In Force at End of Year | 9<br>Reserve | 10<br>Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld Under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 72664 | 04-2845273 | 11/06/2007 | DELAWARE LIFE INS CO OF NY | NY | YRT/I | OL | 3,956,252 | 18,485 | 79,702 | 22,074 | 0 | 0 |
| 62928 | 42-0868851 | 09/01/2009 | EMC NATL LIFE CO | IA | CO/I | XXXL | 13,735,673 | 251,700 | 214,139 | 8,009 | 0 | 0 |
| 63274 | 52-6033321 | 04/01/2005 | FIDELITY & GUAR LIFE INS CO | IA | CO/I | XXXL | 1,943,506,863 | 44,014,709 | 10,095,918 | 3,693,346 | 0 | 0 |
| 63274 | 52-6033321 | 12/31/2007 | FIDELITY & GUAR LIFE INS CO | IA | CO/I | XXXL | 3,939,069,744 | 100,536,522 | 13,533,493 | 7,842,576 | 0 | 0 |
| 63274 | 52-6033321 | 01/01/2011 | FIDELITY & GUAR LIFE INS CO | IA | CO/I | OL | 2,280,101,365 | 404,322,634 | 24,965,885 | 26,517,284 | 0 | 0 |
| 63274 | 52-6033321 | 01/01/2011 | FIDELITY & GUAR LIFE INS CO | IA | CO/I | XXXL | 3,091,703,941 | 121,367,774 | 33,123,748 | 0 | 0 | 0 |
| 63274 | 52-6033321 | 01/01/2011 | FIDELITY & GUAR LIFE INS CO | IA | CO/I | AXXX | 6,453,162,795 | 903,442,289 | 35,851,689 | 0 | 0 | 0 |
| 63274 | 52-6033321 | 01/01/2011 | FIDELITY & GUAR LIFE INS CO | IA | CO/I | XXXL | 3,354,546,452 | 40,078,983 | 10,339,971 | 18,848,450 | 0 | 0 |
| 78417 | 91-1367496 | 01/01/2006 | FIRST SYMETRA NATL LIFE INS CO OF | NY | CO/I | XXXL | 998,529 | 26,195 | 1,978 | 249 | 0 | 0 |
| 78417 | 91-1367496 | 07/01/2009 | FIRST SYMETRA NATL LIFE INS CO OF | NY | CO/I | XXXL | 61,566 | 1,623 | 255 | 28 | 0 | 0 |
| 65536 | 54-0283385 | 11/28/2005 | GENWORTH LIFE & ANN INS CO | VA | YRT/I | XXXLO | 1,228,833,475 | 4,192,581 | 2,751,946 | 763,023 | 0 | 0 |
| 70025 | 91-6027719 | 11/28/2005 | GENWORTH LIFE INS CO | DE | YRT/I | OL | 8,874 | 59 | 0 | 234 | 0 | 0 |
| 70025 | 91-6027719 | 11/28/2005 | GENWORTH LIFE INS CO | DE | YRT/I | XXXLO | 10,512,070 | 76,868 | 38,248 | 11,671 | 0 | 0 |
| 64246 | 13-5123390 | 06/03/2002 | GUARDIAN LIFE INS CO OF AMER | NY | CO/I | XXXL | 38,879,348 | 417,117 | 119,759 | 19,758 | 0 | 0 |
| 64904 | 61-0574893 | 09/01/2013 | INVESTORS HERITAGE LIFE INS CO | KY | CO/I | XXXL | 5,284,229 | 570,045 | 351,751 | 0 | 0 | 0 |
| 65056 | 38-1659835 | 11/22/2000 | JACKSON NATL LIFE INS CO | MI | CO/I | XXXL | 5,777,017 | 175,107 | 6,923 | 2,927 | 0 | 0 |
| 64017 | 75-0300900 | 01/01/2009 | JEFFERSON NATL LIFE INS CO | TX | CO/I | XXXL | 163,950,000 | 4,357,998 | 852,995 | (87,626) | 0 | 0 |
| 86375 | 13-3646501 | 01/01/2000 | JOHN HANCOCK LIFE INS CO OF NY | NY | YRT/I | OL | 13,727,361 | 175,140 | 104,640 | 0 | 0 | 0 |
| 65838 | 01-0233346 | 01/01/2000 | JOHN HANCOCK LIFE INS CO USA | MI | YRT/I | OL | 83,178,050 | 1,318,931 | 885,434 | 1,127,322 | 0 | 0 |
| 65838 | 01-0233346 | 01/01/2000 | JOHN HANCOCK LIFE INS CO USA | MI | YRT/I | OL | 19,813,612 | 384,034 | 266,422 | 268,105 | 0 | 0 |
| 65129 | 44-0308260 | 05/18/2001 | KANSAS CITY LIFE INS CO | MO | YRT/I | OL | 3,663,465 | 28,480 | 7,273 | 3,260 | 0 | 0 |
| 65927 | 04-2314290 | 01/01/2008 | LINCOLN HERITAGE LIFE INS CO | IL | CO/I | XXXL | 620,629,988 | 108,918,378 | 38,635,249 | 7,370,074 | 0 | 0 |
| 93580 | 84-0849721 | 04/01/2006 | M LIFE INS CO | CO | YRT/I | OL | 194,494,016 | 86,127 | 806,563 | 115,510 | 0 | 0 |
| 65935 | 04-1590850 | 05/23/2005 | MASSACHUSETTS MUT LIFE INS CO | MA | CO/I | XXXL | 518,811,618 | 17,382,997 | 831,007 | 53,077 | 0 | 0 |
| 65935 | 04-1590850 | 05/23/2005 | MASSACHUSETTS MUT LIFE INS CO | MA | CO/I | XXXLO | 22,540,863 | 22,173 | 0 | 1,083 | 0 | 0 |
| 65978 | 13-5581829 | 01/01/1986 | METROPOLITAN LIFE INS CO | NY | YRT/I | OL | 82,852,597 | 0 | 33,046 | 756,196 | 0 | 0 |
| 66087 | 62-0724538 | 01/01/2009 | MID WEST NATL LIFE INS CO OF TN | TX | CO/I | OL | 24,362,000 | 87,374 | 0 | 0 | 0 | 0 |
| 66087 | 62-0724538 | 01/01/2009 | MID WEST NATL LIFE INS CO OF TN | TX | CO/I | XXXL | 40,030,003 | 2,209,477 | 207,416 | (149,901) | 0 | 0 |
| 66087 | 62-0724538 | 01/01/2009 | MID WEST NATL LIFE INS CO OF TN | TX | CO/I | OL | 0 | 553,000 | 0 | 0 | 0 | 0 |
| 66087 | 62-0724538 | 01/01/2009 | MID WEST NATL LIFE INS CO OF TN | TX | CO/I | FA | 0 | 18,074,141 | 320,652 | 0 | 0 | 0 |
| 66087 | 62-0724538 | 01/01/2009 | MID WEST NATL LIFE INS CO OF TN | TX | CO/I | OL | 159,136,101 | 40,640,826 | 2,295,677 | 817,718 | 0 | 0 |
| 66087 | 62-0724538 | 01/01/2009 | MID WEST NATL LIFE INS CO OF TN | TX | CO/I | SC | 0 | 2,160,941 | 0 | 0 | 0 | 0 |
| 66087 | 62-0724538 | 01/01/2009 | MID WEST NATL LIFE INS CO OF TN | TX | CO/I | OL | 56,988,357 | 339,224 | 0 | 0 | 0 | 0 |
| 66087 | 62-0724538 | 01/01/2009 | MID WEST NATL LIFE INS CO OF TN | TX | CO/I | XXXL | 119,733,911 | 7,621,572 | 602,463 | 0 | 0 | 0 |
| 66087 | 62-0724538 | 01/01/2009 | MID WEST NATL LIFE INS CO OF TN | TX | CO/I | FA | 0 | 32,747,246 | 476,424 | 0 | 0 | 0 |
| 66087 | 62-0724538 | 01/01/2009 | MID WEST NATL LIFE INS CO OF TN | TX | CO/I | IL | 987,933 | 691,804 | 0 | 0 | 0 | 0 |
| 66087 | 62-0724538 | 01/01/2009 | MID WEST NATL LIFE INS CO OF TN | TX | CO/I | OL | 347,086,819 | 78,331,188 | 4,030,086 | 1,958,616 | 0 | 0 |
| 66087 | 62-0724538 | 01/01/2009 | MID WEST NATL LIFE INS CO OF TN | TX | CO/I | SC | 0 | 4,095,794 | 0 | 0 | 0 | 0 |
| 66087 | 62-0724538 | 01/01/2009 | MID WEST NATL LIFE INS CO OF TN | TX | CO/I | XXXL | 13,344,924 | 4,814,125 | 0 | 0 | 0 | 0 |
| 57541 | 36-1493430 | 06/01/2007 | MODERN WOODMEN OF AMER | IL | CO/I | XXXL | 634,518,848 | 12,115,490 | 1,203,446 | 165,595 | 0 | 0 |
| 57541 | 36-1493430 | 06/01/2007 | MODERN WOODMEN OF AMER | IL | YRT/I | XXXLO | 39,761,888 | 88,121 | 139,314 | 10,551 | 0 | 0 |
| 66311 | 31-0717055 | 07/01/2005 | MOTORISTS LIFE INS CO | OH | CO/I | XXXL | 123,431,921 | 3,525,816 | 203,025 | 41,440 | 0 | 24 |
| 60593 | 43-0825796 | 01/01/2001 | NATIONAL STATES INS CO | MO | CO/I | OL | 62,319,115 | 23,612,746 | 1,980,149 | 1,742,540 | 0 | 0 |
| 60593 | 43-0825796 | 12/31/2002 | NATIONAL STATES INS CO | MO | CO/I | OL | 18,557,631 | 7,032,961 | 593,611 | 518,901 | 0 | 0 |
| 91626 | 04-2708937 | 01/01/1986 | NEW ENGLAND LIFE INS CO | MA | YRT/I | OL | 91,928,481 | 0 | 431,749 | 302,603 | 0 | 0 |
| 66974 | 36-2428931 | 01/01/2006 | NORTH AMER CO LIFE & HLTH INS | IA | YRT/I | OL | 19,621,607 | 67,997 | 259,383 | 66,592 | 0 | 0 |
| 67032 | 56-0340860 | 01/01/2007 | NORTH CAROLINA MUT LIFE INS CO | NC | CO/I | XXXL | 37,329,569 | 5,183,977 | 1,379,721 | 267,241 | 0 | 0 |
| 67660 | 23-1305366 | 01/01/2007 | PENNSYLVANIA LIFE INS CO | PA | CO/I | XXXL | 1,004,865 | 302,680 | 65,721 | 34,776 | 0 | 0 |
| 67660 | 23-1305366 | 01/01/2007 | PENNSYLVANIA LIFE INS CO | PA | CO/I | XXXL | 6,032,908 | 2,136,963 | 470,166 | 349,810 | 0 | 0 |
| 93548 | 06-1045829 | 09/01/2006 | PHL VARIABLE INS CO | CT | CO/I | OL | 7,428,962 | 24,058 | 0 | 5,453 | 0 | 0 |
| 93548 | 06-1045829 | 09/01/2006 | PHL VARIABLE INS CO | CT | CO/I | XXXL | 528,950,158 | 10,248,643 | 737,676 | 106,212 | 0 | 0 |
| 93548 | 06-1045829 | 09/01/2006 | PHL VARIABLE INS CO | CT | CO/I | OL | 2,938,483 | 7,885 | 238,593 | 2,422 | 0 | 0 |
| 93548 | 06-1045829 | 09/01/2006 | PHL VARIABLE INS CO | CT | CO/I | XXXL | 605,772,272 | 22,650,304 | 620,393 | 82,388 | 0 | 0 |
| 93734 | 43-1240953 | 07/01/2000 | PHOENIX LIFE & ANN CO | CT | CO/I | OL | 163,443 | 521 | 0 | 921 | 0 | 0 |
| 67814 | 06-0493340 | 09/01/2006 | PHOENIX LIFE INS CO | NY | CO/I | XXXL | 69,146,240 | 2,628,517 | 104,814 | 11,201 | 0 | 0 |
| 67814 | 06-0493340 | 09/01/2006 | PHOENIX LIFE INS CO | NY | CO/I | OL | 177,808 | 137 | 0 | 289 | 0 | 0 |
| 67814 | 06-0493340 | 09/01/2006 | PHOENIX LIFE INS CO | NY | CO/I | XXXL | 22,487,240 | 630,365 | 31,467 | 5,638 | 0 | 0 |
| 68136 | 63-0169720 | 01/01/2000 | PROTECTIVE LIFE INS CO | TN | CO/I | XXXL | 932,692,765 | 25,612,880 | 1,786,628 | 612,069 | 0 | 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Amount of In Force at End of Year | 9<br>Reserve | 10<br>Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld Under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 68136 | 63-0169720 | 01/01/2000 | PROTECTIVE LIFE INS CO | TN | CO/I | XXXLO | 12,127,311 | 46,637 | 0 | 7,818 | 0 | 0 |
| 68136 | 63-0169720 | 07/03/2006 | PROTECTIVE LIFE INS CO | TN | MCO/I | OL | 1,261,059,075 | | 19,917,362 | 18,174,506 | 132,292,710 | 0 |
| 68136 | 63-0169720 | 07/03/2006 | PROTECTIVE LIFE INS CO | TN | MCO/I | SC | 0 | 712,253 | 0 | 1,758,868 | 386,499,879 | 0 |
| 68136 | 63-0169720 | 07/03/2006 | PROTECTIVE LIFE INS CO | TN | CO/I | XXXL | 4,728,976,672 | 194,980,389 | 12,346,082 | 6,576,130 | 0 | 0 |
| 68136 | 63-0169720 | 07/03/2006 | PROTECTIVE LIFE INS CO | TN | MCO/I | OL | 383,042,044 | 0 | 4,076,003 | 0 | 71,906,430 | 0 |
| 68136 | 63-0169720 | 07/03/2006 | PROTECTIVE LIFE INS CO | TN | CO/I | XXXL | 2,709,201,688 | 112,008,491 | 6,768,174 | 240,486 | 0 | 0 |
| 68136 | 63-0169720 | 07/03/2006 | PROTECTIVE LIFE INS CO | TN | CO/I | OL | 432,005,316 | (2,345,186) | 448,428 | 42,826 | 0 | 0 |
| 68136 | 63-0169720 | 07/03/2006 | PROTECTIVE LIFE INS CO | TN | CO/I | OL | 806,477,350 | (684,081) | 4,218,299 | 2,126,182 | 0 | 0 |
| 68136 | 63-0169720 | 01/01/2013 | PROTECTIVE LIFE INS CO | TN | CO/I | XXXL | 540,337,332 | 12,240,462 | 2,191,985 | 606,861 | 0 | 0 |
| 68136 | 63-0169720 | 01/01/2013 | PROTECTIVE LIFE INS CO | TN | CO/I | XXXL | 338,316,745 | 5,560,115 | 1,589,674 | 30,987 | 0 | 0 |
| 68136 | 63-0169720 | 01/01/2013 | PROTECTIVE LIFE INS CO | TN | MCO/I | OL | 16,230,241 | 0 | 1,059,941 | 0 | 0 | 0 |
| 68284 | 48-0557726 | 01/01/2007 | PYRAMID LIFE INS CO | KS | CO/I | XXXL | 10,872,425 | 3,277,162 | 622,935 | 466,958 | 0 | 0 |
| 68772 | 15-0442730 | 08/01/2001 | SECURITY MUT LIFE INS CO OF NY | NY | YRT/I | XXXLO | 10,178,494 | 129,641 | 36,860 | 12,973 | 0 | 0 |
| 68608 | 91-0742147 | 01/19/2005 | SYMETRA LIFE INS CO | IA | CO/I | XXXL | 258,399,482 | 4,795,465 | 302,994 | 74,443 | 0 | 0 |
| 68608 | 91-0742147 | 01/01/2006 | SYMETRA LIFE INS CO | IA | CO/I | OL | 5,182,655 | 9,951 | 0 | 257 | 0 | 0 |
| 68608 | 91-0742147 | 01/01/2006 | SYMETRA LIFE INS CO | IA | CO/I | XXXL | 347,932,469 | 8,368,040 | 590,693 | 352,788 | 0 | 0 |
| 68608 | 91-0742147 | 07/01/2009 | SYMETRA LIFE INS CO | IA | CO/I | XXXL | 8,707,184 | 114,298 | 24,470 | 234 | 0 | 0 |
| 70688 | 36-6071399 | 01/19/2005 | TRANSAMERICA FINANCIAL LIFE INS C | NY | YRT/I | XXXLO | 131,847 | 616 | 702 | 393 | 0 | 0 |
| 70688 | 36-6071399 | 01/19/2005 | TRANSAMERICA FINANCIAL LIFE INS C | NY | CO/I | XXXL | 21,737,524 | 591,190 | 40,623 | 10,092 | 0 | 0 |
| 70688 | 36-6071399 | 04/01/2005 | TRANSAMERICA FINANCIAL LIFE INS C | NY | YRT/I | XXXLO | 23,344,226 | 151,757 | 81,373 | 10,900 | 0 | 0 |
| 70688 | 36-6071399 | 08/15/2005 | TRANSAMERICA FINANCIAL LIFE INS C | NY | YRT/I | OL | 14,942,803 | 1,327,601 | 882,212 | 119,855 | 0 | 0 |
| 70688 | 36-6071399 | 10/01/2006 | TRANSAMERICA FINANCIAL LIFE INS C | NY | YRT/I | OL | 227,743 | 742 | 504 | 56 | 0 | 0 |
| 70688 | 36-6071399 | 10/02/2006 | TRANSAMERICA FINANCIAL LIFE INS C | NY | YRT/I | XXXLO | 3,564,343 | 16,054 | 10,588 | 1,577 | 0 | 0 |
| 70688 | 36-6071399 | 04/01/2017 | TRANSAMERICA FINANCIAL LIFE INS C | NY | COFW/I | FA | 0 | 170,388,107 | 0 | 0 | 0 | 1,123,231 |
| 70688 | 36-6071399 | 04/01/2017 | TRANSAMERICA FINANCIAL LIFE INS C | NY | COFW/I | OL | 285,123,901 | 160,178,908 | 0 | 59,876 | 0 | 1,000,000 |
| 86231 | 39-0989781 | 01/19/2005 | TRANSAMERICA LIFE INS CO | IA | CO/I | XXXL | 362,808,667 | 11,550,929 | 4,283 | 183,221 | 0 | 0 |
| 86231 | 39-0989781 | 01/19/2005 | TRANSAMERICA LIFE INS CO | IA | CO/I | XXXLO | 124,038 | 1,806 | 675,737 | 109,945 | 0 | 0 |
| 86231 | 39-0989781 | 01/19/2005 | TRANSAMERICA LIFE INS CO | IA | YRT/I | XXXLO | 12,571,532 | 54,261 | 62,247 | 19,988 | 0 | 0 |
| 86231 | 39-0989781 | 04/01/2005 | TRANSAMERICA LIFE INS CO | IA | YRT/I | XXXLO | 411,019,887 | 1,874,958 | 1,437,926 | 243,611 | 0 | 0 |
| 86231 | 39-0989781 | 08/15/2005 | TRANSAMERICA LIFE INS CO | IA | YRT/I | OL | 343,010,036 | 34,630,033 | 18,843,414 | 3,122,633 | 0 | 0 |
| 86231 | 39-0989781 | 04/01/2006 | TRANSAMERICA LIFE INS CO | IA | YRT/I | XXXLO | 11,316,969 | 38,545 | 25,591 | 5,022 | 0 | 0 |
| 86231 | 39-0989781 | 10/01/2006 | TRANSAMERICA LIFE INS CO | IA | YRT/I | OL | 118,904 | 172 | 0 | 35,120 | 0 | 0 |
| 86231 | 39-0989781 | 10/01/2006 | TRANSAMERICA LIFE INS CO | IA | YRT/I | XXXLO | 14,810,647 | 69,698 | 198,627 | 164,248 | 0 | 0 |
| 86231 | 39-0989781 | 10/02/2006 | TRANSAMERICA LIFE INS CO | IA | YRT/I | OL | 16,921 | 45 | 20,457 | 186 | 0 | 0 |
| 86231 | 39-0989781 | 10/02/2006 | TRANSAMERICA LIFE INS CO | IA | YRT/I | XXXLO | 3,314,018 | 10,869 | 0 | 788 | 0 | 0 |
| 86231 | 39-0989781 | 04/01/2017 | TRANSAMERICA LIFE INS CO | IA | COFW/I | FA | 0 | 3,805,657,784 | 0 | 0 | 0 | 12,529,200 |
| 86231 | 39-0989781 | 04/01/2017 | TRANSAMERICA LIFE INS CO | IA | COFW/I | OL | 8,676,729,874 | 4,009,960,635 | 80,205,079 | 16,416,600 | 0 | (7,626,156) |
| 86231 | 39-0989781 | 04/01/2017 | TRANSAMERICA LIFE INS CO | IA | MCOFW/I | OL | 6,489,882,032 | 0 | 10,226,984 | (623,730) | 3,584,082,773 | 20,985,200 |
| 66281 | 52-0419790 | 04/01/2017 | TRANSAMERICA PREMIER LIFE INS CO | IA | COFW/I | FA | 0 | 2,364,300,748 | 0 | 0 | 0 | 6,413,653 |
| 66281 | 52-0419790 | 04/01/2017 | TRANSAMERICA PREMIER LIFE INS CO | IA | COFW/I | OL | | 6,103,564 | 70,704 | 136,058 | 0 | 8,683,061 |
| 66281 | 52-0419790 | 04/01/2017 | TRANSAMERICA PREMIER LIFE INS CO | IA | MCOFW/I | OL | 755,246,490 | 0 | (845,624) | 5,092,617 | 341,492,196 | (403,686) |
| 60227 | 74-2843158 | 01/01/2005 | TRINITY LIFE INS CO | OK | CO/I | XXXL | 2,648,554 | 931,658 | 132,036 | 46,822 | 0 | 0 |
| 84530 | 38-2046096 | 07/01/2006 | US FINANCIAL LIFE INS CO | OH | YRT/I | OL | 3,265,913 | 101,939 | 0 | 39,322 | 0 | 0 |
| 84530 | 38-2046096 | 07/01/2006 | US FINANCIAL LIFE INS CO | OH | YRT/I | XXXLO | 95,058,449 | 462,032 | 634,687 | 125,540 | 0 | 0 |
| 70319 | 36-1933760 | 03/01/2006 | WASHINGTON NATL INS CO | IN | CO/I | XXXL | 83,445,810 | 1,129,796 | 166,126 | 0 | 0 | 0 |
| 70319 | 36-1933760 | 04/01/2010 | WASHINGTON NATL INS CO | IN | CO/I | OL | 388,978,529 | 116,548,659 | 4,945,353 | 3,233,717 | 0 | 0 |
| 70319 | 36-1933760 | 04/01/2010 | WASHINGTON NATL INS CO | IN | CO/I | SC | 0 | 282,370 | 10,464 | 0 | 0 | 0 |
| 70319 | 36-1933760 | 04/01/2010 | WASHINGTON NATL INS CO | IN | CO/I | XXXL | 192,118,360 | 11,951,714 | 0 | 0 | 0 | 0 |
| 70319 | 36-1933760 | 04/01/2010 | WASHINGTON NATL INS CO | IN | CO/I | OL | 483,730,221 | 156,608,260 | 9,181,209 | 3,717,716 | 0 | 0 |
| 70319 | 36-1933760 | 04/01/2010 | WASHINGTON NATL INS CO | IN | CO/I | SC | 0 | 147,128 | 38,505 | 0 | 0 | 0 |
| 66230 | 13-1976260 | 08/01/2000 | WILLIAM PENN LIFE INS CO OF NY | NY | CO/I | XXXL | 15,344,776 | 351,044 | 25,401 | 149,643 | 0 | 0 |
| 66230 | 13-1976260 | 02/14/2005 | WILLIAM PENN LIFE INS CO OF NY | NY | CO/I | XXXL | 170,516,507 | 3,945,920 | 195,159 | 43,388 | 0 | 0 |
| 66230 | 13-1976260 | 01/01/2006 | WILLIAM PENN LIFE INS CO OF NY | NY | YRT/I | XXXLO | 2,882,912 | 42,072 | 53,292 | 5,727 | 0 | 0 |
| 66230 | 13-1976260 | 08/01/2006 | WILLIAM PENN LIFE INS CO OF NY | NY | CO/I | XXXL | 183,811,601 | 4,434,027 | 207,278 | 234,057 | 0 | 0 |
| 66230 | 13-1976260 | 08/01/2007 | WILLIAM PENN LIFE INS CO OF NY | NY | CO/I | XXXL | 105,732,526 | 2,439,229 | 112,252 | 22,682 | 0 | 0 |
| 66230 | 13-1976260 | 02/25/2008 | WILLIAM PENN LIFE INS CO OF NY | NY | CO/I | XXXL | 163,388,361 | 4,010,483 | 184,170 | 38,176 | 0 | 0 |
| 66230 | 13-1976260 | 12/15/2008 | WILLIAM PENN LIFE INS CO OF NY | NY | CO/I | XXXL | 12,755,128 | 32,427 | 12,819 | 6,677 | 0 | 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Amount of In Force at End of Year | 9<br>Reserve | 10<br>Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld Under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0899999. General Account - U.S. Non-Affiliates | | | | | | | 71,505,773,787 | 13,930,847,049 | 440,112,823 | 157,588,504 | 4,516,273,988 | 42,704,542 |
| 00000 | AA-1561039 | 10/01/2005 | SUN LIFE ASSUR CO OF CANADA | CAN | YRT/I | 0L | 883,137,762 | 19,701,345 | 1,329,893 | 4,908,525 | 0 | 0 |
| 00000 | AA-1561039 | 10/01/2005 | SUN LIFE ASSUR CO OF CANADA | CAN | YRT/I | XXXLO | 0 | 0 | 15,677,207 | 2,006,447 | 0 | 0 |
| 00000 | AA-1561039 | 07/30/2007 | SUN LIFE ASSUR CO OF CANADA | CAN | YRT/I | 0L | 155,464,089 | 1,542,602 | 984,055 | 396,946 | 0 | 0 |
| 00000 | AA-3190837 | 01/19/2005 | TRANSAMERICA LIFE INTL (BERMUDA) LTD | BMU | YRT/I | XXXLO | 1,000 | 7 | 936 | 0 | 0 | 0 |
| 00000 | AA-3190837 | 04/01/2005 | TRANSAMERICA LIFE INTL (BERMUDA) LTD | BMU | YRT/I | 0L | 827,500 | 2,639 | 9,104 | 0 | 0 | 0 |
| 00000 | AA-3190837 | 04/01/2005 | TRANSAMERICA LIFE INTL (BERMUDA) LTD | BMU | YRT/I | XXXLO | 2,263,550 | 6,475 | 0 | 0 | 0 | 0 |
| 00000 | AA-3190837 | 08/15/2005 | TRANSAMERICA LIFE INTL (BERMUDA) LTD | BMU | YRT/I | 0L | 0 | 0 | 1,250 | 0 | 0 | 0 |
| 00000 | AA-3190837 | 04/01/2006 | TRANSAMERICA LIFE INTL (BERMUDA) LTD | BMU | YRT/I | 0L | 62,500 | 67 | 58,499 | 0 | 0 | 0 |
| 00000 | AA-3190837 | 04/01/2006 | TRANSAMERICA LIFE INTL (BERMUDA) LTD | BMU | YRT/I | XXXLO | 19,246,491 | 63,498 | 0 | 9,147 | 0 | 0 |
| 00000 | AA-3190837 | 04/01/2006 | TRANSAMERICA LIFE INTL (BERMUDA) LTD | BMU | YRT/I | 0L | 72,605,638 | 809,591 | 0 | 62,014 | 0 | 0 |
| 00000 | AA-3190837 | 04/01/2006 | TRANSAMERICA LIFE INTL (BERMUDA) LTD | BMU | YRT/I | XXXLO | 0 | 0 | 406,994 | 72,000 | 0 | 0 |
| 00000 | AA-3190837 | 04/01/2006 | TRANSAMERICA LIFE INTL (BERMUDA) LTD | BMU | YRT/I | XXXLO | 100,000 | 224 | 179 | 0 | 0 | 0 |
| 00000 | AA-3190837 | 10/02/2006 | TRANSAMERICA LIFE INTL (BERMUDA) LTD | BMU | YRT/I | XXXLO | 57,000 | 34 | (53) | 0 | 0 | 0 |
| 0999999. General Account - Non-U.S. Non-Affiliates | | | | | | | 1,133,765,530 | 22,126,482 | 18,468,064 | 7,455,079 | 0 | 0 |
| 1099999. Total General Account - Non-Affiliates | | | | | | | 72,639,539,317 | 13,952,973,531 | 458,580,887 | 165,043,583 | 4,516,273,988 | 42,704,542 |
| 1199999. Total General Account | | | | | | | 75,429,161,388 | 14,230,089,579 | 474,343,272 | 176,154,790 | 4,516,273,988 | 42,704,542 |
| 1499999. Total Separate Accounts - U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 |
| 1799999. Total Separate Accounts - Non-U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 |
| 1899999. Total Separate Accounts - Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 |
| 2199999. Total Separate Accounts - Non-Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 |
| 2299999. Total Separate Accounts | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 |
| 2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999) | | | | | | | 74,295,395,858 | 14,207,963,097 | 455,875,208 | 168,699,711 | 4,516,273,988 | 42,704,542 |
| 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) | | | | | | | 1,133,765,530 | 22,126,482 | 18,468,064 | 7,455,079 | 0 | 0 |
| 9999999 - Totals | | | | | | | 75,429,161,388 | 14,230,089,579 | 474,343,272 | 176,154,790 | 4,516,273,988 | 42,704,542 |

# SCHEDULE S - PART 1 - SECTION 2

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

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Premiums | 9<br>Unearned Premiums | 10<br>Reserve Liability Other Than for Unearned Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld Under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0399999. Total - U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 |
| 0699999. Total - Non-U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 |
| 0799999. Total - Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 |
| 61263 | 36-0770740 | 04/01/2018 | BANKERS LIFE & CAS CO | IL | QA/G | LTC | 3,119 | 0 | 491,605 | 19,879 | 0 | 0 |
| 61263 | 36-0770740 | 04/01/2018 | BANKERS LIFE & CAS CO | IL | QA/I | LTC | 3,454,807,993 | 24,168,281 | 3,198,403,835 | 96,275,982 | 0 | 0 |
| 61832 | 52-0676509 | 01/01/2009 | CHESAPEAKE LIFE INS CO | OK | QA/I | OH | 1,624 | 479 | 40,782 | 35,000 | 0 | 0 |
| 66087 | 62-0724538 | 01/01/2009 | MID WEST NATL LIFE INS CO OF TN | TX | QA/I | OH | 8,935 | 0 | 45,000 | 15,300 | 0 | 0 |
| 66087 | 62-0724538 | 01/01/2009 | MID WEST NATL LIFE INS CO OF TN | TX | QA/I | OH | 307,976 | 80,014 | 3,300,839 | 738,630 | 0 | 0 |
| 0899999. U.S. Non-Affiliates | | | | | | | 3,455,129,647 | 24,248,774 | 3,202,282,061 | 97,084,791 | 0 | 0 |
| 1099999. Total - Non-Affiliates | | | | | | | 3,455,129,647 | 24,248,774 | 3,202,282,061 | 97,084,791 | 0 | 0 |
| 1199999. Total U.S. (Sum of 0399999 and 0899999) | | | | | | | 3,455,129,647 | 24,248,774 | 3,202,282,061 | 97,084,791 | 0 | 0 |
| 1299999. Total Non-U.S. (Sum of 0699999 and 0999999) | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 |
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| | | | | | | | | | | | | |
| 9999999 - Totals | | | | | | | 3,455,129,647 | 24,248,774 | 3,202,282,061 | 97,084,791 | 0 | 0 |

# SCHEDULE S - PART 2

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

| 1<br>NAIC<br>Company<br>Code | 2<br>ID<br>Number | 3<br>Effective<br>Date | 4<br>Name of Company | 5<br>Domiciliary<br>Jurisdiction | 6<br>Paid Losses | 7<br>Unpaid Losses |
|---|---|---|---|---|---|---|
| 16399 | 82-5159810 | 07/01/2018 | REDDING REASSURANCE COMPANY 3 | MO | 0 | 25,935,281 |
| 0199999. Life and Annuity - U.S. Affiliates - Captive | | | | | 0 | 25,935,281 |
| 0399999. Total Life and Annuity - U.S. Affiliates | | | | | 0 | 25,935,281 |
| 00000 | AA-3190878 | 01/01/2000 | WILTON REINS BERMUDA LTD | BMU | 0 | 275,000 |
| 00000 | AA-3190878 | 01/01/2005 | WILTON REINS BERMUDA LTD | BMU | 0 | 1,194,975 |
| 00000 | AA-3190878 | 07/03/2006 | WILTON REINS BERMUDA LTD | BMU | 0 | 721,956 |
| 00000 | AA-3190878 | 06/30/2008 | WILTON REINS BERMUDA LTD | BMU | 0 | 2,840,265 |
| 00000 | AA-3190878 | 07/01/2009 | WILTON REINS BERMUDA LTD | BMU | 0 | 0 |
| 00000 | AA-3190878 | 09/01/2009 | WILTON REINS BERMUDA LTD | BMU | 0 | 2,049,743 |
| 00000 | AA-3190878 | 01/01/2011 | WILTON REINS BERMUDA LTD | BMU | 0 | 0 |
| 00000 | AA-3190878 | 04/01/2017 | WILTON REINS BERMUDA LTD | BMU | 0 | 17,433,875 |
| 0599999. Life and Annuity - Non-U.S. Affiliates - Other | | | | | 0 | 24,515,814 |
| 0699999. Total Life and Annuity - Non-U.S. Affiliates | | | | | 0 | 24,515,814 |
| 0799999. Total Life and Annuity - Affiliates | | | | | 0 | 50,451,095 |
| 62944 | 13-5570651 | 07/01/2006 | AXA EQUITABLE LIFE INS CO | NY | 0 | 85,500 |
| 62944 | 13-5570651 | 01/01/2008 | AXA EQUITABLE LIFE INS CO | NY | 0 | 14,000 |
| 62345 | 47-0766667 | 01/01/2000 | BERKSHIRE HATHAWAY LIFE INS CO NE | NE | 0 | 275,000 |
| 65838 | 01-0233346 | 01/01/2005 | JOHN HANCOCK LIFE INS CO USA | MI | 0 | 1,631,120 |
| 65838 | 01-0233346 | 07/01/2006 | JOHN HANCOCK LIFE INS CO USA | MI | 0 | 1,711,550 |
| 65838 | 01-0233346 | 01/01/2008 | JOHN HANCOCK LIFE INS CO USA | MI | 0 | 94,000 |
| 65676 | 35-0472300 | 06/13/1960 | LINCOLN NATL LIFE INS CO | IN | (24,181) | 0 |
| 65676 | 35-0472300 | 01/01/1976 | LINCOLN NATL LIFE INS CO | IN | 0 | 17,224 |
| 65676 | 35-0472300 | 01/01/1980 | LINCOLN NATL LIFE INS CO | IN | 22,500 | 0 |
| 65676 | 35-0472300 | 09/01/1980 | LINCOLN NATL LIFE INS CO | IN | 0 | 1,250 |
| 66346 | 58-0828824 | 10/01/1975 | MUNICH AMER REASSUR CO | GA | (1,728) | 0 |
| 88099 | 75-1608507 | 07/12/1968 | OPTIMUM RE INS CO | TX | 0 | 42,991 |
| 67660 | 23-1305366 | 06/30/1972 | PENNSYLVANIA LIFE INS CO | PA | 8,214 | (9,959) |
| 93572 | 43-1235868 | 01/01/2009 | RGA REINS CO | MO | (39,787) | 1,760,621 |
| 82627 | 06-0839705 | 06/01/1974 | SWISS RE LIFE & HLTH AMER INC | MO | 0 | 5,000 |
| 82627 | 06-0839705 | 06/01/1984 | SWISS RE LIFE & HLTH AMER INC | MO | 0 | 124 |
| 82627 | 06-0839705 | 01/01/1991 | SWISS RE LIFE & HLTH AMER INC | MO | 0 | 300,000 |
| 80802 | 38-1082080 | 07/01/2006 | US BR SUN LIFE ASSUR CO OF CANADA | MI | 0 | 28,500 |
| 80802 | 38-1082080 | 01/01/2008 | US BR SUN LIFE ASSUR CO OF CANADA | MI | 0 | 75,600 |
| 70319 | 36-1933760 | 04/01/2010 | WASHINGTON NATL INS CO | IN | 103,140 | 122,810 |
| 0899999. Life and Annuity - U.S. Non-Affiliates | | | | | 68,158 | 6,155,331 |
| 00000 | AA-3160046 | 07/01/2006 | ROYAL BANK OF CANADA INS CO LTD | BRB | 0 | 76,200 |
| 00000 | AA-3160046 | 01/01/2008 | ROYAL BANK OF CANADA INS CO LTD | BRB | 0 | 26,000 |
| 0999999. Life and Annuity - Non-U.S. Non-Affiliates | | | | | 0 | 102,200 |
| 1099999. Total Life and Annuity - Non-Affiliates | | | | | 68,158 | 6,257,531 |
| 1199999. Total Life and Annuity | | | | | 68,158 | 56,708,626 |
| 1499999. Total Accident and Health - U.S. Affiliates | | | | | 0 | 0 |
| 1799999. Total Accident and Health - Non-U.S. Affiliates | | | | | 0 | 0 |
| 1899999. Total Accident and Health - Affiliates | | | | | 0 | 0 |
| 2199999. Total Accident and Health - Non-Affiliates | | | | | 0 | 0 |
| 2299999. Total Accident and Health | | | | | 0 | 0 |
| 2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999) | | | | | 68,158 | 32,090,612 |
| 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) | | | | | 0 | 24,618,014 |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| 9999999 Totals - Life, Annuity and Accident and Health | | | | | 68,158 | 56,708,626 |

# SCHEDULE S - PART 3 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Reserve Credit Taken | | 11 | Outstanding Surplus Relief | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | | 12 | 13 | | |
| NAIC Company Code | ID Number | Effective Date | Name of Company | Domiciliary Jurisdiction | Type of Reinsurance Ceded | Type of Business Ceded | Amount in Force at End of Year | Current Year | Prior Year | Premiums | Current Year | Prior Year | Modified Coinsurance Reserve | Funds Withheld Under Coinsurance |
| 0399999. Total General Account - Authorized U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 0699999. Total General Account - Authorized Non-U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 0799999. Total General Account - Authorized Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 62944 | 13-5570651 | 05/01/1984 | AXA EQUITABLE LIFE INS CO | NY | YRT/I | OL | 151,310 | 6,808 | 5,988 | 4,118 | 0 | 0 | 0 | 0 |
| 62944 | 13-5570651 | 01/01/2000 | AXA EQUITABLE LIFE INS CO | NY | YRT/I | XXXL | 2,681,273 | 31,120 | 29,057 | 91,286 | 0 | 0 | 0 | 0 |
| 62944 | 13-5570651 | 01/01/2000 | AXA EQUITABLE LIFE INS CO | NY | YRT/I | XXXLO | 420,404 | 2,175 | 2,048 | 0 | 0 | 0 | 0 | 0 |
| 62944 | 13-5570651 | 07/01/2006 | AXA EQUITABLE LIFE INS CO | NY | YRT/I | OL | 2,278,914 | 181,702 | 166,194 | 0 | 0 | 0 | 0 | 0 |
| 62944 | 13-5570651 | 07/01/2006 | AXA EQUITABLE LIFE INS CO | NY | YRT/I | XXXL | 1,146,441 | 5,438 | 6,145 | 1,509 | 0 | 0 | 0 | 0 |
| 62944 | 13-5570651 | 07/01/2006 | AXA EQUITABLE LIFE INS CO | NY | YRT/I | XXXLO | 1,068,049 | 3,666 | 6,950 | 178,259 | 0 | 0 | 0 | 0 |
| 62944 | 13-5570651 | 01/01/2008 | AXA EQUITABLE LIFE INS CO | NY | YRT/I | OL | 751,872 | 13,349 | 16,731 | 0 | 0 | 0 | 0 | 0 |
| 62944 | 13-5570651 | 01/01/2008 | AXA EQUITABLE LIFE INS CO | NY | YRT/I | XXXL | 736,633 | 870 | 2,923 | 1,310 | 0 | 0 | 0 | 0 |
| 62944 | 13-5570651 | 01/01/2008 | AXA EQUITABLE LIFE INS CO | NY | YRT/I | XXXLO | 72,648 | 403 | 1,284 | 18,221 | 0 | 0 | 0 | 0 |
| 62345 | 47-0766667 | 01/01/2000 | BERKSHIRE HATHAWAY LIFE INS CO NE | NE | YRT/I | XXXL | 1,674,916 | 19,440 | 18,161 | 60,642 | 0 | 0 | 0 | 0 |
| 62345 | 47-0766667 | 01/01/2000 | BERKSHIRE HATHAWAY LIFE INS CO NE | NE | YRT/I | XXXLO | 262,614 | 1,359 | 1,280 | 0 | 0 | 0 | 0 | 0 |
| 62345 | 47-0766667 | 01/01/2000 | BERKSHIRE HATHAWAY LIFE INS CO NE | NE | YRT/I | OL | 23,376,931 | 341,371 | 307,688 | 256,715 | 0 | 0 | 0 | 0 |
| 81779 | 43-1014771 | 01/01/1974 | INDIVIDUAL ASSUR CO LIFE HLTH & A | OK | YRT/I | OL | 68,597 | 1,174 | 1,673 | 861 | 0 | 0 | 0 | 0 |
| 65838 | 01-0233346 | 01/01/2000 | JOHN HANCOCK LIFE INS CO USA | MI | YRT/I | XXXL | 2,010,703 | 23,337 | 21,799 | 68,467 | 0 | 0 | 0 | 0 |
| 65838 | 01-0233346 | 01/01/2000 | JOHN HANCOCK LIFE INS CO USA | MI | YRT/I | XXXLO | 315,264 | 1,631 | 1,537 | 0 | 0 | 0 | 0 | 0 |
| 65838 | 01-0233346 | 01/01/2005 | JOHN HANCOCK LIFE INS CO USA | MI | YRT/I | OL | 30,551,941 | 1,827,651 | 1,597,709 | 0 | 0 | 0 | 0 | 0 |
| 65838 | 01-0233346 | 01/01/2005 | JOHN HANCOCK LIFE INS CO USA | MI | YRT/I | XXXL | 48,548,221 | 189,720 | 198,123 | 41,067 | 0 | 0 | 0 | 0 |
| 65838 | 01-0233346 | 01/01/2005 | JOHN HANCOCK LIFE INS CO USA | MI | YRT/I | XXXLO | 25,856,472 | 125,847 | 118,143 | 1,101,828 | 0 | 0 | 0 | 0 |
| 65838 | 01-0233346 | 07/01/2006 | JOHN HANCOCK LIFE INS CO USA | MI | YRT/I | OL | 40,811,209 | 2,667,507 | 2,606,819 | 0 | 0 | 0 | 0 | 0 |
| 65838 | 01-0233346 | 07/01/2006 | JOHN HANCOCK LIFE INS CO USA | MI | YRT/I | XXXL | 28,121,551 | 96,554 | 116,517 | 26,840 | 0 | 0 | 0 | 0 |
| 65838 | 01-0233346 | 07/01/2006 | JOHN HANCOCK LIFE INS CO USA | MI | YRT/I | XXXLO | 24,644,556 | 164,713 | 237,019 | 2,061,535 | 0 | 0 | 0 | 0 |
| 65838 | 01-0233346 | 01/01/2008 | JOHN HANCOCK LIFE INS CO USA | MI | YRT/I | OL | 4,249,494 | 77,126 | 102,909 | 0 | 0 | 0 | 0 | 0 |
| 65838 | 01-0233346 | 01/01/2008 | JOHN HANCOCK LIFE INS CO USA | MI | YRT/I | XXXL | 4,926,278 | 5,816 | 19,638 | 5,922 | 0 | 0 | 0 | 0 |
| 65838 | 01-0233346 | 01/01/2008 | JOHN HANCOCK LIFE INS CO USA | MI | YRT/I | XXXLO | 485,837 | 2,692 | 8,625 | 86,299 | 0 | 0 | 0 | 0 |
| 65838 | 01-0233346 | 01/01/2010 | JOHN HANCOCK LIFE INS CO USA | MI | YRT/I | OL | 4,190,988 | 51,091 | 45,235 | 0 | 0 | 0 | 0 | 0 |
| 65838 | 01-0233346 | 01/01/2010 | JOHN HANCOCK LIFE INS CO USA | MI | YRT/I | XXXL | 125,000 | 66 | 60 | (51) | 0 | 0 | 0 | 0 |
| 65838 | 01-0233346 | 01/01/2010 | JOHN HANCOCK LIFE INS CO USA | MI | YRT/I | XXXLO | 3,950,000 | 7,091 | 22,223 | 6,950 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 09/01/1955 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 22,808 | 4,742 | 5,356 | 3,058 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 06/13/1960 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 599,139 | 9,017 | 10,306 | 10,222 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 10/01/1964 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 4,212 | 140 | 139 | 390 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 10/10/1964 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 23,861 | 1,305 | 1,315 | 2,683 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 10/01/1970 | LINCOLN NATL LIFE INS CO | IN | CO/I | OL | 225,000 | 3,428 | 3,996 | 6,437 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 01/01/1976 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 94,975 | 7,981 | 8,341 | 7,362 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 01/01/1980 | LINCOLN NATL LIFE INS CO | IN | CO/I | OL | 838,471 | 17,095 | 16,032 | 26,817 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 09/01/1980 | LINCOLN NATL LIFE INS CO | IN | CO/I | OL | 103,250 | 31,049 | 29,571 | 788 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 12/01/1984 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 1,035,419 | 9,954 | 8,963 | 11,376 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 09/01/1985 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 72,160 | 120 | 109 | 948 | 0 | 0 | 0 | 0 |
| 66346 | 58-0828824 | 10/10/1967 | MUNICH AMER REASSUR CO | GA | YRT/I | OL | 22,995 | 4,602 | 4,964 | 889 | 0 | 0 | 0 | 0 |
| 66346 | 58-0828824 | 10/01/1975 | MUNICH AMER REASSUR CO | GA | YRT/I | OL | 1,335,690 | 15,210 | 16,973 | 36,034 | 0 | 0 | 0 | 0 |
| 66346 | 58-0828824 | 08/08/1977 | MUNICH AMER REASSUR CO | GA | YRT/I | OL | 7,663 | 100 | 95 | 289 | 0 | 0 | 0 | 0 |
| 66346 | 58-0828824 | 11/01/1978 | MUNICH AMER REASSUR CO | GA | CO/I | OL | 320,224 | 74,732 | 72,409 | 8,956 | 0 | 0 | 0 | 0 |
| 66346 | 58-0828824 | 11/01/1978 | MUNICH AMER REASSUR CO | GA | YRT/I | OL | 50,000 | 500 | 500 | 630 | 0 | 0 | 0 | 0 |
| 66346 | 58-0828824 | 02/01/1980 | MUNICH AMER REASSUR CO | GA | YRT/I | OL | 23,417 | 1,059 | 1,024 | 1,639 | 0 | 0 | 0 | 0 |
| 66346 | 58-0828824 | 03/01/2006 | MUNICH AMER REASSUR CO | GA | CO/I | XXXL | 48,327,680 | 2,073,045 | 1,515,919 | 150,939 | 0 | 0 | 0 | 0 |
| 88099 | 75-1608507 | 07/12/1968 | OPTIMUM RE INS CO | TX | YRT/I | OL | 1,224,596 | 14,890 | 14,460 | 24,825 | 0 | 0 | 0 | 0 |
| 88099 | 75-1608507 | 09/15/1980 | OPTIMUM RE INS CO | TX | CO/I | OL | 35,000 | 301 | 276 | 1,393 | 0 | 0 | 0 | 0 |
| 88099 | 75-1608507 | 09/15/1980 | OPTIMUM RE INS CO | TX | YRT/I | OL | 39,298 | 751 | 712 | 949 | 0 | 0 | 0 | 0 |
| 88099 | 75-1608507 | 07/16/1984 | OPTIMUM RE INS CO | TX | YRT/I | OL | 111,850 | 498 | 461 | 1,616 | 0 | 0 | 0 | 0 |
| 88099 | 75-1608507 | 01/01/1985 | OPTIMUM RE INS CO | TX | YRT/I | OL | 65,243 | 385 | 1,166 | 553 | 0 | 0 | 0 | 0 |
| 88099 | 75-1608507 | 01/01/1985 | OPTIMUM RE INS CO | TX | YRT/I | OL | 90,867 | 2,537 | 2,339 | 2,543 | 0 | 0 | 0 | 0 |
| 88099 | 75-1608507 | 03/01/1988 | OPTIMUM RE INS CO | TX | YRT/I | OL | 202,514 | 345 | 314 | 6,233 | 0 | 0 | 0 | 0 |
| 67660 | 23-1305366 | 06/30/1972 | PENNSYLVANIA LIFE INS CO | PA | CO/I | OL | 813,015 | 594,472 | 629,711 | 9,955 | 0 | 0 | 0 | 0 |
| 67105 | 41-0451140 | 01/01/2000 | RELIASTAR LIFE INS CO | MN | YRT/I | XXXL | 2,681,273 | 31,120 | 29,057 | 20,312 | 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 Credit Taken | | 11 | Outstanding Surplus Relief | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | | 12 | 13 | | |
| NAIC Company Code | ID Number | Effective Date | Name of Company | Domiciliary Jurisdiction | Type of Reinsurance Ceded | Type of Business Ceded | Amount in Force at End of Year | Current Year | Prior Year | Premiums | Current Year | Prior Year | Modified Coinsurance Reserve | Funds Withheld Under Coinsurance |
| 67105 | 41-0451140 | 01/01/2000 | RELIASTAR LIFE INS CO | MN | YRT/I | XXXLO | 420,404 | 2,175 | 2,048 | 0 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 03/01/2006 | RGA REINS CO | MO | CO/I | XXXL | 31,952,618 | 1,292,334 | 907,077 | 82,776 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 01/01/2009 | RGA REINS CO | MO | CO/G | OL | 1,698,379 | 188,093 | 181,181 | 0 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 01/01/2009 | RGA REINS CO | MO | CO/I | OL | 316,923,680 | 109,977,040 | 116,190,193 | 4,780,885 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 01/01/2009 | RGA REINS CO | MO | CO/I | SC | 0 | 214,749 | 110,079 | 24,484 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 01/01/2009 | RGA REINS CO | MO | COFW/I | OL | 101,419,353 | 25,715,795 | 27,057,852 | 1,728,804 | 0 | 0 | 0 | 32,456,179 |
| 93572 | 43-1235868 | 01/01/2009 | RGA REINS CO | MO | COFW/I | XXXL | 37,803,306 | 3,376,937 | 2,238,609 | 0 | 0 | 0 | 0 | 0 |
| 87017 | 62-1003368 | 01/01/1979 | SCOR GLOBAL LIFE RE INS CO OF DE | DE | YRT/I | OL | 805,557 | 22,990 | 21,229 | 42,451 | 0 | 0 | 0 | 0 |
| 87017 | 62-1003368 | 04/01/1980 | SCOR GLOBAL LIFE RE INS CO OF DE | DE | YRT/I | OL | 9,367 | 423 | 410 | 656 | 0 | 0 | 0 | 0 |
| 97071 | 13-3126819 | 05/01/1954 | SCOR GLOBAL LIFE USA REINS CO | DE | YRT/I | OL | 1,028 | 99 | 97 | 268 | 0 | 0 | 0 | 0 |
| 97071 | 13-3126819 | 06/24/1966 | SCOR GLOBAL LIFE USA REINS CO | DE | YRT/I | OL | 4,713 | 299 | 291 | 470 | 0 | 0 | 0 | 0 |
| 97071 | 13-3126819 | 09/01/1980 | SCOR GLOBAL LIFE USA REINS CO | DE | YRT/I | OL | 8,646 | 254 | 241 | 276 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 03/01/1982 | SECURITY LIFE OF DENVER INS CO | CO | CO/I | OL | 12,246 | 6,822 | 6,585 | 281 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 12/01/1985 | SECURITY LIFE OF DENVER INS CO | CO | YRT/I | OL | 4,192,973 | 46,163 | 53,368 | 53,794 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 08/01/1987 | SECURITY LIFE OF DENVER INS CO | CO | YRT/I | OL | 1,266,274 | 22,204 | 21,381 | 18,582 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 03/01/1988 | SECURITY LIFE OF DENVER INS CO | CO | YRT/I | OL | 497,375 | 3,882 | 3,835 | 19,147 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 03/31/1991 | SECURITY LIFE OF DENVER INS CO | CO | YRT/I | OL | 221,017 | 21,227 | 20,208 | 6,174 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 06/01/1996 | SECURITY LIFE OF DENVER INS CO | CO | CO/I | OL | 2,044,959 | 59,937 | 64,027 | 14,705 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 10/01/1948 | SWISS RE LIFE & HLTH AMER INC | MO | COFW/I | OL | 95,916 | 8,178 | 8,454 | 3,817 | 0 | 0 | 0 | 4,415 |
| 82627 | 06-0839705 | 01/01/1955 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | OL | 42,277 | 28,037 | 42,438 | 390 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 01/01/1955 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 77,000 | 482 | 448 | 1,142 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 07/01/1968 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 1,000 | 2 | 2 | 11 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 01/01/1970 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 249,748 | 25,969 | 24,533 | 20,441 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 11/01/1972 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 297,914 | 545 | 493 | 21,246 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 06/01/1974 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | OL | 9,500 | 5,020 | 7,398 | 386 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 01/01/1980 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | OL | 859,357 | 13,580 | 13,555 | 25,173 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 06/01/1980 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 31,088 | 2,470 | 2,352 | 3,172 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 01/01/1981 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | OL | 350,957 | 5,607 | 6,309 | 10,358 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 01/01/1981 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 2,919,997 | 88,650 | 97,192 | 79,697 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 01/01/1981 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 7,929 | 85 | 82 | 135 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 04/01/1982 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | OL | 110,000 | 0 | 0 | 12,839 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 07/01/1983 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 434,807 | 11,750 | 11,139 | 10,536 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 09/01/1983 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 20,000 | 60 | 1,212 | 68 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 01/01/1984 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 83,395 | 1,097 | 1,030 | 1,300 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 01/01/1984 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 4,581,737 | 71,104 | 79,934 | 70,410 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 06/01/1984 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 1,299,884 | 66,065 | 59,238 | 56,015 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 07/01/1984 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 40,000 | 155 | 142 | 235 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 12/12/1985 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 0 | 0 | 14 | 0 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 01/01/1986 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | OL | 27,824 | 120 | 130 | 255 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 05/01/1986 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 86,078 | 1,784 | 1,924 | 1,038 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 05/01/1986 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 57,404 | 1,189 | 1,283 | 692 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 05/01/1986 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 22,956 | 476 | 513 | 277 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 03/01/1987 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | OL | 85,000 | 3,375 | 1,159 | 891 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 02/01/1988 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | OL | 225,000 | 4,328 | 12,634 | 7,750 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 01/01/1991 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 1,964,997 | 56,900 | 66,605 | 28,544 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 03/01/2006 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | XXXL | 36,231,450 | 1,832,459 | 1,330,251 | 127,056 | 0 | 0 | 0 | 0 |
| 86231 | 39-0989781 | 03/01/1973 | TRANSAMERICA LIFE INS CO | IA | YRT/I | OL | 2,887 | 162 | 157 | 273 | 0 | 0 | 0 | 0 |
| 86231 | 39-0989781 | 06/06/1978 | TRANSAMERICA LIFE INS CO | IA | CO/I | OL | 300,000 | 35,181 | 34,615 | 21,120 | 0 | 0 | 0 | 0 |
| 86231 | 39-0989781 | 05/01/1980 | TRANSAMERICA LIFE INS CO | IA | YRT/I | OL | 41,423 | 1,479 | 1,319 | 3,229 | 0 | 0 | 0 | 0 |
| 86231 | 39-0989781 | 05/01/1984 | TRANSAMERICA LIFE INS CO | IA | YRT/I | OL | 373,144 | 16,589 | 14,735 | 12,981 | 0 | 0 | 0 | 0 |
| 86231 | 39-0989781 | 11/01/1984 | TRANSAMERICA LIFE INS CO | IA | YRT/I | OL | 50,000 | 1,319 | 1,206 | 1,436 | 0 | 0 | 0 | 0 |
| 86231 | 39-0989781 | 06/01/1985 | TRANSAMERICA LIFE INS CO | IA | YRT/I | OL | 258,641 | 1,163 | 1,121 | 2,604 | 0 | 0 | 0 | 0 |
| 86231 | 39-0989781 | 06/01/1985 | TRANSAMERICA LIFE INS CO | IA | YRT/I | OL | 293,405 | 1,224 | 1,119 | 3,172 | 0 | 0 | 0 | 0 |
| 86231 | 39-0989781 | 01/01/1986 | TRANSAMERICA LIFE INS CO | IA | YRT/I | OL | 111,558 | 901 | 775 | 2,454 | 0 | 0 | 0 | 0 |
| 86231 | 39-0989781 | 01/01/1988 | TRANSAMERICA LIFE INS CO | IA | CO/I | OL | 75,000 | 1,443 | 4,211 | 2,583 | 0 | 0 | 0 | 0 |
| 86231 | 39-0989781 | 05/01/1989 | TRANSAMERICA LIFE INS CO | IA | CO/I | OL | 347,917 | 26,714 | 29,903 | 2,928 | 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 Credit Taken | | 11 | Outstanding Surplus Relief | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | | 12 | 13 | | |
| NAIC Company Code | ID Number | Effective Date | Name of Company | Domiciliary Jurisdiction | Type of Reinsurance Ceded | Type of Business Ceded | Amount in Force at End of Year | Current Year | Prior Year | Premiums | Current Year | Prior Year | Modified Coinsurance Reserve | Funds Withheld Under Coinsurance |
| 80802 | 38-1082080 | 07/01/2006 | US BR SUN LIFE ASSUR CO OF CANADA | MI | YRT/I | OL | 6,792,712 | 553,789 | 506,460 | 0 | 0 | 0 | 0 | 0 |
| 80802 | 38-1082080 | 07/01/2006 | US BR SUN LIFE ASSUR CO OF CANADA | MI | YRT/I | XXXL | 3,439,865 | 16,316 | 18,435 | 6,338 | 0 | 0 | 0 | 0 |
| 80802 | 38-1082080 | 07/01/2006 | US BR SUN LIFE ASSUR CO OF CANADA | MI | YRT/I | XXXLO | 3,255,438 | 11,066 | 20,915 | 534,627 | 0 | 0 | 0 | 0 |
| 80802 | 38-1082080 | 01/01/2008 | US BR SUN LIFE ASSUR CO OF CANADA | MI | YRT/I | OL | 3,411,099 | 60,289 | 78,877 | 0 | 0 | 0 | 0 | 0 |
| 80802 | 38-1082080 | 01/01/2008 | US BR SUN LIFE ASSUR CO OF CANADA | MI | YRT/I | XXXL | 3,385,542 | 3,777 | 13,778 | 3,505 | 0 | 0 | 0 | 0 |
| 80802 | 38-1082080 | 01/01/2008 | US BR SUN LIFE ASSUR CO OF CANADA | MI | YRT/I | XXXLO | 342,484 | 1,898 | 6,051 | 118,018 | 0 | 0 | 0 | 0 |
| 80802 | 38-1082080 | 01/01/2010 | US BR SUN LIFE ASSUR CO OF CANADA | MI | YRT/I | OL | 2,882,942 | 34,161 | 30,255 | 0 | 0 | 0 | 0 | 0 |
| 80802 | 38-1082080 | 01/01/2010 | US BR SUN LIFE ASSUR CO OF CANADA | MI | YRT/I | XXXL | 89,250 | 47 | 43 | 913 | 0 | 0 | 0 | 0 |
| 80802 | 38-1082080 | 01/01/2010 | US BR SUN LIFE ASSUR CO OF CANADA | MI | YRT/I | XXXLO | 2,820,300 | 5,063 | 15,867 | 15,730 | 0 | 0 | 0 | 0 |
| 80659 | 38-0397420 | 05/01/1984 | US BUSINESS OF CANADA LIFE ASSUR | MI | YRT/I | OL | 50,524 | 2,473 | 2,158 | 1,384 | 0 | 0 | 0 | 0 |
| 0899999. General Account - Authorized U.S. Non-Affiliates | | | | | | | 889,667,977 | 152,705,059 | 157,468,161 | 12,340,536 | 0 | 0 | 0 | 32,460,594 |
| 1099999. Total General Account - Authorized Non-Affiliates | | | | | | | 889,667,977 | 152,705,059 | 157,468,161 | 12,340,536 | 0 | 0 | 0 | 32,460,594 |
| 1199999. Total General Account Authorized | | | | | | | 889,667,977 | 152,705,059 | 157,468,161 | 12,340,536 | 0 | 0 | 0 | 32,460,594 |
| 00000 | 47-1949470 | 10/01/2014 | REDDING REASSURANCE COMPANY 2 | SC | CO/I | AXXX | 0 | 0 | 941,222,979 | 687,601,900 | 0 | 0 | 0 | 0 |
| 00000 | 47-1949470 | 10/01/2014 | REDDING REASSURANCE COMPANY 2 | SC | CO/I | XXXL | 0 | 0 | 935,372,750 | 302,475,209 | 0 | 0 | 0 | 39 |
| 16399 | 82-5159810 | 07/01/2018 | REDDING REASSURANCE COMPANY 3 | MO | CO/I | AXXX | 6,360,273,926 | 869,027,967 | 0 | (756,125,201) | 0 | 0 | 0 | 0 |
| 16399 | 82-5159810 | 07/01/2018 | REDDING REASSURANCE COMPANY 3 | MO | CO/I | XXXL | 24,158,759,156 | 769,420,657 | 0 | (342,947,120) | 0 | 0 | 0 | 0 |
| 1299999. General Account - Unauthorized U.S. Affiliates - Captive | | | | | | | 30,519,033,082 | 1,638,448,624 | 1,876,595,729 | (108,995,212) | 0 | 0 | 0 | 39 |
| 1499999. Total General Account - Unauthorized U.S. Affiliates | | | | | | | 30,519,033,082 | 1,638,448,624 | 1,876,595,729 | (108,995,212) | 0 | 0 | 0 | 39 |
| 00000 | AA-3190878 | 01/01/2000 | WILTON REINS BERMUDA LTD | BMU | CO/I | OL | 134,473,232 | 22,264 | 24,782 | 535,569 | 0 | 0 | 0 | 0 |
| 00000 | AA-3190878 | 01/01/2000 | WILTON REINS BERMUDA LTD | BMU | CO/I | XXXL | 38,345,520 | 630,231 | 616,907 | 114,702 | 0 | 0 | 0 | 0 |
| 00000 | AA-3190878 | 01/01/2000 | WILTON REINS BERMUDA LTD | BMU | CO/I | XXXLO | 9,426,200 | 101,543 | 123,417 | 64,689 | 0 | 0 | 0 | 0 |
| 00000 | AA-3190878 | 01/01/2000 | WILTON REINS BERMUDA LTD | BMU | YRT/I | OL | 23,376,931 | 341,371 | 307,688 | 256,715 | 0 | 0 | 0 | 0 |
| 00000 | AA-3190878 | 12/31/2001 | WILTON REINS BERMUDA LTD | BMU | MCO/I | OL | 49,855,292 | 0 | 0 | 1,584,119 | 0 | 0 | 18,890,197 | 0 |
| 00000 | AA-3190878 | 01/01/2005 | WILTON REINS BERMUDA LTD | BMU | MCO/I | OL | 1,205,851,485 | 0 | 0 | 16,700,739 | 0 | 0 | 19,585,505 | 0 |
| 00000 | AA-3190878 | 01/01/2005 | WILTON REINS BERMUDA LTD | BMU | MCO/I | XXXLO | 1,450,580,101 | 0 | 0 | 12,512,337 | 0 | 0 | 23,560,400 | 0 |
| 00000 | AA-3190878 | 07/03/2006 | WILTON REINS BERMUDA LTD | BMU | CO/I | OL | 373,544,314 | (1,060,243) | 2,116,848 | 1,633,354 | 0 | 0 | 0 | 0 |
| 00000 | AA-3190878 | 06/30/2008 | WILTON REINS BERMUDA LTD | BMU | COMB/I | OL | 0 | 0 | 0 | 0 | 0 | 0 | (1) | 0 |
| 00000 | AA-3190878 | 06/30/2008 | WILTON REINS BERMUDA LTD | BMU | MCO/G | OL | 330,447 | 0 | 0 | 0 | 0 | 0 | 85,094 | 0 |
| 00000 | AA-3190878 | 06/30/2008 | WILTON REINS BERMUDA LTD | BMU | MCO/I | FA | 0 | 0 | 0 | 663,939 | 0 | 0 | 43,288,553 | 0 |
| 00000 | AA-3190878 | 06/30/2008 | WILTON REINS BERMUDA LTD | BMU | MCO/I | JL | 5,011,770 | 0 | 0 | 0 | 0 | 0 | 1,290,583 | 0 |
| 00000 | AA-3190878 | 06/30/2008 | WILTON REINS BERMUDA LTD | BMU | MCO/I | OL | 981,333,859 | (443,279) | (362,544) | 19,742,852 | 0 | 0 | 213,244,172 | 0 |
| 00000 | AA-3190878 | 06/30/2008 | WILTON REINS BERMUDA LTD | BMU | MCO/I | XXXL | 10,675,939 | 0 | 0 | 0 | 0 | 0 | 2,749,166 | 0 |
| 00000 | AA-3190878 | 09/01/2009 | WILTON REINS BERMUDA LTD | BMU | MCO/I | OL | 47,479,505 | 0 | 0 | 1,477,566 | 0 | 0 | 8,407,956 | 0 |
| 00000 | AA-3190878 | 09/01/2009 | WILTON REINS BERMUDA LTD | BMU | MCO/I | XXXL | 523,763,092 | 0 | 0 | 31,185,570 | 0 | 0 | 92,751,117 | 0 |
| 00000 | AA-3190878 | 04/01/2017 | WILTON REINS BERMUDA LTD | BMU | COFW/I | FA | 0 | 6,340,346,638 | 6,493,325,968 | 0 | 0 | 0 | 0 | 7,130,790,436 |
| 00000 | AA-3190878 | 04/01/2017 | WILTON REINS BERMUDA LTD | BMU | COFW/I | OL | 8,961,853,775 | 4,176,243,108 | 4,033,816,207 | 80,275,782 | 0 | 0 | 0 | 4,437,741,732 |
| 00000 | AA-3190878 | 04/01/2017 | WILTON REINS BERMUDA LTD | BMU | MCOFW/I | OL | 7,245,128,522 | 0 | 0 | 9,381,360 | 0 | 0 | 3,925,574,968 | 20,581,514 |
| 1699999. General Account - Unauthorized Non-U.S. Affiliates - Other | | | | | | | 21,061,029,984 | 10,516,181,633 | 10,529,969,273 | 176,129,293 | 0 | 0 | 4,349,427,710 | 11,589,113,682 |
| 1799999. Total General Account - Unauthorized Non-U.S. Affiliates | | | | | | | 21,061,029,984 | 10,516,181,633 | 10,529,969,273 | 176,129,293 | 0 | 0 | 4,349,427,710 | 11,589,113,682 |
| 1899999. Total General Account - Unauthorized Affiliates | | | | | | | 51,580,063,066 | 12,154,630,257 | 12,406,565,002 | 67,134,081 | 0 | 0 | 4,349,427,710 | 11,589,113,721 |
| 00000 | AA-1120020 | 01/01/1968 | GE FRANKONA REASSUR LTD | GBR | YRT/I | OL | 19,858 | 1,198 | 1,117 | 5,032 | 0 | 0 | 0 | 0 |
| 00000 | AA-1120020 | 05/01/1984 | GE FRANKONA REASSUR LTD | GBR | YRT/I | OL | 30,262 | 1,362 | 1,219 | 749 | 0 | 0 | 0 | 0 |
| 00000 | AA-1120020 | 05/01/1986 | GE FRANKONA REASSUR LTD | GBR | YRT/I | OL | 34,447 | 714 | 770 | 415 | 0 | 0 | 0 | 0 |
| 00000 | AA-1120037 | 07/01/1972 | PACIFIC LIFE RE | GBR | YRT/I | OL | 9,367 | 423 | 1,576 | 859 | 0 | 0 | 0 | 0 |
| 00000 | AA-3160046 | 01/01/2000 | ROYAL BANK OF CANADA INS CO LTD | BRB | YRT/I | XXXL | 0 | 0 | 11,665 | 56,314 | 0 | 0 | 0 | 0 |
| 00000 | AA-3160046 | 07/01/2006 | ROYAL BANK OF CANADA INS CO LTD | BRB | YRT/I | OL | 4,558,102 | 363,427 | 332,420 | 0 | 0 | 0 | 0 | 0 |
| 00000 | AA-3160046 | 07/01/2006 | ROYAL BANK OF CANADA INS CO LTD | BRB | YRT/I | XXXL | 2,293,018 | 10,876 | 12,291 | 105,983 | 0 | 0 | 0 | 0 |
| 00000 | AA-3160046 | 07/01/2006 | ROYAL BANK OF CANADA INS CO LTD | BRB | YRT/I | XXXLO | 2,131,996 | 7,327 | 13,897 | 165,067 | 0 | 0 | 0 | 0 |
| 00000 | AA-3160046 | 01/01/2008 | ROYAL BANK OF CANADA INS CO LTD | BRB | YRT/I | XXXL | 964,308 | 1,151 | 36,499 | 11,485 | 0 | 0 | 0 | 0 |
| 00000 | AA-3160046 | 01/01/2008 | ROYAL BANK OF CANADA INS CO LTD | BRB | YRT/I | XXXLO | 134,918 | 748 | 2,384 | 32,713 | 0 | 0 | 0 | 0 |
| 00000 | AA-3160046 | 01/01/2010 | ROYAL BANK OF CANADA INS CO LTD | BRB | YRT/I | XXXL | 35,750 | 19 | 12,955 | 366 | 0 | 0 | 0 | 0 |
| 00000 | AA-3160046 | 01/01/2010 | ROYAL BANK OF CANADA INS CO LTD | BRB | YRT/I | XXXLO | 765,050 | 1,737 | 6,356 | 6,815 | 0 | 0 | 0 | 0 |
| 2099999. General Account - Unauthorized Non-U.S. Non-Affiliates | | | | | | | 10,977,076 | 388,982 | 433,149 | 385,798 | 0 | 0 | 0 | 0 |
| 2199999. Total General Account - Unauthorized Non-Affiliates | | | | | | | 10,977,076 | 388,982 | 433,149 | 385,798 | 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 Credit Taken | | 11 | Outstanding Surplus Relief | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | | 12 | 13 | | |
| NAIC Company Code | ID Number | Effective Date | Name of Company | Domiciliary Jurisdiction | Type of Reinsurance Ceded | Type of Business Ceded | Amount in Force at End of Year | Current Year | Prior Year | Premiums | Current Year | Prior Year | Modified Coinsurance Reserve | Funds Withheld Under Coinsurance |
| 2299999. Total General Account Unauthorized | | | | | | | 51,591,040,142 | 12,155,019,239 | 12,406,998,151 | 67,519,879 | 0 | 0 | 4,349,427,710 | 11,589,113,721 |
| 2599999. Total General Account - Certified U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2899999. Total General Account - Certified Non-U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2999999. Total General Account - Certified Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3299999. Total General Account - Certified Non-Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3399999. Total General Account Certified | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3499999. Total General Account Authorized, Unauthorized and Certified | | | | | | | 52,480,708,119 | 12,307,724,298 | 12,564,466,312 | 79,860,415 | 0 | 0 | 4,349,427,710 | 11,621,574,315 |
| 3799999. Total Separate Accounts - Authorized U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4199999. Total Separate Accounts - Authorized Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4499999. Total Separate Accounts - Authorized Non-Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4599999. Total Separate Accounts Authorized | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4899999. Total Separate Accounts - Unauthorized U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5299999. Total Separate Accounts - Unauthorized Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5599999. Total Separate Accounts - Unauthorized Non-Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5699999. Total Separate Accounts Unauthorized | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5999999. Total Separate Accounts - Certified U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6299999. Total Separate Accounts - Certified Non-U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6399999. Total Separate Accounts - Certified Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6699999. Total Separate Accounts - Certified Non-Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6799999. Total Separate Accounts Certified | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6899999. Total Separate Accounts Authorized, Unauthorized and Certified | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999) | | | | | | | 31,408,701,059 | 1,791,153,683 | 2,034,063,890 | (96,654,676) | 0 | 0 | 0 | 32,460,633 |
| 7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999) | | | | | | | 21,072,007,060 | 10,516,570,615 | 10,530,402,422 | 176,515,091 | 0 | 0 | 4,349,427,710 | 11,589,113,682 |
| 9999999 - Totals | | | | | | | 52,480,708,119 | 12,307,724,298 | 12,564,466,312 | 79,860,415 | 0 | 0 | 4,349,427,710 | 11,621,574,315 |

# SCHEDULE S - PART 3 - SECTION 2

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Outstanding Surplus Relief | | 13 | 14 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | | |
| NAIC Company Code | ID Number | Effective Date | Name of Company | Domiciliary Jurisdiction | Type of Reinsurance Ceded | Type of Business Ceded | Premiums | Unearned Premiums (Estimated) | Reserve Credit Taken Other than for Unearned Premiums | Current Year | Prior Year | Modified Coinsurance Reserve | Funds Withheld Under Coinsurance |
| 0399999. Total General Account - Authorized U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 0699999. Total General Account - Authorized Non-U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 0799999. Total General Account - Authorized Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1099999. Total General Account - Authorized Non-Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1199999. Total General Account Authorized | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1499999. Total General Account - Unauthorized U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1799999. Total General Account - Unauthorized Non-U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1899999. Total General Account - Unauthorized Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2199999. Total General Account - Unauthorized Non-Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2299999. Total General Account Unauthorized | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2599999. Total General Account - Certified U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2899999. Total General Account - Certified Non-U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2999999. Total General Account - Certified Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3299999. Total General Account - Certified Non-Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3399999. Total General Account Certified | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3499999. Total General Account Authorized, Unauthorized and Certified | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3799999. Total Separate Accounts - Authorized U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4199999. Total Separate Accounts - Authorized Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4499999. Total Separate Accounts - Authorized Non-Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4599999. Total Separate Accounts Authorized | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4899999. Total Separate Accounts - Unauthorized U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5299999. Total Separate Accounts - Unauthorized Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5599999. Total Separate Accounts - Unauthorized Non-Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5699999. Total Separate Accounts Unauthorized | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5999999. Total Separate Accounts - Certified U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6299999. Total Separate Accounts - Certified Non-U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6399999. Total Separate Accounts - Certified Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6699999. Total Separate Accounts - Certified Non-Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6799999. Total Separate Accounts Certified | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6899999. Total Separate Accounts Authorized, Unauthorized and Certified | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999) | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999) | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9999999 - Totals | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

# SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsurer | 5<br>Reserve Credit Taken | 6<br>Paid and Unpaid Losses Recoverable (Debit) | 7<br>Other Debits | 8<br>Total (Cols.5+6+7) | 9<br>Letters of Credit | 10<br>Issuing or Confirming Bank Reference Number (a) | 11<br>Trust Agreements | 12<br>Funds Deposited by and Withheld from Reinsurers | 13<br>Other | 14<br>Miscellaneous Balances (Credit) | 15<br>Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 16399 | 82-5159810 | 04/04/2018 | Redding Reassurance Company 3 | 1,642,596,304 | 32,041,614 | 4,353,765 | 1,678,991,683 | | | 1,716,000,859 | | | 72,922,425 | 1,678,991,683 |
| 0199999. General Account - Life and Annuity U.S. Affiliates - Captive | | | | 1,642,596,304 | 32,041,614 | 4,353,765 | 1,678,991,683 | 0 | XXX | 1,716,000,859 | 0 | 0 | 72,922,425 | 1,678,991,683 |
| 0399999. Total General Account - Life and Annuity U.S. Affiliates | | | | 1,642,596,304 | 32,041,614 | 4,353,765 | 1,678,991,683 | 0 | XXX | 1,716,000,859 | 0 | 0 | 72,922,425 | 1,678,991,683 |
| 00000 | AA-3190878 | 01/01/2005 | Wilton Reinsurance Bermuda Limited | (408,115) | 22,934,259 | 11,082,861 | 33,609,005 | | | 1,168,913 | | 37,896,646 | | 33,609,005 |
| 00000 | AA-3190878 | 04/01/2017 | Wilton Reinsurance Bermuda Limited | 10,516,589,747 | 21,081,419 | 1,274,095,290 | 11,811,766,456 | | | | 11,589,113,681 | | 223,553,111 | 11,811,766,456 |
| 0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other | | | | 10,516,181,632 | 44,015,678 | 1,285,178,151 | 11,845,375,461 | 0 | XXX | 1,168,913 | 11,589,113,681 | 37,896,646 | 223,553,111 | 11,845,375,461 |
| 0699999. Total General Account - Life and Annuity Non-U.S. Affiliates | | | | 10,516,181,632 | 44,015,678 | 1,285,178,151 | 11,845,375,461 | 0 | XXX | 1,168,913 | 11,589,113,681 | 37,896,646 | 223,553,111 | 11,845,375,461 |
| 0799999. Total General Account - Life and Annuity Affiliates | | | | 12,158,777,936 | 76,057,292 | 1,289,531,916 | 13,524,367,144 | 0 | XXX | 1,717,169,772 | 11,589,113,681 | 37,896,646 | 296,475,536 | 13,524,367,144 |
| 00000 | AA-3160046 | 01/01/2000 | Royal Bank of Canada Insurance Company Ltd | 385,285 | 153,723 | | 539,008 | 1,409,000 | 0001 | | | | 127,178 | 539,008 |
| 00000 | AA-1120020 | 01/01/1968 | GE Frankona Reassurance Ltd. | 3,274 | | | 3,274 | | | | | | 700 | 700 |
| 00000 | AA-1120037 | 07/01/1972 | Pacific Life Re | 423 | | | 423 | | | | | | | 0 |
| 0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates | | | | 388,982 | 153,723 | 0 | 542,705 | 1,409,000 | XXX | 0 | 0 | 0 | 127,878 | 539,708 |
| 1099999. Total General Account - Life and Annuity Non-Affiliates | | | | 388,982 | 153,723 | 0 | 542,705 | 1,409,000 | XXX | 0 | 0 | 0 | 127,878 | 539,708 |
| 1199999. Total General Account Life and Annuity | | | | 12,159,166,918 | 76,211,015 | 1,289,531,916 | 13,524,909,849 | 1,409,000 | XXX | 1,717,169,772 | 11,589,113,681 | 37,896,646 | 296,603,414 | 13,524,906,852 |
| 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 | 0 | 0 | 0 |
| 1899999. Total General Account - Accident and Health Affiliates | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 |
| 2199999. Total General Account - Accident and Health Non-Affiliates | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 |
| 2299999. Total General Account Accident and Health | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 |
| 2399999. Total General Account | | | | 12,159,166,918 | 76,211,015 | 1,289,531,916 | 13,524,909,849 | 1,409,000 | XXX | 1,717,169,772 | 11,589,113,681 | 37,896,646 | 296,603,414 | 13,524,906,852 |
| 2699999. Total Separate Accounts - U.S. Affiliates | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 |
| 2999999. Total Separate Accounts - Non-U.S. Affiliates | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 |
| 3099999. Total Separate Accounts - Affiliates | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 |
| 3399999. Total Separate Accounts - Non-Affiliates | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 |
| 3499999. Total Separate Accounts | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 |
| 3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999) | | | | 1,642,596,304 | 32,041,614 | 4,353,765 | 1,678,991,683 | 0 | XXX | 1,716,000,859 | 0 | 0 | 72,922,425 | 1,678,991,683 |
| 3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999) | | | | 10,516,570,614 | 44,169,401 | 1,285,178,151 | 11,845,918,166 | 1,409,000 | XXX | 1,168,913 | 11,589,113,681 | 37,896,646 | 223,680,989 | 11,845,915,169 |
| 9999999 - Totals | | | | 12,159,166,918 | 76,211,015 | 1,289,531,916 | 13,524,909,849 | 1,409,000 | XXX | 1,717,169,772 | 11,589,113,681 | 37,896,646 | 296,603,414 | 13,524,906,852 |

(a)

| Issuing or Confirming Bank Reference Number | Letters of Credit Code | American Bankers Association (ABA) Routing Number | Issuing or Confirming Bank Name | Letters of Credit Amount |
|---|---|---|---|---|
| 0001 | 2 | 026004093 | Royal Bank of Canada | 1,409,000 |

Schedule S - Part 5

**N O N E**

Schedule S - Part 5 - Bank Footnote

**N O N E**

# SCHEDULE S - PART 6

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

| | | 1<br>2018 | 2<br>2017 | 3<br>2016 | 4<br>2015 | 5<br>2014 |
|---|---|---|---|---|---|---|
| | A. OPERATIONS ITEMS | | | | | |
| 1. | Premiums and annuity considerations for life and accident and health contracts | 79,860 | 12,098,307 | 249,924 | 266,837 | 148,688 |
| 2. | Commissions and reinsurance expense allowances | 25,537 | (17,866) | (6,913) | (1,777) | (892,249) |
| 3. | Contract claims | 694,039 | 590,586 | 164,789 | 198,923 | 190,995 |
| 4. | Surrender benefits and withdrawals for life contracts | | 51,889 | 35,990 | 43,115 | 40,719 |
| 5. | Dividends to policyholders | | | | | |
| 6. | Reserve adjustments on reinsurance ceded | (68,534) | 0 | 0 | 0 | 0 |
| 7. | Increase in aggregate reserve for life and accident and health contracts | | 9,951,723 | 4,913 | 27,053 | 908,305 |
| | B. BALANCE SHEET ITEMS | | | | | |
| 8. | Premiums and annuity considerations for life and accident and health contracts deferred and uncollected | 8,174 | 32,460 | 50,870 | 51,679 | 55,528 |
| 9. | Aggregate reserves for life and accident and health contracts | 12,307,724 | 12,564,466 | 2,048,145 | 2,052,877 | 2,025,824 |
| 10. | Liability for deposit-type contracts | | 477 | 229 | 290 | 294 |
| 11. | Contract claims unpaid | 84,599 | 95,894 | 56,425 | 71,624 | 73,822 |
| 12. | Amounts recoverable on reinsurance | 68 | 44 | 37 | 5,258 | 109 |
| 13. | Experience rating refunds due or unpaid | 13 | | | | |
| 14. | Policyholders' dividends (not included in Line 10) | | | | | |
| 15. | Commissions and reinsurance expense allowances due | | | | | |
| 16. | Unauthorized reinsurance offset | 3 | 8 | 16 | 1 | 264 |
| 17. | Offset for reinsurance with Certified Reinsurers | | | | | 0 |
| | C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM) | | | | | |
| 18. | Funds deposited by and withheld from (F) | 11,589,114 | 0 | 0 | 0 | 0 |
| 19. | Letters of credit (L) | 1,409 | 1,409 | 1,409 | 1,409 | 64,640 |
| 20. | Trust agreements (T) | 1,717,170 | 14,105,568 | 1,899,456 | 1,893,666 | 2,107,307 |
| 21. | Other (O) | 37,897 | 0 | 0 | 0 | 0 |
| | D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM) | | | | | |
| 22. | Multiple Beneficiary Trust | | | | | 0 |
| 23. | Funds deposited by and withheld from (F) | | | | | 0 |
| 24. | Letters of credit (L) | | | | | 0 |
| 25. | Trust agreements (T) | | | | | 0 |
| 26. | Other (O) | | | | | 0 |

# SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

| | | 1<br>As Reported<br>(net of ceded) | 2<br>Restatement<br>Adjustments | 3<br>Restated<br>(gross of ceded) |
|---|---|---|---|---|
| | **ASSETS (Page 2, Col. 3)** | | | |
| 1. | Cash and invested assets (Line 12) | 17,997,471,454 | | 17,997,471,454 |
| 2. | Reinsurance (Line 16) | 59,047,874 | (59,047,874) | 0 |
| 3. | Premiums and considerations (Line 15) | 29,164,989 | 8,174,355 | 37,339,344 |
| 4. | Net credit for ceded reinsurance | XXX | 331,061,705 | 331,061,705 |
| 5. | All other admitted assets (balance) | 521,629,948 | | 521,629,948 |
| 6. | Total assets excluding Separate Accounts (Line 26) | 18,607,314,265 | 280,188,186 | 18,887,502,451 |
| 7. | Separate Account assets (Line 27) | 0 | | 0 |
| 8. | Total assets (Line 28) | 18,607,314,265 | 280,188,186 | 18,887,502,451 |
| | **LIABILITIES, CAPITAL AND SURPLUS (Page 3)** | | | |
| 9. | Contract reserves (Lines 1 and 2) | 5,151,346,634 | 11,784,705,850 | 16,936,052,484 |
| 10. | Liability for deposit-type contracts (Line 3) | 13,549,053 | | 13,549,053 |
| 11. | Claim reserves (Line 4) | 188,640,564 | 84,599,015 | 273,239,579 |
| 12. | Policyholder dividends/reserves (Lines 5 through 7) | 0 | | 0 |
| 13. | Premium & annuity considerations received in advance (Line 8) | 2,428,109 | | 2,428,109 |
| 14. | Other contract liabilities (Line 9) | 90,957,868 | | 90,957,868 |
| 15. | Reinsurance in unauthorized companies (Line 24.02 minus inset amount) | 2,997 | (2,997) | 0 |
| 16. | Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount) | 11,589,113,682 | (11,589,113,682) | 0 |
| 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 |
| 19. | All other liabilities (balance) | 621,093,281 | | 621,093,281 |
| 20. | Total liabilities excluding Separate Accounts (Line 26) | 17,657,132,188 | 280,188,186 | 17,937,320,374 |
| 21. | Separate Account liabilities (Line 27) | | | 0 |
| 22. | Total liabilities (Line 28) | 17,657,132,188 | 280,188,186 | 17,937,320,374 |
| 23. | Capital & surplus (Line 38) | 950,182,077 | XXX | 950,182,077 |
| 24. | Total liabilities, capital & surplus (Line 39) | 18,607,314,265 | 280,188,186 | 18,887,502,451 |

| | | |
|---|---|---|
| | **NET CREDIT FOR CEDED REINSURANCE** | |
| 25. | Contract reserves | 11,784,705,850 |
| 26. | Claim reserves | 84,599,015 |
| 27. | Policyholder dividends/reserves | 0 |
| 28. | Premium & annuity considerations received in advance | 0 |
| 29. | Liability for deposit-type contracts | 0 |
| 30. | Other contract liabilities | 0 |
| 31. | Reinsurance ceded assets | 59,047,874 |
| 32. | Other ceded reinsurance recoverables | 0 |
| 33. | Total ceded reinsurance recoverables | 11,928,352,739 |
| 34. | Premiums and considerations | 8,174,355 |
| 35. | Reinsurance in unauthorized companies | 2,997 |
| 36. | Funds held under reinsurance treaties with unauthorized reinsurers | 11,589,113,682 |
| 37. | Reinsurance with Certified Reinsurers | 0 |
| 38. | Funds held under reinsurance treaties with Certified Reinsurers | 0 |
| 39. | Other ceded reinsurance payables/offsets | 0 |
| 40. | Total ceded reinsurance payable/offsets | 11,597,291,034 |
| 41. | Total net credit for ceded reinsurance | 331,061,705 |

# SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

| States, Etc. | | 1 Active Status (a) | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Life Contracts | | 4 | 5 | 6 | 7 |
| | | | 2 Life Insurance Premiums | 3 Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 through 5 | Deposit-Type Contracts |
| 1. Alabama | AL | L | | | | | 0 | |
| 2. Alaska | AK | L | | | | | 0 | |
| 3. Arizona | AZ | L | | | | | 0 | |
| 4. Arkansas | AR | L | | | | | 0 | |
| 5. California | CA | L | | | | | 0 | |
| 6. Colorado | CO | L | | | | | 0 | |
| 7. Connecticut | CT | L | | | | | 0 | |
| 8. Delaware | DE | L | | | | | 0 | |
| 9. District of Columbia | DC | L | | | | | 0 | |
| 10. Florida | FL | 0 | | | | | 0 | |
| 11. Georgia | GA | L | | | | | 0 | |
| 12. Hawaii | HI | L | | | | | 0 | |
| 13. Idaho | ID | L | | | | | 0 | |
| 14. Illinois | IL | L | | | | | 0 | |
| 15. Indiana | IN | L | | | | | 0 | |
| 16. Iowa | IA | L | | | | | 0 | |
| 17. Kansas | KS | L | | | | | 0 | |
| 18. Kentucky | KY | L | | | | | 0 | |
| 19. Louisiana | LA | L | | | | | 0 | |
| 20. Maine | ME | 0 | | | | | 0 | |
| 21. Maryland | MD | L | | | | | 0 | |
| 22. Massachusetts | MA | L | | | | | 0 | |
| 23. Michigan | MI | L | | | | | 0 | |
| 24. Minnesota | MN | L | | | | | 0 | |
| 25. Mississippi | MS | L | | | | | 0 | |
| 26. Missouri | MO | L | | | | | 0 | |
| 27. Montana | MT | L | | | | | 0 | |
| 28. Nebraska | NE | L | | | | | 0 | |
| 29. Nevada | NV | L | | | | | 0 | |
| 30. New Hampshire | NH | 0 | | | | | 0 | |
| 31. New Jersey | NJ | L | | | | | 0 | |
| 32. New Mexico | NM | L | | | | | 0 | |
| 33. New York | NY | 0 | | | | | 0 | |
| 34. North Carolina | NC | L | | | | | 0 | |
| 35. North Dakota | ND | L | | | | | 0 | |
| 36. Ohio | OH | L | | | | | 0 | |
| 37. Oklahoma | OK | L | | | | | 0 | |
| 38. Oregon | OR | L | | | | | 0 | |
| 39. Pennsylvania | PA | L | | | | | 0 | |
| 40. Rhode Island | RI | L | | | | | 0 | |
| 41. South Carolina | SC | L | | | | | 0 | |
| 42. South Dakota | SD | L | | | | | 0 | |
| 43. Tennessee | TN | L | | | | | 0 | |
| 44. Texas | TX | L | | | | | 0 | |
| 45. Utah | UT | L | | | | | 0 | |
| 46. Vermont | VT | L | | | | | 0 | |
| 47. Virginia | VA | L | | | | | 0 | |
| 48. Washington | WA | L | | | | | 0 | |
| 49. West Virginia | WV | L | | | | | 0 | |
| 50. Wisconsin | WI | L | | | | | 0 | |
| 51. Wyoming | WY | L | | | | | 0 | |
| 52. American Samoa | AS | N | | | | | 0 | |
| 53. Guam | GU | N | | | | | 0 | |
| 54. Puerto Rico | PR | N | | | | | 0 | |
| 55. U.S. Virgin Islands | VI | N | | | | | 0 | |
| 56. Northern Mariana Islands | MP | N | | | | | 0 | |
| 57. Canada | CAN | N | | | | | 0 | |
| 58. Aggregate Other Alien | OT | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 59. Subtotal | | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 90. Reporting entity contributions for employee benefits plans | | XXX | | | | | 0 | |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities | | XXX | | | | | 0 | |
| 92. Dividends or refunds applied to shorten endowment or premium paying period | | XXX | | | | | 0 | |
| 93. Premium or annuity considerations waived under disability or other contract provisions | | XXX | | | | | 0 | |
| 94. Aggregate or other amounts not allocable by State | | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 95. Totals (Direct Business) | | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 96. Plus reinsurance assumed | | XXX | 483,393,484 | 878,893 | 3,456,803,729 | | 3,941,076,106 | |
| 97 Totals (All Business) | | XXX | 483,393,484 | 878,893 | 3,456,803,729 | 0 | 3,941,076,106 | 0 |
| 98. Less reinsurance ceded | | XXX | 103,456,745 | 688,424 | | | 104,145,169 | |
| 99. Totals (All Business) less Reinsurance Ceded | | XXX | 379,936,739 | 190,469 | (c) 3,456,803,729 | 0 | 3,836,930,937 | 0 |
| DETAILS OF WRITE-INS | | | | | | | | |
| 58001. | | XXX | | | | | | |
| 58002. | | XXX | | | | | | |
| 58003. | | XXX | | | | | | |
| 58998. Summary of remaining write-ins for Line 58 from overflow page | | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) | | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 9401. | | XXX | | | | | | |
| 9402. | | XXX | | | | | | |
| 9403. | | XXX | | | | | | |
| 9498. Summary of remaining write-ins for Line 94 from overflow page | | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) | | XXX | 0 | 0 | 0 | 0 | 0 | 0 |

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 47
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 4
N - None of the above - Not allowed to write business in the state 6

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

The Company is not a direct writer and has no allocations by state.

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

# SCHEDULE T - PART 2

## INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

| States, Etc. | | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|
| | | 1<br>Life (Group and Individual) | 2<br>Annuities (Group and Individual) | 3<br>Disability Income (Group and Individual) | 4<br>Long-Term Care (Group and Individual) | 5<br>Deposit-Type Contracts | 6<br>Totals |
| 1. Alabama | AL | | | | | | |
| 2. Alaska | AK | | | | | | |
| 3. Arizona | AZ | | | | | | |
| 4. Arkansas | AR | | | | | | |
| 5. California | CA | | | | | | |
| 6. Colorado | CO | | | | | | |
| 7. Connecticut | CT | | | | | | |
| 8. Delaware | DE | | | | | | |
| 9. District of Columbia | DC | | | | | | |
| 10. Florida | FL | | | | | | |
| 11. Georgia | GA | | | | | | |
| 12. Hawaii | HI | | | | | | |
| 13. Idaho | ID | | | | | | |
| 14. Illinois | IL | | | | | | |
| 15. Indiana | IN | | | | | | |
| 16. Iowa | IA | | | | | | |
| 17. Kansas | KS | | | | | | |
| 18. Kentucky | KY | | | | | | |
| 19. Louisiana | LA | | | | | | |
| 20. Maine | ME | | | | | | |
| 21. Maryland | MD | | | | | | |
| 22. Massachusetts | MA | | | | | | |
| 23. Michigan | MI | | | | | | |
| 24. Minnesota | MN | | | | | | |
| 25. Mississippi | MS | | | | | | |
| 26. Missouri | MO | | | | | | |
| 27. Montana | MT | | | | | | |
| 28. Nebraska | NE | | | | | | |
| 29. Nevada | [illegible] | | | | | | |
| 30. New Hampshire | NH | | | | | | |
| 31. New Jersey | NJ | | | | | | |
| 32. New Mexico | NM | | | | | | |
| 33. New York | NY | | | | | | |
| 34. North Carolina | NC | | | | | | |
| 35. North Dakota | ND | | | | | | |
| 36. Ohio | OH | | | | | | |
| 37. Oklahoma | OK | | | | | | |
| 38. Oregon | OR | | | | | | |
| 39. Pennsylvania | PA | | | | | | |
| 40. Rhode Island | RI | | | | | | |
| 41. South Carolina | SC | | | | | | |
| 42. South Dakota | SD | | | | | | |
| 43. Tennessee | TN | | | | | | |
| 44. Texas | TX | | | | | | |
| 45. Utah | UT | | | | | | |
| 46. Vermont | VT | | | | | | |
| 47. Virginia | VA | | | | | | |
| 48. Washington | WA | | | | | | |
| 49. West Virginia | WV | | | | | | |
| 50. Wisconsin | WI | | | | | | |
| 51. Wyoming | WY | | | | | | |
| 52. American Samoa | AS | | | | | | |
| 53. Guam | GU | | | | | | |
| 54. Puerto Rico | PR | | | | | | |
| 55. U.S. Virgin Islands | VI | | | | | | |
| 56. Northern Mariana Islands | MP | | | | | | |
| 57. Canada | CAN | | | | | | |
| 58. Aggregate Other Alien | OT | | | | | | |
| 59. Total | | | | | | | |

NONE

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

### PART 1 – ORGANIZATIONAL CHART

| | FEIN | NAIC | STATE |
|---|---|---|---|
| Wilton Re Ltd. | 98-1167824 | | |
| Wilton Reinsurance Bermuda Limited | 98-0473393 | AA-3190878 | |
| Proj Fox Acquisition Inc. | | | |
| Wilton Re (Canada) Limited | | | |
| ivari Holdings ULC | | | |
| ivari | | AA-1561040 | |
| Wilton Re Overseas Limited | | | |
| Wilton Re U.S. Holdings Trust | | | |
| Wilton Re U.S. Holdings, Inc. | 32-0132101 | | |
| Wilton Re Services, Inc. | 32-0132104 | | DE |
| Wilton Re Finance LLC | 46-2151727 | | DE |
| Wilcac Structured Settlements, Inc. | 36-3658347 | | IL |
| Wilton Re Assignment Illinois, Inc. | 42-1477359 | | IL |
| Wilton Re Assignment Kentucky, Inc. | 61-1314968 | | KY |
| Wilton Re Annuity Service Corporation | 85-0325648 | | NM |
| Wilton Re Structured Settlements, Inc. | 61-1068209 | | KY |
| Wilton Reassurance Company | 41-1760577 | 66133 | MN |
| Wilton Reassurance Life Company of New York | 94-1516991 | 60704 | NY |
| Texas Life Insurance Company | 74-0940890 | 69396 | TX |
| Wilco Life Insurance Company | 04-2299444 | 65900 | IN |
| Wilcac Life Insurance Company | 36-0947200 | 62413 | IL |
| Redding Reassurance Company 3 LLC | 82-5159810 | 16399 | MO |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Wilton Re | 00000 | 98-1167824 | | | | Wilton Re Ltd. | CAN | UIP | Wilton Re Ltd | Board of Directors | 0.000 | Wilton Re Ltd | N | |
| | Wilton Re | 00000 | 98-0473393 | | | | Wilton Reinsurance Bermuda Limited | BMU | IA | Wilton Re Ltd | Ownership | 100.000 | Wilton Re Ltd | N | |
| | Wilton Re | 00000 | | | | | Proj Fox Acquisition Inc. | CAN | NIA | Wilton Re Ltd | Ownership | 100.000 | Wilton Re Ltd | N | |
| | Wilton Re | 00000 | | | | | Wilton Re (Canada) Ltd. | BMU | IA | Proj Fox Acquisition Inc. | Ownership | 100.000 | Wilton Re Ltd | N | 1 |
| | Wilton Re | 00000 | | | | | ivari Holdings ULC | CAN | IA | Wilton Re (Canada) Ltd | Ownership | 100.000 | Wilton Re Ltd | N | |
| | Wilton Re | 00000 | AA-1561040 | | | | ivari | CAN | IA | ivari Canada ULC | Ownership | 100.000 | Wilton Re Ltd | N | |
| | Wilton Re | 00000 | | | | | Wilton Re U.S. Holdings Trust | CAN | UIP | Wilton Re Ltd | Ownership | 100.000 | Wilton Re Ltd | N | |
| | Wilton Re | 00000 | 32-0132101 | | | | Wilton Re U.S. Holdings, Inc. | DE | UDP | Wilton Re U.S. Holdings Trust | Ownership | 100.000 | Wilton Re Ltd | N | |
| | Wilton Re | 00000 | | | | | Wilton Re Overseas Limited | BMU | IA | Wilton Re Ltd | Ownership | 100.000 | Wilton Re Ltd | N | |
| | Wilton Re | 00000 | 32-0132104 | | | | Wilton Re Services, Inc. | DE | NIA | Wilton Re U.S. Holdings, Inc. | Ownership | 100.000 | Wilton Re Ltd | N | |
| | Wilton Re | 00000 | 46-2151727 | | | | Wilton Re Finance LLC | DE | NIA | Wilton Re U.S. Holdings, Inc. | Ownership | 100.000 | Wilton Re Ltd | N | |
| | Wilton Re | 00000 | 36-3658347 | | | | Wilcac Structured Settlements, Inc. | IL | NIA | Wilton Re U.S. Holdings, Inc. | Ownership | 100.000 | Wilton Re Ltd | N | |
| | Wilton Re | 66133 | 41-1760577 | | | | Wilton Reassurance Company | MN | RE | Wilton Re U.S. Holdings, Inc. | Ownership | 100.000 | Wilton Re Ltd | N | |
| | Wilton Re | 16399 | 82-5159810 | | | | Redding Reassurance Company 3 LLC | MO | OTH | Wilton Reassurance Company | Ownership | 100.000 | Wilton Re Ltd | N | 2 |
| | Wilton Re | 60704 | 94-1516991 | | | | Wilton Reassurance Life Company of New York | NY | IA | Wilton Reassurance Company | Ownership | 100.000 | Wilton Re Ltd | N | |
| | Wilton Re | 69396 | 74-0940890 | | | | Texas Life Insurance Company | TX | IA | Wilton Reassurance Company | Ownership | 100.000 | Wilton Re Ltd | N | |
| | Wilton Re | 65900 | 04-2299444 | | | | Wilco Life Insurance Company | IN | IA | Wilton Reassurance Company | Ownership | 100.000 | Wilton Re Ltd | N | |
| | Wilton Re | 62413 | 36-0947200 | | | | Wilcac Life Insurance Company | IL | IA | Wilton Reassurance Company | Ownership | 100.000 | Wilton Re Ltd | N | |
| | Wilton Re | 00000 | 61-1068209 | | | | Wilton Re Structured Settlements, Inc. | KY | NIA | Wilton Re U.S. Holdings, Inc. | Ownership | 100.000 | Wilton Re Ltd | N | |
| | Wilton Re | 00000 | 85-0325648 | | | | Wilton Re Annuity Service Corporation | NM | NIA | Wilton Re U.S. Holdings, Inc. | Ownership | 100.000 | Wilton Re Ltd | N | |
| | Wilton Re | 00000 | 42-1477359 | | | | Wilton Re Assignment Illinois, Inc. | IL | NIA | Wilton Re U.S. Holdings, Inc. | Ownership | 100.000 | Wilton Re Ltd | N | |
| | Wilton Re | 00000 | 61-1314968 | | | | Wilton Re Assignment Kentucky, Inc. | KY | NIA | Wilton Re U.S. Holdings, Inc. | Ownership | 100.000 | Wilton Re Ltd | N | |

| Asterisk | Explanation |
|---|---|
| 1 | Nova Scotia Business Number 80116754RC0001 |
| 2 | Special purpose financial captive |

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NAIC Company Code | ID Number | Names of Insurers and Parent, Subsidiaries or Affiliates | Shareholder Dividends | Capital Contributions | Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments | Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s) | Management Agreements and Service Contracts | Income/ (Disbursements) Incurred Under Reinsurance Agreements | * | Any Other Material Activity Not in the Ordinary Course of the Insurer's Business | Totals | Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability) |
| 00000 | 98-1167824 | Wilton Re Ltd | 105,066,338 | 1,134,908,545 | | | (343,134) | | | | 1,239,631,749 | |
| 00000 | 98-0473393 | Wilton Reinsurance Bermuda Limited | | | (21,504,247) | | (516,916) | 128,331,182 | | | 106,310,019 | (11,880,235,423) |
| 00000 | | Redding Funding Ltd. | (8,377,588) | (906,412,792) | | | 189,935 | | | 6,211,735 | (908,388,710) | |
| 00000 | | Proj Fox Acquisition Inc. | 0 | | | | (14,641) | | | | (14,641) | |
| 00000 | | Wilton Re (Canada) Ltd. | | | | | (223,732) | 7,502,519 | | | 7,278,787 | (541,000) |
| 00000 | | ivari Holdings ULC | | | | | 1,673,071 | | | | 1,673,071 | |
| 00000 | AA-1561040 | ivari | (96,688,750) | | | | (1,434,698) | (1,384,160) | | | (99,507,608) | 541,000 |
| 00000 | | Wilton Re U.S. Holdings Trust | | | | | | | | | 0 | |
| 00000 | 32-0132101 | Wilton Re U.S. Holdings, Inc. | | 0 | | | (80,501) | | | 5,937,500 | 5,856,999 | |
| 00000 | | Wilton Re Overseas Ltd | | 21,504,247 | 21,504,247 | | (5,995) | | | | 43,002,499 | |
| 00000 | 32-0132104 | Wilton Re Services, Inc | | | | | 24,713,118 | | | 0 | 24,713,118 | |
| 00000 | 46-2151727 | Wilton Re Finance, LLC | | | | | | | | 14,687,500 | 14,687,500 | |
| 00000 | 36-3658347 | Wilcac Structured Settlements Inc | | | | | | | | | 0 | |
| 66133 | 41-1760577 | Wilton Reassurance Company | 165,611,676 | (232,535,308) | 178,670,061 | | (21,094,263) | (152,288,738) | | (20,625,000) | (82,261,572) | 11,790,838,636 |
| 00000 | 47-1949470 | Redding Reassurance Company 2 | | | (1,115,432,562) | | (64,919) | | | (6,211,735) | (1,121,709,216) | |
| 16639 | 82-5159810 | Redding Reassurance Company 3 LLC | (122,836,335) | | 969,110,908 | | (124,406) | | | | 846,150,167 | (1,599,226,903) |
| 60704 | 94-1516991 | Wilton Reassurance Life Company of New York | (8,535,462) | | | | (742,562) | 41,419,251 | | | 32,141,227 | 368,685,213 |
| 69396 | 74-0940890 | Texas Life Insurance Company | (16,900,000) | | | | | | | | (16,900,000) | |
| 65900 | 04-2299444 | Wilco Life Insurance Company | | | (32,348,407) | | (1,067,442) | 107,544 | | | (33,308,305) | |
| 62413 | 36-0947200 | Wilcac Life Insurance Company | (17,339,879) | (17,464,692) | | | (862,915) | (23,687,598) | | | (59,355,084) | 1,424,938,477 |
| 00000 | 61-1068209 | Wilton Re Structured Settlements, Inc. | | | | | | | | | 0 | |
| 00000 | 85-0325648 | Wilton Re Annuity Service Corporation | | | | | | | | | 0 | |
| 00000 | | Wilton Re Assignment Illinois, Inc. | | | | | | | | | 0 | |
| 00000 | 61-1314968 | Wilton Re Assignment Kentucky, Inc. | | | | | | | | | 0 | |
| 9999999 Control Totals | | | 0 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 105,000,000 |

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

| | | Responses |
|---|---|---|
| | **MARCH FILING** | |
| 1. | Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1? | YES |
| 2. | Will the confidential Risk-based Capital Report be filed with the NAIC by March 1? | YES |
| 3. | Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1? | YES |
| 4. | Will an actuarial opinion be filed by March 1? | YES |
| | **APRIL FILING** | |
| 5. | Will Management's Discussion and Analysis be filed by April 1? | YES |
| 6. | Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? | SEE EXPLANATION |
| 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? | SEE EXPLANATION |
| 8. | Will the Supplemental Investment Risks Interrogatories be filed by April 1? | YES |
| | **JUNE FILING** | |
| 9. | Will an audited financial report be filed by June 1? | YES |
| 10. | Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1? | YES |
| | **AUGUST FILING** | |
| 11. | Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? | YES |

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

| | | |
|---|---|---|
| | **MARCH FILING** | |
| 12. | Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? | NO |
| 13. | Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1? | NO |
| 14. | Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1? | NO |
| 15. | Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 16. | Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1? | YES |
| 17. | Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1? | 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? | YES |
| 25. | Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1? | YES |
| 26. | Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1? | NO |

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

| | | |
|---|---|---|
| 27. | Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 28. | Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 29. | Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? | |
| 30. | Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 31. | Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 32. | Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 33. | Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 34. | Will the Worker's Compensation Carve-Out Supplement be filed by March 1? | YES |
| 35. | Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? | YES |
| 36. | Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? | NO |
| 37. | Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1? | SEE EXPLANATION |
| 38. | Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1? | SEE EXPLANATION |
| 39. | Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1? | SEE EXPLANATION |
| 40. | Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1? | YES |
| | **APRIL FILING** | |
| 41. | Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1? | YES |
| 42. | Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? | NO |
| 43. | Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1? | YES |
| 44. | Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? | NO |
| 45. | Will the Accident and Health Policy Experience Exhibit be filed by April 1? | NO |
| 46. | Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1? | YES |
| 47. | Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1? | YES |
| 48. | Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? | NO |
| 49. | Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1? | NO |
| 50. | Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30? | NO |
| 51. | Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1? | YES |
| 52. | Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1? | NO |
| | **AUGUST FILING** | |
| 53. | Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? | YES |

Explanations:

6. Does not apply. Company not a direct writer.
7. Does not apply. Company not a direct writer.
12.
13.
14.
15.
18.
19.
20.
21.
22.
23.
26.
27.
28.
30.
31.
32.
33.
36.
37. Does not apply
38. Does not apply
39. Does not apply. We use the ultimate parent's audit committee which has a majority of independent members.
42.
44.
45.
48.
49.
50.
52.

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]




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




14. Trusteed Surplus Statement [Document Identifier 490]




15. Participating Opinion for Exhibit 5 [Document Identifier 371]




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




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



# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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




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




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




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




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




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




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




30. Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII [Document Identifier 437]




31. Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII [Document Identifier 438]




32. Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII [Document Identifier 439]




33. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]




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




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




44. Credit Insurance Experience Exhibit [Document Identifier 230]




45. Accident and Health Policy Experience Exhibit [Document Identifier 210]




48. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]




49. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]




50. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]




52. Variable Annuities Supplement [Document Identifier 286]



# OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

| | Current Year | | | Prior Year |
|---|---|---|---|---|
| | 1<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets (Cols. 1 - 2) | 4<br>Net Admitted Assets |
| 2504. Experience refund due from Redding Re 3 | 13,432,571 | | 13,432,571 | |
| 2505. Pending true-up of initial asset transfer - RRE3 | 12,682,752 | | 12,682,752 | 0 |
| 2506. Prepaid Reinsurance Assumed - NYSID Circ ltr 11 | 2,336,997 | | 2,336,997 | 2,585,637 |
| 2507. Prepaid expenses | 3,490,113 | 3,490,113 | 0 | 14,220 |
| 2508. Fair value of call options withheld by ceding company | | | 0 | 31,343,152 |
| 2597. Summary of remaining write-ins for Line 25 from overflow page | 31,942,433 | 3,490,113 | 28,452,320 | 33,943,009 |

Additional Write-ins for Summary of Operations Line 8.3

| | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|
| 08.304. Funds held Interest assumed | | 64,648 |
| 08.305. Prepaid Reinsurance Assumed- NYSID Circ Ltr 11 | (248,641) | (230,801) |
| 08.397. Summary of remaining write-ins for Line 8.3 from overflow page | (248,641) | (166,153) |

Additional Write-ins for Schedule E - Part 3 Line 58

| States, Etc. | 1<br>Type of Deposit | 2<br>Purpose of Deposit | Deposits For the Benefit of All Policyholders | | All Other Special Deposits | |
|---|---|---|---|---|---|---|
| | | | 3<br>Book/Adjusted Carrying Value | 4<br>Fair Value | 5<br>Book/Adjusted Carrying Value | 6<br>Fair Value |
| 5804. Member Stock FHLB-DM | O | | | | 10,000,000 | 10,000,000 |
| 5805. Pledged Collateral FHLB-DM | O | | | | 19,498,899 | 21,673,017 |
| 5806. Credit for Reinsurance Trust (WRNY) | O | | | | 84,609,793 | 83,828,673 |
| 5807. Discretionary Trust supporting assumed reinsurance business (Transamerica Financial) | O | | | | 289,234,191 | 282,286,031 |
| 5808. Discretionary Trust supporting assumed reinsurance business (Transamerica Premier) | O | | | | 2,700,203,914 | 2,642,727,968 |
| 5809. Discretionary Trust supporting assumed reinsurance business (Transamerica Life) | O | | | | 8,389,644,147 | 8,130,949,781 |
| 5810. Discretionary Trust supporting assumed reinsurance business (Transamerica Financial-NY) | O | | | | 72,100,367 | 71,204,410 |
| 5897. Summary of remaining write-ins for Line 58 from overflow page | XXX | XXX | 0 | 0 | 11,565,291,311 | 11,242,669,880 |

# SUMMARY INVESTMENT SCHEDULE

| | Gross Investment Holdings | | Admitted Assets as Reported in the Annual Statement | | | |
|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 |
| Investment Categories | Amount | Percentage | Amount | Securities Lending Reinvested Collateral Amount | Total (Col. 3 + 4) Amount | Percentage |
| 1. Bonds: | | | | | | |
| 1.1 U.S. treasury securities | 1,439,489,161 | 7.998 | 1,439,489,161 | 0 | 1,439,489,161 | 7.998 |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities): | | | | | | |
| 1.21 Issued by U.S. government agencies | 6,149,726 | 0.034 | 6,149,726 | 0 | 6,149,726 | 0.034 |
| 1.22 Issued by U.S. government sponsored agencies | 417,757,471 | 2.321 | 417,757,471 | 0 | 417,757,471 | 2.321 |
| 1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities) | 59,619,104 | 0.331 | 59,619,104 | 0 | 59,619,104 | 0.331 |
| 1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. : | | | | | | |
| 1.41 States, territories and possessions general obligations | 73,515,069 | 0.408 | 73,515,069 | 0 | 73,515,069 | 0.408 |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations | 128,685,398 | 0.715 | 128,685,398 | 0 | 128,685,398 | 0.715 |
| 1.43 Revenue and assessment obligations | 451,166,539 | 2.507 | 451,166,539 | 0 | 451,166,539 | 2.507 |
| 1.44 Industrial development and similar obligations | 13,224,231 | 0.073 | 13,224,231 | 0 | 13,224,231 | 0.073 |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS): | | | | | | |
| 1.51 Pass-through securities: | | | | | | |
| 1.511 Issued or guaranteed by GNMA | 18,718 | 0.000 | 18,718 | 0 | 18,718 | 0.000 |
| 1.512 Issued or guaranteed by FNMA and FHLMC | 95,409,022 | 0.530 | 95,409,022 | 0 | 95,409,022 | 0.530 |
| 1.513 All other | 182,867,446 | 1.016 | 182,867,446 | 0 | 182,867,446 | 1.016 |
| 1.52 CMOs and REMICs: | | | | | | |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA | 1,179,105,770 | 6.551 | 1,179,105,770 | 0 | 1,179,105,770 | 6.552 |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521 | | 0.000 | | | 0 | 0.000 |
| 1.523 All other | 547,387,003 | 3.041 | 547,387,003 | 0 | 547,387,003 | 3.041 |
| 2. Other debt and other fixed income securities (excluding short-term): | | | | | | |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) | 8,135,603,160 | 45.204 | 8,135,603,160 | 0 | 8,135,603,160 | 45.204 |
| 2.2 Unaffiliated non-U.S. securities (including Canada) | 2,783,997,886 | 15.469 | 2,783,997,886 | 0 | 2,783,997,886 | 15.469 |
| 2.3 Affiliated securities | | 0.000 | | | 0 | 0.000 |
| 3. Equity interests: | | | | | | |
| 3.1 Investments in mutual funds | | 0.000 | | | 0 | 0.000 |
| 3.2 Preferred stocks: | | | | | | |
| 3.21 Affiliated | | 0.000 | | | 0 | 0.000 |
| 3.22 Unaffiliated | 113,025,665 | 0.628 | 113,025,665 | 0 | 113,025,665 | 0.628 |
| 3.3 Publicly traded equity securities (excluding preferred stocks): | | | | | | |
| 3.31 Affiliated | | 0.000 | | | 0 | 0.000 |
| 3.32 Unaffiliated | | 0.000 | | | 0 | 0.000 |
| 3.4 Other equity securities: | | | | | | |
| 3.41 Affiliated | 500,474,384 | 2.781 | 500,474,384 | | 500,474,384 | 2.781 |
| 3.42 Unaffiliated | 10,000,000 | 0.056 | 10,000,000 | 0 | 10,000,000 | 0.056 |
| 3.5 Other equity interests including tangible personal property under lease: | | | | | | |
| 3.51 Affiliated | | 0.000 | | | 0 | 0.000 |
| 3.52 Unaffiliated | | 0.000 | | | 0 | 0.000 |
| 4. Mortgage loans: | | | | | | |
| 4.1 Construction and land development | | 0.000 | | | 0 | 0.000 |
| 4.2 Agricultural | | 0.000 | | | 0 | 0.000 |
| 4.3 Single family residential properties | | 0.000 | | | 0 | 0.000 |
| 4.4 Multifamily residential properties | | 0.000 | | | 0 | 0.000 |
| 4.5 Commercial loans | 1,010,067,561 | 5.612 | 1,010,067,561 | 0 | 1,010,067,561 | 5.612 |
| 4.6 Mezzanine real estate loans | | 0.000 | | | 0 | 0.000 |
| 5. Real estate investments: | | | | | | |
| 5.1 Property occupied by company | | 0.000 | 0 | | 0 | 0.000 |
| 5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt) | | 0.000 | 0 | | 0 | 0.000 |
| 5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt) | | 0.000 | 0 | | 0 | 0.000 |
| 6. Contract loans | 92,906,036 | 0.516 | 92,753,138 | | 92,753,138 | 0.515 |
| 7. Derivatives | | 0.000 | 0 | | 0 | 0.000 |
| 8. Receivables for securities | 146,026,698 | 0.811 | 146,026,698 | 0 | 146,026,698 | 0.811 |
| 9. Securities Lending (Line 10, Asset Page reinvested collateral) | | 0.000 | 0 | XXX | XXX | XXX |
| 10. Cash, cash equivalents and short-term investments | 284,893,831 | 1.583 | 284,893,831 | 0 | 284,893,831 | 1.583 |
| 11. Other invested assets | 326,234,475 | 1.813 | 326,234,475 | 0 | 326,234,475 | 1.813 |
| 12. Total invested assets | 17,997,624,352 | 100.000 | 17,997,471,455 | 0 | 17,997,471,455 | 100.000 |

# SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

# SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

| | | | |
|---|---|---|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | | 1,134,556,255 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 7) | 13,698,292 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 8) | 0 | 13,698,292 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 12 | 0 | |
| | 3.2 Totals, Part 3, Column 11 | 0 | 0 |
| 4. | Accrual of discount | | 0 |
| 5. | Unrealized valuation increase (decrease): | | |
| | 5.1 Totals, Part 1, Column 9 | 0 | |
| | 5.2 Totals, Part 3, Column 8 | 0 | 0 |
| 6. | Total gain (loss) on disposals, Part 3, Column 18 | | 0 |
| 7. | Deduct amounts received on disposals, Part 3, Column 15 | | 121,155,668 |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | | 17,031,319 |
| 9. | Total foreign exchange change in book value/recorded investment excluding accrued interest: | | |
| | 9.1 Totals, Part 1, Column 13 | 0 | |
| | 9.2 Totals, Part 3, Column 13 | 0 | 0 |
| 10. | Deduct current year's other than temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 11 | 0 | |
| | 10.2 Totals, Part 3, Column 10 | 0 | 0 |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 1,010,067,561 |
| 12. | Total valuation allowance | | |
| 13. | Subtotal (Line 11 plus 12) | | 1,010,067,561 |
| 14. | Deduct total nonadmitted amounts | | 0 |
| 15. | Statement value of mortgages owned at end of current period (Line 13 minus Line 14) | | 1,010,067,561 |

# SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 243,600,762 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 8) | 83,553,168 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | 9,284,251 | 92,837,420 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 16 | 0 | |
| | 3.2 Totals, Part 3, Column 12 | 0 | 0 |
| 4. | Accrual of discount | | 323,615 |
| 5. | Unrealized valuation increase (decrease): | | |
| | 5.1 Totals, Part 1, Column 13 | 4,022,335 | |
| | 5.2 Totals, Part 3, Column 9 | 0 | 4,022,335 |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | | (223,490) |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | | 13,608,468 |
| 8. | Deduct amortization of premium and depreciation | | 717,698 |
| 9. | 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 |
| 10. | Deduct current year's other than temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 15 | 0 | |
| | 10.2 Totals, Part 3, Column 11 | 0 | 0 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 326,234,475 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 326,234,475 |

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 12,577,790,327 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 8,816,590,430 |
| 3. | Accrual of discount | | 57,225,664 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1. Part 1, Column 12 | (80,205) | |
| | 4.2. Part 2, Section 1, Column 15 | (102,757) | |
| | 4.3. Part 2, Section 2, Column 13 | 148,622,191 | |
| | 4.4. Part 4, Column 11 | 6,081 | 148,445,310 |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | (348,383,450) |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | | 5,051,604,395 |
| 7. | Deduct amortization of premium | | 51,256,408 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1. Part 1, Column 15 | 0 | |
| | 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 | 0 |
| 9. | Deduct current year's other than temporary impairment recognized: | | |
| | 9.1. Part 1, Column 14 | 1,477,078 | |
| | 9.2. Part 2, Section 1, Column 17 | 0 | |
| | 9.3. Part 2, Section 2, Column 14 | 0 | |
| | 9.4. Part 4, Column 13 | 11,061,510 | 12,538,588 |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2) | | 1,226,861 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | | 16,137,495,751 |
| 12. | Deduct total nonadmitted amounts | | 0 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 16,137,495,751 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | | 1<br>Book/Adjusted Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|---|---|---|---|---|---|
| BONDS | 1. | United States | 1,534,640,049 | 1,468,696,257 | 1,485,649,384 | 3,261,452,740 |
| Governments | 2. | Canada | 3,427,331 | 3,468,893 | 3,550,093 | 2,500,000 |
| (Including all obligations guaranteed by governments) | 3. | Other Countries | 56,191,773 | 53,973,934 | 56,221,268 | 56,895,000 |
| | 4. | Totals | 1,594,259,153 | 1,526,139,083 | 1,545,420,745 | 3,320,847,740 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. | Totals | 73,515,069 | 72,636,337 | 74,531,185 | 58,740,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. | Totals | 132,375,183 | 144,782,214 | 122,344,497 | 210,696,418 |
| U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions | 7. | Totals | 2,093,326,099 | 2,101,775,013 | 2,080,779,269 | 2,207,684,091 |
| Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (unaffiliated) | 8. | United States | 8,836,522,313 | 8,640,807,773 | 8,880,218,593 | 8,178,069,873 |
| | 9. | Canada | 325,905,927 | 313,984,361 | 326,852,494 | 298,053,402 |
| | 10. | Other Countries | 2,458,091,958 | 2,388,721,762 | 2,471,752,787 | 2,271,597,748 |
| | 11. | Totals | 11,620,520,198 | 11,343,513,896 | 11,678,823,874 | 10,747,721,023 |
| Parent, Subsidiaries and Affiliates | 12. | Totals | | | | |
| | 13. | Total Bonds | 15,513,995,702 | 15,188,846,543 | 15,501,899,569 | 16,545,689,271 |
| PREFERRED STOCKS | 14. | United States | 108,418,027 | 102,117,247 | 108,553,022 | |
| Industrial and Miscellaneous (unaffiliated) | 15. | Canada | | | | |
| | 16. | Other Countries | 4,607,638 | 4,315,870 | 4,607,638 | |
| | 17. | Totals | 113,025,665 | 106,433,117 | 113,160,660 | |
| Parent, Subsidiaries and Affiliates | 18. | Totals | | | | |
| | 19. | Total Preferred Stocks | 113,025,665 | 106,433,117 | 113,160,660 | |
| COMMON STOCKS | 20. | United States | 10,000,000 | 10,000,000 | 10,000,000 | |
| Industrial and Miscellaneous (unaffiliated) | 21. | Canada | | | | |
| | 22. | Other Countries | | | | |
| | 23. | Totals | 10,000,000 | 10,000,000 | 10,000,000 | |
| Parent, Subsidiaries and Affiliates | 24. | Totals | 500,474,384 | 500,474,384 | 870,889,333 | |
| | 25. | Total Common Stocks | 510,474,384 | 510,474,384 | 880,889,333 | |
| | 26. | Total Stocks | 623,500,049 | 616,907,501 | 994,049,993 | |
| | 27. | Total Bonds and Stocks | 16,137,495,752 | 15,805,754,045 | 16,495,949,563 | |

# SCHEDULE D - PART 1A - SECTION 1

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1 NAIC 1 | 28,447,834 | 43,459,685 | 15,347,453 | 21,424,348 | 1,443,958,574 | XXX | 1,552,637,894 | 10.0 | 1,662,878,055 | 13.6 | 1,552,637,894 | 0 |
| 1.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 1.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 1.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 1.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 1.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 1.7 Totals | 28,447,834 | 43,459,685 | 15,347,453 | 21,424,348 | 1,443,958,574 | XXX | 1,552,637,894 | 10.0 | 1,662,878,055 | 13.6 | 1,552,637,894 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.1 NAIC 1 | 815,375 | 2,063,463 | 6,033,718 | 31,114,299 | 4,311,407 | XXX | 44,338,262 | 0.3 | 49,958,778 | 0.4 | 30,425,772 | 13,912,490 |
| 2.2 NAIC 2 | 0 | 0 | 3,602,481 | 6,038,957 | 5,639,404 | XXX | 15,280,842 | 0.1 | 50,797,727 | 0.4 | 15,280,842 | 0 |
| 2.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 109,661 | 0.0 | | 0 |
| 2.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 2.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 2.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 2.7 Totals | 815,375 | 2,063,463 | 9,636,199 | 37,153,255 | 9,950,812 | XXX | 59,619,104 | 0.4 | 100,866,166 | 0.8 | 45,706,614 | 13,912,490 |
| 3. U.S. States, Territories and Possessions etc., Guaranteed | | | | | | | | | | | | |
| 3.1 NAIC 1 | 18,923 | 8,107,226 | 11,048,615 | 9,435,202 | 44,905,103 | XXX | 73,515,069 | 0.5 | 64,151,839 | 0.5 | 73,515,069 | 0 |
| 3.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 3.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 3.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 3.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 3.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 3.7 Totals | 18,923 | 8,107,226 | 11,048,615 | 9,435,202 | 44,905,103 | XXX | 73,515,069 | 0.5 | 64,151,839 | 0.5 | 73,515,069 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed | | | | | | | | | | | | |
| 4.1 NAIC 1 | 4,603,209 | 16,179,392 | 26,621,953 | 35,487,381 | 37,263,663 | XXX | 120,155,597 | 0.8 | 106,918,753 | 0.9 | 120,155,597 | 0 |
| 4.2 NAIC 2 | 575,650 | 3,124,347 | 6,054,179 | 1,269,738 | 1,195,670 | XXX | 12,219,586 | 0.1 | 7,831,539 | 0.1 | 4,483,740 | 7,735,846 |
| 4.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 4.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 4.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 4.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 4.7 Totals | 5,178,860 | 19,303,739 | 32,676,132 | 36,757,119 | 38,459,333 | XXX | 132,375,183 | 0.8 | 114,750,292 | 0.9 | 124,639,337 | 7,735,846 |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 NAIC 1 | 169,842,284 | 416,289,535 | 469,612,993 | 750,407,380 | 340,046,810 | XXX | 2,146,199,001 | 13.8 | 1,251,372,154 | 10.2 | 2,089,826,840 | 56,372,161 |
| 5.2 NAIC 2 | 1,497,900 | 1,898,398 | 0 | 5,554,250 | 7,399,458 | XXX | 16,350,006 | 0.1 | 7,809,492 | 0.1 | 13,375,668 | 2,974,338 |
| 5.3 NAIC 3 | 0 | 1,391,526 | 0 | 480,000 | 0 | XXX | 1,871,526 | 0.0 | | 0.0 | 1,871,526 | 0 |
| 5.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 5.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 5.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 5.7 Totals | 171,340,184 | 419,579,459 | 469,612,993 | 756,441,630 | 347,446,268 | XXX | 2,164,420,533 | 13.9 | 1,259,181,647 | 10.3 | 2,105,074,034 | 59,346,499 |

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

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. Industrial & Miscellaneous (Unaffiliated) | | | | | | | | | | | | |
| 6.1 NAIC 1 | 239,080,049 | 867,701,298 | 1,055,666,687 | 1,782,662,835 | 2,244,404,905 | XXX | 6,189,515,774 | 39.7 | 5,149,777,847 | 42.1 | 4,109,610,700 | 2,079,905,074 |
| 6.2 NAIC 2 | 115,487,557 | 418,793,297 | 736,496,048 | 1,686,210,925 | 1,677,388,159 | XXX | 4,634,375,986 | 29.7 | 3,484,506,340 | 28.5 | 3,328,170,356 | 1,306,205,630 |
| 6.3 NAIC 3 | 15,334,713 | 63,627,711 | 159,512,377 | 61,196,321 | 42,808,812 | XXX | 342,479,933 | 2.2 | 123,419,829 | 1.0 | 110,410,388 | 232,069,545 |
| 6.4 NAIC 4 | 6,257,063 | 21,368,367 | 22,495,929 | 4,667,111 | 5,528,699 | XXX | 60,317,169 | 0.4 | 29,743,303 | 0.2 | 37,722,076 | 22,595,093 |
| 6.5 NAIC 5 | 235,469 | 7,443,852 | 0 | 0 | 0 | XXX | 7,679,320 | 0.0 | 8,189,697 | 0.1 | 2,853,341 | 4,825,980 |
| 6.6 NAIC 6 | 65,101 | 260,405 | 48,826 | 0 | 0 | XXX | 374,332 | 0.0 | 133,775 | 0.0 | 374,332 | 0 |
| 6.7 Totals | 376,459,952 | 1,379,194,930 | 1,974,219,866 | 3,534,737,192 | 3,970,130,574 | XXX | 11,234,742,515 | 72.0 | 8,795,770,792 | 71.9 | 7,589,141,193 | 3,645,601,321 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.1 NAIC 1 | 0 | 2,972,674 | 3,647,409 | 52,390,644 | 73,172,604 | XXX | 132,183,331 | 0.8 | 90,784,465 | 0.7 | 83,112,570 | 49,070,761 |
| 7.2 NAIC 2 | 2,741,038 | 9,701,150 | 62,341,459 | 32,485,990 | 118,089,363 | XXX | 225,358,998 | 1.4 | 134,113,676 | 1.1 | 128,218,254 | 97,140,745 |
| 7.3 NAIC 3 | 0 | 630,843 | 0 | 3,740,877 | 20,748,957 | XXX | 25,120,677 | 0.2 | 6,792,048 | 0.1 | 20,415,953 | 4,704,724 |
| 7.4 NAIC 4 | 0 | 0 | 0 | 0 | 1,034,450 | XXX | 1,034,450 | 0.0 | 1,763,669 | 0.0 | 1,034,450 | 0 |
| 7.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 7.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 7.7 Totals | 2,741,038 | 13,304,667 | 65,988,868 | 88,617,510 | 213,045,374 | XXX | 383,697,456 | 2.5 | 233,453,858 | 1.9 | 232,781,226 | 150,916,230 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 8.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 8.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 8.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 8.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 8.6 NAIC 6 | | | | | | XXX | 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 |
| 9.2 NAIC 2 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | 0 |
| 9.3 NAIC 3 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | 0 |
| 9.4 NAIC 4 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | 0 |
| 9.5 NAIC 5 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | 0 |
| 9.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | 0 |
| 9.7 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. Bank Loans | | | | | | | | | | | | |
| 10.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | XXX | XXX | | 0 |
| 10.2 NAIC 2 | 1,918,174 | 0 | 0 | 162,054 | 0 | XXX | 2,080,227 | 0.0 | XXX | XXX | 2,080,227 | 0 |
| 10.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | XXX | XXX | | 0 |
| 10.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | XXX | XXX | | 0 |
| 10.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | XXX | XXX | | 0 |
| 10.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | XXX | XXX | | 0 |
| 10.7 Totals | 1,918,174 | 0 | 0 | 162,054 | 0 | XXX | 2,080,227 | 0.0 | XXX | XXX | 2,080,227 | 0 |

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

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 11. Total Bonds Current Year | | | | | | | | | | | | |
| 11.1 NAIC 1 | (d) 442,807,674 | 1,356,773,271 | 1,587,978,827 | 2,682,922,089 | 4,188,063,067 | 0 | 10,258,544,928 | 65.7 | XXX | XXX | 8,059,284,442 | 2,199,260,485 |
| 11.2 NAIC 2 | (d) 122,220,319 | 433,517,192 | 808,494,167 | 1,731,721,913 | 1,809,712,054 | 0 | 4,905,665,645 | 31.4 | XXX | XXX | 3,491,609,086 | 1,414,056,559 |
| 11.3 NAIC 3 | (d) 15,334,713 | 65,650,080 | 159,512,377 | 65,417,197 | 63,557,769 | 0 | 369,472,136 | 2.4 | XXX | XXX | 132,697,867 | 236,774,269 |
| 11.4 NAIC 4 | (d) 6,257,063 | 21,368,367 | 22,495,929 | 4,667,111 | 6,563,149 | 0 | 61,351,619 | 0.4 | XXX | XXX | 38,756,526 | 22,595,093 |
| 11.5 NAIC 5 | (d) 235,469 | 7,443,852 | 0 | 0 | 0 | 0 | (c) 7,679,320 | 0.0 | XXX | XXX | 2,853,341 | 4,825,980 |
| 11.6 NAIC 6 | (d) 65,101 | 260,405 | 48,826 | 0 | 0 | 0 | (c) 374,332 | 0.0 | XXX | XXX | 374,332 | 0 |
| 11.7 Totals | 586,920,339 | 1,885,013,167 | 2,578,530,126 | 4,484,728,311 | 6,067,896,037 | 0 | (b) 15,603,087,980 | 100.0 | XXX | XXX | 11,725,575,594 | 3,877,512,386 |
| 11.8 Line 11.7 as a % of Col. 7 | 3.8 | 12.1 | 16.5 | 28.7 | 38.9 | 0.0 | 100.0 | XXX | XXX | XXX | 75.1 | 24.9 |
| 12. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.1 NAIC 1 | 319,352,914 | 774,234,367 | 1,156,535,233 | 1,738,441,864 | 4,387,277,513 | 0 | XXX | XXX | 8,375,841,892 | 68.5 | 7,169,041,169 | 1,206,800,723 |
| 12.2 NAIC 2 | 58,753,381 | 307,540,888 | 629,472,171 | 1,128,901,098 | 1,560,391,237 | 0 | XXX | XXX | 3,685,058,775 | 30.1 | 2,771,082,859 | 913,975,916 |
| 12.3 NAIC 3 | 7,689,877 | 29,829,826 | 17,166,759 | 49,198,933 | 26,436,143 | 0 | XXX | XXX | 130,321,538 | 1.1 | 83,212,189 | 47,109,349 |
| 12.4 NAIC 4 | 9,765,874 | 9,517,097 | 11,384,275 | 839,726 | 0 | 0 | XXX | XXX | 31,506,972 | 0.3 | 20,326,081 | 11,180,891 |
| 12.5 NAIC 5 | 3,260,388 | 4,929,310 | 0 | 0 | 0 | 0 | XXX | XXX | (c) 8,189,697 | 0.1 | 2,919,580 | 5,270,118 |
| 12.6 NAIC 6 | 0 | 0 | 0 | 0 | 133,775 | 0 | XXX | XXX | (c) 133,775 | 0.0 | | 133,775 |
| 12.7 Totals | 398,822,434 | 1,126,051,488 | 1,814,558,439 | 2,917,381,621 | 5,974,238,667 | 0 | XXX | XXX | (b) 12,231,052,649 | 100.0 | 10,046,581,878 | 2,184,470,771 |
| 12.8 Line 12.7 as a % of Col. 9 | 3.3 | 9.2 | 14.8 | 23.9 | 48.8 | 0.0 | XXX | XXX | 100.0 | XXX | 82.1 | 17.9 |
| 13. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.1 NAIC 1 | 244,092,534 | 651,866,156 | 1,035,905,120 | 2,401,766,182 | 3,725,654,450 | 0 | 8,059,284,442 | 51.7 | 7,169,041,169 | 58.6 | 8,059,284,442 | XXX |
| 13.2 NAIC 2 | 22,304,240 | 95,601,920 | 463,930,698 | 1,435,951,873 | 1,473,820,355 | 0 | 3,491,609,086 | 22.4 | 2,771,082,859 | 22.7 | 3,491,609,086 | XXX |
| 13.3 NAIC 3 | 6,956,638 | 28,918,161 | 14,686,770 | 42,345,726 | 39,790,571 | 0 | 132,697,867 | 0.9 | 83,212,189 | 0.7 | 132,697,867 | XXX |
| 13.4 NAIC 4 | 5,479,446 | 15,977,445 | 8,960,919 | 3,875,402 | 4,463,313 | 0 | 38,756,526 | 0.2 | 20,326,081 | 0.2 | 38,756,526 | XXX |
| 13.5 NAIC 5 | 45,129 | 2,808,211 | 0 | 0 | 0 | 0 | 2,853,341 | 0.0 | 2,919,580 | 0.0 | 2,853,341 | XXX |
| 13.6 NAIC 6 | 65,101 | 260,405 | 48,826 | 0 | 0 | 0 | 374,332 | 0.0 | 0 | 0.0 | 374,332 | XXX |
| 13.7 Totals | 278,943,089 | 795,432,299 | 1,523,532,334 | 3,883,939,183 | 5,243,728,689 | 0 | 11,725,575,594 | 75.1 | 10,046,581,878 | 82.1 | 11,725,575,594 | XXX |
| 13.8 Line 13.7 as a % of Col. 7 | 2.4 | 6.8 | 13.0 | 33.1 | 44.7 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11 | 1.8 | 5.1 | 9.8 | 24.9 | 33.6 | 0.0 | 75.1 | XXX | XXX | XXX | 75.1 | XXX |
| 14. Total Privately Placed Bonds | | | | | | | | | | | | |
| 14.1 NAIC 1 | 198,715,139 | 704,907,115 | 552,073,707 | 281,155,907 | 462,408,616 | 0 | 2,199,260,485 | 14.1 | 1,206,800,723 | 9.9 | XXX | 2,199,260,485 |
| 14.2 NAIC 2 | 99,916,079 | 337,915,272 | 344,563,469 | 295,770,040 | 335,891,699 | 0 | 1,414,056,559 | 9.1 | 913,975,916 | 7.5 | XXX | 1,414,056,559 |
| 14.3 NAIC 3 | 8,378,075 | 36,731,919 | 144,825,607 | 23,071,471 | 23,767,197 | 0 | 236,774,269 | 1.5 | 47,109,349 | 0.4 | XXX | 236,774,269 |
| 14.4 NAIC 4 | 777,617 | 5,390,922 | 13,535,009 | 791,709 | 2,099,835 | 0 | 22,595,093 | 0.1 | 11,180,891 | 0.1 | XXX | 22,595,093 |
| 14.5 NAIC 5 | 190,339 | 4,635,640 | 0 | 0 | 0 | 0 | 4,825,980 | 0.0 | 5,270,118 | 0.0 | XXX | 4,825,980 |
| 14.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 133,775 | 0.0 | XXX | 0 |
| 14.7 Totals | 307,977,250 | 1,089,580,868 | 1,054,997,792 | 600,789,128 | 824,167,348 | 0 | 3,877,512,386 | 24.9 | 2,184,470,771 | 17.9 | XXX | 3,877,512,386 |
| 14.8 Line 14.7 as a % of Col. 7 | 7.9 | 28.1 | 27.2 | 15.5 | 21.3 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11 | 2.0 | 7.0 | 6.8 | 3.9 | 5.3 | 0.0 | 24.9 | XXX | XXX | XXX | XXX | 24.9 |

(a) Includes $ 3,053,701,419 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 50,938,041 current year of bonds with Z designations, $ 175,316,935 prior year of bonds with Z designations and $ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ current year of bonds with 5GI designations, $ 1,076,048 prior year of bonds with 5* or 5GI designations and $ current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 89,092,278 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

# SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1 Issuer Obligations | 25,284,679 | 31,622,049 | 1,062,383 | 859,301 | 1,400,910,593 | XXX | 1,459,739,006 | 9.4 | 1,588,199,703 | 13.0 | 1,459,739,006 | 0 |
| 1.2 Residential Mortgage-Backed Securities | 2,240,173 | 8,868,727 | 13,266,844 | 21,024,976 | 19,327,892 | XXX | 64,728,612 | 0.4 | 42,158,896 | 0.3 | 64,728,612 | 0 |
| 1.3 Commercial Mortgage-Backed Securities | 573,355 | 1,507,872 | (1,068,836) | (459,929) | 23,720,089 | XXX | 24,272,550 | 0.2 | 23,081,786 | 0.2 | 24,272,550 | 0 |
| 1.4 Other Loan-Backed and Structured Securities | 349,627 | 1,461,037 | 2,087,062 | 0 | 0 | XXX | 3,897,726 | 0.0 | 9,437,670 | 0.1 | 3,897,726 | 0 |
| 1.5 Totals | 28,447,834 | 43,459,685 | 15,347,453 | 21,424,348 | 1,443,958,574 | XXX | 1,552,637,894 | 10.0 | 1,662,878,055 | 13.6 | 1,552,637,894 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.1 Issuer Obligations | 815,375 | 2,063,463 | 9,636,199 | 37,153,255 | 9,950,812 | XXX | 59,619,104 | 0.4 | 100,866,166 | 0.8 | 45,706,614 | 13,912,490 |
| 2.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 2.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 2.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 2.5 Totals | 815,375 | 2,063,463 | 9,636,199 | 37,153,255 | 9,950,812 | XXX | 59,619,104 | 0.4 | 100,866,166 | 0.8 | 45,706,614 | 13,912,490 |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 3.1 Issuer Obligations | 18,923 | 8,107,226 | 11,048,615 | 9,435,202 | 44,905,103 | XXX | 73,515,069 | 0.5 | 64,151,839 | 0.5 | 73,515,069 | 0 |
| 3.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 3.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 3.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 3.5 Totals | 18,923 | 8,107,226 | 11,048,615 | 9,435,202 | 44,905,103 | XXX | 73,515,069 | 0.5 | 64,151,839 | 0.5 | 73,515,069 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.1 Issuer Obligations | 5,178,860 | 19,303,739 | 32,676,132 | 36,757,119 | 38,459,333 | XXX | 132,375,183 | 0.8 | 114,750,292 | 0.9 | 124,639,337 | 7,735,846 |
| 4.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 4.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 4.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 4.5 Totals | 5,178,860 | 19,303,739 | 32,676,132 | 36,757,119 | 38,459,333 | XXX | 132,375,183 | 0.8 | 114,750,292 | 0.9 | 124,639,337 | 7,735,846 |
| 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 Issuer Obligations | 112,040,881 | 179,336,334 | 147,584,171 | 276,108,239 | 212,909,282 | XXX | 927,978,907 | 5.9 | 338,677,747 | 2.8 | 919,224,150 | 8,754,757 |
| 5.2 Residential Mortgage-Backed Securities | 42,075,931 | 169,217,552 | 222,845,797 | 353,431,355 | 119,660,852 | XXX | 907,231,486 | 5.8 | 649,637,538 | 5.3 | 907,231,486 | 0 |
| 5.3 Commercial Mortgage-Backed Securities | 15,438,597 | 62,427,865 | 88,242,769 | 105,479,476 | 6,712,154 | XXX | 278,300,861 | 1.8 | 235,342,356 | 1.9 | 273,130,012 | 5,170,848 |
| 5.4 Other Loan-Backed and Structured Securities | 1,784,775 | 8,597,708 | 10,940,256 | 21,422,559 | 8,163,980 | XXX | 50,909,279 | 0.3 | 35,524,006 | 0.3 | 5,488,385 | 45,420,894 |
| 5.5 Totals | 171,340,184 | 419,579,459 | 469,612,993 | 756,441,630 | 347,446,268 | XXX | 2,164,420,533 | 13.9 | 1,259,181,647 | 10.3 | 2,105,074,034 | 59,346,499 |
| 6. Industrial and Miscellaneous | | | | | | | | | | | | |
| 6.1 Issuer Obligations | 117,792,703 | 398,345,777 | 1,150,775,028 | 3,365,410,387 | 3,910,069,045 | XXX | 8,942,392,940 | 57.3 | 8,050,693,589 | 65.8 | 7,073,312,203 | 1,869,080,737 |
| 6.2 Residential Mortgage-Backed Securities | 41,808,106 | 127,984,836 | 92,970,105 | 43,908,734 | 23,452,363 | XXX | 330,124,145 | 2.1 | 20,903,997 | 0.2 | 246,095,161 | 84,028,983 |
| 6.3 Commercial Mortgage-Backed Securities | 24,410,638 | 141,847,483 | 220,949,968 | 11,781,264 | 7,414,488 | XXX | 406,403,840 | 2.6 | 285,354,176 | 2.3 | 203,850,632 | 202,553,208 |
| 6.4 Other Loan-Backed and Structured Securities | 192,448,505 | 711,016,834 | 509,524,765 | 113,636,807 | 29,194,679 | XXX | 1,555,821,590 | 10.0 | 438,819,030 | 3.6 | 65,883,197 | 1,489,938,393 |
| 6.5 Totals | 376,459,952 | 1,379,194,930 | 1,974,219,866 | 3,534,737,192 | 3,970,130,574 | XXX | 11,234,742,515 | 72.0 | 8,795,770,792 | 71.9 | 7,589,141,193 | 3,645,601,321 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.1 Issuer Obligations | 2,741,038 | 13,304,667 | 65,988,868 | 88,617,510 | 209,784,716 | XXX | 380,436,798 | 2.4 | 230,210,685 | 1.9 | 229,520,568 | 150,916,230 |
| 7.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 7.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 7.4 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 3,260,658 | XXX | 3,260,658 | 0.0 | 3,243,173 | 0.0 | 3,260,658 | 0 |
| 7.5 Totals | 2,741,038 | 13,304,667 | 65,988,868 | 88,617,510 | 213,045,374 | XXX | 383,697,456 | 2.5 | 233,453,858 | 1.9 | 232,781,226 | 150,916,230 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.1 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 8.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 8.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 8.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 8.5 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

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

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.1 Exchange Traded Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | 0 |
| 9.2 Bond Mutual Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | 0 |
| 9.3 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. Bank Loans | | | | | | | | | | | | |
| 10.1 Bank Loans - Issued | | | | | | XXX | 0 | 0.0 | XXX | XXX | | 0 |
| 10.2 Bank Loans - Acquired | 1,918,174 | 0 | 0 | 162,054 | 0 | XXX | 2,080,227 | 0.0 | XXX | XXX | 2,080,227 | 0 |
| 10.3 Totals | 1,918,174 | 0 | 0 | 162,054 | 0 | XXX | 2,080,227 | 0.0 | XXX | XXX | 2,080,227 | 0 |
| 11. Total Bonds Current Year | | | | | | | | | | | | |
| 11.1 Issuer Obligations | 263,872,458 | 652,083,254 | 1,418,771,396 | 3,814,341,015 | 5,826,988,883 | XXX | 11,976,057,006 | 76.8 | XXX | XXX | 9,925,656,947 | 2,050,400,059 |
| 11.2 Residential Mortgage-Backed Securities | 86,124,210 | 306,071,114 | 329,082,746 | 418,365,065 | 162,441,108 | XXX | 1,302,084,243 | 8.3 | XXX | XXX | 1,218,055,260 | 84,028,983 |
| 11.3 Commercial Mortgage-Backed Securities | 40,422,590 | 205,783,219 | 308,123,901 | 116,800,812 | 37,846,730 | XXX | 708,977,251 | 4.5 | XXX | XXX | 501,253,195 | 207,724,056 |
| 11.4 Other Loan-Backed and Structured Securities | 194,582,907 | 721,075,580 | 522,552,083 | 135,059,366 | 40,619,317 | XXX | 1,613,889,253 | 10.3 | XXX | XXX | 78,529,965 | 1,535,359,288 |
| 11.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.6 Bank Loans | 1,918,174 | 0 | 0 | 162,054 | 0 | XXX | 2,080,227 | 0.0 | XXX | XXX | 2,080,227 | 0 |
| 11.7 Totals | 586,920,339 | 1,885,013,167 | 2,578,530,126 | 4,484,728,311 | 6,067,896,037 | 0 | 15,603,087,980 | 100.0 | XXX | XXX | 11,725,575,594 | 3,877,512,386 |
| 11.8 Line 11.7 as a % of Col. 7 | 3.8 | 12.1 | 16.5 | 28.7 | 38.9 | 0.0 | 100.0 | XXX | XXX | XXX | 75.1 | 24.9 |
| 12. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.1 Issuer Obligations | 286,972,474 | 690,818,928 | 1,151,772,905 | 2,536,901,835 | 5,821,083,879 | XXX | XXX | XXX | 10,487,550,021 | 85.7 | 8,909,437,006 | 1,578,113,015 |
| 12.2 Residential Mortgage-Backed Securities | 41,924,502 | 148,441,239 | 145,472,200 | 297,384,804 | 79,477,686 | XXX | XXX | XXX | 712,700,431 | 5.8 | 702,406,470 | 10,293,961 |
| 12.3 Commercial Mortgage-Backed Securities | 23,697,226 | 92,872,271 | 386,515,894 | 28,343,494 | 12,349,433 | XXX | XXX | XXX | 543,778,317 | 4.4 | 396,260,392 | 147,517,926 |
| 12.4 Other Loan-Backed and Structured Securities | 46,228,232 | 193,919,051 | 130,797,440 | 54,751,488 | 61,327,669 | XXX | XXX | XXX | 487,023,880 | 4.0 | 38,478,010 | 448,545,870 |
| 12.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | XXX | XXX | 0 | 0.0 | | 0 |
| 12.6 Bank Loans | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 12.7 Totals | 398,822,434 | 1,126,051,488 | 1,814,558,439 | 2,917,381,621 | 5,974,238,667 | 0 | XXX | XXX | 12,231,052,649 | 100.0 | 10,046,581,878 | 2,184,470,771 |
| 12.8 Line 12.7 as a % of Col. 9 | 3.3 | 9.2 | 14.8 | 23.9 | 48.8 | 0.0 | XXX | XXX | 100.0 | XXX | 82.1 | 17.9 |
| 13. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.1 Issuer Obligations | 173,931,813 | 401,500,917 | 967,146,635 | 3,333,709,496 | 5,049,368,085 | XXX | 9,925,656,947 | 63.6 | 8,909,437,006 | 72.8 | 9,925,656,947 | XXX |
| 13.2 Residential Mortgage-Backed Securities | 72,667,848 | 261,180,437 | 309,285,748 | 414,310,013 | 160,611,214 | XXX | 1,218,055,260 | 7.8 | 702,406,470 | 5.7 | 1,218,055,260 | XXX |
| 13.3 Commercial Mortgage-Backed Securities | 24,738,855 | 108,224,435 | 232,838,114 | 105,019,548 | 30,432,242 | XXX | 501,253,195 | 3.2 | 396,260,392 | 3.2 | 501,253,195 | XXX |
| 13.4 Other Loan-Backed and Structured Securities | 5,686,398 | 24,526,510 | 14,261,836 | 30,738,072 | 3,317,148 | XXX | 78,529,965 | 0.5 | 38,478,010 | 0.3 | 78,529,965 | XXX |
| 13.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.6 Bank Loans | 1,918,174 | 0 | 0 | 162,054 | 0 | XXX | 2,080,227 | 0.0 | XXX | XXX | 2,080,227 | XXX |
| 13.7 Totals | 278,943,089 | 795,432,299 | 1,523,532,334 | 3,883,939,183 | 5,243,728,689 | 0 | 11,725,575,594 | 75.1 | 10,046,581,878 | 82.1 | 11,725,575,594 | XXX |
| 13.8 Line 13.7 as a % of Col. 7 | 2.4 | 6.8 | 13.0 | 33.1 | 44.7 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11 | 1.8 | 5.1 | 9.8 | 24.9 | 33.6 | 0.0 | 75.1 | XXX | XXX | XXX | 75.1 | XXX |
| 14. Total Privately Placed Bonds | | | | | | | | | | | | |
| 14.1 Issuer Obligations | 89,940,645 | 250,582,337 | 451,624,761 | 480,631,519 | 777,620,797 | XXX | 2,050,400,059 | 13.1 | 1,578,113,015 | 12.9 | XXX | 2,050,400,059 |
| 14.2 Residential Mortgage-Backed Securities | 13,456,362 | 44,890,677 | 19,796,998 | 4,055,051 | 1,829,894 | XXX | 84,028,983 | 0.5 | 10,293,961 | 0.1 | XXX | 84,028,983 |
| 14.3 Commercial Mortgage-Backed Securities | 15,683,734 | 97,558,784 | 75,285,786 | 11,781,264 | 7,414,488 | XXX | 207,724,056 | 1.3 | 147,517,926 | 1.2 | XXX | 207,724,056 |
| 14.4 Other Loan-Backed and Structured Securities | 188,896,509 | 696,549,069 | 508,290,246 | 104,321,294 | 37,302,169 | XXX | 1,535,359,288 | 9.8 | 448,545,870 | 3.7 | XXX | 1,535,359,288 |
| 14.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.6 Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | XXX | 0 |
| 14.7 Totals | 307,977,250 | 1,089,580,868 | 1,054,997,792 | 600,789,128 | 824,167,348 | 0 | 3,877,512,386 | 24.9 | 2,184,470,771 | 17.9 | XXX | 3,877,512,386 |
| 14.8 Line 14.7 as a % of Col. 7 | 7.9 | 28.1 | 27.2 | 15.5 | 21.3 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11 | 2.0 | 7.0 | 6.8 | 3.9 | 5.3 | 0.0 | 24.9 | XXX | XXX | XXX | XXX | 24.9 |

# SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1<br>Total | 2<br>Bonds | 3<br>Mortgage Loans | 4<br>Other Short-term Investment Assets (a) | 5<br>Investments in Parent, Subsidiaries and Affiliates |
|---|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 4,902,631 | 11,401,575 | 0 | (6,498,944) | 0 |
| 2. Cost of short-term investments acquired | 6,837,468 | 6,837,468 | 0 | 0 | 0 |
| 3. Accrual of discount | 0 | 0 | 0 | 0 | 0 |
| 4. Unrealized valuation increase (decrease) | 0 | | | | |
| 5. Total gain (loss) on disposals | (2,619) | (2,619) | 0 | 0 | 0 |
| 6. Deduct consideration received on disposals | 11,726,119 | 11,726,119 | 0 | 0 | 0 |
| 7. Deduct amortization of premium | 11,362 | 11,362 | 0 | 0 | 0 |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | | | | |
| 9. Deduct current year's other than temporary impairment recognized | 0 | | | | |
| 10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 0 | 6,498,944 | 0 | (6,498,944) | 0 |
| 11. Deduct total nonadmitted amounts | 0 | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 0 | 6,498,944 | 0 | (6,498,944) | 0 |

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

**N O N E**

Schedule DB - Part B - Verification - Futures Contracts

**N O N E**

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

**N O N E**

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

**N O N E**

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

**N O N E**

# SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

| | 1<br>Total | 2<br>Bonds | 3<br>Money Market Mutual funds | 4<br>Other (a) |
|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 305,295,586 | 176,162,686 | 90,611,641 | 38,521,259 |
| 2. Cost of cash equivalents acquired | 6,686,304,539 | 1,177,943,677 | 2,327,932,396 | 3,180,428,466 |
| 3. Accrual of discount | 2,196,713 | 2,196,713 | 0 | 0 |
| 4. Unrealized valuation increase (decrease) | 31 | 0 | 31 | 0 |
| 5. Total gain (loss) on disposals | (72) | (461) | 389 | 0 |
| 6. Deduct consideration received on disposals | 6,726,149,225 | 1,265,543,681 | 2,363,676,911 | 3,096,928,633 |
| 7. Deduct amortization of premium | 0 | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | | | |
| 9. Deduct current year's other than temporary impairment recognized | 0 | | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 267,647,572 | 90,758,934 | 54,867,546 | 122,021,092 |
| 11. Deduct total nonadmitted amounts | 0 | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 267,647,572 | 90,758,934 | 54,867,546 | 122,021,092 |

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

Schedule A - Part 1 - Real Estate Owned

**N O N E**

Schedule A - Part 2 - Real Estate Acquired and Additions Made

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 105111280 | 0 | Fairview Heights | IL | | 04/01/2017 | 3.271 | 1,086,713 | 0 | (15,221) | 0 | 0 | 0 | 3,060,000 | 09/20/2018 |
| 105111298 | 0 | Clay | NY | | 04/01/2017 | 3.872 | 7,918,699 | 0 | (41,567) | 0 | 0 | 0 | 11,700,000 | 10/31/2018 |
| 105111322 | 0 | Tampa | FL | | 04/01/2017 | 3.559 | 1,999,046 | 0 | (12,413) | 0 | 0 | 0 | 4,540,000 | 03/27/2018 |
| 105111389 | 0 | San Diego | CA | | 04/01/2017 | 3.612 | 3,119,754 | 0 | (14,395) | 0 | 0 | 0 | 15,400,000 | 09/26/2018 |
| 105111397 | 0 | San Diego | CA | | 04/01/2017 | 3.612 | 3,165,068 | 0 | (14,604) | 0 | 0 | 0 | 14,500,000 | 09/26/2018 |
| 105111405 | 0 | San Diego | CA | | 04/01/2017 | 3.612 | 4,159,672 | 0 | (19,194) | 0 | 0 | 0 | 18,900,000 | 09/26/2018 |
| 105111413 | 0 | San Diego | CA | | 04/01/2017 | 3.669 | 3,323,477 | 0 | (14,551) | 0 | 0 | 0 | 17,300,000 | 09/27/2018 |
| 105111470 | 0 | Orlando | FL | | 04/01/2017 | 2.931 | 1,962,053 | 0 | (17,424) | 0 | 0 | 0 | 11,100,000 | 11/08/2018 |
| 105121107 | 0 | Agoura Hills | CA | | 04/01/2017 | 3.454 | 8,200,460 | 0 | (52,998) | 0 | 0 | 0 | 18,700,000 | 10/29/2018 |
| 105121115 | 0 | Houston | TX | | 04/01/2017 | 3.402 | 5,397,182 | 0 | (40,942) | 0 | 0 | 0 | 12,100,000 | 11/15/2018 |
| 105121453 | 0 | Fullerton | CA | | 04/01/2017 | 3.531 | 1,940,855 | 0 | (7,963) | 0 | 0 | 0 | 8,100,000 | 11/10/2018 |
| 105131155 | 0 | Port Wentworth | GA | | 04/01/2017 | 3.969 | 10,234,012 | 0 | (43,833) | 0 | 0 | 0 | 19,576,144 | 06/28/2018 |
| 105131221 | 0 | Houston | TX | | 04/01/2017 | 3.681 | 4,617,672 | 0 | (13,114) | 0 | 0 | 0 | 11,600,000 | 10/30/2018 |
| 105131403 | 0 | Antelope | CA | | 04/01/2017 | 4.136 | 11,573,980 | 0 | 4,416 | 0 | 0 | 0 | 26,967,441 | 06/20/2018 |
| 105131551 | 0 | Yorba Linda | CA | | 04/01/2017 | 3.634 | 5,797,424 | 0 | (16,989) | 0 | 0 | 0 | 10,800,000 | 12/05/2018 |
| 105131593 | 0 | Chantilly | VA | | 04/01/2017 | 3.802 | 42,908,216 | 0 | (99,171) | 0 | 0 | 0 | 65,900,000 | 11/08/2018 |
| 105131833 | 0 | Alexandria | VA | | 04/01/2017 | 3.566 | 49,845,174 | 0 | (302,493) | 0 | 0 | 0 | 85,200,000 | 11/29/2018 |
| 105131890 | 0 | Napa | CA | | 04/01/2017 | 3.967 | 3,224,268 | 0 | (11,563) | 0 | 0 | 0 | 13,100,000 | 10/31/2018 |
| 105131908 | 0 | Napa | CA | | 04/01/2017 | 3.967 | 4,475,476 | 0 | (16,050) | 0 | 0 | 0 | 19,200,000 | 10/31/2018 |
| 105131965 | 0 | Ammon | ID | | 04/01/2017 | 3.842 | 9,498,479 | 0 | (71,589) | 0 | 0 | 0 | 24,600,000 | 11/24/2018 |
| 105132195 | 0 | Boca Raton | FL | | 04/01/2017 | 3.568 | 10,884,842 | 0 | (53,530) | 0 | 0 | 0 | 17,500,000 | 11/01/2018 |
| 105132203 | 0 | Houston | TX | | 04/01/2017 | 3.468 | 2,615,600 | 0 | (14,615) | 0 | 0 | 0 | 7,200,000 | 11/27/2018 |
| 105132229 | 0 | Los Angeles | CA | | 04/01/2017 | 3.917 | 3,791,585 | 0 | (20,469) | 0 | 0 | 0 | 7,200,000 | 10/23/2018 |
| 105132237 | 0 | Casa Grande | AZ | | 04/01/2017 | 3.719 | 3,146,627 | 0 | (18,789) | 0 | 0 | 0 | 13,700,000 | 06/04/2018 |
| 105141402 | 0 | Fargo | ND | | 04/01/2017 | 4.245 | 7,162,459 | 0 | (5,081) | 0 | 0 | 0 | 10,100,000 | 09/28/2018 |
| 105141410 | 0 | Indianapolis | IN | | 04/01/2017 | 4.532 | 21,575,669 | 0 | 34,999 | 0 | 0 | 0 | 31,400,000 | 06/21/2018 |
| 105141428 | 0 | Houston | TX | | 04/01/2017 | 3.750 | 9,783,600 | 0 | (10,891) | 0 | 0 | 0 | 21,500,000 | 11/24/2018 |
| 105141493 | 0 | Santa Ana | CA | | 04/01/2017 | 3.791 | 3,827,309 | 0 | (10,213) | 0 | 0 | 0 | 8,100,000 | 11/13/2018 |
| 105141576 | 0 | Dublin | OH | | 04/01/2017 | 4.372 | 26,512,472 | 0 | 5,561 | 0 | 0 | 0 | 37,500,000 | 10/09/2018 |
| 105141618 | 0 | Seattle | WA | | 04/01/2017 | 4.142 | 3,716,482 | 0 | (1,395) | 0 | 0 | 0 | 6,050,000 | 08/15/2018 |
| 105141642 | 0 | Brookfield | WI | | 04/01/2017 | 4.373 | 6,494,128 | 0 | (5,713) | 0 | 0 | 0 | 9,700,000 | 10/18/2018 |
| 105141675 | 0 | Portland | OR | | 04/01/2017 | 4.318 | 4,053,621 | 0 | 1,233 | 0 | 0 | 0 | 7,100,000 | 06/21/2018 |
| 105141709 | 0 | Sumner | WA | | 04/01/2017 | 3.638 | 7,075,706 | 0 | (17,213) | 0 | 0 | 0 | 13,500,000 | 10/15/2018 |
| 105141717 | 0 | Sparks | NV | | 04/01/2017 | 4.119 | 15,547,447 | 0 | (10,391) | 0 | 0 | 0 | 33,900,000 | 10/23/2018 |
| 105141733 | 0 | Delray Beach | FL | | 04/01/2017 | 4.190 | 5,533,469 | 0 | (2,722) | 0 | 0 | 0 | 9,800,000 | 11/01/2018 |
| 105141758 | 0 | Anchorage | AK | | 04/01/2017 | 3.765 | 8,685,945 | 0 | (9,443) | 0 | 0 | 0 | 20,400,000 | 11/17/2018 |
| 105141766 | 0 | Copley | OH | | 04/01/2017 | 4.632 | 14,499,951 | 0 | 17,329 | 0 | 0 | 0 | 24,300,000 | 11/29/2018 |
| 105141782 | 0 | Liverpool | NY | | 04/01/2017 | 4.146 | 17,048,612 | 0 | (30,833) | 0 | 0 | 0 | 37,500,000 | 10/23/2018 |
| 105141956 | 0 | Romeoville | IL | | 04/01/2017 | 3.544 | 3,048,573 | 0 | (3,168) | 0 | 0 | 0 | 10,500,000 | 12/05/2018 |
| 105142046 | 0 | Los Angeles | CA | | 04/01/2017 | 3.529 | 5,496,214 | 0 | (14,936) | 0 | 0 | 0 | 23,300,000 | 12/05/2018 |
| 105142053 | 0 | Roseville | CA | | 04/01/2017 | 4.058 | 11,778,167 | 0 | (2,603) | 0 | 0 | 0 | 23,330,769 | 06/20/2018 |
| 105142129 | 0 | Vancouver | WA | | 04/01/2017 | 4.170 | 11,964,114 | 0 | 3,099 | 0 | 0 | 0 | 23,800,000 | 08/15/2018 |
| 105142186 | 0 | Valencia | CA | | 04/01/2017 | 3.705 | 5,554,678 | 0 | (7,284) | 0 | 0 | 0 | 10,400,000 | 10/15/2018 |
| 105142251 | 0 | Sterling | VA | | 04/01/2017 | 4.322 | 16,040,621 | 0 | (55,588) | 0 | 0 | 0 | 26,638,888 | 10/15/2018 |
| 105151021 | 0 | Bellevue | NE | | 04/01/2017 | 4.259 | 4,271,336 | 0 | 3,344 | 0 | 0 | 0 | 6,500,000 | 10/14/2018 |
| 105151260 | 0 | Mt. Juliet | TN | | 04/01/2017 | 4.356 | 43,286,825 | 0 | 48,062 | 0 | 0 | 0 | 82,200,000 | 10/14/2018 |
| 105151435 | 0 | Vernon | CA | | 04/01/2017 | 3.981 | 5,912,130 | 0 | 1,016 | 0 | 0 | 0 | 21,900,000 | 11/13/2018 |
| 105151476 | 0 | Brunswick | OH | | 04/01/2017 | 4.163 | 5,671,895 | 0 | (54) | 0 | 0 | 0 | 14,000,000 | 09/23/2018 |
| 105151518 | 0 | Lakewood | OH | | 04/01/2017 | 4.060 | 3,539,089 | 0 | (1,052) | 0 | 0 | 0 | 8,300,000 | 09/23/2018 |
| 105152276 | 0 | San Diego | CA | | 04/01/2017 | 4.245 | 12,846,575 | 0 | (23,884) | 0 | 0 | 0 | 21,600,000 | 09/27/2018 |
| 105152284 | 0 | Sacramento | CA | | 04/01/2017 | 4.142 | 5,565,404 | 0 | (5,726) | 0 | 0 | 0 | 11,800,000 | 10/30/2018 |
| 105161962 | 0 | Riviera Beach | FL | | 04/01/2017 | 3.976 | 4,257,928 | 0 | 1,098 | 0 | 0 | 0 | 7,400,000 | 11/12/2018 |
| 185181294 | 0 | Colorado Springs | CO | | 06/13/2018 | 4.331 | 4,539,636 | 0 | (1,472) | 0 | 0 | 0 | 14,270,270 | 04/12/2018 |
| 311899 | 0 | Princeton | NJ | | 04/01/2017 | 2.151 | 532,681 | 0 | (14,797) | 0 | 0 | 0 | 20,800,000 | 09/17/2018 |
| 87897 | 0 | Crescent Springs | KY | | 04/01/2017 | 2.064 | 266,033 | 0 | (7,045) | 0 | 0 | 0 | 6,600,000 | 10/25/2018 |
| 87943 | 0 | Costa Mesa | CA | | 04/01/2017 | 3.029 | 3,170,419 | 0 | (71,352) | 0 | 0 | 0 | 14,300,000 | 09/25/2018 |
| 88023 | 0 | Hudson | OH | | 04/01/2017 | 2.077 | 531,306 | 0 | (16,331) | 0 | 0 | 0 | 14,200,000 | 10/19/2018 |
| 88026 | 0 | Concord | NH | | 04/01/2017 | 2.109 | 447,186 | 0 | (13,517) | 0 | 0 | 0 | 7,500,000 | 11/20/2018 |
| 88075 | 0 | Charlotte | NC | | 04/01/2017 | 2.731 | 1,882,738 | 0 | (55,975) | 0 | 0 | 0 | 17,900,000 | 11/25/2018 |
| 88133 | 0 | Charlotte | NC | | 04/01/2017 | 2.820 | 1,369,437 | 0 | (37,001) | 0 | 0 | 0 | 5,900,000 | 11/09/2018 |
| 88148 | 0 | San Diego | CA | | 04/01/2017 | 3.485 | 6,682,714 | 0 | (150,796) | 0 | 0 | 0 | 17,100,000 | 11/07/2018 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 88228 | 0 | Memphis | TN | | 04/01/2017 | 2.609 | 1,741,614 | 0 | (44,749) | 0 | 0 | 0 | 14,000,000 | 10/11/2018 |
| 88255A | 0 | Chesterfield | MO | | 04/01/2017 | 3.408 | 29,336,833 | 0 | (627,568) | 0 | 0 | 0 | 69,158,097 | 11/15/2018 |
| 88255B | 0 | Chesterfield | MO | | 04/01/2017 | 3.482 | 3,710,101 | 0 | (82,260) | 0 | 0 | 0 | 8,704,975 | 11/15/2018 |
| 88288 | 0 | Omaha | NE | | 04/01/2017 | 2.557 | 1,058,373 | 0 | (25,869) | 0 | 0 | 0 | 8,800,000 | 09/13/2018 |
| 88307 | 0 | Shelton | CT | | 04/01/2017 | 2.808 | 2,994,478 | 0 | (68,459) | 0 | 0 | 0 | 18,400,000 | 11/19/2018 |
| 88313 | 0 | Woodbury | MN | | 04/01/2017 | 2.896 | 1,004,035 | 0 | (22,133) | 0 | 0 | 0 | 4,420,000 | 11/21/2018 |
| 88379 | 0 | Coralville | IA | | 04/01/2017 | 2.807 | 2,020,306 | 0 | (43,970) | 0 | 0 | 0 | 10,400,000 | 09/14/2018 |
| 88381 | 0 | Cicero | NY | | 04/01/2017 | 3.243 | 3,063,292 | 0 | (65,210) | 0 | 0 | 0 | 9,900,000 | 09/21/2018 |
| 88408 | 0 | Seattle | WA | | 04/01/2017 | 2.709 | 3,555,250 | 0 | (88,493) | 0 | 0 | 0 | 15,700,000 | 11/15/2018 |
| 88445 | 0 | Tallahassee | FL | | 04/01/2017 | 3.439 | 6,338,063 | 0 | (148,206) | 0 | 0 | 0 | 16,400,000 | 10/31/2018 |
| 88465 | 0 | Mankato | MN | | 04/01/2017 | 3.589 | 3,922,072 | 0 | (57,022) | 0 | 0 | 0 | 10,300,000 | 10/30/2018 |
| 88473 | 0 | Idaho Falls | ID | | 04/01/2017 | 2.785 | 1,109,098 | 0 | (20,630) | 0 | 0 | 0 | 6,100,000 | 11/24/2018 |
| 88479 | 0 | Lawrenceville | GA | | 04/01/2017 | 2.848 | 2,277,991 | 0 | (41,610) | 0 | 0 | 0 | 16,900,000 | 11/09/2018 |
| 88480 | 0 | Lawrenceville | GA | | 04/01/2017 | 2.981 | 2,714,493 | 0 | (49,481) | 0 | 0 | 0 | 20,800,000 | 11/09/2018 |
| 88552 | 0 | Broadview Heights | OH | | 04/01/2017 | 2.438 | 676,911 | 0 | (15,619) | 0 | 0 | 0 | 5,000,000 | 09/24/2018 |
| 88665 | 0 | Willoughby | OH | | 04/01/2017 | 2.894 | 2,183,913 | 0 | (40,047) | 0 | 0 | 0 | 12,900,000 | 11/26/2018 |
| 88730 | 0 | West Lafayette | IN | | 04/01/2017 | 2.937 | 1,362,344 | 0 | (20,154) | 0 | 0 | 0 | 4,920,000 | 10/09/2018 |
| 88750 | 0 | Atlanta | GA | | 04/01/2017 | 3.332 | 8,434,134 | 0 | (113,091) | 0 | 0 | 0 | 29,638,095 | 10/24/2018 |
| 88773 | 0 | Ontario | CA | | 04/01/2017 | 3.060 | 1,317,499 | 0 | (18,691) | 0 | 0 | 0 | 10,200,000 | 10/26/2018 |
| 88791 | 0 | Tukwila | WA | | 04/01/2017 | 3.431 | 7,297,032 | 0 | (155,888) | 0 | 0 | 0 | 20,098,913 | 11/15/2018 |
| 88809 | 0 | American Canyon | CA | | 04/01/2017 | 3.452 | 8,844,972 | 0 | (142,166) | 0 | 0 | 0 | 31,800,000 | 10/31/2018 |
| 88830 | 0 | Lincoln | NE | | 04/01/2017 | 3.517 | 5,778,346 | 0 | (57,258) | 0 | 0 | 0 | 15,300,000 | 09/20/2018 |
| 88846 | 0 | Chicago | IL | | 04/01/2017 | 3.434 | 5,430,836 | 0 | (90,186) | 0 | 0 | 0 | 13,500,000 | 11/01/2018 |
| 88880 | 0 | Jacksonville | FL | | 04/01/2017 | 3.268 | 2,926,695 | 0 | (26,909) | 0 | 0 | 0 | 14,500,000 | 11/21/2018 |
| 88899 | 0 | Huntsville | AL | | 04/01/2017 | 3.160 | 2,877,127 | 0 | (29,800) | 0 | 0 | 0 | 11,800,000 | 11/16/2018 |
| 88917 | 0 | Charlotte | NC | | 04/01/2017 | 3.362 | 4,764,223 | 0 | (50,197) | 0 | 0 | 0 | 16,800,000 | 10/18/2018 |
| 89002 | 0 | Santa Maria | CA | | 04/01/2017 | 3.135 | 2,227,787 | 0 | (33,983) | 0 | 0 | 0 | 10,800,000 | 10/15/2018 |
| 89051 | 0 | Branchburg Twp | NJ | | 04/01/2017 | 3.481 | 2,926,806 | 0 | (30,310) | 0 | 0 | 0 | 7,100,000 | 08/29/2018 |
| 89066 | 0 | Toledo | OH | | 04/01/2017 | 3.157 | 3,572,327 | 0 | (41,157) | 0 | 0 | 0 | 12,900,000 | 12/05/2018 |
| 89103 | 0 | Sioux City | IA | | 04/01/2017 | 3.296 | 4,015,444 | 0 | (52,899) | 0 | 0 | 0 | 11,830,985 | 08/13/2018 |
| 89107 | 0 | Gresham | OR | | 04/01/2017 | 3.112 | 5,047,902 | 0 | (55,005) | 0 | 0 | 0 | 28,500,000 | 10/04/2018 |
| 89124 | 0 | Roseville | CA | | 04/01/2017 | 3.260 | 9,553,042 | 0 | (186,422) | 0 | 0 | 0 | 25,800,000 | 10/30/2018 |
| 89143 | 0 | Sheffield Village | OH | | 04/01/2017 | 3.236 | 4,416,290 | 0 | (101,226) | 0 | 0 | 0 | 9,200,000 | 09/24/2018 |
| 89158 | 0 | Maplewood | MO | | 04/01/2017 | 3.426 | 7,254,702 | 0 | (102,258) | 0 | 0 | 0 | 14,400,000 | 09/17/2018 |
| 89161 | 0 | Sheffield Village | OH | | 04/01/2017 | 3.266 | 3,751,340 | 0 | (118,998) | 0 | 0 | 0 | 7,100,000 | 09/24/2018 |
| 89170 | 0 | Las Vegas | NV | | 04/01/2017 | 2.275 | 293,713 | 0 | (5,487) | 0 | 0 | 0 | 8,800,000 | 11/23/2018 |
| 89171 | 0 | Garner | NC | | 04/01/2017 | 3.126 | 3,605,147 | 0 | (53,324) | 0 | 0 | 0 | 13,600,000 | 10/18/2018 |
| 89175 | 0 | Seattle | WA | | 04/01/2017 | 3.542 | 2,418,420 | 0 | (29,766) | 0 | 0 | 0 | 6,300,000 | 11/14/2018 |
| 89205 | 0 | Benicia | CA | | 04/01/2017 | 2.396 | 1,072,054 | 0 | (19,902) | 0 | 0 | 0 | 19,000,000 | 11/07/2018 |
| 89241 | 0 | East Setauket | NY | | 04/01/2017 | 3.174 | 5,544,743 | 0 | (123,444) | 0 | 0 | 0 | 14,700,000 | 11/19/2018 |
| 89246 | 0 | Buford | GA | | 04/01/2017 | 3.125 | 2,754,485 | 0 | (32,701) | 0 | 0 | 0 | 8,400,000 | 11/15/2018 |
| 89250 | 0 | Franklin | TN | | 04/01/2017 | 3.149 | 3,333,066 | 0 | (41,677) | 0 | 0 | 0 | 14,400,000 | 11/18/2018 |
| 89299 | 0 | West Orange | NJ | | 04/01/2017 | 3.141 | 4,343,086 | 0 | (47,336) | 0 | 0 | 0 | 11,700,000 | 08/31/2018 |
| 89300 | 0 | Corona | CA | | 04/01/2017 | 3.149 | 1,936,589 | 0 | (19,488) | 0 | 0 | 0 | 13,500,000 | 10/26/2018 |
| 89301 | 0 | Corona | CA | | 04/01/2017 | 3.149 | 1,035,848 | 0 | (10,424) | 0 | 0 | 0 | 6,200,000 | 03/28/2018 |
| 89306 | 0 | Franklin Township | NJ | | 04/01/2017 | 3.156 | 1,898,269 | 0 | (19,860) | 0 | 0 | 0 | 7,400,000 | 08/29/2018 |
| 89323 | 0 | Chicago | IL | | 04/01/2017 | 3.314 | 1,609,314 | 0 | (18,889) | 0 | 0 | 0 | 4,700,000 | 12/07/2018 |
| 89325 | 0 | Murfreesboro | TN | | 04/01/2017 | 3.145 | 1,636,210 | 0 | (17,294) | 0 | 0 | 0 | 8,900,000 | 09/27/2018 |
| 89329 | 0 | Spokane | WA | | 04/01/2017 | 3.196 | 5,213,228 | 0 | (56,495) | 0 | 0 | 0 | 17,600,000 | 11/15/2018 |
| 89363 | 0 | Moon Township | PA | | 04/01/2017 | 3.300 | 10,563,160 | 0 | (117,458) | 0 | 0 | 0 | 30,800,000 | 11/15/2018 |
| 89397 | 0 | Fayetteville | NC | | 04/01/2017 | 3.336 | 4,175,606 | 0 | (41,127) | 0 | 0 | 0 | 11,200,000 | 11/11/2018 |
| 89413 | 0 | Ogden | UT | | 04/01/2017 | 3.190 | 4,894,517 | 0 | (54,466) | 0 | 0 | 0 | 15,350,000 | 11/13/2018 |
| 89421 | 0 | Knoxville | TN | | 04/01/2017 | 3.270 | 1,540,615 | 0 | (18,580) | 0 | 0 | 0 | 3,790,000 | 11/05/2018 |
| 89424 | 0 | Pooler | GA | | 04/01/2017 | 3.249 | 9,699,742 | 0 | (101,456) | 0 | 0 | 0 | 42,200,000 | 06/21/2018 |
| 89430 | 0 | Lutz | FL | | 04/01/2017 | 3.040 | 1,629,564 | 0 | (19,009) | 0 | 0 | 0 | 15,300,000 | 05/29/2018 |
| 89433 | 0 | Hollywood | FL | | 04/01/2017 | 3.694 | 5,507,823 | 0 | (56,487) | 0 | 0 | 0 | 11,400,000 | 11/16/2018 |
| 89439 | 0 | Plainview | NY | | 04/01/2017 | 3.274 | 17,530,328 | 0 | (327,676) | 0 | 0 | 0 | 43,200,000 | 10/23/2018 |
| 89456 | 0 | Fresno | CA | | 04/01/2017 | 3.254 | 1,281,363 | 0 | (16,568) | 0 | 0 | 0 | 3,720,000 | 11/24/2018 |
| 89474 | 0 | Murfreesboro | TN | | 04/01/2017 | 3.194 | 1,612,595 | 0 | (19,442) | 0 | 0 | 0 | 4,490,000 | 11/16/2018 |
| 89483 | 0 | Albuquerque | NM | | 04/01/2017 | 4.170 | 4,033,959 | 0 | (35,588) | 0 | 0 | 0 | 5,400,000 | 09/17/2018 |
| 89505 | 0 | Clarksburg | WV | | 04/01/2017 | 3.473 | 4,864,688 | 0 | (51,392) | 0 | 0 | 0 | 9,200,000 | 09/13/2018 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 89508 | 0 | Fresno | CA | | 04/01/2017 | 3.228 | 1,718,456 | 0 | (19,017) | 0 | 0 | 0 | 6,700,000 | 11/25/2018 |
| 89515 | 0 | Franklin Square | NY | | 04/01/2017 | 3.344 | 4,643,890 | 0 | (87,913) | 0 | 0 | 0 | 9,900,000 | 10/30/2018 |
| 89549 | 0 | Tampa | FL | | 04/01/2017 | 3.252 | 2,772,606 | 0 | (29,580) | 0 | 0 | 0 | 7,800,000 | 11/02/2018 |
| 89566 | 0 | Pullman | WA | | 04/01/2017 | 3.802 | 5,262,117 | 0 | (53,703) | 0 | 0 | 0 | 9,000,000 | 10/25/2018 |
| 89570 | 0 | San Jose | CA | | 04/01/2017 | 2.705 | 1,104,981 | 0 | (14,677) | 0 | 0 | 0 | 14,200,000 | 11/14/2018 |
| 89580 | 0 | Tuscon | AZ | | 04/01/2017 | 3.229 | 1,452,063 | 0 | (15,809) | 0 | 0 | 0 | 8,100,000 | 05/23/2018 |
| 89609 | 0 | Loveland | CO | | 04/01/2017 | 3.244 | 3,282,307 | 0 | (37,830) | 0 | 0 | 0 | 12,500,000 | 11/16/2018 |
| 89625 | 0 | Tucson | AZ | | 04/01/2017 | 3.246 | 1,317,037 | 0 | (14,829) | 0 | 0 | 0 | 6,000,000 | 05/23/2018 |
| 89627 | 0 | Tarzana | CA | | 04/01/2017 | 3.555 | 4,970,636 | 0 | (44,574) | 0 | 0 | 0 | 19,400,000 | 11/07/2018 |
| 89636 | 0 | Chula Vista | CA | | 04/01/2017 | 3.285 | 2,017,999 | 0 | (18,273) | 0 | 0 | 0 | 7,900,000 | 11/14/2018 |
| 89666 | 0 | Mesa | AZ | | 04/01/2017 | 2.696 | 1,368,819 | 0 | (19,403) | 0 | 0 | 0 | 19,500,000 | 11/20/2018 |
| 89679 | 0 | Pullman | WA | | 04/01/2017 | 3.758 | 11,373,482 | 0 | (147,762) | 0 | 0 | 0 | 18,400,000 | 10/25/2018 |
| 89728 | 0 | State College | PA | | 04/01/2017 | 3.669 | 8,048,489 | 0 | (95,103) | 0 | 0 | 0 | 10,000,000 | 09/17/2018 |
| 89791 | 0 | Piscataway | NJ | | 04/01/2017 | 3.923 | 7,070,526 | 0 | (71,642) | 0 | 0 | 0 | 11,200,000 | 08/29/2018 |
| 89833 | 0 | Kent | WA | | 04/01/2017 | 3.313 | 5,229,585 | 0 | (78,094) | 0 | 0 | 0 | 13,800,000 | 10/30/2018 |
| 89858A | 0 | Fresno | CA | | 04/01/2017 | 3.404 | 15,103,478 | 0 | (188,077) | 0 | 0 | 0 | 33,300,000 | 11/24/2018 |
| 89879 | 0 | Omaha | NE | | 04/01/2017 | 3.433 | 5,006,495 | 0 | (60,761) | 0 | 0 | 0 | 11,949,999 | 11/13/2018 |
| 89889 | 0 | Shelton | CT | | 04/01/2017 | 3.432 | 7,009,742 | 0 | (112,425) | 0 | 0 | 0 | 17,624,999 | 06/22/2018 |
| 89918 | 0 | Aurora | CO | | 04/01/2017 | 3.007 | 2,101,701 | 0 | (28,557) | 0 | 0 | 0 | 9,529,469 | 10/11/2018 |
| 90006 | 0 | San Francisco | CA | | 04/01/2017 | 2.965 | 2,136,284 | 0 | (32,918) | 0 | 0 | 0 | 7,460,000 | 11/09/2018 |
| 90025 | 0 | Santa Fe Springs | CA | | 04/01/2017 | 3.380 | 8,011,616 | 0 | (240,979) | 0 | 0 | 0 | 13,300,000 | 11/05/2018 |
| 90068 | 0 | New York | NY | | 04/01/2017 | 3.597 | 115,940,740 | 0 | (2,499,945) | 0 | 0 | 0 | 264,450,017 | 10/29/2018 |
| 90114 | 0 | Hampton | VA | | 04/01/2017 | 3.668 | 5,531,809 | 0 | (96,754) | 0 | 0 | 0 | 9,800,000 | 03/28/2018 |
| 99PNT66A3 | 0 | New York | NY | | 06/08/2018 | 4.542 | 9,000,000 | 0 | 0 | 0 | 0 | 0 | 18,750,000 | 04/04/2018 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | | 1,010,067,561 | 0 | (9,631,681) | 0 | 0 | 0 | 2,594,919,061 | XXX |
| 0899999. Total Mortgages in good standing | | | | | | | 1,010,067,561 | 0 | (9,631,681) | 0 | 0 | 0 | 2,594,919,061 | XXX |
| 1699999. Total - Restructured Mortgages | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 3399999 - Totals | | | | | | | 1,010,067,561 | 0 | (9,631,681) | 0 | 0 | 0 | 2,594,919,061 | XXX |

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 185181294 | Colorado Springs | CO | | 06/13/2018 | 4.332 | 4,698,292 | 0 | 14,270,270 |
| 99PNT66A3 | New York | NY | | 06/08/2018 | 4.540 | 9,000,000 | 0 | 18,750,000 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | 13,698,292 | 0 | 33,020,270 |
| 0899999. Total Mortgages in good standing | | | | | | 13,698,292 | 0 | 33,020,270 |
| 1699999. Total - Restructured Mortgages | | | | | | 0 | 0 | 0 |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | 0 | 0 | 0 |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | 0 | 0 | 0 |
| 3399999 - Totals | | | | | | 13,698,292 | 0 | 33,020,270 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 105141683 | Charlotte | NC | | 04/01/2017 | 07/17/2018 | 11,669,046 | 0 | (164,809) | 0 | 0 | (164,809) | 0 | 11,504,238 | 11,504,238 | 0 | 0 | 0 |
| 87726 | Memphis | TN | | 04/01/2017 | 08/21/2018 | 1,209,372 | 0 | (28,799) | 0 | 0 | (28,799) | 0 | 1,180,573 | 1,180,573 | 0 | 0 | 0 |
| 87826 | Washington | DC | | 04/01/2017 | 12/06/2018 | 1,135,586 | 0 | (33,859) | 0 | 0 | (33,859) | 0 | 1,101,727 | 1,101,727 | 0 | 0 | 0 |
| 88741 | Sparks | NV | | 04/01/2017 | 06/06/2018 | 2,513,650 | 0 | (49,883) | 0 | 0 | (49,883) | 0 | 2,463,767 | 2,463,767 | 0 | 0 | 0 |
| 89050A | Colorado Springs | CO | | 04/01/2017 | 06/25/2018 | 4,996,918 | 0 | (200,936) | 0 | 0 | (200,936) | 0 | 4,795,982 | 4,795,982 | 0 | 0 | 0 |
| 89077 | Fort Collins | CO | | 04/01/2017 | 10/26/2018 | 1,399,715 | 0 | (117,086) | 0 | 0 | (117,086) | 0 | 1,282,629 | 1,282,629 | 0 | 0 | 0 |
| 89119 | Cincinnati | OH | | 04/01/2017 | 07/31/2018 | 2,861,327 | 0 | (90,162) | 0 | 0 | (90,162) | 0 | 2,771,165 | 2,771,165 | 0 | 0 | 0 |
| 89136 | Fairburn | GA | | 04/01/2017 | 08/24/2018 | 5,365,283 | 0 | (490,596) | 0 | 0 | (490,596) | 0 | 4,874,688 | 4,874,688 | 0 | 0 | 0 |
| 89465 | Phoenix | AZ | | 04/01/2017 | 07/13/2018 | 3,139,596 | 0 | (172,124) | 0 | 0 | (172,124) | 0 | 2,967,471 | 2,967,471 | 0 | 0 | 0 |
| 89608 | Winston-Salem | NC | | 04/01/2017 | 10/10/2018 | 3,515,016 | 0 | (161,399) | 0 | 0 | (161,399) | 0 | 3,353,617 | 3,353,617 | 0 | 0 | 0 |
| 89658 | Winston-Salem | NC | | 04/01/2017 | 10/10/2018 | 1,167,677 | 0 | (53,868) | 0 | 0 | (53,868) | 0 | 1,113,809 | 1,113,809 | 0 | 0 | 0 |
| 89725 | Painted Post | NY | | 04/01/2017 | 07/03/2018 | 7,011,509 | 0 | (140,612) | 0 | 0 | (140,612) | 0 | 6,870,897 | 6,870,897 | 0 | 0 | 0 |
| 89733 | Goose Creek | SC | | 04/01/2017 | 10/10/2018 | 6,557,695 | 0 | (556,521) | 0 | 0 | (556,521) | 0 | 6,001,174 | 6,001,174 | 0 | 0 | 0 |
| 89760 | Melville | NY | | 04/01/2017 | 12/06/2018 | 2,895,275 | 0 | (299,507) | 0 | 0 | (299,507) | 0 | 2,595,768 | 2,595,768 | 0 | 0 | 0 |
| 89779 | Spartanburg | SC | | 04/01/2017 | 10/10/2018 | 6,188,429 | 0 | (553,247) | 0 | 0 | (553,247) | 0 | 5,635,183 | 5,635,183 | 0 | 0 | 0 |
| 89851 | Happy Valley | OR | | 04/01/2017 | 02/20/2018 | 13,266,953 | 0 | (136,281) | 0 | 0 | (136,281) | 0 | 13,130,672 | 13,130,672 | 0 | 0 | 0 |
| 0199999. Mortgages closed by repayment | | | | | | 74,893,046 | 0 | (3,249,687) | 0 | 0 | (3,249,687) | 0 | 71,643,360 | 71,643,360 | 0 | 0 | 0 |
| 105111280 | Fairview Heights | IL | | 04/01/2017 | 12/01/2018 | 36,843 | 0 | (2,134) | 0 | 0 | (2,134) | 0 | 34,709 | 34,709 | 0 | 0 | 0 |
| 105111298 | Clay | NY | | 04/01/2017 | 12/18/2018 | 260,152 | 0 | (24,989) | 0 | 0 | (24,989) | 0 | 235,163 | 235,163 | 0 | 0 | 0 |
| 105111322 | Tampa | FL | | 04/01/2017 | 12/01/2018 | 119,077 | 0 | (10,107) | 0 | 0 | (10,107) | 0 | 108,969 | 108,969 | 0 | 0 | 0 |
| 105111389 | San Diego | CA | | 04/01/2017 | 12/01/2018 | 167,815 | 0 | (11,719) | 0 | 0 | (11,719) | 0 | 156,096 | 156,096 | 0 | 0 | 0 |
| 105111397 | San Diego | CA | | 04/01/2017 | 12/01/2018 | 170,252 | 0 | (11,889) | 0 | 0 | (11,889) | 0 | 158,364 | 158,364 | 0 | 0 | 0 |
| 105111405 | San Diego | CA | | 04/01/2017 | 12/01/2018 | 223,753 | 0 | (15,625) | 0 | 0 | (15,625) | 0 | 208,128 | 208,128 | 0 | 0 | 0 |
| 105111413 | San Diego | CA | | 04/01/2017 | 12/01/2018 | 178,731 | 0 | (11,875) | 0 | 0 | (11,875) | 0 | 166,856 | 166,856 | 0 | 0 | 0 |
| 105111470 | Orlando | FL | | 04/01/2017 | 12/01/2018 | 814,229 | 0 | (23,400) | 0 | 0 | (23,400) | 0 | 790,829 | 790,829 | 0 | 0 | 0 |
| 105121115 | Houston | TX | | 04/01/2017 | 12/01/2018 | 185,185 | 0 | (7,028) | 0 | 0 | (7,028) | 0 | 178,157 | 178,157 | 0 | 0 | 0 |
| 105121453 | Fullerton | CA | | 04/01/2017 | 12/01/2018 | 46,864 | 0 | (1,074) | 0 | 0 | (1,074) | 0 | 45,789 | 45,789 | 0 | 0 | 0 |
| 105131155 | Port Wentworth | GA | | 04/01/2017 | 12/01/2018 | 218,415 | 0 | (12,425) | 0 | 0 | (12,425) | 0 | 205,990 | 205,990 | 0 | 0 | 0 |
| 105131221 | Houston | TX | | 04/01/2017 | 12/01/2018 | 225,959 | 0 | (10,773) | 0 | 0 | (10,773) | 0 | 215,186 | 215,186 | 0 | 0 | 0 |
| 105131403 | Antelope | CA | | 04/01/2017 | 12/01/2018 | 269,531 | 0 | 2,299 | 0 | 0 | 2,299 | 0 | 271,830 | 271,830 | 0 | 0 | 0 |
| 105131551 | Yorba Linda | CA | | 04/01/2017 | 12/01/2018 | 134,458 | 0 | (3,583) | 0 | 0 | (3,583) | 0 | 130,875 | 130,875 | 0 | 0 | 0 |
| 105131593 | Chantilly | VA | | 04/01/2017 | 12/01/2018 | 974,101 | 0 | (30,817) | 0 | 0 | (30,817) | 0 | 943,283 | 943,283 | 0 | 0 | 0 |
| 105131833 | Alexandria | VA | | 04/01/2017 | 12/01/2018 | 1,024,504 | 0 | (40,425) | 0 | 0 | (40,425) | 0 | 984,078 | 984,078 | 0 | 0 | 0 |
| 105131890 | Napa | CA | | 04/01/2017 | 12/01/2018 | 93,126 | 0 | (8,001) | 0 | 0 | (8,001) | 0 | 85,124 | 85,124 | 0 | 0 | 0 |
| 105131908 | Napa | CA | | 04/01/2017 | 12/01/2018 | 129,264 | 0 | (11,106) | 0 | 0 | (11,106) | 0 | 118,158 | 118,158 | 0 | 0 | 0 |
| 105131965 | Ammon | ID | | 04/01/2017 | 12/01/2018 | 268,378 | 0 | (19,534) | 0 | 0 | (19,534) | 0 | 248,843 | 248,843 | 0 | 0 | 0 |
| 105132195 | Boca Raton | FL | | 04/01/2017 | 12/01/2018 | 335,081 | 0 | (11,680) | 0 | 0 | (11,680) | 0 | 323,400 | 323,400 | 0 | 0 | 0 |
| 105132203 | Houston | TX | | 04/01/2017 | 12/01/2018 | 194,641 | 0 | (12,751) | 0 | 0 | (12,751) | 0 | 181,890 | 181,890 | 0 | 0 | 0 |
| 105132229 | Los Angeles | CA | | 04/01/2017 | 12/01/2018 | 77,909 | 0 | (2,946) | 0 | 0 | (2,946) | 0 | 74,963 | 74,963 | 0 | 0 | 0 |
| 105132237 | Casa Grande | AZ | | 04/01/2017 | 12/01/2018 | 132,211 | 0 | (13,844) | 0 | 0 | (13,844) | 0 | 118,367 | 118,367 | 0 | 0 | 0 |
| 105141402 | Fargo | ND | | 04/01/2017 | 12/01/2018 | 206,773 | 0 | (3,800) | 0 | 0 | (3,800) | 0 | 202,973 | 202,973 | 0 | 0 | 0 |
| 105141428 | Houston | TX | | 04/01/2017 | 12/01/2018 | 301,215 | 0 | (2,675) | 0 | 0 | (2,675) | 0 | 298,540 | 298,540 | 0 | 0 | 0 |
| 105141493 | Santa Ana | CA | | 04/01/2017 | 12/01/2018 | 114,036 | 0 | (2,419) | 0 | 0 | (2,419) | 0 | 111,616 | 111,616 | 0 | 0 | 0 |
| 105141576 | Dublin | OH | | 04/01/2017 | 12/01/2018 | 550,105 | 0 | 2,846 | 0 | 0 | 2,846 | 0 | 552,951 | 552,951 | 0 | 0 | 0 |
| 105141618 | Seattle | WA | | 04/01/2017 | 12/01/2018 | 78,376 | 0 | (466) | 0 | 0 | (466) | 0 | 77,910 | 77,910 | 0 | 0 | 0 |
| 105141642 | Brookfield | WI | | 04/01/2017 | 12/01/2018 | 129,071 | 0 | (2,783) | 0 | 0 | (2,783) | 0 | 126,288 | 126,288 | 0 | 0 | 0 |
| 105141675 | Portland | OR | | 04/01/2017 | 12/01/2018 | 119,258 | 0 | 846 | 0 | 0 | 846 | 0 | 120,105 | 120,105 | 0 | 0 | 0 |
| 105141709 | Sumner | WA | | 04/01/2017 | 12/01/2018 | 215,745 | 0 | (4,163) | 0 | 0 | (4,163) | 0 | 211,582 | 211,582 | 0 | 0 | 0 |
| 105141717 | Sparks | NV | | 04/01/2017 | 12/01/2018 | 324,602 | 0 | (6,677) | 0 | 0 | (6,677) | 0 | 317,925 | 317,925 | 0 | 0 | 0 |
| 105141758 | Anchorage | AK | | 04/01/2017 | 12/01/2018 | 383,965 | 0 | (6,478) | 0 | 0 | (6,478) | 0 | 377,487 | 377,487 | 0 | 0 | 0 |
| 105141766 | Copley | OH | | 04/01/2017 | 12/01/2018 | 298,966 | 0 | 9,050 | 0 | 0 | 9,050 | 0 | 308,016 | 308,016 | 0 | 0 | 0 |
| 105141782 | Liverpool | NY | | 04/01/2017 | 12/01/2018 | 473,499 | 0 | (22,129) | 0 | 0 | (22,129) | 0 | 451,370 | 451,370 | 0 | 0 | 0 |
| 105141956 | Romeoville | IL | | 04/01/2017 | 12/01/2018 | 113,329 | 0 | (3,189) | 0 | 0 | (3,189) | 0 | 110,139 | 110,139 | 0 | 0 | 0 |
| 105142046 | Los Angeles | CA | | 04/01/2017 | 12/01/2018 | 165,933 | 0 | (3,721) | 0 | 0 | (3,721) | 0 | 162,212 | 162,212 | 0 | 0 | 0 |
| 105142053 | Roseville | CA | | 04/01/2017 | 12/01/2018 | 283,610 | 0 | (1,513) | 0 | 0 | (1,513) | 0 | 282,097 | 282,097 | 0 | 0 | 0 |
| 105142129 | Vancouver | WA | | 04/01/2017 | 12/01/2018 | 253,860 | 0 | 1,623 | 0 | 0 | 1,623 | 0 | 255,484 | 255,484 | 0 | 0 | 0 |
| 105142186 | Valencia | CA | | 04/01/2017 | 12/01/2018 | 145,818 | 0 | (2,162) | 0 | 0 | (2,162) | 0 | 143,656 | 143,656 | 0 | 0 | 0 |
| 105151021 | Bellevue | NE | | 04/01/2017 | 12/01/2018 | 124,302 | 0 | 2,632 | 0 | 0 | 2,632 | 0 | 126,933 | 126,933 | 0 | 0 | 0 |
| 105151260 | Mt. Juliet | TN | | 04/01/2017 | 12/01/2018 | 899,478 | 0 | 35,645 | 0 | 0 | 35,645 | 0 | 935,123 | 935,123 | 0 | 0 | 0 |
| 105151435 | Vernon | CA | | 04/01/2017 | 12/01/2018 | 171,368 | 0 | 792 | 0 | 0 | 792 | 0 | 172,160 | 172,160 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 105151476 | Brunswick | OH | | 04/01/2017 | 12/01/2018 | 158,744 | 0 | (41) | 0 | 0 | (41) | 0 | 158,702 | 158,702 | 0 | 0 | 0 |
| 105151518 | Lakewood | OH | | 04/01/2017 | 12/01/2018 | 99,335 | 0 | (799) | 0 | 0 | (799) | 0 | 98,536 | 98,536 | 0 | 0 | 0 |
| 105152284 | Sacramento | CA | | 04/01/2017 | 12/01/2018 | 211,682 | 0 | (4,547) | 0 | 0 | (4,547) | 0 | 207,135 | 207,135 | 0 | 0 | 0 |
| 105161962 | Riviera Beach | FL | | 04/01/2017 | 12/01/2018 | 112,832 | 0 | 326 | 0 | 0 | 326 | 0 | 113,158 | 113,158 | 0 | 0 | 0 |
| 185181294 | Colorado Springs | CO | | 06/13/2018 | 12/01/2018 | 0 | 0 | (937) | 0 | 0 | (937) | 0 | 156,246 | 156,246 | 0 | 0 | 0 |
| 311899 | Princeton | NJ | | 04/01/2017 | 12/01/2018 | 1,244,499 | 0 | (47,544) | 0 | 0 | (47,544) | 0 | 1,196,954 | 1,196,954 | 0 | 0 | 0 |
| 87897 | Crescent Springs | KY | | 04/01/2017 | 12/01/2018 | 516,925 | 0 | (19,952) | 0 | 0 | (19,952) | 0 | 496,973 | 496,973 | 0 | 0 | 0 |
| 87943 | Costa Mesa | CA | | 04/01/2017 | 12/01/2018 | 426,372 | 0 | (62,720) | 0 | 0 | (62,720) | 0 | 363,652 | 363,652 | 0 | 0 | 0 |
| 88023 | Hudson | OH | | 04/01/2017 | 12/01/2018 | 429,037 | 0 | (27,512) | 0 | 0 | (27,512) | 0 | 401,525 | 401,525 | 0 | 0 | 0 |
| 88026 | Concord | NH | | 04/01/2017 | 12/01/2018 | 390,380 | 0 | (23,701) | 0 | 0 | (23,701) | 0 | 366,679 | 366,679 | 0 | 0 | 0 |
| 88075 | Charlotte | NC | | 04/01/2017 | 12/01/2018 | 646,996 | 0 | (53,963) | 0 | 0 | (53,963) | 0 | 593,033 | 593,033 | 0 | 0 | 0 |
| 88133 | Charlotte | NC | | 04/01/2017 | 12/01/2018 | 296,798 | 0 | (37,207) | 0 | 0 | (37,207) | 0 | 259,591 | 259,591 | 0 | 0 | 0 |
| 88148 | San Diego | CA | | 04/01/2017 | 12/01/2018 | 694,084 | 0 | (116,286) | 0 | 0 | (116,286) | 0 | 577,798 | 577,798 | 0 | 0 | 0 |
| 88228 | Memphis | TN | | 04/01/2017 | 12/01/2018 | 697,391 | 0 | (56,285) | 0 | 0 | (56,285) | 0 | 641,105 | 641,105 | 0 | 0 | 0 |
| 88255A | Chesterfield | MO | | 04/01/2017 | 12/01/2018 | 1,887,555 | 0 | (385,842) | 0 | 0 | (385,842) | 0 | 1,501,713 | 1,501,713 | 0 | 0 | 0 |
| 88255B | Chesterfield | MO | | 04/01/2017 | 12/01/2018 | 213,120 | 0 | (44,491) | 0 | 0 | (44,491) | 0 | 168,629 | 168,629 | 0 | 0 | 0 |
| 88288 | Omaha | NE | | 04/01/2017 | 12/01/2018 | 408,913 | 0 | (32,253) | 0 | 0 | (32,253) | 0 | 376,660 | 376,660 | 0 | 0 | 0 |
| 88307 | Shelton | CT | | 04/01/2017 | 12/01/2018 | 903,548 | 0 | (78,509) | 0 | 0 | (78,509) | 0 | 825,040 | 825,040 | 0 | 0 | 0 |
| 88313 | Woodbury | MN | | 04/01/2017 | 12/01/2018 | 253,597 | 0 | (23,985) | 0 | 0 | (23,985) | 0 | 229,611 | 229,611 | 0 | 0 | 0 |
| 88379 | Coralville | IA | | 04/01/2017 | 12/01/2018 | 592,867 | 0 | (50,179) | 0 | 0 | (50,179) | 0 | 542,688 | 542,688 | 0 | 0 | 0 |
| 88381 | Cicero | NY | | 04/01/2017 | 12/01/2018 | 296,363 | 0 | (40,419) | 0 | 0 | (40,419) | 0 | 255,944 | 255,944 | 0 | 0 | 0 |
| 88408 | Seattle | WA | | 04/01/2017 | 12/01/2018 | 1,034,411 | 0 | (99,481) | 0 | 0 | (99,481) | 0 | 934,930 | 934,930 | 0 | 0 | 0 |
| 88445 | Tallahassee | FL | | 04/01/2017 | 12/01/2018 | 472,263 | 0 | (64,815) | 0 | 0 | (64,815) | 0 | 407,448 | 407,448 | 0 | 0 | 0 |
| 88465 | Mankato | MN | | 04/01/2017 | 12/01/2018 | 349,684 | 0 | (46,688) | 0 | 0 | (46,688) | 0 | 302,996 | 302,996 | 0 | 0 | 0 |
| 88473 | Idaho Falls | ID | | 04/01/2017 | 12/01/2018 | 450,619 | 0 | (26,663) | 0 | 0 | (26,663) | 0 | 423,956 | 423,956 | 0 | 0 | 0 |
| 88479 | Lawrenceville | GA | | 04/01/2017 | 12/01/2018 | 618,288 | 0 | (46,981) | 0 | 0 | (46,981) | 0 | 571,307 | 571,307 | 0 | 0 | 0 |
| 88480 | Lawrenceville | GA | | 04/01/2017 | 12/01/2018 | 734,664 | 0 | (55,755) | 0 | 0 | (55,755) | 0 | 678,909 | 678,909 | 0 | 0 | 0 |
| 88552 | Broadview Heights | OH | | 04/01/2017 | 12/01/2018 | 358,527 | 0 | (22,106) | 0 | 0 | (22,106) | 0 | 336,421 | 336,421 | 0 | 0 | 0 |
| 88665 | Willoughby | OH | | 04/01/2017 | 12/01/2018 | 456,927 | 0 | (41,674) | 0 | 0 | (41,674) | 0 | 415,253 | 415,253 | 0 | 0 | 0 |
| 88730 | West Lafayette | IN | | 04/01/2017 | 12/01/2018 | 289,510 | 0 | (21,480) | 0 | 0 | (21,480) | 0 | 268,030 | 268,030 | 0 | 0 | 0 |
| 88750 | Atlanta | GA | | 04/01/2017 | 12/01/2018 | 913,042 | 0 | (99,881) | 0 | 0 | (99,881) | 0 | 813,161 | 813,161 | 0 | 0 | 0 |
| 88773 | Ontario | CA | | 04/01/2017 | 12/01/2018 | 273,495 | 0 | (19,825) | 0 | 0 | (19,825) | 0 | 253,670 | 253,670 | 0 | 0 | 0 |
| 88791 | Tukwila | WA | | 04/01/2017 | 12/01/2018 | 190,545 | 0 | (14,609) | 0 | 0 | (14,609) | 0 | 175,935 | 175,935 | 0 | 0 | 0 |
| 88809 | American Canyon | CA | | 04/01/2017 | 12/01/2018 | 637,155 | 0 | (69,786) | 0 | 0 | (69,786) | 0 | 567,369 | 567,369 | 0 | 0 | 0 |
| 88830 | Lincoln | NE | | 04/01/2017 | 12/01/2018 | 417,453 | 0 | (46,604) | 0 | 0 | (46,604) | 0 | 370,849 | 370,849 | 0 | 0 | 0 |
| 88846 | Chicago | IL | | 04/01/2017 | 12/01/2018 | 399,346 | 0 | (43,727) | 0 | 0 | (43,727) | 0 | 355,619 | 355,619 | 0 | 0 | 0 |
| 88880 | Jacksonville | FL | | 04/01/2017 | 12/01/2018 | 451,438 | 0 | (27,141) | 0 | 0 | (27,141) | 0 | 424,297 | 424,297 | 0 | 0 | 0 |
| 88899 | Huntsville | AL | | 04/01/2017 | 12/01/2018 | 523,264 | 0 | (31,159) | 0 | 0 | (31,159) | 0 | 492,105 | 492,105 | 0 | 0 | 0 |
| 88917 | Charlotte | NC | | 04/01/2017 | 12/01/2018 | 364,855 | 0 | (26,554) | 0 | 0 | (26,554) | 0 | 338,302 | 338,302 | 0 | 0 | 0 |
| 89002 | Santa Maria | CA | | 04/01/2017 | 12/01/2018 | 331,748 | 0 | (32,512) | 0 | 0 | (32,512) | 0 | 299,236 | 299,236 | 0 | 0 | 0 |
| 89051 | Branchburg Twp | NJ | | 04/01/2017 | 12/01/2018 | 194,941 | 0 | (23,950) | 0 | 0 | (23,950) | 0 | 170,991 | 170,991 | 0 | 0 | 0 |
| 89066 | Toledo | OH | | 04/01/2017 | 12/01/2018 | 554,658 | 0 | (40,938) | 0 | 0 | (40,938) | 0 | 513,721 | 513,721 | 0 | 0 | 0 |
| 89103 | Sioux City | IA | | 04/01/2017 | 12/01/2018 | 463,149 | 0 | (47,720) | 0 | 0 | (47,720) | 0 | 415,428 | 415,428 | 0 | 0 | 0 |
| 89107 | Gresham | OR | | 04/01/2017 | 12/01/2018 | 722,747 | 0 | (53,847) | 0 | 0 | (53,847) | 0 | 668,900 | 668,900 | 0 | 0 | 0 |
| 89124 | Roseville | CA | | 04/01/2017 | 12/01/2018 | 592,628 | 0 | (28,094) | 0 | 0 | (28,094) | 0 | 564,534 | 564,534 | 0 | 0 | 0 |
| 89143 | Sheffield Village | OH | | 04/01/2017 | 12/01/2018 | 171,703 | 0 | (6,562) | 0 | 0 | (6,562) | 0 | 165,141 | 165,141 | 0 | 0 | 0 |
| 89158 | Maplewood | MO | | 04/01/2017 | 12/01/2018 | 429,599 | 0 | (53,579) | 0 | 0 | (53,579) | 0 | 376,021 | 376,021 | 0 | 0 | 0 |
| 89161 | Sheffield Village | OH | | 04/01/2017 | 12/01/2018 | 124,929 | 0 | (5,515) | 0 | 0 | (5,515) | 0 | 119,414 | 119,414 | 0 | 0 | 0 |
| 89170 | Las Vegas | NV | | 04/01/2017 | 12/01/2018 | 378,474 | 0 | (12,126) | 0 | 0 | (12,126) | 0 | 366,348 | 366,348 | 0 | 0 | 0 |
| 89171 | Garner | NC | | 04/01/2017 | 12/01/2018 | 510,707 | 0 | (50,471) | 0 | 0 | (50,471) | 0 | 460,236 | 460,236 | 0 | 0 | 0 |
| 89175 | Seattle | WA | | 04/01/2017 | 12/01/2018 | 145,684 | 0 | (22,091) | 0 | 0 | (22,091) | 0 | 123,593 | 123,593 | 0 | 0 | 0 |
| 89205 | Benicia | CA | | 04/01/2017 | 12/01/2018 | 762,133 | 0 | (32,324) | 0 | 0 | (32,324) | 0 | 729,810 | 729,810 | 0 | 0 | 0 |
| 89241 | East Setauket | NY | | 04/01/2017 | 12/01/2018 | 355,189 | 0 | (16,191) | 0 | 0 | (16,191) | 0 | 338,997 | 338,997 | 0 | 0 | 0 |
| 89246 | Buford | GA | | 04/01/2017 | 12/01/2018 | 378,630 | 0 | (31,414) | 0 | 0 | (31,414) | 0 | 347,216 | 347,216 | 0 | 0 | 0 |
| 89250 | Franklin | TN | | 04/01/2017 | 12/01/2018 | 433,831 | 0 | (39,225) | 0 | 0 | (39,225) | 0 | 394,606 | 394,606 | 0 | 0 | 0 |
| 89299 | West Orange | NJ | | 04/01/2017 | 12/01/2018 | 591,126 | 0 | (45,705) | 0 | 0 | (45,705) | 0 | 545,421 | 545,421 | 0 | 0 | 0 |
| 89300 | Corona | CA | | 04/01/2017 | 12/01/2018 | 265,120 | 0 | (18,974) | 0 | 0 | (18,974) | 0 | 246,146 | 246,146 | 0 | 0 | 0 |
| 89301 | Corona | CA | | 04/01/2017 | 12/01/2018 | 141,808 | 0 | (10,149) | 0 | 0 | (10,149) | 0 | 131,660 | 131,660 | 0 | 0 | 0 |
| 89306 | Franklin Township | NJ | | 04/01/2017 | 12/01/2018 | 254,911 | 0 | (19,173) | 0 | 0 | (19,173) | 0 | 235,738 | 235,738 | 0 | 0 | 0 |
| 89323 | Chicago | IL | | 04/01/2017 | 12/01/2018 | 150,139 | 0 | (16,266) | 0 | 0 | (16,266) | 0 | 133,873 | 133,873 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| 89325 | Murfreesboro | TN | | 04/01/2017 | 12/01/2018 | 223,203 | 0 | (16,752) | 0 | 0 | (16,752) | 0 | 206,451 | 206,451 | 0 | 0 | 0 |
| 89329 | Spokane | WA | | 04/01/2017 | 12/01/2018 | 685,956 | 0 | (54,042) | 0 | 0 | (54,042) | 0 | 631,914 | 631,914 | 0 | 0 | 0 |
| 89363 | Moon Township | PA | | 04/01/2017 | 12/01/2018 | 1,019,069 | 0 | (102,831) | 0 | 0 | (102,831) | 0 | 916,238 | 916,238 | 0 | 0 | 0 |
| 89397 | Fayetteville | NC | | 04/01/2017 | 12/01/2018 | 480,369 | 0 | (38,219) | 0 | 0 | (38,219) | 0 | 442,149 | 442,149 | 0 | 0 | 0 |
| 89413 | Ogden | UT | | 04/01/2017 | 12/01/2018 | 613,202 | 0 | (51,304) | 0 | 0 | (51,304) | 0 | 561,899 | 561,899 | 0 | 0 | 0 |
| 89421 | Knoxville | TN | | 04/01/2017 | 12/01/2018 | 182,337 | 0 | (17,065) | 0 | 0 | (17,065) | 0 | 165,273 | 165,273 | 0 | 0 | 0 |
| 89424 | Pooler | GA | | 04/01/2017 | 12/01/2018 | 1,218,710 | 0 | (96,102) | 0 | 0 | (96,102) | 0 | 1,122,609 | 1,122,609 | 0 | 0 | 0 |
| 89430 | Lutz | FL | | 04/01/2017 | 12/01/2018 | 320,789 | 0 | (20,167) | 0 | 0 | (20,167) | 0 | 300,622 | 300,622 | 0 | 0 | 0 |
| 89433 | Hollywood | FL | | 04/01/2017 | 12/01/2018 | 138,969 | 0 | (8,248) | 0 | 0 | (8,248) | 0 | 130,721 | 130,721 | 0 | 0 | 0 |
| 89439 | Plainview | NY | | 04/01/2017 | 12/01/2018 | 644,980 | 0 | (31,116) | 0 | 0 | (31,116) | 0 | 613,864 | 613,864 | 0 | 0 | 0 |
| 89456 | Fresno | CA | | 04/01/2017 | 12/01/2018 | 152,973 | 0 | (15,138) | 0 | 0 | (15,138) | 0 | 137,835 | 137,835 | 0 | 0 | 0 |
| 89474 | Murfreesboro | TN | | 04/01/2017 | 12/01/2018 | 197,427 | 0 | (18,049) | 0 | 0 | (18,049) | 0 | 179,378 | 179,378 | 0 | 0 | 0 |
| 89483 | Albuquerque | NM | | 04/01/2017 | 12/01/2018 | 214,650 | 0 | (18,775) | 0 | 0 | (18,775) | 0 | 195,875 | 195,875 | 0 | 0 | 0 |
| 89505 | Clarksburg | WV | | 04/01/2017 | 12/01/2018 | 279,888 | 0 | (28,699) | 0 | 0 | (28,699) | 0 | 251,189 | 251,189 | 0 | 0 | 0 |
| 89508 | Fresno | CA | | 04/01/2017 | 12/01/2018 | 202,416 | 0 | (17,617) | 0 | 0 | (17,617) | 0 | 184,799 | 184,799 | 0 | 0 | 0 |
| 89515 | Franklin Square | NY | | 04/01/2017 | 12/01/2018 | 166,124 | 0 | (8,701) | 0 | 0 | (8,701) | 0 | 157,422 | 157,422 | 0 | 0 | 0 |
| 89549 | Tampa | FL | | 04/01/2017 | 12/01/2018 | 332,262 | 0 | (27,618) | 0 | 0 | (27,618) | 0 | 304,644 | 304,644 | 0 | 0 | 0 |
| 89566 | Pullman | WA | | 04/01/2017 | 12/01/2018 | 184,642 | 0 | (17,820) | 0 | 0 | (17,820) | 0 | 166,823 | 166,823 | 0 | 0 | 0 |
| 89570 | San Jose | CA | | 04/01/2017 | 12/01/2018 | 494,169 | 0 | (19,983) | 0 | 0 | (19,983) | 0 | 474,186 | 474,186 | 0 | 0 | 0 |
| 89580 | Tuscon | AZ | | 04/01/2017 | 12/01/2018 | 171,289 | 0 | (14,675) | 0 | 0 | (14,675) | 0 | 156,614 | 156,614 | 0 | 0 | 0 |
| 89609 | Loveland | CO | | 04/01/2017 | 12/01/2018 | 373,644 | 0 | (34,564) | 0 | 0 | (34,564) | 0 | 339,080 | 339,080 | 0 | 0 | 0 |
| 89625 | Tucson | AZ | | 04/01/2017 | 12/01/2018 | 150,266 | 0 | (13,591) | 0 | 0 | (13,591) | 0 | 136,675 | 136,675 | 0 | 0 | 0 |
| 89627 | Tarzana | CA | | 04/01/2017 | 12/01/2018 | 282,493 | 0 | (34,207) | 0 | 0 | (34,207) | 0 | 248,285 | 248,285 | 0 | 0 | 0 |
| 89636 | Chula Vista | CA | | 04/01/2017 | 12/01/2018 | 227,708 | 0 | (17,043) | 0 | 0 | (17,043) | 0 | 210,664 | 210,664 | 0 | 0 | 0 |
| 89666 | Mesa | AZ | | 04/01/2017 | 12/01/2018 | 586,099 | 0 | (25,937) | 0 | 0 | (25,937) | 0 | 560,162 | 560,162 | 0 | 0 | 0 |
| 89679 | Pullman | WA | | 04/01/2017 | 12/01/2018 | 341,399 | 0 | (47,582) | 0 | 0 | (47,582) | 0 | 293,817 | 293,817 | 0 | 0 | 0 |
| 89728 | State College | PA | | 04/01/2017 | 12/01/2018 | 254,548 | 0 | (30,218) | 0 | 0 | (30,218) | 0 | 224,329 | 224,329 | 0 | 0 | 0 |
| 89791 | Piscataway | NJ | | 04/01/2017 | 12/01/2018 | 348,781 | 0 | (50,920) | 0 | 0 | (50,920) | 0 | 297,861 | 297,861 | 0 | 0 | 0 |
| 89833 | Kent | WA | | 04/01/2017 | 12/01/2018 | 497,494 | 0 | (57,847) | 0 | 0 | (57,847) | 0 | 439,648 | 439,648 | 0 | 0 | 0 |
| 89858A | Fresno | CA | | 04/01/2017 | 12/01/2018 | 1,209,430 | 0 | (153,190) | 0 | 0 | (153,190) | 0 | 1,056,240 | 1,056,240 | 0 | 0 | 0 |
| 89879 | Omaha | NE | | 04/01/2017 | 12/01/2018 | 417,001 | 0 | (50,244) | 0 | 0 | (50,244) | 0 | 366,757 | 366,757 | 0 | 0 | 0 |
| 89889 | Shelton | CT | | 04/01/2017 | 12/01/2018 | 518,450 | 0 | (54,906) | 0 | 0 | (54,906) | 0 | 463,544 | 463,544 | 0 | 0 | 0 |
| 89918 | Aurora | CO | | 04/01/2017 | 12/01/2018 | 448,314 | 0 | (30,649) | 0 | 0 | (30,649) | 0 | 417,664 | 417,664 | 0 | 0 | 0 |
| 90006 | San Francisco | CA | | 04/01/2017 | 12/01/2018 | 510,851 | 0 | (36,192) | 0 | 0 | (36,192) | 0 | 474,659 | 474,659 | 0 | 0 | 0 |
| 90025 | Santa Fe Springs | CA | | 04/01/2017 | 12/01/2018 | 175,618 | 0 | (9,618) | 0 | 0 | (9,618) | 0 | 166,000 | 166,000 | 0 | 0 | 0 |
| 90114 | Hampton | VA | | 04/01/2017 | 12/10/2018 | 235,389 | 0 | (57,551) | 0 | 0 | (57,551) | 0 | 177,838 | 177,838 | 0 | 0 | 0 |
| 0299999. Mortgages with partial repayments | | | | | | 53,505,075 | 0 | (4,149,951) | 0 | 0 | (4,149,951) | 0 | 49,512,308 | 49,512,308 | 0 | 0 | 0 |
| 0599999 - Totals | | | | | | 128,398,122 | 0 | (7,399,637) | 0 | 0 | (7,399,637) | 0 | 121,155,668 | 121,155,668 | 0 | 0 | 0 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Administrative Symbol/ Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 40166@-10-4 | GUGGENHEIM PRT OPP INV GRADE SEC L | | | CA | Guggenheim Partners Opportunistic Invest | 3 | 03/01/2011 | | 69,272,182 | 92,402,164 | 92,402,164 | 4,210,994 | 0 | 0 | 0 | 0 | 1,944,823 | 0 | 0.000 |
| 1399999. Joint Venture Interests - Fixed Income - Unaffiliated | | | | | | | | | 69,272,182 | 92,402,164 | 92,402,164 | 4,210,994 | 0 | 0 | 0 | 0 | 1,944,823 | 0 | XXX |
| 45032M-AG-3 | ISAIL 2013 SENIOR A - ABS | | | NY | Isail, LLC | Z | 05/24/2013 | | 1,950,743 | 2,241,385 | 1,950,743 | 0 | 0 | 0 | 0 | 0 | 69,956 | 0 | 0.000 |
| 45032M-AH-1 | ISAIL 2013 JUNIOR PART B - ABS | | | NY | Isail, LLC | Z | 05/24/2013 | | 9,116 | 10,474 | 9,116 | 0 | 0 | 0 | 0 | 0 | 159 | 0 | 0.000 |
| BGH31N-JB-4 | GPAM PDFNI LLC INTEREST 1 | | | US | GUGGENHEIM PRIVATE DEBT FD NTISSUER LLC | Z | 07/11/2012 | | 6,502,345 | 7,046,416 | 6,502,345 | 0 | 0 | 0 | 0 | 0 | (1,619,962) | 0 | 0.000 |
| BGH32Y-7N-6 | GPAM PDFNI LLC INTEREST 2 | | | US | GUGGENHEIM PRIVATE DEBT FD NTISSUER LLC | Z | 10/26/2012 | | 1,000,362 | 1,084,065 | 1,000,362 | 0 | 0 | 0 | 0 | 0 | (249,225) | 0 | 0.000 |
| BGH34R-SM-8 | GPAM PDFNI LLC INTEREST 3 | | | US | GUGGENHEIM PRIVATE DEBT FD NTISSUER LLC | Z | 03/12/2013 | | 2,020,727 | 2,189,807 | 2,020,727 | 0 | 0 | 0 | 0 | 0 | (503,434) | 0 | 0.000 |
| BGH4JO-CD-6 | GPAM PDFNI 2016 LLC INTEREST 1 | | | US | GUGGENHEIM PRIVATE DEBT FUND ISSUER 2.0 | Z | 04/12/2016 | | 13,996,024 | 14,977,416 | 13,996,024 | 0 | 0 | 0 | 0 | 0 | 106,271 | 0 | 0.000 |
| BGH4PY-1Z-8 | GPAM PDFNI 2016 LLC INTEREST 2 | | | US | GUGGENHEIM PRIVATE DEBT FUND ISSUER 2.0 | Z | 07/05/2016 | | 5,586,343 | 5,978,054 | 5,586,343 | 0 | 0 | 0 | 0 | 0 | 42,417 | 0 | 0.000 |
| BGH4R3-Y5-4 | GPAM PDFNI 2016 LLC INTEREST 3 | | | US | GUGGENHEIM PRIVATE DEBT FUND ISSUER 2.0 | Z | 08/26/2016 | | 4,355,659 | 4,661,075 | 4,355,659 | 0 | 0 | 0 | 0 | 0 | 33,072 | 0 | 0.000 |
| BGH523-TA-3 | GPAM PDFNI 2017 LLC INTEREST 4 | | | US | GUGGENHEIM PRIVATE DEBT FUND ISSUER 2.0 | Z | 05/11/2017 | | 3,812,711 | 4,080,055 | 3,812,711 | 0 | 0 | 0 | 0 | 0 | 28,950 | 0 | 0.000 |
| BGH530-RN-2 | GPAM PDFNI 2017 LLC INTEREST 5 - ABS | | | US | GUGGENHEIM PRIVATE DEBT FUND ISSUER 2.0 | Z | 06/09/2017 | | 3,277,513 | 3,507,330 | 3,277,513 | 0 | 0 | 0 | 0 | 0 | 24,886 | 0 | 0.000 |
| BGH595-9K-1 | OP-IG FD ALT INVESTMENT CO LLC INT | 0 | | US | OP-IG Alternative Investment Company, LL | Z | 12/07/2017 | | 150,000 | 136,818 | 150,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 |
| 1599999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | | 42,661,542 | 45,912,896 | 42,661,542 | 0 | 0 | 0 | 0 | 0 | (2,066,911) | 0 | XXX |
| 000000-00-0 | GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P. | | NEW YORK | NY | GENERAL ATLANTIC INVESTMENT PARTNERS 201 | | 04/26/2018 | | 6,455,338 | 6,034,802 | 6,034,802 | (420,536) | 0 | 0 | 0 | 0 | (22,334) | 16,544,662 | 0.000 |
| 000000-00-0 | H.I.G. EUROPE REALTY PARTNERS II, L.P. | | MIAMI | CYM | H.I.G. EUROPE REALTY PARTNERS II, L.P. | | 06/20/2018 | | 2,758,586 | 2,704,703 | 2,758,586 | 0 | 0 | 0 | 0 | 0 | (6,866) | 10,241,414 | 0.000 |
| 000000-00-0 | WHITE HORSE LIQUIDITY PARTNERS II LP | | WILMINGTON | DE | WHITE HORSE LIQUIDITY PARTNERS INC | | 09/20/2018 | | 7,020,619 | 7,339,406 | 7,339,406 | 318,787 | 0 | 0 | 0 | 0 | (300,241) | 6,979,381 | 0.000 |
| 000000-00-0 | SK CAPITAL PARTNERS V-A LP | | GRAND CAYMAN | CYM | SK Capital Investment V LP | | 10/09/2018 | | 1,315,967 | 1,270,283 | 1,270,283 | (45,684) | 0 | 0 | 0 | 0 | (646,467) | 8,684,033 | 0.000 |
| 000000-00-0 | SPC Opportunities Fund LP | | CAMANA BAY | CYM | SPC Opps Fund GP LP | | 10/19/2018 | | 20,349,871 | 20,308,644 | 20,308,644 | (41,226) | 0 | 0 | 0 | 0 | (232,977) | 39,650,129 | 0.000 |
| 2199999. Joint Venture Interests - Other - Unaffiliated | | | | | | | | | 37,900,380 | 37,657,839 | 37,711,721 | (188,659) | 0 | 0 | 0 | 0 | (1,208,886) | 82,099,620 | XXX |
| 309588-AE-1 | FARMERS EXCHANGE CAPITAL | 0 | | CHE | Farmers Exchange Capital | 2FE | 04/01/2017 | | 5,860,220 | 5,975,405 | 5,843,549 | 0 | (10,270) | 0 | 0 | 0 | 360,000 | 0 | 0.000 |
| 309601-AE-2 | FARMERS INSURANCE EXCHANGE | 0 | | CHE | Farmers Insurance Exchange | 2FE | 10/10/2017 | | 5,507,700 | 4,861,797 | 5,507,407 | 0 | (245) | 0 | 0 | 0 | 271,964 | 0 | 0.000 |
| 604074-AA-2 | MINNESOTA LIFE INSURANCE CO | 0 | | MN | Minnesota Life Insurance Company | 1FE | 04/01/2017 | | 11,844,002 | 11,320,447 | 11,431,004 | 0 | (240,230) | 0 | 0 | 0 | 783,750 | 0 | 0.000 |
| 636792-AB-9 | NATIONAL LIFE INSURANCE CO | 0 | | VT | National Life Insurance Company | 2FE | 07/10/2018 | | 27,245,215 | 27,067,943 | 27,245,297 | 0 | 82 | 0 | 0 | 0 | 0 | 0 | 0.000 |
| 638671-AC-1 | NATIONWIDE MUTUAL INSURANCE COMPANY | C | | OH | Nationwide Mutual Insurance Company | 1FE | 04/01/2017 | | 2,812,724 | 2,761,288 | 2,741,170 | 0 | (41,704) | 0 | 0 | 0 | 165,000 | 0 | 0.000 |
| 638671-AC-1 | NATIONWIDE MUTUAL INSURANCE COMPANY | 0 | | OH | Nationwide Mutual Insurance Company | 1FE | 04/01/2017 | | 15,469,982 | 15,187,084 | 15,076,437 | 0 | (229,372) | 0 | 0 | 0 | 907,500 | 0 | 0.000 |
| 638671-AE-7 | NATIONWIDE MUTUAL INSURANCE COMPANY | | | OH | Nationwide Mutual Insurance Company | 1FE | 02/08/2016 | | 1,303,676 | 1,342,859 | 1,275,128 | 0 | (12,848) | 0 | 0 | 0 | 78,750 | 0 | 0.000 |
| 638671-AE-7 | NATIONWIDE MUTUAL INSURANCE COMPANY | 0 | | OH | Nationwide Mutual Insurance Company | 1FE | 04/01/2017 | | 6,814,670 | 6,714,295 | 6,674,779 | 0 | (81,449) | 0 | 0 | 0 | 393,750 | 0 | 0.000 |
| 64952G-AE-8 | NEW YORK LIFE INSURANCE COMPANY | 0 | | NY | New York Life Insurance Company | 1FE | 04/01/2017 | | 2,071,501 | 2,035,957 | 2,041,816 | 0 | (17,285) | 0 | 0 | 0 | 99,875 | 0 | 0.000 |
| 668138-AA-8 | NORTHWESTERN MUTUAL LIFE INSURANCE CO | 0 | | WI | Northwestern Mutual Life Insurance Compa | 1FE | 09/21/2017 | | 11,475,505 | 10,413,883 | 11,476,118 | 0 | 470 | 0 | 0 | 0 | 447,669 | 0 | 0.000 |
| 694475-AA-2 | PACIFIC LIFE INSURANCE CO | 0 | | CA | Pacific Life Insurance Company | 1FE | 04/01/2017 | | 9,031,169 | 8,925,072 | 8,887,230 | 0 | (84,294) | 0 | 0 | 0 | 537,425 | 0 | 0.000 |
| 69448F-AA-9 | PACIFIC LIFE INSURANCE CO | C | | CA | Pacific Life Insurance Company | 1FE | 10/31/2017 | | 996,100 | 878,550 | 996,136 | 0 | 36 | 0 | 0 | 0 | 43,000 | 0 | 0.000 |
| 69448F-AA-9 | PACIFIC LIFE INSURANCE CO | 0 | | CA | Pacific Life Insurance Company | 1FE | 10/17/2017 | | 14,774,100 | 13,178,250 | 14,774,530 | 0 | 418 | 0 | 0 | 0 | 602,000 | 0 | 0.000 |
| 71909V-AA-2 | PHOENIX LIFE INSURANCE COMPANY | 0 | | DC | Phoenix Life Insurance Company | 4FE | 03/26/2012 | | 37,774,840 | 44,842,361 | 39,488,447 | 0 | 322,609 | 0 | 0 | 0 | 3,751,748 | 0 | 0.000 |
| 2399999. Surplus Debentures, etc - Unaffiliated | | | | | | | | | 152,981,403 | 155,505,191 | 153,459,048 | 0 | (394,083) | 0 | 0 | 0 | 8,442,431 | 0 | XXX |
| 4499999. Total - Unaffiliated | | | | | | | | | 302,815,508 | 331,478,089 | 326,234,475 | 4,022,335 | (394,083) | 0 | 0 | 0 | 7,111,457 | 82,099,620 | XXX |
| 4599999. Total - Affiliated | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 4699999 - Totals | | | | | | | | | 302,815,508 | 331,478,089 | 326,234,475 | 4,022,335 | (394,083) | 0 | 0 | 0 | 7,111,457 | 82,099,620 | XXX |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| 401668-10-4 | GUGGENHEIM PRT OPP INV GRADE SEC L | | CA | GUGGENHEIM PRT OPP INV GRADE SEC L | 03/01/2011 | | 1,944,823 | 0 | 0 | 0.000 |
| 1399999. Joint Venture Interests - Fixed Income - Unaffiliated | | | | | | | 1,944,823 | 0 | 0 | XXX |
| BGH4J0-CD-6 | GPAM PDFNI 2016 LLC INTEREST 1 | | US | GPAM PDFNI 2016 LLC INTEREST 1 | 04/12/2016 | | 9,930,603 | 0 | 0 | 0.000 |
| BGH4PY-1Z-8 | GPAM PDFNI 2016 LLC INTEREST 2 | | US | GPAM PDFNI 2016 LLC INTEREST 2 | 07/05/2016 | | 3,963,680 | 0 | 0 | 0.000 |
| BGH4R3-Y5-4 | GPAM PDFNI 2016 LLC INTEREST 3 | | US | GPAM PDFNI 2016 LLC INTEREST 3 | 08/26/2016 | | 3,090,472 | 0 | 0 | 0.000 |
| BGH523-TA-3 | GPAM PDFNI 2017 LLC INTEREST 4 | | US | GPAM PDFNI 2017 LLC INTEREST 4 | 05/11/2017 | | 2,705,234 | 0 | 0 | 0.000 |
| BGH530-RN-2 | GPAM PDFNI 2017 LLC INTEREST 5 - ABS | | US | GPAM PDFNI 2017 LLC INTEREST 5 - ABS | 06/09/2017 | | 2,325,495 | 0 | 0 | 0.000 |
| 1599999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 22,015,483 | 0 | 0 | XXX |
| 000000-00-0 | GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P. | NEW YORK | NY | GENERAL ATLANTIC INVESTMENT PARTNERS 201 | 04/26/2018 | | 2,406,749 | 4,052,280 | 0 | 0.000 |
| 000000-00-0 | H.I.G. EUROPE REALTY PARTNERS II, L.P. | MIAMI | CYM | H.I.G. EUROPE REALTY PARTNERS II, L.P. | 06/20/2018 | | 1,360,284 | 1,398,301 | 0 | 0.000 |
| 000000-00-0 | WHITE HORSE LIQUIDITY PARTNERS II LP | WILMINGTON | DE | WHITE HORSE LIQUIDITY PARTNERS II LP | 09/20/2018 | | 3,487,190 | 3,833,670 | 0 | 0.000 |
| 000000-00-0 | SK CAPITAL PARTNERS V-A LP | GRAND CAYMAN | CYM | SK CAPITAL PARTNERS V-A LP | 10/09/2018 | | 1,962,434 | 0 | 0 | 0.000 |
| 000000-00-0 | SPC Opportunities Fund LP | CAMANA BAY | CYM | SPC Opportunities Fund LP | 10/19/2018 | | 20,349,871 | 0 | 0 | 0.000 |
| 2199999. Joint Venture Interests - Other - Unaffiliated | | | | | | | 29,566,528 | 9,284,251 | 0 | XXX |
| 636792-AB-9 | NATIONAL LIFE INSURANCE CO | | VT | NATIONAL LIFE INSURANCE CO | 07/10/2018 | | 27,245,215 | 0 | 0 | 0.000 |
| 69448F-AA-9 | PACIFIC LIFE INSURANCE CO | | CA | PACIFIC LIFE INSURANCE CO | 10/31/2017 | | 2,781,120 | 0 | 0 | 0.000 |
| 2399999. Surplus Debentures, etc - Unaffiliated | | | | | | | 30,026,335 | 0 | 0 | XXX |
| 4499999. Total - Unaffiliated | | | | | | | 83,553,168 | 9,284,251 | 0 | XXX |
| 4599999. Total - Affiliated | | | | | | | 0 | 0 | 0 | XXX |
| 4699999 - Totals | | | | | | | 83,553,168 | 9,284,251 | 0 | XXX |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 45032M-AG-3 | ISAIL 2013 SENIOR A - ABS | | NY | Isail, LLC | 05/24/2013 | 12/29/2018 | 639,135 | 0 | 0 | 0 | 0 | 0 | 0 | 639,135 | 639,135 | 0 | 0 | 0 | 14,560 |
| 45032M-AH-1 | ISAIL 2013 JUNIOR PART B - ABS | | NY | Isail, LLC | 05/24/2013 | 12/29/2018 | 6,534 | 0 | 0 | 0 | 0 | 0 | 0 | 7,922 | 7,922 | 0 | 0 | 0 | 55 |
| BGH31N-JB-4 | GPAM PDFNI LLC INTEREST 1 | | US | GUGGENHEIM PRIVATE DEBT FD NTISSUER LLC | 07/11/2012 | 10/24/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,917,825 | 7,917,825 | 0 | 0 | 0 | 1,503,415 |
| BGH32Y-7N-6 | GPAM PDFNI LLC INTEREST 2 | | US | GUGGENHEIM PRIVATE DEBT FD NTISSUER LLC | 10/26/2012 | 10/24/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,218,128 | 1,218,128 | 0 | 0 | 0 | 231,295 |
| BGH34R-SM-8 | GPAM PDFNI LLC INTEREST 3 | | US | GUGGENHEIM PRIVATE DEBT FD NTISSUER LLC | 03/12/2013 | 10/24/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,460,614 | 2,460,614 | 0 | 0 | 0 | 467,215 |
| 1599999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 645,669 | 0 | 0 | 0 | 0 | 0 | 0 | 12,243,625 | 12,243,625 | 0 | 0 | 0 | 2,216,539 |
| 000000-00-0 | GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P. | NEW YORK | NY | GENERAL ATLANTIC INVESTMENT PARTNERS 201 | 04/26/2018 | 06/27/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,691 | 3,691 | 0 | 0 | 0 | 3,691 |
| 000000-00-0 | WHITE HORSE LIQUIDITY PARTNERS II LP | WILMINGTON | DE | WHITE HORSE LIQUIDITY PARTNERS INC | 09/20/2018 | 12/21/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 300,241 | 300,241 | 0 | 0 | 0 | 300,241 |
| 000000-00-0 | SK CAPITAL PARTNERS V-A LP | GRAND CAYMAN | CYM | SK Capital Investment V LP | 10/09/2018 | 12/13/2018 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 646,467 | 646,467 | 0 | 0 | 0 | 646,467 |
| 2199999. Joint Venture Interests - Other - Unaffiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 950,399 | 950,399 | 0 | 0 | 0 | 950,399 |
| 000000-00-0 | UICI Funding Corporation | North Richland Hills | TX | Paydown | 06/16/2010 | 12/31/2018 | 36,743 | 0 | 0 | 0 | 0 | 0 | | 36,743 | 36,743 | | | 0 | |
| 000000-00-0 | UICI Funding Corporation | North Richland Hills | TX | Paydown | 06/16/2010 | 06/30/2018 | 29,388 | | | | | 0 | | 29,388 | 29,388 | | | 0 | |
| 000000-00-0 | UICI Funding Corporation | North Richland Hills | TX | Paydown | 06/16/2010 | 09/30/2018 | 26,944 | | | | | 0 | | 26,944 | 26,944 | | | 0 | |
| 000000-00-0 | UICI Funding Corporation | North Richland Hills | TX | Sale | 06/16/2010 | 09/30/2018 | 321,369 | | | | | 0 | | 321,369 | 321,369 | | (223,490) | (223,490) | |
| 4299999. Any Other Class of Assets - Unaffiliated | | | | | | | 414,444 | 0 | 0 | 0 | 0 | 0 | 0 | 414,444 | 414,444 | 0 | (223,490) | (223,490) | 0 |
| 4499999. Total - Unaffiliated | | | | | | | 1,060,113 | 0 | 0 | 0 | 0 | 0 | 0 | 13,608,468 | 13,608,468 | 0 | (223,490) | (223,490) | 3,166,938 |
| 4599999. Total - Affiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4699999 - Totals | | | | | | | 1,060,113 | 0 | 0 | 0 | 0 | 0 | 0 | 13,608,468 | 13,608,468 | 0 | (223,490) | (223,490) | 3,166,938 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 911759-KY-3 | U.S. DEPARTMENT OF HOUSING AND URBAN DEV | | | 9 | 1 | 460,000 | 102.2890 | 470,529 | 460,000 | 460,000 | 0 | 0 | 0 | 0 | 4.410 | 4.410 | FA | 8,453 | 20,286 | 07/14/2010 | 08/01/2029 |
| 911759-KZ-0 | U.S. DEPARTMENT OF HOUSING AND URBAN DEV | | | 9 | 1 | 802,000 | 102.3969 | 821,223 | 802,000 | 802,000 | 0 | 0 | 0 | 0 | 4.480 | 4.480 | FA | 14,971 | 35,930 | 07/14/2010 | 08/01/2030 |
| 911759-KZ-0 | U.S. DEPARTMENT OF HOUSING AND URBAN DEV | C | | 9 | 1 | 335,000 | 102.3969 | 343,030 | 335,000 | 335,000 | 0 | 0 | 0 | 0 | 4.480 | 4.480 | FA | 6,253 | 15,008 | 07/14/2010 | 08/01/2030 |
| 911759-LV-8 | U.S. DEPARTMENT OF HOUSING AND URBAN DEV | C | | 2 | 1 | 358,000 | 98.4893 | 352,592 | 358,000 | 358,000 | 0 | 0 | 0 | 0 | 3.460 | 3.460 | FA | 5,161 | 12,387 | 11/09/2011 | 08/01/2031 |
| 911759-MK-1 | HOUSING URBAN DEVELOPMNT | C | | 2 | 1 | 150,000 | 99.6591 | 149,489 | 150,000 | 150,000 | 0 | 0 | 0 | 0 | 3.250 | 3.250 | FA | 2,031 | 4,875 | 05/18/2015 | 08/01/2028 |
| 911759-MR-6 | U.S. DEPARTMENT OF HOUSING AND URBAN DEV | C | | 2 | 1 | 147,000 | 100.6183 | 147,909 | 147,000 | 147,000 | 0 | 0 | 0 | 0 | 3.700 | 3.700 | FA | 2,266 | 5,439 | 05/18/2015 | 08/01/2034 |
| 912803-DS-9 | UNITED STATES TREASURY | B | | | 1 | 43,984,740 | 51.2049 | 47,108,508 | 92,000,000 | 47,472,795 | 0 | 1,989,281 | 0 | 0 | 0.000 | 3.066 | N/A | 0 | 0 | 04/01/2017 | 05/15/2041 |
| 912803-DT-7 | UNITED STATES TREASURY | B | | | 1 | 50,597,732 | 50.7246 | 54,275,322 | 107,000,000 | 53,396,742 | 0 | 1,614,752 | 0 | 0 | 0.000 | 3.094 | N/A | 0 | 0 | 04/01/2017 | 08/15/2041 |
| 912803-EE-9 | UNITED STATES TREASURY | B | | | 1 | 14,646,500 | 46.7959 | 23,397,950 | 50,000,000 | 18,008,149 | 0 | 723,961 | 0 | 0 | 0.000 | 4.146 | N/A | 0 | 0 | 12/20/2013 | 11/15/2043 |
| 912803-EV-1 | UNITED STATES TREASURY | B | | | 1 | 247,578,572 | 42.7106 | 242,408,281 | 567,560,000 | 261,274,073 | 0 | 10,981,765 | 0 | 0 | 0.000 | 2.862 | N/A | 0 | 0 | 12/15/2017 | 11/15/2046 |
| 912803-EW-9 | UNITED STATES TREASURY | B | | | 1 | 252,198,280 | 42.4949 | 244,804,620 | 576,080,000 | 259,666,732 | 0 | 7,246,984 | 0 | 0 | 0.000 | 2.851 | N/A | 0 | 0 | 12/26/2017 | 02/15/2047 |
| 912803-EY-5 | UNITED STATES TREASURY | B | | | 1 | 256,313,481 | 42.0670 | 244,234,692 | 580,585,000 | 263,827,245 | 0 | 7,228,808 | 0 | 0 | 0.000 | 2.798 | N/A | 0 | 0 | 12/26/2017 | 05/15/2047 |
| 912803-EZ-2 | UNITED STATES TREASURY | B | | | 1 | 250,548,213 | 41.6892 | 242,030,820 | 580,560,000 | 257,973,326 | 0 | 7,203,768 | 0 | 0 | 0.000 | 2.852 | N/A | 0 | 0 | 12/26/2017 | 08/15/2047 |
| 912803-FA-6 | UNITED STATES TREASURY | B | | | 1 | 91,480,190 | 41.3302 | 88,384,633 | 213,850,000 | 94,199,593 | 0 | 2,635,192 | 0 | 0 | 0.000 | 2.858 | N/A | 0 | 0 | 12/20/2017 | 11/15/2047 |
| 912803-FE-8 | UNITED STATES TREASURY | B | | | 1 | 145,091,940 | 40.4791 | 144,510,387 | 357,000,000 | 145,091,940 | 0 | 0 | 0 | 0 | 0.000 | 3.061 | N/A | 0 | 0 | 12/31/2018 | 08/15/2048 |
| 912810-ED-6 | UNITED STATES TREASURY | SD | | | 1 | 376,163 | 103.2773 | 289,176 | 280,000 | 285,354 | 0 | (8,284) | 0 | 0 | 8.125 | 4.961 | FA | 8,593 | 22,750 | 10/28/2003 | 08/15/2019 |
| 912810-FF-0 | UNITED STATES TREASURY | SD | | | 1 | 50,088 | 121.7969 | 60,898 | 50,000 | 50,052 | 0 | (4) | 0 | 0 | 5.250 | 5.236 | MN | 341 | 2,625 | 12/10/2003 | 11/15/2028 |
| 912810-FP-8 | UNITED STATES TREASURY | | | | 1 | 276,012 | 127.0469 | 311,265 | 245,000 | 266,997 | 0 | (1,347) | 0 | 0 | 5.375 | 4.411 | FA | 4,974 | 13,169 | 04/07/2011 | 02/15/2031 |
| 912810-FP-8 | UNITED STATES TREASURY | SD | | | 1 | 242,215 | 127.0469 | 273,151 | 215,000 | 234,304 | 0 | (1,182) | 0 | 0 | 5.375 | 4.411 | FA | 4,365 | 11,556 | 04/07/2011 | 02/15/2031 |
| 912828-2P-4 | UNITED STATES TREASURY | C | | | 1 | 3,015,362 | 97.9258 | 2,937,774 | 3,000,000 | 3,011,233 | 0 | (3,011) | 0 | 0 | 1.875 | 1.767 | JJ | 23,539 | 56,250 | 08/14/2017 | 07/31/2022 |
| 912828-3C-2 | UNITED STATES TREASURY | C | | | 1 | 4,988,318 | 98.2266 | 4,911,330 | 5,000,000 | 4,990,841 | 0 | 2,297 | 0 | 0 | 2.000 | 2.050 | AO | 17,127 | 100,000 | 11/27/2017 | 10/31/2022 |
| 912828-4A-5 | UNITED STATES TREASURY | C | | | 1 | 2,101,238 | 100.5078 | 2,110,664 | 2,100,000 | 2,101,048 | 0 | (189) | 0 | 0 | 2.625 | 2.612 | FA | 18,730 | 27,563 | 03/05/2018 | 02/28/2023 |
| 912828-5P-1 | UNITED STATES TREASURY | C | | | 1 | 4,006,107 | 101.7422 | 4,069,688 | 4,000,000 | 4,006,017 | 0 | (90) | 0 | 0 | 2.875 | 2.842 | MN | 10,110 | 0 | 11/30/2018 | 11/30/2023 |
| 912828-B6-6 | UNITED STATES TREASURY | | | | 1 | 720,265 | 101.0703 | 707,492 | 700,000 | 715,331 | 0 | (2,790) | 0 | 0 | 2.750 | 2.294 | FA | 7,271 | 19,250 | 03/17/2017 | 02/15/2024 |
| 912828-D2-3 | UNITED STATES TREASURY | C | | | 1 | 502,285 | 99.7188 | 498,594 | 500,000 | 500,157 | 0 | (475) | 0 | 0 | 1.625 | 1.529 | AO | 1,392 | 8,125 | 05/21/2014 | 04/30/2019 |
| 912828-G6-1 | UNITED STATES TREASURY | C | | | 1 | 3,497,688 | 98.9688 | 3,463,908 | 3,500,000 | 3,499,565 | 0 | 470 | 0 | 0 | 1.500 | 1.514 | MN | 4,615 | 52,500 | 12/01/2014 | 11/30/2019 |
| 912828-L6-5 | UNITED STATES TREASURY | C | | | 1 | 3,033,408 | 98.0352 | 2,941,056 | 3,000,000 | 3,014,708 | 0 | (8,307) | 0 | 0 | 1.375 | 1.090 | MS | 10,539 | 41,250 | 09/23/2016 | 09/30/2020 |
| 912828-N4-8 | UNITED STATES TREASURY | C | | | 1 | 3,039,033 | 98.5742 | 2,957,226 | 3,000,000 | 3,016,155 | 0 | (7,912) | 0 | 0 | 1.750 | 1.475 | JD | 145 | 78,750 | 01/22/2016 | 12/31/2020 |
| 912828-Q3-7 | UNITED STATES TREASURY | C | | | 1 | 3,012,666 | 97.3438 | 2,920,314 | 3,000,000 | 3,006,384 | 0 | (2,792) | 0 | 0 | 1.250 | 1.154 | MS | 9,581 | 37,500 | 09/23/2016 | 03/31/2021 |
| 912828-TR-1 | UNITED STATES TREASURY | C | | | 1 | 3,007,041 | 98.8164 | 2,964,492 | 3,000,000 | 3,001,759 | 0 | (2,344) | 0 | 0 | 1.000 | 0.921 | MS | 7,665 | 30,000 | 09/23/2016 | 09/30/2019 |
| 912828-U6-5 | UNITED STATES TREASURY | C | | | 1 | 3,485,930 | 97.9844 | 3,429,454 | 3,500,000 | 3,491,646 | 0 | 2,768 | 0 | 0 | 1.750 | 1.835 | MN | 5,385 | 61,250 | 11/30/2016 | 11/30/2021 |
| 912828-U8-1 | UNITED STATES TREASURY | C | | | 1 | 1,512,017 | 98.6328 | 1,479,492 | 1,500,000 | 1,507,408 | 0 | (2,383) | 0 | 0 | 2.000 | 1.830 | JD | 83 | 45,000 | 01/17/2017 | 12/31/2021 |
| 912828-VP-2 | UNITED STATES TREASURY | SD | | | 1 | 1,126,915 | 99.1758 | 1,120,687 | 1,130,000 | 1,129,263 | 0 | 454 | 0 | 0 | 2.000 | 2.042 | JJ | 9,458 | 22,600 | 08/06/2013 | 07/31/2020 |
| 912828-X4-7 | UNITED STATES TREASURY | SD | | | 1 | 750,501 | 98.0859 | 735,644 | 750,000 | 750,344 | 0 | (99) | 0 | 0 | 1.875 | 1.861 | AO | 2,408 | 14,063 | 05/12/2017 | 04/30/2022 |
| 0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 1,393,434,898 | XXX | 1,371,622,289 | 3,165,357,000 | 1,441,741,161 | 0 | 39,589,290 | 0 | 0 | XXX | XXX | XXX | 185,456 | 738,124 | XXX | XXX |
| 3620A7-T5-4 | G2 721572 - RMBS | 0 | | 4 | 1 | 5,295 | 104.4595 | 5,437 | 5,205 | 5,340 | 0 | 27 | 0 | 0 | 5.470 | 2.395 | MON | 24 | 384 | 04/01/2017 | 12/20/2059 |
| 36296L-4X-5 | G2 694838 - RMBS | 0 | | 4 | 1 | 13,515 | 100.5024 | 13,346 | 13,279 | 13,377 | 0 | (135) | 0 | 0 | 5.697 | 1.892 | MON | 63 | 840 | 04/01/2017 | 11/20/2059 |
| 38373A-TV-8 | GNR 0968D ZC - CMO/RMBS | CF | | 4 | 1 | 2,050,195 | 119.4603 | 2,432,270 | 2,036,049 | 2,043,079 | 0 | (1,477) | 0 | 0 | 5.500 | 5.505 | MON | 9,332 | 108,717 | 05/11/2010 | 08/16/2039 |
| 38373A-UC-8 | GNR 0968D ZH - CMO/RMBS | CF | | 4 | 1 | 2,066,028 | 113.4200 | 2,309,287 | 2,036,049 | 2,050,599 | 0 | (3,219) | 0 | 0 | 5.500 | 5.445 | MON | 9,332 | 108,717 | 05/11/2010 | 08/16/2039 |
| 38373A-UY-0 | GNR 0968F ZD - CMO/RMBS | C | | 4 | 1 | 629,862 | 118.2645 | 721,571 | 610,133 | 619,576 | 0 | (2,345) | 0 | 0 | 6.000 | 5.813 | MON | 3,051 | 35,445 | 09/23/2009 | 08/16/2039 |
| 38373A-UY-0 | GNR 0968F ZD - CMO/RMBS | CF | | 4 | 1 | 1,596,727 | 118.2645 | 1,800,826 | 1,522,710 | 1,558,038 | 0 | (8,540) | 0 | 0 | 6.000 | 5.701 | MON | 7,614 | 88,461 | 05/11/2010 | 08/16/2039 |
| 38374F-P6-5 | GNR 0418B Z - CMO/RMBS | C | | 4 | 1 | 1,344,060 | 105.0930 | 1,231,284 | 1,171,615 | 1,286,416 | 0 | (6,312) | 0 | 0 | 4.500 | 2.020 | MON | 4,394 | 53,625 | 09/28/2012 | 03/16/2034 |
| 38374F-PZ-1 | GNR 0411D ZH - CMO/RMBS | C | | 4 | 1 | 665,831 | 103.1995 | 629,428 | 609,914 | 647,774 | 0 | 249 | 0 | 0 | 4.500 | 2.955 | MON | 2,287 | 27,884 | 09/28/2012 | 02/16/2034 |
| 38374T-P4-0 | GNR 0935E EZ - CMO/RMBS | C | | 4 | 1 | 538,599 | 119.7138 | 624,581 | 521,728 | 530,841 | 0 | (1,782) | 0 | 0 | 6.000 | 5.834 | MON | 2,609 | 30,310 | 09/23/2009 | 05/20/2039 |
| 38374T-P4-0 | GNR 0935E EZ - CMO/RMBS | 0 | | 4 | 1 | 1,517,533 | 119.7138 | 1,562,814 | 1,305,458 | 1,510,621 | 0 | (6,912) | 0 | 0 | 6.000 | 4.533 | MON | 6,527 | 19,388 | 09/27/2018 | 05/20/2039 |
| 38374T-Q2-3 | GNR 0935G BZ - CMO/RMBS | C | | 4 | 1 | 494,632 | 123.4155 | 591,331 | 479,138 | 488,018 | 0 | (1,546) | 0 | 0 | 6.000 | 5.839 | MON | 2,396 | 27,835 | 09/23/2009 | 05/16/2039 |
| 38374T-Q2-3 | GNR 0935G BZ - CMO/RMBS | CF | | 4 | 1 | 1,256,182 | 123.4155 | 1,478,457 | 1,197,950 | 1,230,880 | 0 | (5,621) | 0 | 0 | 6.000 | 5.739 | MON | 5,990 | 69,595 | 05/11/2010 | 05/16/2039 |
| 38374T-Q9-8 | GNR 0935H ZN - CMO/RMBS | C | | 4 | 1 | 250,927 | 106.9074 | 264,087 | 247,024 | 248,553 | 0 | (635) | 0 | 0 | 5.500 | 5.347 | MON | 1,132 | 13,190 | 09/23/2009 | 05/16/2039 |
| 38374T-Q9-8 | GNR 0935H ZN - CMO/RMBS | CF | | 4 | 1 | 640,516 | 106.9074 | 657,510 | 615,027 | 622,058 | 0 | (3,891) | 0 | 0 | 5.500 | 5.069 | MON | 2,819 | 32,840 | 05/11/2010 | 05/16/2039 |
| 38374U-E8-0 | GNR 0943D HZ - CMO/RMBS | C | | 4 | 1 | 597,083 | 113.8960 | 669,475 | 587,795 | 591,193 | 0 | (584) | 0 | 0 | 5.500 | 5.414 | MON | 2,694 | 31,386 | 09/23/2009 | 06/20/2039 |
| 38374U-E8-0 | GNR 0943D HZ - CMO/RMBS | CF | | 4 | 1 | 1,514,172 | 113.8960 | 1,670,809 | 1,466,961 | 1,485,929 | 0 | (2,802) | 0 | 0 | 5.500 | 5.290 | MON | 6,724 | 78,330 | 05/11/2010 | 06/20/2039 |
| 38374V-VT-3 | GNR 0953A ZB - CMO/RMBS | C | | 4 | 1 | 633,011 | 110.5348 | 677,781 | 613,183 | 620,482 | 0 | (2,855) | 0 | 0 | 6.000 | 5.775 | MON | 3,066 | 35,623 | 09/23/2009 | 07/16/2039 |
| 38374V-VT-3 | GNR 0953A ZB - CMO/RMBS | CF | | 4 | 1 | 1,604,711 | 110.5348 | 1,691,540 | 1,530,323 | 1,558,010 | 0 | (10,416) | 0 | 0 | 6.000 | 5.645 | MON | 7,652 | 88,904 | 05/11/2010 | 07/16/2039 |
| 38376C-RQ-4 | GNR 0977C ZB - CMO/RMBS | | | 4 | 1 | 1,469,838 | 112.1686 | 1,623,051 | 1,446,974 | 1,455,998 | 0 | (3,426) | 0 | 0 | 5.500 | 5.418 | MON | 6,632 | 77,262 | 09/23/2009 | 09/16/2039 |
| 38376C-RQ-4 | GNR 0977C ZB - CMO/RMBS | C | | 4 | 1 | 588,948 | 112.1686 | 650,338 | 579,786 | 583,402 | 0 | (1,373) | 0 | 0 | 5.500 | 5.418 | MON | 2,657 | 30,958 | 09/23/2009 | 09/16/2039 |
| 38376M-X2-8 | GNR 1755A AZ - CMO/RMBS | 0 | | 4 | 1 | 12,273,365 | 99.8909 | 12,252,690 | 12,266,069 | 12,271,332 | 0 | (1,403) | 0 | 0 | 3.500 | 3.514 | MON | 35,776 | 421,283 | 07/19/2017 | 04/20/2047 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 38376U-VR-7 | GNR 1773B VZ - CMO/RMBS | 0 | | 4 | 1 | 1,478,262 | 99.3035 | 1,521,825 | 1,532,499 | 1,482,557 | 0 | 3,117 | 0 | 0 | 3.500 | 3.720 | MON | 4,470 | 52,634 | 07/11/2017 | 05/20/2047 |
| 38377D-H6-6 | GNR 10105M ZC - CMO/RMBS | | | 4 | 1 | 951,606 | 105.3183 | 995,343 | 945,081 | 948,471 | 0 | (165) | 0 | 0 | 4.500 | 4.489 | MON | 3,544 | 41,510 | 08/31/2010 | 08/16/2040 |
| 3837H1-U9-0 | GNR 994 ZB - CMO/RMBS | | | 4 | 1 | 108,549 | 99.8598 | 106,861 | 107,011 | 107,729 | 0 | (37) | 0 | 0 | 6.000 | 5.754 | MON | 535 | 2,727 | 12/06/2006 | 02/20/2029 |
| 38380K-AQ-8 | GNR 17174B HZ - CMO/RMBS | 0 | | 4 | 1 | 8,441,921 | 90.2933 | 8,114,683 | 8,987,030 | 8,467,475 | 0 | 23,783 | 0 | 0 | 3.000 | 3.301 | MON | 22,468 | 265,280 | 12/08/2017 | 11/20/2047 |
| 38380K-DT-9 | GNR 17176B BZ - CMO/RMBS | 0 | | 4 | 1 | 13,424,395 | 100.3008 | 13,497,451 | 13,456,976 | 13,424,835 | 0 | 440 | 0 | 0 | 3.500 | 3.528 | MON | 39,250 | 424,284 | 01/05/2018 | 11/20/2047 |
| 38380K-HX-6 | GNR 17164A GZ - CMO/RMBS | 0 | | 4 | 1 | 2,454,384 | 92.3768 | 2,433,325 | 2,634,130 | 2,463,480 | 0 | 8,497 | 0 | 0 | 3.000 | 3.364 | MON | 6,585 | 77,755 | 12/08/2017 | 11/20/2047 |
| 38380U-WY-5 | GNR 1811B Z - CMO/RMBS | 0 | | 4 | 1 | 2,792,914 | 88.9019 | 2,741,325 | 3,083,539 | 2,805,058 | 0 | 12,144 | 0 | 0 | 3.000 | 3.465 | MON | 7,709 | 83,539 | 01/10/2018 | 01/20/2048 |
| 38380V-ES-6 | GNR 1819C Z - CMO/RMBS | 0 | | 4 | 1 | 3,582,383 | 90.2771 | 3,702,385 | 4,101,133 | 3,600,965 | 0 | 18,583 | 0 | 0 | 3.000 | 3.598 | MON | 10,253 | 101,133 | 02/02/2018 | 02/20/2048 |
| 911760-GZ-3 | VENDE 953 2 - CMO/RMBS | 0 | | 4 | 1 | 6,748 | 110.6800 | 6,409 | 5,790 | 6,525 | 0 | (134) | 0 | 0 | 8.802 | (4.743) | MON | 42 | 520 | 04/01/2017 | 07/15/2025 |
| 0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | 64,992,191 | XXX | 66,677,519 | 65,715,561 | 64,728,612 | 0 | 1,231 | 0 | 0 | XXX | XXX | XXX | 217,624 | 2,430,357 | XXX | XXX |
| 38373M-4H-0 | GNR 0890 Z - CMBS | | | 4 | 1 | 1,483,586 | 104.4052 | 2,021,895 | 1,936,584 | 1,732,175 | 0 | 69,614 | 0 | 0 | 4.845 | 8.385 | MON | 7,819 | 93,953 | 11/07/2008 | 12/16/2050 |
| 38373M-4S-6 | GNR 0892 Z - CMBS | | | 4 | 1 | 521,593 | 102.8175 | 605,551 | 588,957 | 554,721 | 0 | 11,559 | 0 | 0 | 4.700 | 5.796 | MON | 2,307 | 26,989 | 04/24/2009 | 10/16/2048 |
| 38373M-5Q-9 | GNR 094 Z - CMBS | | | 4 | 1 | 1,942,595 | 104.1323 | 2,145,821 | 2,060,668 | 1,972,942 | 0 | 7,202 | 0 | 0 | 5.390 | 6.727 | MON | 9,256 | 111,403 | 02/06/2009 | 01/16/2049 |
| 38373M-6D-7 | GNR 0927 Z - CMBS | | | 4 | 1 | 85,623 | 106.5391 | 91,222 | 85,623 | 85,623 | 0 | 0 | 0 | 0 | 5.366 | 5.386 | MON | 383 | 4,599 | 03/23/2009 | 01/16/2051 |
| 38373M-AD-2 | GNR 0112 Z - CMBS | | | 4 | 1 | 477,147 | 102.2935 | 433,904 | 424,176 | 461,160 | 0 | (1,046) | 0 | 0 | 6.848 | 4.423 | MON | 2,421 | 12,150 | 09/25/2012 | 07/16/2040 |
| 38373M-CA-6 | GNR 0235 Z - CMBS | | | 4 | 1 | 83,596 | 103.2195 | 75,353 | 73,002 | 80,424 | 0 | (238) | 0 | 0 | 7.250 | 4.357 | MON | 441 | 2,213 | 09/25/2012 | 03/16/2042 |
| 38373M-HM-5 | GNR 0378 Z - CMBS | C | | 4 | 1 | 261,204 | 99.6711 | 227,864 | 228,616 | 252,049 | 0 | (1,396) | 0 | 0 | 4.729 | 2.104 | MON | 901 | 11,066 | 09/28/2012 | 09/16/2044 |
| 38373M-KL-3 | GNR 03109 Z - CMBS | C | | 4 | 1 | 1,862,416 | 102.5083 | 1,655,647 | 1,615,135 | 1,795,481 | 0 | (10,888) | 0 | 0 | 5.331 | 2.386 | MON | 7,175 | 87,783 | 09/28/2012 | 11/16/2043 |
| 38373M-R6-9 | GNR 0814A Z - CMBS | | | 4 | 1 | 2,567,052 | 101.2414 | 3,205,157 | 3,165,857 | 2,912,458 | 0 | 126,250 | 0 | 0 | 4.500 | 6.718 | MON | 11,872 | 140,115 | 10/23/2008 | 03/16/2049 |
| 38373M-WW-6 | GNR 0713 Z - CMBS | | | 4 | 1 | 42,665 | 99.2284 | 44,278 | 44,622 | 43,229 | 0 | 178 | 0 | 0 | 5.000 | 6.569 | MON | 186 | 2,845 | 04/02/2009 | 09/16/2048 |
| 38373V-T8-3 | GNR 0283 Z - CMBS | | | 4 | 1 | 508,469 | 103.1377 | 461,417 | 447,380 | 494,012 | 0 | (1,056) | 0 | 0 | 5.869 | 3.228 | MON | 2,188 | 10,970 | 09/25/2012 | 10/16/2042 |
| 38374L-Q5-3 | GNR 0567 Z - CMBS | CF | | 4 | 1 | 142,492 | 104.3851 | 154,933 | 148,425 | 144,047 | 0 | 233 | 0 | 0 | 4.723 | 5.565 | MON | 584 | 7,092 | 07/27/2010 | 08/16/2045 |
| 38376G-3Z-1 | GNR 11109 Z - CMBS | | | 4 | 1 | 2,930,646 | 98.5002 | 3,544,264 | 3,598,231 | 3,034,324 | 0 | 23,275 | 0 | 0 | 3.807 | 5.335 | MON | 11,415 | 134,225 | 07/07/2011 | 10/16/2053 |
| 38376G-SJ-0 | GNR 1083 Z - CMBS | | | 4 | 1 | 559,570 | 99.2231 | 648,183 | 653,258 | 572,139 | 0 | 2,491 | 0 | 0 | 4.300 | 5.702 | MON | 2,341 | 27,472 | 06/02/2010 | 01/16/2052 |
| 38376G-UP-3 | GNR 10100 Z - CMBS | | | 4 | 1 | 925,330 | 101.5984 | 1,018,987 | 1,002,956 | 938,158 | 0 | 3,273 | 0 | 0 | 4.300 | 5.806 | MON | 3,594 | 42,144 | 09/08/2011 | 10/16/2052 |
| 38376G-UP-3 | GNR 10100 Z - CMBS | CF | | 4 | 1 | 386,884 | 101.5984 | 445,807 | 438,793 | 395,646 | 0 | 2,339 | 0 | 0 | 4.300 | 6.693 | MON | 1,572 | 18,438 | 07/09/2010 | 10/16/2052 |
| 38376G-VS-6 | GNR 10123 Z - CMBS | | | 4 | 1 | 496,640 | 100.1969 | 600,467 | 599,288 | 511,568 | 0 | 5,899 | 0 | 0 | 3.900 | 7.227 | MON | 1,948 | 22,894 | 08/04/2010 | 10/16/2052 |
| 38376G-Y7-9 | GNR 1195 Z - CMBS | | | 4 | 1 | 2,979,726 | 99.2479 | 3,643,055 | 3,670,663 | 3,090,425 | 0 | 22,858 | 0 | 0 | 3.900 | 5.289 | MON | 11,930 | 140,144 | 06/30/2011 | 04/16/2051 |
| 38378B-SJ-9 | GNR 1245 Z - CMBS | | | 4 | 1 | 1,807,664 | 92.0989 | 1,760,421 | 1,911,447 | 1,822,970 | 0 | 2,742 | 0 | 0 | 3.309 | 3.669 | MON | 5,271 | 62,206 | 04/19/2012 | 01/16/2055 |
| 38378B-TJ-8 | GNR 1253A Z - CMBS | | | 4 | 1 | 1,040,235 | 86.5207 | 1,072,351 | 1,239,415 | 1,071,033 | 0 | 5,371 | 0 | 0 | 3.150 | 3.987 | MON | 3,254 | 38,529 | 04/05/2012 | 04/16/2052 |
| 38378B-WL-9 | GNR 1279 Z - CMBS | C | | 4 | 1 | 353,460 | 82.5564 | 320,637 | 388,385 | 359,050 | 0 | 1,012 | 0 | 0 | 2.853 | 3.320 | MON | 924 | 11,021 | 06/22/2012 | 05/16/2054 |
| 38378K-FW-4 | GNR 1346A D - CMBS | | | 4 | 1 | 749,211 | 87.3311 | 891,333 | 1,020,636 | 813,684 | 0 | 11,858 | 0 | 0 | 2.757 | 4.821 | MON | 2,345 | 28,168 | 10/10/2013 | 11/16/2047 |
| 38378N-DV-2 | GNR 13145 AH - CMBS | | | 4 | 1 | 1,039,173 | 96.8361 | 1,045,182 | 1,079,331 | 1,056,782 | 0 | 2,093 | 0 | 0 | 2.750 | 3.305 | MON | 2,473 | 29,850 | 10/23/2013 | 09/16/2044 |
| 38378N-DV-2 | GNR 13145 AH - CMBS | C | | 4 | 1 | 77,293 | 96.8361 | 77,421 | 79,950 | 78,446 | 0 | 127 | 0 | 0 | 2.750 | 3.248 | MON | 183 | 2,211 | 10/23/2013 | 09/16/2044 |
| 0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities | | | | | | 23,324,269 | XXX | 26,191,150 | 26,501,397 | 24,272,550 | 0 | 283,751 | 0 | 0 | XXX | XXX | XXX | 92,782 | 1,068,481 | XXX | XXX |
| 83162C-PK-3 | SBAP 0520C A - ABS | 0 | | 4 | 1 | 356,990 | 103.3041 | 348,905 | 337,745 | 356,690 | 0 | (603) | 0 | 0 | 4.950 | 2.501 | MS | 5,573 | 18,730 | 04/01/2017 | 03/01/2025 |
| 83162C-SD-6 | SBAP 0820K A - ABS | | | 4 | 1 | 1,482,926 | 108.9545 | 1,615,715 | 1,482,926 | 1,482,926 | 0 | 0 | 0 | 0 | 6.770 | 6.767 | MN | 16,732 | 129,329 | 11/04/2008 | 11/01/2028 |
| 83162C-SE-4 | SBAP 0820L A - ABS | | | 4 | 1 | 2,058,110 | 108.8707 | 2,240,679 | 2,058,110 | 2,058,110 | 0 | 0 | 0 | 0 | 6.220 | 6.219 | JD | 10,668 | 153,092 | 12/09/2008 | 12/01/2028 |
| 0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities | | | | | | 3,898,026 | XXX | 4,205,298 | 3,878,782 | 3,897,726 | 0 | (603) | 0 | 0 | XXX | XXX | XXX | 32,973 | 301,150 | XXX | XXX |
| 0599999. Total - U.S. Government Bonds | | | | | | 1,485,649,384 | XXX | 1,468,696,257 | 3,261,452,740 | 1,534,640,049 | 0 | 39,873,668 | 0 | 0 | XXX | XXX | XXX | 528,836 | 4,538,112 | XXX | XXX |
| 05330G-AA-2 | AUTORIDAD DEL CANAL DE PANAMA | 0 | C | | 1FE | 5,158,370 | 101.7510 | 5,083,480 | 4,996,000 | 5,156,392 | 0 | (1,978) | 0 | 0 | 4.950 | 4.657 | JJ | 104,416 | 0 | 09/27/2018 | 07/29/2035 |
| 085209-AF-1 | BERMUDA, GOVERNMENT OF (GOVERNMENT) | 0 | C | 1,2 | 1FE | 5,955,300 | 101.6250 | 6,097,500 | 6,000,000 | 5,955,489 | 0 | 189 | 0 | 0 | 4.750 | 4.844 | FA | 32,458 | 0 | 11/15/2018 | 02/15/2029 |
| 279158-AJ-8 | ECOPETROL SA | 0 | C | 1 | 2FE | 4,277,000 | 94.4220 | 4,437,834 | 4,700,000 | 4,287,600 | 0 | 5,712 | 0 | 0 | 5.875 | 6.580 | MN | 25,311 | 276,125 | 04/01/2017 | 05/28/2045 |
| 44985G-AD-3 | IPIC GMTN LTD | | C | | 1FE | 1,346,531 | 105.1084 | 1,418,963 | 1,350,000 | 1,348,730 | 0 | 358 | 0 | 0 | 5.500 | 5.533 | MS | 24,750 | 75,600 | 10/27/2011 | 03/01/2022 |
| 45905U-R7-1 | INTERNATIONAL BANK FOR RECONSTRUCTION AN | 0 | | 2 | 1 | 22,381,275 | 86.3771 | 20,687,315 | 23,950,000 | 22,439,309 | 0 | 57,408 | 0 | 0 | 2.700 | 3.144 | JD | 5,389 | 646,650 | 12/12/2017 | 12/28/2037 |
| 46513Y-JJ-8 | ISRAEL, STATE OF (GOVERNMENT) | 0 | C | | 1FE | 4,310,763 | 97.6380 | 4,247,253 | 4,350,000 | 4,311,407 | 0 | 644 | 0 | 0 | 4.125 | 4.178 | JJ | 81,744 | 89,719 | 01/10/2018 | 01/17/2048 |
| 55276V-AB-8 | MDC GMTN BV | | C | | 1FE | 794,224 | 101.4690 | 811,752 | 800,000 | 799,729 | 0 | 750 | 0 | 0 | 7.625 | 7.727 | MN | 9,319 | 61,008 | 04/29/2009 | 05/06/2019 |
| 71654Q-CC-4 | PETROLEOS MEXICANOS | 0 | C | 1 | 2FE | 1,351,598 | 82.6890 | 1,173,357 | 1,419,000 | 1,351,804 | 0 | 207 | 0 | 0 | 6.750 | 7.140 | MS | 26,606 | 0 | 09/27/2018 | 09/21/2047 |
| 71654Q-CG-5 | PETROLEOS MEXICANOS | 0 | C | 1 | 2FE | 601,800 | 94.0000 | 554,600 | 590,000 | 601,525 | 0 | (275) | 0 | 0 | 6.500 | 6.192 | MS | 11,505 | 0 | 09/27/2018 | 03/13/2027 |
| 748148-QR-7 | QUEBEC (PROVINCE OF) | 0 | C | | 1FE | 3,550,093 | 138.7557 | 3,468,893 | 2,500,000 | 3,427,331 | 0 | (70,994) | 0 | 0 | 7.500 | 3.347 | MS | 55,208 | 187,500 | 04/01/2017 | 09/15/2029 |
| 831594-AB-2 | SLOVENIA, REPUBLIC OF (GOVERNMENT) | 0 | C | | 1FE | 674,136 | 106.4300 | 638,580 | 600,000 | 652,150 | 0 | (12,697) | 0 | 0 | 5.500 | 3.068 | AO | 5,958 | 33,000 | 04/01/2017 | 10/26/2022 |
| 910860-AS-7 | MEXICO (UNITED MEXICAN STATES) | 0 | C | | 2FE | 6,121,668 | 113.9100 | 5,581,590 | 4,900,000 | 6,038,957 | 0 | (48,223) | 0 | 0 | 6.750 | 4.650 | MS | 86,363 | 330,750 | 04/01/2017 | 09/27/2034 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| P06077-AA-2 | AUTORIDAD DEL CANAL DE PANAMA | 0 | C | | 1FE | 247,800 | 101.7510 | 244,202 | 240,000 | 247,725 | 0 | (75) | 0 | 0 | 4.950 | 4.660 | JJ | 5,016 | 0 | 09/27/2018 | 07/29/2035 |
| Y7136Y-AA-8 | PERUSAHAAN GAS NEGARA PERSERO TBK PT | 0 | D | | 2FE | 3,000,804 | 99.9169 | 2,997,507 | 3,000,000 | 3,000,956 | 0 | 152 | 0 | 0 | 5.125 | 5.118 | MN | 19,219 | 76,875 | 09/27/2018 | 05/16/2024 |
| 0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations | | | | | | 59,771,361 | XXX | 57,442,827 | 59,395,000 | 59,619,104 | 0 | (68,821) | 0 | 0 | XXX | XXX | XXX | 493,263 | 1,777,227 | XXX | XXX |
| 1099999. Total - All Other Government Bonds | | | | | | 59,771,361 | XXX | 57,442,827 | 59,395,000 | 59,619,104 | 0 | (68,821) | 0 | 0 | XXX | XXX | XXX | 493,263 | 1,777,227 | XXX | XXX |
| 13063A-5E-0 | CALIFORNIA ST | | | 1 | 1FE | 2,062,398 | 136.2730 | 2,241,691 | 1,645,000 | 2,005,146 | 0 | (16,165) | 0 | 0 | 7.500 | 5.320 | AO | 30,844 | 123,375 | 08/18/2015 | 04/01/2034 |
| 13063A-5G-5 | CALIFORNIA ST | | | 1 | 1FE | 150,021 | 143.2550 | 143,255 | 100,000 | 144,678 | 0 | (579) | 0 | 0 | 7.550 | 4.240 | AO | 1,888 | 3,775 | 10/24/2014 | 04/01/2039 |
| 13063A-7D-0 | CALIFORNIA ST | | | 1 | 1FE | 876,768 | 137.2720 | 1,180,539 | 860,000 | 874,888 | 0 | (308) | 0 | 0 | 7.300 | 7.139 | AO | 15,695 | 62,780 | 05/11/2010 | 10/01/2039 |
| 13063B-FV-9 | CALIFORNIA ST | | | 1,2 | 1FE | 620,635 | 105.5760 | 527,880 | 500,000 | 529,110 | 0 | (10,364) | 0 | 0 | 7.950 | 2.823 | MS | 13,250 | 19,875 | 01/22/2015 | 03/01/2036 |
| 13063B-JB-9 | CALIFORNIA ST | | | 1,2 | 1FE | 2,382,510 | 108.1810 | 2,434,073 | 2,250,000 | 2,289,400 | 0 | (8,920) | 0 | 0 | 7.700 | 6.657 | MN | 28,875 | 144,375 | 12/03/2013 | 11/01/2030 |
| 13063B-JB-9 | CALIFORNIA ST | C | | 1,2 | 1FE | 896,945 | 108.1810 | 827,585 | 765,000 | 804,254 | 0 | (20,068) | 0 | 0 | 7.700 | 4.740 | MN | 9,818 | 58,905 | 12/03/2013 | 11/01/2030 |
| 13063B-JC-7 | CALIFORNIA ST | 0 | | 1 | 1FE | 34,439,439 | 145.6210 | 31,876,437 | 21,890,000 | 33,956,250 | 0 | (347,813) | 0 | 0 | 7.600 | 3.845 | MN | 277,273 | 1,663,640 | 09/11/2017 | 11/01/2040 |
| 373384-L5-3 | GEORGIA ST | SD | | 1,2 | 1FE | 4,046,992 | 103.4680 | 4,205,974 | 4,065,000 | 4,054,581 | 0 | 1,493 | 0 | 0 | 3.800 | 3.848 | FA | 64,363 | 154,470 | 07/31/2013 | 02/01/2025 |
| 373384-PA-8 | GEORGIA ST | C | | 1 | 1FE | 2,971,296 | 111.6100 | 3,013,470 | 2,700,000 | 2,882,776 | 0 | (19,564) | 0 | 0 | 4.964 | 3.950 | MN | 22,338 | 134,028 | 02/14/2014 | 11/01/2026 |
| 373385-DR-1 | GEORGIA ST | 0 | | 1,2 | 1FE | 5,571,944 | 100.9690 | 5,644,167 | 5,590,000 | 5,572,276 | 0 | 332 | 0 | 0 | 3.900 | 3.925 | JJ | 102,344 | 0 | 07/30/2018 | 07/01/2036 |
| 373385-DS-9 | GEORGIA ST | 0 | | 1,2 | 1FE | 2,498,925 | 101.2280 | 2,530,700 | 2,500,000 | 2,498,951 | 0 | 26 | 0 | 0 | 3.950 | 3.953 | JJ | 46,358 | 0 | 07/25/2018 | 07/01/2037 |
| 452152-FP-1 | ILLINOIS ST | C | | | 1FE | 249,603 | 105.5310 | 263,828 | 250,000 | 249,641 | 0 | 17 | 0 | 0 | 5.100 | 5.114 | JD | 1,063 | 12,750 | 11/16/2016 | 06/01/2033 |
| 452152-FP-1 | ILLINOIS ST | 0 | | | 1FE | 7,156,880 | 105.5310 | 7,387,170 | 7,000,000 | 7,155,186 | 0 | (1,694) | 0 | 0 | 5.100 | 4.884 | JD | 29,750 | 204,000 | 10/31/2018 | 06/01/2033 |
| 57582P-UE-8 | MASSACHUSETTS ST | 0 | | 1 | 1FE | 9,949,040 | 121.1620 | 9,692,960 | 8,000,000 | 9,851,469 | 0 | (56,850) | 0 | 0 | 5.456 | 3.837 | JJ | 218,240 | 436,480 | 04/01/2017 | 12/01/2039 |
| 57582P-WH-9 | MASSACHUSETTS ST | C | | 1 | 1FE | 218,360 | 106.9860 | 213,972 | 200,000 | 214,455 | 0 | (1,005) | 0 | 0 | 4.500 | 3.714 | FA | 3,750 | 9,000 | 11/12/2014 | 08/01/2031 |
| 594610-8C-4 | MICHIGAN ST | | | 2 | 1FE | 361,050 | 102.7240 | 359,534 | 350,000 | 354,191 | 0 | (478) | 0 | 0 | 3.850 | 3.470 | MN | 1,722 | 6,738 | 05/16/2012 | 05/15/2026 |
| 882722-KF-7 | TEXAS ST | | | 1 | 1FE | 78,379 | 124.1380 | 93,104 | 75,000 | 77,818 | 0 | (27) | 0 | 0 | 5.517 | 5.214 | AO | 1,034 | 2,069 | 09/25/2009 | 04/01/2039 |
| 1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations | | | | | | 74,531,185 | XXX | 72,636,337 | 58,740,000 | 73,515,069 | 0 | (481,968) | 0 | 0 | XXX | XXX | XXX | 868,603 | 3,036,259 | XXX | XXX |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 74,531,185 | XXX | 72,636,337 | 58,740,000 | 73,515,069 | 0 | (481,968) | 0 | 0 | XXX | XXX | XXX | 868,603 | 3,036,259 | XXX | XXX |
| 010878-BA-3 | ALAMEDA CNTY CALIF | 0 | | 2 | 1FE | 4,213,393 | 99.7170 | 4,237,973 | 4,250,000 | 4,213,760 | 0 | 368 | 0 | 0 | 3.820 | 3.882 | FA | 67,646 | 48,546 | 10/25/2018 | 08/01/2038 |
| 016059-DH-7 | ALHAMBRA CALIF UNI SCH DIST | @ | | | 1FE | 346,020 | 63.9490 | 959,235 | 1,500,000 | 634,949 | 0 | 38,940 | 0 | 0 | 0.000 | 6.430 | N/A | 0 | 0 | 05/15/2009 | 08/01/2032 |
| 016059-DJ-3 | ALHAMBRA CALIF UNI SCH DIST | @ | | | 1FE | 214,510 | 61.2600 | 612,600 | 1,000,000 | 395,146 | 0 | 24,374 | 0 | 0 | 0.000 | 6.470 | N/A | 0 | 0 | 05/15/2009 | 08/01/2033 |
| 016059-DQ-7 | ALHAMBRA CALIF UNI SCH DIST | @ | | | 1FE | 852,660 | 45.7170 | 914,340 | 2,000,000 | 903,133 | 0 | 34,218 | 0 | 0 | 0.000 | 3.900 | N/A | 0 | 0 | 06/29/2017 | 08/01/2039 |
| 016730-CV-3 | ALLAN HANCOCK CALIF JT CMNTY COLLEGE DIS | | | 2 | 1FE | 904,652 | 102.3880 | 901,014 | 880,000 | 882,498 | 0 | (4,073) | 0 | 0 | 7.180 | 6.676 | FA | 26,327 | 63,184 | 05/11/2010 | 08/01/2034 |
| 03667P-ER-9 | ANTELOPE VALLEY CALIF CMNTY COLLEGE DIST | @ | | 3 | 1FE | 701,805 | 49.4180 | 741,270 | 1,500,000 | 735,267 | 0 | 33,462 | 0 | 0 | 0.000 | 4.183 | N/A | 0 | 0 | 03/22/2018 | 08/01/2036 |
| 088023-JB-3 | BEVERLY HILLS CALIF UNI SCH DIST | @ | | | 1FE | 613,050 | 65.2440 | 1,631,100 | 2,500,000 | 1,105,250 | 0 | 64,458 | 0 | 0 | 0.000 | 6.100 | N/A | 0 | 0 | 03/05/2009 | 08/01/2032 |
| 088023-LA-2 | BEVERLY HILLS CALIF UNI SCH DIST | @ | | 3 | 1FE | 2,320,148 | 52.8600 | 2,431,560 | 4,600,000 | 2,561,970 | 0 | 115,833 | 0 | 0 | 0.000 | 3.510 | N/A | 0 | 0 | 11/03/2016 | 08/01/2036 |
| 088023-LA-2 | BEVERLY HILLS CALIF UNI SCH DIST | C | | 3 | 1FE | 252,190 | 52.8600 | 264,300 | 500,000 | 278,475 | 0 | 12,591 | 0 | 0 | 0.000 | 3.510 | N/A | 0 | 0 | 11/03/2016 | 08/01/2036 |
| 088023-MA-1 | BEVERLY HILLS CALIF UNI SCH DIST | @ | | 3 | 1FE | 1,225,840 | 46.1180 | 1,268,245 | 2,750,000 | 1,234,366 | 0 | 8,526 | 0 | 0 | 0.000 | 4.133 | N/A | 0 | 0 | 10/26/2018 | 08/01/2038 |
| 088023-MC-7 | BEVERLY HILLS CALIF UNI SCH DIST | @ | | 3 | 1FE | 164,010 | 48.4030 | 169,411 | 350,000 | 165,640 | 0 | 1,630 | 0 | 0 | 0.000 | 4.084 | N/A | 0 | 0 | 10/26/2018 | 08/01/2037 |
| 101565-YS-2 | BOULDER LARIMER & WELD CNTYS COLO ST VRA | C | | 2 | 1FE | 4,129,922 | 105.2690 | 3,968,641 | 3,770,000 | 3,883,450 | 0 | (54,650) | 0 | 0 | 5.790 | 4.169 | JD | 9,701 | 218,283 | 02/14/2014 | 12/15/2033 |
| 167486-ZQ-5 | CHICAGO ILL | 0 | | | 1FE | 3,280,680 | 117.5150 | 3,055,390 | 2,600,000 | 3,264,804 | 0 | (13,991) | 0 | 0 | 6.314 | 4.585 | JJ | 82,082 | 164,164 | 11/02/2017 | 01/01/2044 |
| 179162-GF-3 | CLACKAMAS CNTY ORE SCH DIST NO 62 C OREG | @ | | 3 | 1FE | 258,580 | 52.4670 | 262,335 | 500,000 | 258,896 | 0 | 316 | 0 | 0 | 0.000 | 4.040 | N/A | 0 | 0 | 12/12/2018 | 06/15/2035 |
| 179162-GL-0 | CLACKAMAS CNTY ORE SCH DIST NO 62 C OREG | @ | | 3 | 1FE | 366,480 | 37.1150 | 371,150 | 1,000,000 | 366,959 | 0 | 479 | 0 | 0 | 0.000 | 4.320 | N/A | 0 | 0 | 12/12/2018 | 06/15/2042 |
| 232723-HD-1 | CYPRESS CALIF ELEM SCH DIST | @ | | | 1FE | 498,445 | 71.7740 | 1,324,230 | 1,845,000 | 836,911 | 0 | 60,235 | 0 | 0 | 0.000 | 7.611 | N/A | 0 | 0 | 04/15/2011 | 08/01/2029 |
| 232723-HP-4 | CYPRESS CALIF ELEM SCH DIST | @ | | | 1FE | 4,244,512 | 26.7410 | 4,225,078 | 15,800,000 | 4,495,614 | 0 | 187,004 | 0 | 0 | 0.000 | 4.294 | N/A | 0 | 0 | 08/21/2017 | 08/01/2048 |
| 232769-DV-8 | CYPRESS-FAIRBANKS TEX INDPT SCH DIST | 0 | | 2 | 1FE | 509,690 | 105.5500 | 527,750 | 500,000 | 509,557 | 0 | (133) | 0 | 0 | 4.000 | 3.751 | FA | 5,000 | 0 | 10/18/2018 | 02/15/2036 |
| 232769-DX-4 | CYPRESS-FAIRBANKS TEX INDPT SCH DIST | 0 | | 2 | 1FE | 1,010,770 | 103.9500 | 1,039,500 | 1,000,000 | 1,010,621 | 0 | (149) | 0 | 0 | 4.000 | 3.861 | FA | 10,000 | 0 | 10/18/2018 | 02/15/2038 |
| 242559-QJ-4 | DEARBORN MICH | 0 | | 2 | 1FE | 1,024,530 | 102.3960 | 1,023,960 | 1,000,000 | 1,022,544 | 0 | (1,986) | 0 | 0 | 4.000 | 3.681 | AO | 10,000 | 31,222 | 02/21/2018 | 04/01/2043 |
| 247029-EB-3 | DELL RAPIDS S D SCH DIST NO 49-3 | | | 1 | 1FE | 400,000 | 116.4930 | 465,972 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 6.050 | 6.049 | JD | 2,017 | 24,200 | 06/14/2010 | 06/01/2025 |
| 247029-EB-3 | DELL RAPIDS S D SCH DIST NO 49-3 | C | | 1 | 1FE | 322,244 | 116.4930 | 375,392 | 322,244 | 322,244 | 0 | 0 | 0 | 0 | 6.050 | 6.049 | JD | 1,625 | 19,496 | 06/14/2010 | 06/01/2025 |
| 249164-LJ-1 | DENVER COLO CITY & CNTY | C | | 2 | 1FE | 5,166,955 | 104.3940 | 4,958,715 | 4,750,000 | 4,862,477 | 0 | (67,490) | 0 | 0 | 5.650 | 4.090 | FA | 111,823 | 268,375 | 02/14/2014 | 08/01/2030 |
| 251130-EC-0 | DETROIT MICH CITY SCH DIST | | | | 1FE | 2,499,479 | 121.5730 | 2,875,201 | 2,365,000 | 2,461,797 | 0 | (6,957) | 0 | 0 | 6.645 | 6.089 | MN | 26,192 | 157,154 | 11/01/2012 | 05/01/2029 |
| 251130-EW-6 | DETROIT MICH CITY SCH DIST | | | 2 | 1FE | 157,360 | 108.0320 | 172,851 | 160,000 | 158,027 | 0 | 142 | 0 | 0 | 5.000 | 5.155 | MN | 1,333 | 8,000 | 11/20/2013 | 05/01/2029 |
| 282731-ED-6 | EL CAMINO HEALTHCARE DISTRICT | @ | | | 1FE | 1,280,960 | 66.0900 | 1,321,800 | 2,000,000 | 1,284,471 | 0 | 3,511 | 0 | 0 | 0.000 | 3.550 | N/A | 0 | 0 | 11/29/2018 | 08/01/2031 |
| 378460-TT-6 | GLENDALE CALIF UNI SCH DIST | @ | | 3 | 1FE | 843,900 | 31.6880 | 1,584,400 | 5,000,000 | 1,396,819 | 0 | 92,257 | 0 | 0 | 0.000 | 6.951 | N/A | 0 | 0 | 08/05/2011 | 09/01/2037 |
| 378460-TU-3 | GLENDALE CALIF UNI SCH DIST | @ | | 3 | 1FE | 1,097,670 | 29.4980 | 2,064,860 | 7,000,000 | 1,819,319 | 0 | 120,470 | 0 | 0 | 0.000 | 6.970 | N/A | 0 | 0 | 08/05/2011 | 09/01/2038 |
| 378460-TX-7 | GLENDALE CALIF UNI SCH DIST | @ | | 2 | 1FE | 127,550 | 23.8790 | 238,790 | 1,000,000 | 210,709 | 0 | 13,843 | 0 | 0 | 0.000 | 6.912 | N/A | 0 | 0 | 08/09/2011 | 09/01/2041 |
| 406792-2U-4 | HAMDEN CONN | | | 2 | 2FE | 490,375 | 102.1460 | 510,730 | 500,000 | 490,946 | 0 | 83 | 0 | 0 | 5.200 | 5.330 | FA | 9,822 | 13,000 | 02/25/2015 | 08/15/2044 |
| 410360-JT-9 | HANFORD CALIF JT UN HIGH SCH DIST | @ | | 3 | 1FE | 408,912 | 35.8620 | 430,344 | 1,200,000 | 420,133 | 0 | 11,221 | 0 | 0 | 0.000 | 4.500 | N/A | 0 | 0 | 04/27/2018 | 08/01/2042 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 417123-FU-5 | HARTNELL CALIF CMNTY COLLEGE DIST | | | 2 | 1FE | 521,700 | 102.9270 | 514,635 | 500,000 | 519,907 | 0 | (830) | 0 | 0 | 4.000 | 3.460 | FA | 8,333 | 10,000 | 01/30/2018 | 08/01/2047 |
| 432272-FM-9 | HILLSBOROUGH CALIF SCH DIST | B | | 3 | 1FE | 423,580 | 146.5800 | 465,800 | 1,000,000 | 463,504 | 0 | 8,385 | 0 | 0 | 0.000 | 4.400 | N/A | 0 | 0 | 11/04/2016 | 09/01/2036 |
| 432272-FN-7 | HILLSBOROUGH CALIF SCH DIST | B | | 3 | 1FE | 157,070 | 134.6830 | 173,415 | 500,000 | 173,047 | 0 | 3,365 | 0 | 0 | 0.000 | 4.736 | N/A | 0 | 0 | 11/04/2016 | 09/01/2042 |
| 442331-3K-8 | HOUSTON TEX | C | | 1 | 1FE | 1,145,000 | 98.6420 | 1,129,451 | 1,145,000 | 1,145,000 | 0 | 0 | 0 | 0 | 3.961 | 3.961 | MS | 15,118 | 31,369 | 12/20/2017 | 03/01/2047 |
| 445638-AA-3 | HUNT MH BORROWER LLC FEE | | | 2,5 | 2PL | 4,003,091 | 101.5180 | 4,048,533 | 3,987,995 | 4,000,699 | 0 | (1,053) | 0 | 0 | 6.000 | 5.953 | JD | 6,647 | 240,679 | 07/18/2016 | 12/21/2048 |
| 50207#-AA-0 | LMH FEE | | | 2,5 | 2PL | 3,738,357 | 103.1010 | 3,836,573 | 3,721,179 | 3,735,147 | 0 | (1,379) | 0 | 0 | 5.900 | 5.839 | JD | 6,099 | 220,906 | 07/18/2016 | 06/21/2048 |
| 514014-MB-2 | LANCASTER CNTY NEB SCH DIST NO 001 | C | | 2 | 1FE | 510,000 | 105.0030 | 535,515 | 510,000 | 510,000 | 0 | 0 | 0 | 0 | 6.000 | 6.000 | JJ | 14,110 | 30,600 | 06/24/2010 | 01/15/2028 |
| 542433-NC-7 | LONG BEACH CALIF UNI SCH DIST | | | 1 | 1FE | 750,000 | 104.8210 | 786,158 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 5.314 | 5.313 | FA | 16,606 | 39,855 | 04/20/2011 | 08/01/2021 |
| 542433-ND-5 | LONG BEACH CALIF UNI SCH DIST | | | 1 | 1FE | 917,645 | 112.6600 | 1,013,940 | 900,000 | 909,730 | 0 | (1,210) | 0 | 0 | 5.914 | 5.712 | FA | 22,178 | 53,226 | 07/19/2011 | 08/01/2025 |
| 54438C-NZ-1 | LOS ANGELES CALIF CMNTY COLLEGE DIST | | | 1 | 1FE | 1,571,444 | 137.4020 | 1,923,628 | 1,400,000 | 1,552,394 | 0 | (2,991) | 0 | 0 | 6.600 | 5.751 | FA | 38,500 | 92,400 | 06/28/2011 | 08/01/2042 |
| 54438C-PA-4 | LOS ANGELES CALIF CMNTY COLLEGE DIST | D | | 1 | 1FE | 9,044,167 | 144.5870 | 8,639,073 | 5,975,000 | 8,971,121 | 0 | (50,075) | 0 | 0 | 6.750 | 3.921 | FA | 168,047 | 403,313 | 07/07/2017 | 08/01/2049 |
| 544646-XZ-0 | LOS ANGELES CALIF UNI SCH DIST | | | 1 | 1FE | 1,422,484 | 118.3310 | 1,656,634 | 1,400,000 | 1,417,906 | 0 | (709) | 0 | 0 | 5.750 | 5.625 | JJ | 40,250 | 80,500 | 06/28/2011 | 07/01/2034 |
| 567609-CS-9 | MARIEMONT OHIO CITY SCH DIST | C | | 1 | 1FE | 252,728 | 112.7620 | 281,905 | 250,000 | 251,643 | 0 | (165) | 0 | 0 | 5.150 | 5.048 | JD | 1,073 | 12,875 | 08/19/2010 | 12/01/2026 |
| 575158-GP-9 | MASON CNTY WASH PUB HOSP DIST NO 001 | | | 2 | 1FE | 865,000 | 104.3280 | 902,437 | 865,000 | 865,000 | 0 | 0 | 0 | 0 | 6.297 | 6.296 | JD | 4,539 | 54,469 | 09/15/2010 | 12/01/2030 |
| 575158-GQ-7 | MASON CNTY WASH PUB HOSP DIST NO 001 | | | 2 | 1FE | 365,000 | 103.8840 | 379,177 | 365,000 | 365,000 | 0 | 0 | 0 | 0 | 6.397 | 6.396 | JD | 1,946 | 23,349 | 09/15/2010 | 12/01/2035 |
| 575158-GQ-7 | MASON CNTY WASH PUB HOSP DIST NO 001 | C | | 2 | 1FE | 255,000 | 103.8840 | 264,904 | 255,000 | 255,000 | 0 | 0 | 0 | 0 | 6.397 | 6.396 | JD | 1,359 | 16,312 | 09/15/2010 | 12/01/2035 |
| 592112-DR-4 | METROPOLITAN GOVT NASHVILLE & DAVIDSON C | C | | 1 | 1FE | 4,035,035 | 119.4350 | 4,419,095 | 3,700,000 | 3,982,601 | 0 | (11,848) | 0 | 0 | 5.707 | 4.993 | JJ | 105,580 | 211,159 | 02/14/2014 | 07/01/2034 |
| 592112-DR-4 | METROPOLITAN GOVT NASHVILLE & DAVIDSON C | D | | 1 | 1FE | 116,657 | 119.4350 | 119,435 | 100,000 | 116,442 | 0 | (215) | 0 | 0 | 5.707 | 4.248 | JJ | 2,854 | 0 | 09/12/2018 | 07/01/2034 |
| 592112-TN-6 | METROPOLITAN GOVT NASHVILLE & DAVIDSON C | D | | 2 | 1FE | 6,665,608 | 105.2490 | 6,893,810 | 6,550,000 | 6,663,507 | 0 | (2,100) | 0 | 0 | 4.000 | 3.781 | JJ | 48,033 | 0 | 10/16/2018 | 07/01/2036 |
| 592112-TP-1 | METROPOLITAN GOVT NASHVILLE & DAVIDSON C | D | | 2 | 1FE | 2,027,140 | 104.6680 | 2,093,360 | 2,000,000 | 2,026,718 | 0 | (422) | 0 | 0 | 4.000 | 3.831 | JJ | 14,667 | 0 | 11/02/2018 | 07/01/2037 |
| 630361-Z9-7 | NAPA VALLEY CALIF UNI SCH DIST | | | 2 | 1FE | 500,000 | 103.0110 | 515,055 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 8.100 | 8.098 | FA | 16,875 | 40,500 | 07/24/2009 | 08/01/2044 |
| 652113-XD-8 | NEWPORT MESA CALIF UNI SCH DIST | B | | 3 | 1FE | 944,123 | 143.8960 | 987,660 | 2,250,000 | 995,116 | 0 | 36,912 | 0 | 0 | 0.000 | 3.816 | N/A | 0 | 0 | 08/01/2017 | 08/01/2040 |
| 652113-XF-3 | NEWPORT MESA CALIF UNI SCH DIST | B | | 3 | 1FE | 2,120,117 | 140.1240 | 2,250,956 | 5,610,000 | 2,238,242 | 0 | 85,525 | 0 | 0 | 0.000 | 3.934 | N/A | 0 | 0 | 08/01/2017 | 08/01/2042 |
| 652113-XH-9 | NEWPORT MESA CALIF UNI SCH DIST | B | | 3 | 1FE | 1,825,326 | 136.8350 | 1,952,255 | 5,300,000 | 1,924,262 | 0 | 73,155 | 0 | 0 | 0.000 | 4.000 | N/A | 0 | 0 | 03/20/2018 | 08/01/2044 |
| 671205-X4-9 | OAK GROVE CALIF SCH DIST | D | | 3 | 1FE | 717,300 | 148.7750 | 731,625 | 1,500,000 | 718,702 | 0 | 1,402 | 0 | 0 | 0.000 | 5.646 | FA | 0 | 0 | 12/12/2018 | 08/01/2042 |
| 671205-X9-8 | OAK GROVE CALIF SCH DIST | D | | 3 | 1FE | 243,415 | 149.6020 | 248,010 | 500,000 | 243,893 | 0 | 478 | 0 | 0 | 0.000 | 5.635 | FA | 0 | 0 | 12/12/2018 | 08/01/2038 |
| 672325-F9-3 | OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY | D | | 2 | 1FE | 4,048,625 | 96.2010 | 3,809,560 | 3,960,000 | 4,037,405 | 0 | (7,576) | 0 | 0 | 3.855 | 3.588 | FA | 63,608 | 152,658 | 06/29/2017 | 08/01/2032 |
| 686053-CP-2 | OREGON SCH BRDS ASSN | C | | | 1FE | 111,133 | 113.9890 | 113,989 | 100,000 | 110,615 | 0 | (518) | 0 | 0 | 5.630 | 3.490 | JD | 16 | 2,815 | 09/12/2018 | 06/30/2024 |
| 686053-CP-2 | OREGON SCH BRDS ASSN | D | | | 1FE | 611,232 | 113.9890 | 626,940 | 550,000 | 608,385 | 0 | (2,847) | 0 | 0 | 5.630 | 3.490 | JD | 86 | 15,483 | 09/12/2018 | 06/30/2024 |
| 686053-DR-7 | OREGON SCH BRDS ASSN | C | | 1 | 1FE | 111,404 | 114.1740 | 114,174 | 100,000 | 111,124 | 0 | (280) | 0 | 0 | 5.528 | 4.102 | JD | 15 | 2,764 | 09/12/2018 | 06/30/2028 |
| 686053-DR-7 | OREGON SCH BRDS ASSN | D | | 1 | 1FE | 389,914 | 114.1740 | 399,609 | 350,000 | 388,936 | 0 | (978) | 0 | 0 | 5.528 | 4.102 | JD | 54 | 9,674 | 09/12/2018 | 06/30/2028 |
| 702282-LR-3 | PASADENA CALIF UNI SCH DIST | | | 2 | 1FE | 350,000 | 102.3380 | 358,183 | 350,000 | 350,000 | 0 | 0 | 0 | 0 | 7.193 | 7.191 | FA | 10,490 | 25,176 | 09/02/2009 | 08/01/2034 |
| 717883-LV-2 | PHILADELPHIA PA SCH DIST | | | 1 | 1FE | 287,642 | 116.7590 | 315,249 | 270,000 | 283,149 | 0 | (497) | 0 | 0 | 5.995 | 5.422 | MS | 5,396 | 10,192 | 05/10/2012 | 09/01/2030 |
| 725894-FY-0 | PLACENTIA-YORBA LINDA CALIF UNI SCH DIST | | | 2 | 1FE | 1,277,083 | 102.0250 | 1,305,920 | 1,280,000 | 1,277,179 | 0 | 1 | 0 | 0 | 6.650 | 6.665 | FA | 35,467 | 85,120 | 05/11/2010 | 08/01/2034 |
| 725894-FZ-7 | PLACENTIA-YORBA LINDA CALIF UNI SCH DIST | | | | 1FE | 85,000 | 113.9770 | 96,880 | 85,000 | 85,000 | 0 | 0 | 0 | 0 | 5.790 | 5.789 | FA | 2,051 | 4,922 | 05/19/2010 | 08/01/2026 |
| 736688-FN-7 | PORTLAND ORE CMNTY COLLEGE DIST | C | | | 1FE | 105,695 | 106.3600 | 106,360 | 100,000 | 105,536 | 0 | (159) | 0 | 0 | 4.810 | 4.028 | JD | 401 | 2,405 | 09/12/2018 | 06/01/2027 |
| 736688-FN-7 | PORTLAND ORE CMNTY COLLEGE DIST | D | | | 1FE | 2,166,748 | 106.3600 | 2,180,380 | 2,050,000 | 2,163,486 | 0 | (3,262) | 0 | 0 | 4.810 | 4.028 | JD | 8,217 | 49,303 | 09/12/2018 | 06/01/2027 |
| 738850-RA-6 | POWAY CALIF UNI SCH DIST | B | | | 1FE | 1,304,895 | 54.5450 | 1,377,261 | 2,525,000 | 1,313,494 | 0 | 8,599 | 0 | 0 | 0.000 | 3.980 | N/A | 0 | 0 | 10/30/2018 | 08/01/2035 |
| 738850-RE-8 | POWAY CALIF UNI SCH DIST | B | | | 1FE | 309,760 | 44.6230 | 892,460 | 2,000,000 | 506,978 | 0 | 32,701 | 0 | 0 | 0.000 | 6.780 | N/A | 0 | 0 | 07/29/2011 | 08/01/2039 |
| 738850-RF-5 | POWAY CALIF UNI SCH DIST | B | | | 1FE | 722,400 | 42.5460 | 2,127,300 | 5,000,000 | 1,183,191 | 0 | 76,427 | 0 | 0 | 0.000 | 6.790 | N/A | 0 | 0 | 07/29/2011 | 08/01/2040 |
| 738850-RG-3 | POWAY CALIF UNI SCH DIST | B | | | 1FE | 673,800 | 40.6230 | 2,031,150 | 5,000,000 | 1,104,373 | 0 | 71,435 | 0 | 0 | 0.000 | 6.800 | N/A | 0 | 0 | 07/29/2011 | 08/01/2041 |
| 738850-RH-1 | POWAY CALIF UNI SCH DIST | B | | | 1FE | 2,313,760 | 32.1660 | 2,573,280 | 8,000,000 | 2,329,049 | 0 | 15,289 | 0 | 0 | 0.000 | 4.524 | N/A | 0 | 0 | 11/06/2018 | 08/01/2046 |
| 752147-FL-7 | RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST | C | | | 1FE | 242,256 | 69.7770 | 279,108 | 400,000 | 266,532 | 0 | 11,433 | 0 | 0 | 0.000 | 3.670 | N/A | 0 | 0 | 11/14/2016 | 09/01/2030 |
| 779631-EP-1 | ROWLAND CALIF UNI SCH DIST | B | | | 1FE | 965,161 | 43.4260 | 2,722,810 | 6,270,000 | 1,707,214 | 0 | 104,517 | 0 | 0 | 0.000 | 6.419 | N/A | 0 | 0 | 05/11/2010 | 08/01/2039 |
| 796711-C3-1 | SAN BERNARDINO CALIF CITY UNI SCH DIST | D | | 2 | 1FE | 249,063 | 102.1850 | 255,463 | 250,000 | 249,072 | 0 | 10 | 0 | 0 | 4.000 | 4.024 | FA | 4,167 | 0 | 11/15/2018 | 08/01/2042 |
| 796711-D5-5 | SAN BERNARDINO CALIF CITY UNI SCH DIST | | | 2 | 1FE | 1,788,646 | 108.9000 | 1,753,290 | 1,610,000 | 1,773,137 | 0 | (15,509) | 0 | 0 | 5.000 | 3.616 | FA | 33,542 | 60,599 | 01/09/2018 | 08/01/2032 |
| 796720-GG-9 | SAN BERNARDINO CALIF CMNTY COLLEGE DIST | B | | | 1FE | 354,440 | 34.8400 | 348,400 | 1,000,000 | 367,619 | 0 | 13,179 | 0 | 0 | 0.000 | 3.950 | N/A | 0 | 0 | 01/23/2018 | 08/01/2044 |
| 796720-GJ-3 | SAN BERNARDINO CALIF CMNTY COLLEGE DIST | | | 1 | 1FE | 500,000 | 142.6900 | 713,450 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 7.430 | 7.429 | FA | 15,479 | 37,150 | 06/10/2009 | 08/01/2039 |
| 796720-HA-1 | SAN BERNARDINO CALIF CMNTY COLLEGE DIST | | | 2 | 1FE | 500,000 | 102.7430 | 513,715 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 7.630 | 7.629 | FA | 15,896 | 38,150 | 06/10/2009 | 08/01/2033 |
| 797355-6N-9 | SAN DIEGO CALIF UNI SCH DIST | B | | 3 | 1FE | 936,015 | 65.8880 | 988,320 | 1,500,000 | 970,940 | 0 | 33,204 | 0 | 0 | 0.000 | 3.510 | N/A | 0 | 0 | 11/29/2017 | 07/01/2031 |
| 797355-L7-7 | SAN DIEGO CALIF UNI SCH DIST | | | 1 | 1FE | 943,440 | 112.3550 | 1,123,550 | 1,000,000 | 964,786 | 0 | 3,129 | 0 | 0 | 5.260 | 5.790 | JJ | 26,300 | 52,600 | 08/06/2010 | 07/01/2027 |
| 797355-P2-4 | SAN DIEGO CALIF UNI SCH DIST | B | | | 1FE | 362,384 | 33.0820 | 363,902 | 1,100,000 | 392,360 | 0 | 13,939 | 0 | 0 | 0.000 | 3.650 | N/A | 0 | 0 | 10/17/2016 | 07/01/2047 |
| 798339-HD-2 | SAN JUAN CAPISTRANO CALIF | C | | 2 | 1FE | 250,000 | 101.5680 | 253,920 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 4.090 | 4.090 | FA | 4,260 | 10,225 | 02/17/2017 | 08/01/2036 |
| 798339-HE-0 | SAN JUAN CAPISTRANO CALIF | C | | 2 | 1FE | 250,000 | 101.8840 | 254,710 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 4.190 | 4.190 | FA | 4,365 | 10,475 | 02/17/2017 | 08/01/2040 |
| 798755-DQ-4 | SAN MARCOS CALIF UNI SCH DIST | B | | | 1FE | 512,400 | 26.6380 | 532,760 | 2,000,000 | 523,703 | 0 | 11,303 | 0 | 0 | 0.000 | 4.155 | N/A | 0 | 0 | 06/18/2018 | 08/01/2051 |
| 798755-FP-4 | SAN MARCOS CALIF UNI SCH DIST | C | | 2 | 1FE | 258,848 | 104.4300 | 261,075 | 250,000 | 258,815 | 0 | (33) | 0 | 0 | 4.000 | 3.520 | FA | 4,167 | 0 | 12/13/2018 | 08/01/2037 |
| 798755-FP-4 | SAN MARCOS CALIF UNI SCH DIST | D | | 2 | 1FE | 1,811,933 | 104.4300 | 1,827,525 | 1,750,000 | 1,811,705 | 0 | (228) | 0 | 0 | 4.000 | 3.520 | FA | 29,167 | 0 | 12/13/2018 | 08/01/2037 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 801155-RL-8 | SANTA ANA CALIF UNI SCH DIST | B | | | 1FE | 908,880 | 56.8470 | 2,273,880 | 4,000,000 | 1,602,614 | 0 | 97,365 | 0 | 0 | 0.000 | 6.367 | N/A | 0 | 0 | 05/11/2010 | 08/01/2033 |
| 802498-JQ-9 | SANTA MONICA-MALIBU UNI SCH DIST CALIF | | | 2 | 1FE | 600,000 | 102.7010 | 616,206 | 600,000 | 600,000 | 0 | 0 | 0 | 0 | 7.556 | 7.554 | FA | 18,890 | 45,336 | 07/24/2009 | 08/01/2034 |
| 83412P-CN-0 | SOLANO CALIF CMNTY COLLEGE DIST | | | 2 | 1FE | 500,000 | 107.2520 | 536,260 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 5.500 | 5.499 | FA | 11,458 | 27,500 | 06/06/2013 | 08/01/2040 |
| 83412P-CN-0 | SOLANO CALIF CMNTY COLLEGE DIST | C | | 2 | 1FE | 250,000 | 107.2520 | 268,130 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 5.500 | 5.499 | FA | 5,729 | 13,750 | 06/06/2013 | 08/01/2040 |
| 861419-RC-5 | STOCKTON CALIF UNI SCH DIST | B | | | 1FE | 925,725 | 81.7310 | 2,043,275 | 2,500,000 | 1,521,148 | 0 | 96,464 | 0 | 0 | 0.000 | 6.660 | N/A | 0 | 0 | 05/19/2011 | 08/01/2026 |
| 861419-RD-3 | STOCKTON CALIF UNI SCH DIST | B | | | 1FE | 460,917 | 78.6470 | 1,061,735 | 1,350,000 | 745,858 | 0 | 49,816 | 0 | 0 | 0.000 | 7.033 | N/A | 0 | 0 | 05/19/2011 | 08/01/2027 |
| 861419-SV-2 | STOCKTON CALIF UNI SCH DIST | | | 2 | 1FE | 357,928 | 109.4740 | 383,159 | 350,000 | 353,591 | 0 | (379) | 0 | 0 | 5.000 | 4.679 | JJ | 8,750 | 0 | 10/02/2013 | 01/01/2029 |
| 891381-D8-5 | TORRANCE CALIF UNI SCH DIST | B | | | 1FE | 817,720 | 81.9150 | 1,638,300 | 2,000,000 | 1,253,600 | 0 | 74,891 | 0 | 0 | 0.000 | 6.256 | N/A | 0 | 0 | 07/26/2011 | 08/01/2026 |
| 891381-G5-8 | TORRANCE CALIF UNI SCH DIST | B | | | 1FE | 931,985 | 51.0970 | 2,197,171 | 4,300,000 | 1,670,420 | 0 | 98,325 | 0 | 0 | 0.000 | 6.160 | N/A | 0 | 0 | 05/11/2010 | 08/01/2034 |
| 899096-AU-5 | TULARE CALIF JT UN HIGH SCH DIST | B | | | 2FE | 487,697 | 90.1830 | 973,976 | 1,080,000 | 821,746 | 0 | 47,560 | 0 | 0 | 0.000 | 6.052 | N/A | 0 | 0 | 05/11/2010 | 08/01/2023 |
| 899096-AY-7 | TULARE CALIF JT UN HIGH SCH DIST | B | | | 2FE | 1,085,333 | 78.6470 | 2,327,951 | 2,960,000 | 1,725,850 | 0 | 94,949 | 0 | 0 | 0.000 | 6.383 | N/A | 0 | 0 | 11/09/2011 | 08/01/2027 |
| 899096-AZ-4 | TULARE CALIF JT UN HIGH SCH DIST | B | | | 2FE | 583,533 | 75.4710 | 943,388 | 1,250,000 | 772,746 | 0 | 16,096 | 0 | 0 | 0.000 | 5.082 | N/A | 0 | 0 | 01/31/2014 | 08/01/2028 |
| 899096-BW-0 | TULARE CALIF JT UN HIGH SCH DIST | B | | | 2FE | 425,105 | 81.7310 | 833,656 | 1,020,000 | 672,452 | 0 | 35,948 | 0 | 0 | 0.000 | 5.570 | N/A | 0 | 0 | 08/23/2010 | 08/01/2026 |
| 932889-TU-2 | WALNUT VALLEY CALIF UNI SCH DIST | B | | | 1FE | 387,200 | 62.8400 | 867,192 | 1,380,000 | 623,217 | 0 | 38,153 | 0 | 0 | 0.000 | 6.418 | N/A | 0 | 0 | 08/02/2011 | 08/01/2031 |
| 932889-TW-8 | WALNUT VALLEY CALIF UNI SCH DIST | B | | | 1FE | 138,090 | 51.1910 | 353,218 | 690,000 | 215,051 | 0 | 13,796 | 0 | 0 | 0.000 | 6.741 | N/A | 0 | 0 | 08/10/2011 | 08/01/2036 |
| 937440-FJ-9 | WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE | B | | 3 | 1FE | 154,385 | 32.3050 | 161,525 | 500,000 | 160,145 | 0 | 2,761 | 0 | 0 | 0.000 | 4.190 | N/A | 0 | 0 | 01/31/2018 | 06/15/2046 |
| 937440-FK-6 | WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE | B | | 3 | 1FE | 147,690 | 30.9070 | 154,535 | 500,000 | 153,213 | 0 | 2,648 | 0 | 0 | 0.000 | 4.200 | N/A | 0 | 0 | 01/31/2018 | 06/15/2047 |
| 937440-FL-4 | WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE | B | | 3 | 1FE | 282,510 | 29.5630 | 295,630 | 1,000,000 | 293,101 | 0 | 5,078 | 0 | 0 | 0.000 | 4.210 | N/A | 0 | 0 | 01/31/2018 | 06/15/2048 |
| 95640H-BV-9 | WEST VY MISSION CMNTY COLLEGE DIST CALIF | | | 2 | 1FE | 469,680 | 102.1230 | 510,615 | 500,000 | 493,532 | 0 | 10,365 | 0 | 0 | 6.540 | 8.867 | FA | 13,625 | 32,700 | 06/04/2009 | 08/01/2035 |
| 961488-MH-3 | WESTSIDE CALIF UN SCH DIST | B | | | 1FE | 750,102 | 66.0080 | 1,808,619 | 2,740,000 | 1,276,994 | 0 | 75,174 | 0 | 0 | 0.000 | 6.160 | N/A | 0 | 0 | 03/19/2010 | 08/01/2031 |
| 969275-PQ-3 | WM S HART CALIF UN HIGH SCH DIST | B | | | 1FE | 245,975 | 79.4080 | 397,040 | 500,000 | 334,280 | 0 | 6,451 | 0 | 0 | 0.000 | 4.700 | N/A | 0 | 0 | 05/21/2012 | 09/01/2027 |
| 969275-QS-8 | WM S HART CALIF UN HIGH SCH DIST | B | | | 1FE | 257,393 | 59.8710 | 449,033 | 750,000 | 355,256 | 0 | 7,554 | 0 | 0 | 0.000 | 5.190 | N/A | 0 | 0 | 09/12/2012 | 08/01/2033 |
| 983068-2B-2 | WYLIE TEX INDPT SCH DIST | B | | 3 | 1FE | 468,210 | 32.7770 | 491,655 | 1,500,000 | 486,105 | 0 | 17,895 | 0 | 0 | 0.000 | 4.121 | N/A | 0 | 0 | 01/29/2018 | 08/15/2046 |
| 983068-Z2-6 | WYLIE TEX INDPT SCH DIST | B | | 3 | 1FE | 476,520 | 49.0920 | 490,920 | 1,000,000 | 481,067 | 0 | 4,547 | 0 | 0 | 0.000 | 3.968 | N/A | 0 | 0 | 10/02/2018 | 08/15/2037 |
| 983068-Z8-3 | WYLIE TEX INDPT SCH DIST | B | | 3 | 1FE | 373,968 | 37.4550 | 393,278 | 1,050,000 | 388,085 | 0 | 14,117 | 0 | 0 | 0.000 | 4.083 | N/A | 0 | 0 | 01/30/2018 | 08/15/2043 |
| 1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations | | | | | | 122,344,497 | XXX | 144,782,214 | 210,696,418 | 132,375,183 | 0 | 1,983,609 | 0 | 0 | XXX | XXX | XXX | 1,217,973 | 3,266,132 | XXX | XXX |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | 122,344,497 | XXX | 144,782,214 | 210,696,418 | 132,375,183 | 0 | 1,983,609 | 0 | 0 | XXX | XXX | XXX | 1,217,973 | 3,266,132 | XXX | XXX |
| 00164T-AB-4 | AMCEST 07A A3B - ABS | | | 1 | 1FE | 559,554 | 115.5274 | 693,164 | 600,000 | 568,059 | 0 | 1,300 | 0 | 0 | 5.870 | 6.439 | JJ | 16,240 | 35,220 | 07/22/2010 | 01/15/2038 |
| 00164T-AB-4 | AMCEST 07A A3B - ABS | C | | 1 | 1FE | 317,081 | 115.5274 | 392,793 | 340,000 | 321,900 | 0 | 737 | 0 | 0 | 5.870 | 6.439 | JJ | 9,203 | 19,958 | 07/22/2010 | 01/15/2038 |
| 006240-BG-2 | ADAMS IND CENT ELEM SCH BLDG CORP | | | 1 | 1FE | 150,000 | 110.6300 | 165,945 | 150,000 | 150,000 | 0 | 0 | 0 | 0 | 5.250 | 5.249 | JJ | 3,631 | 7,875 | 09/20/2010 | 01/15/2026 |
| 007110-AD-1 | ADMINISTRATORS OF THE TULANE EDL FD LA R | C | | 2 | 1FE | 1,186,238 | 105.9820 | 1,324,775 | 1,250,000 | 1,190,320 | 0 | 805 | 0 | 0 | 5.250 | 5.584 | FA | 24,792 | 65,625 | 06/20/2013 | 02/15/2048 |
| 010831-BE-4 | ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE | | | 1 | 1FE | 1,393,620 | 142.4160 | 1,424,160 | 1,000,000 | 1,381,395 | 0 | (5,428) | 0 | 0 | 7.046 | 4.530 | JD | 5,872 | 52,845 | 05/09/2017 | 12/01/2044 |
| 023026-CE-5 | AMARILLO TEX ECONOMIC DEV CORP SALES TAX | | | 2 | 1FE | 884,656 | 102.0530 | 898,066 | 880,000 | 880,428 | 0 | (655) | 0 | 0 | 6.529 | 6.448 | FA | 21,705 | 57,455 | 05/11/2010 | 08/15/2030 |
| 02765U-DB-7 | AMERICAN MUN PWR OHIO INC REV | | | 1,2 | 1FE | 880,000 | 103.7340 | 912,859 | 880,000 | 880,000 | 0 | 0 | 0 | 0 | 6.449 | 6.448 | FA | 21,439 | 56,751 | 11/19/2009 | 02/15/2029 |
| 02765U-DV-3 | AMERICAN MUN PWR OHIO INC REV | | | 1 | 1FE | 3,436,075 | 143.9390 | 3,598,475 | 2,500,000 | 3,453,377 | 0 | (12,453) | 0 | 0 | 7.499 | 5.154 | FA | 70,824 | 187,475 | 02/08/2016 | 02/15/2050 |
| 02765U-DV-3 | AMERICAN MUN PWR OHIO INC REV | D | | 1 | 1FE | 1,275,017 | 143.9390 | 1,223,482 | 850,000 | 1,269,437 | 0 | (5,580) | 0 | 0 | 7.499 | 4.527 | FA | 24,080 | 63,742 | 01/22/2018 | 02/15/2050 |
| 02765U-EJ-9 | AMERICAN MUN PWR OHIO INC REV | D | | 1 | 1FE | 2,422,698 | 146.5490 | 2,330,129 | 1,590,000 | 2,403,837 | 0 | (18,861) | 0 | 0 | 7.834 | 4.243 | FA | 47,056 | 83,824 | 03/02/2018 | 02/15/2041 |
| 033177-XV-3 | ANCHORAGE ALASKA ELEC UTIL REV | | | 2 | 1FE | 1,634,353 | 103.1240 | 1,660,296 | 1,610,000 | 1,613,641 | 0 | (3,765) | 0 | 0 | 6.558 | 6.299 | JD | 8,799 | 105,584 | 05/11/2010 | 12/01/2039 |
| 033177-XV-3 | ANCHORAGE ALASKA ELEC UTIL REV | C | | 2 | 1FE | 300,000 | 103.1240 | 309,372 | 300,000 | 300,000 | 0 | 0 | 0 | 0 | 6.558 | 6.557 | JD | 1,640 | 19,674 | 11/20/2009 | 12/01/2039 |
| 041806-RL-6 | ARLINGTON TEX HIGHER ED FIN CORP ED REV | D | | 2 | 1FE | 812,896 | 105.5560 | 844,448 | 800,000 | 812,736 | 0 | (160) | 0 | 0 | 4.000 | 3.801 | FA | 5,333 | 0 | 10/19/2018 | 08/15/2034 |
| 041806-RN-2 | ARLINGTON TEX HIGHER ED FIN CORP ED REV | D | | 2 | 1FE | 402,552 | 104.3820 | 417,528 | 400,000 | 402,516 | 0 | (36) | 0 | 0 | 4.000 | 3.921 | FA | 2,667 | 0 | 10/19/2018 | 08/15/2036 |
| 041806-RQ-5 | ARLINGTON TEX HIGHER ED FIN CORP ED REV | D | | 2 | 1FE | 1,000,000 | 103.2240 | 1,032,240 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.000 | 4.000 | FA | 5,333 | 0 | 10/31/2018 | 08/15/2038 |
| 047681-QU-8 | ATLANTA & FULTON CNTY GA REC AUTH REV | D | | 1 | 1FE | 2,233,880 | 116.0630 | 2,321,260 | 2,000,000 | 2,230,626 | 0 | (3,254) | 0 | 0 | 5.100 | 4.392 | JD | 8,500 | 85,283 | 02/27/2018 | 12/01/2047 |
| 070102-AA-6 | BASIN ELEC PWR COOP N D | D | | | 1FE | 4,892,731 | 113.1690 | 5,036,021 | 4,450,000 | 4,890,459 | 0 | (2,272) | 0 | 0 | 6.127 | 5.363 | JD | 22,721 | 136,326 | 09/27/2018 | 06/01/2041 |
| 088518-CL-7 | BEXAR CNTY TEX REV | D | | 1 | 1FE | 7,963,373 | 122.1960 | 8,132,144 | 6,655,000 | 7,946,429 | 0 | (16,944) | 0 | 0 | 6.980 | 4.998 | FA | 175,485 | 0 | 09/27/2018 | 08/15/2032 |
| 10727Y-AT-3 | BRENTWOOD CALIF INFRASTRUCTURE FING AUTH | | | 2 | 1FE | 713,351 | 103.3420 | 733,728 | 710,000 | 710,418 | 0 | (527) | 0 | 0 | 7.497 | 7.414 | AO | 13,307 | 53,229 | 12/03/2009 | 10/01/2030 |
| 10727Y-AU-0 | BRENTWOOD CALIF INFRASTRUCTURE FING AUTH | | | 2 | 1FE | 250,000 | 103.2620 | 258,155 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 7.647 | 7.647 | AO | 4,779 | 19,118 | 10/16/2009 | 10/01/2039 |
| 12082T-AK-8 | BURBANK CALIF WTR & PWR ELEC REV | | | 1 | 1FE | 947,281 | 118.0720 | 1,121,684 | 950,000 | 948,152 | 0 | 108 | 0 | 0 | 6.123 | 6.146 | JD | 4,847 | 58,169 | 03/29/2010 | 06/01/2030 |
| 13034P-ZV-2 | CALIFORNIA HSG FIN AGY REV | D | | 2 | 1FE | 901,359 | 100.2660 | 902,394 | 900,000 | 901,164 | 0 | (150) | 0 | 0 | 3.556 | 3.534 | FA | 13,335 | 34,849 | 06/29/2017 | 08/01/2027 |
| 13058R-AU-8 | CALIFORNIA SCH FACS FING AUTH REV | B | | | 1FE | 1,867,540 | 23.0470 | 6,868,006 | 29,800,000 | 3,659,524 | 0 | 241,801 | 0 | 0 | 0.000 | 6.955 | N/A | 0 | 0 | 05/11/2010 | 08/01/2049 |
| 130795-S4-0 | CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV | C | | 1 | 1FE | 1,774,412 | 118.7340 | 1,763,200 | 1,485,000 | 1,754,426 | 0 | (7,482) | 0 | 0 | 6.400 | 4.975 | JD | 7,920 | 95,040 | 03/07/2016 | 06/01/2039 |
| 130795-Z6-7 | CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV | C | | 1 | 1FE | 337,503 | 134.4570 | 336,143 | 250,000 | 330,472 | 0 | (2,053) | 0 | 0 | 7.550 | 5.067 | MN | 2,412 | 18,875 | 04/30/2015 | 05/15/2040 |
| 153476-AR-7 | CENTRAL FLA EXPWY AUTH SR LIEN REV | C | | 2 | 1FE | 263,973 | 105.6350 | 264,088 | 250,000 | 263,924 | 0 | (48) | 0 | 0 | 4.000 | 3.160 | JJ | 5,000 | 0 | 12/18/2018 | 07/01/2031 |
| 153476-DC-7 | CENTRAL FLA EXPWY AUTH SR LIEN REV | | | 2 | 1FE | 1,039,790 | 103.0530 | 1,030,530 | 1,000,000 | 1,036,515 | 0 | (1,515) | 0 | 0 | 4.000 | 3.500 | JJ | 20,000 | 0 | 01/29/2018 | 07/01/2041 |
| 167593-H7-0 | CHICAGO ILL O HARE INTL ARPT REV | C | | 1 | 1FE | 1,000,000 | 102.2510 | 1,022,510 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.572 | 4.572 | JJ | 2,413 | 0 | 12/06/2018 | 01/01/2054 |
| 167593-YL-0 | CHICAGO ILL O HARE INTL ARPT REV | | | 2 | 1FE | 517,870 | 108.4930 | 542,465 | 500,000 | 514,951 | 0 | (641) | 0 | 0 | 5.000 | 4.550 | JJ | 12,500 | 0 | 12/01/2016 | 01/01/2042 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 167725-AC-4 | CHICAGO ILL TRAN AUTH SALES & TRANSFER T | | | 1 | 1FE | 1,312,580 | 127.7490 | 1,788,486 | 1,400,000 | 1,325,411 | 0 | 1,291 | 0 | 0 | 6.899 | 7.390 | JD | 8,049 | 96,586 | 01/26/2009 | 12/01/2040 |
| 18085P-LL-6 | CLARK CNTY NEV ARPT REV | | | 1,2 | 1FE | 1,012,385 | 101.8690 | 988,129 | 970,000 | 973,706 | 0 | (7,104) | 0 | 0 | 6.881 | 6.093 | JJ | 33,373 | 66,746 | 05/11/2010 | 07/01/2042 |
| 196479-C3-1 | COLORADO HSG & FIN AUTH | | | 2 | 1FE | 1,199,037 | 97.3510 | 1,167,274 | 1,199,037 | 1,199,037 | 0 | 0 | 0 | 0 | 3.030 | 3.030 | MON | 3,028 | 15,176 | 08/17/2017 | 09/01/2047 |
| 19648W-AA-5 | COLORADO HSG & FIN AUTH MULTIFAMILY TAX- | 0 | | | 1FE | 1,000,000 | 100.6750 | 1,006,750 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.650 | 3.650 | MON | 304 | 0 | 12/21/2018 | 07/01/2036 |
| 196707-HT-3 | COLORADO ST BRD GOVERNORS UNIV ENTERPRIS | 0 | | 1 | 1FE | 5,871,100 | 118.7470 | 5,937,350 | 5,000,000 | 5,859,545 | 0 | (11,555) | 0 | 0 | 5.957 | 4.321 | MS | 99,283 | 0 | 09/27/2018 | 03/01/2033 |
| 20281P-CT-7 | COMMONWEALTH FING AUTH PA REV | | | 1 | 1FE | 3,682,200 | 123.1170 | 4,185,978 | 3,400,000 | 3,653,850 | 0 | (6,500) | 0 | 0 | 6.218 | 5.600 | JD | 17,618 | 211,412 | 02/14/2014 | 06/01/2039 |
| 235241-LS-3 | DALLAS TEX AREA RAPID TRAN SALES TAX REV | | | 1 | 1FE | 256,533 | 129.7090 | 324,273 | 250,000 | 255,728 | 0 | (36) | 0 | 0 | 5.999 | 5.824 | JD | 1,250 | 7,499 | 09/25/2009 | 12/01/2044 |
| 246352-GV-4 | DELAWARE RIV PORT AUTH PA & NJ REV | C | | 2 | 1FE | 293,978 | 118.4890 | 296,223 | 250,000 | 293,852 | 0 | (125) | 0 | 0 | 5.000 | 2.960 | JJ | 451 | 0 | 12/18/2018 | 01/01/2032 |
| 24917D-BM-4 | DENVER COLO CITY & CNTY DEDICATED TAX RE | @ | | 3 | 1FE | 189,753 | 65.9750 | 197,925 | 300,000 | 192,220 | 0 | 2,467 | 0 | 0 | 0.000 | 3.880 | N/A | 0 | 0 | 08/22/2018 | 08/01/2030 |
| 24917D-BU-6 | DENVER COLO CITY & CNTY DEDICATED TAX RE | @ | | 3 | 1FE | 340,350 | 47.1390 | 353,543 | 750,000 | 345,161 | 0 | 4,811 | 0 | 0 | 0.000 | 4.220 | N/A | 0 | 0 | 08/22/2018 | 08/01/2037 |
| 24917D-BV-4 | DENVER COLO CITY & CNTY DEDICATED TAX RE | @ | | 3 | 1FE | 543,442 | 44.9380 | 566,219 | 1,260,000 | 549,603 | 0 | 6,161 | 0 | 0 | 0.000 | 4.282 | N/A | 0 | 0 | 10/16/2018 | 08/01/2038 |
| 24917D-BW-2 | DENVER COLO CITY & CNTY DEDICATED TAX RE | @ | | 3 | 1FE | 207,015 | 42.8540 | 214,270 | 500,000 | 209,969 | 0 | 2,954 | 0 | 0 | 0.000 | 4.260 | N/A | 0 | 0 | 08/22/2018 | 08/01/2039 |
| 249182-AQ-9 | DENVER COLO CITY & CNTY ARPT REV | | | 1 | 1FE | 670,651 | 125.6220 | 722,327 | 575,000 | 659,817 | 0 | (2,200) | 0 | 0 | 6.414 | 5.243 | MN | 4,713 | 36,881 | 06/13/2013 | 11/15/2039 |
| 249182-LT-1 | DENVER COLO CITY & CNTY ARPT REV | 0 | | 2 | 1FE | 8,705,920 | 113.0940 | 9,047,520 | 8,000,000 | 8,696,973 | 0 | (8,947) | 0 | 0 | 5.000 | 3.930 | JD | 33,333 | 103,333 | 11/02/2018 | 12/01/2037 |
| 249182-LU-8 | DENVER COLO CITY & CNTY ARPT REV | C | | 2 | 1FE | 279,533 | 112.6460 | 281,615 | 250,000 | 279,403 | 0 | (130) | 0 | 0 | 5.000 | 3.580 | JD | 1,042 | 0 | 12/11/2018 | 12/01/2038 |
| 249182-LU-8 | DENVER COLO CITY & CNTY ARPT REV | 0 | | 2 | 1FE | 9,254,471 | 112.6460 | 9,327,089 | 8,280,000 | 9,237,529 | 0 | (16,942) | 0 | 0 | 5.000 | 3.602 | JD | 34,500 | 58,125 | 12/11/2018 | 12/01/2038 |
| 25477G-CY-9 | DISTRICT COLUMBIA INCOME TAX REV | C | | 1 | 1FE | 121,855 | 118.7050 | 118,705 | 100,000 | 118,946 | 0 | (840) | 0 | 0 | 5.591 | 3.973 | JD | 466 | 5,591 | 05/05/2015 | 12/01/2034 |
| 261172-NW-6 | DOWNTOWN SAVANNAH AUTH GA REV | | | 2 | 1FE | 991,410 | 98.5250 | 985,250 | 1,000,000 | 991,692 | 0 | 115 | 0 | 0 | 4.050 | 4.101 | FA | 16,875 | 30,375 | 11/18/2016 | 08/01/2046 |
| 29270C-L3-7 | ENERGY NORTHWEST WASH ELEC REV | | | 1 | 1FE | 65,000 | 98.5530 | 64,059 | 65,000 | 65,000 | 0 | 0 | 0 | 0 | 2.814 | 2.814 | JJ | 915 | 0 | 04/24/2015 | 07/01/2024 |
| 3128X0-AZ-2 | FEDERAL HOME LOAN MORTGAGE CORP | @ | | | 1 | 282,515 | 59.4389 | 297,195 | 500,000 | 284,527 | 0 | 2,012 | 0 | 0 | 0.000 | 3.793 | N/A | 0 | 0 | 10/22/2018 | 01/02/2034 |
| 312902-VN-6 | FEDERAL HOME LOAN MORTGAGE CORPORATION | @ | | | 1 | 322,392 | 77.9116 | 648,225 | 832,000 | 532,151 | 0 | 28,883 | 0 | 0 | 0.000 | 5.659 | N/A | 0 | 0 | 01/07/2010 | 01/04/2027 |
| 3130A0-7B-0 | FEDERAL HOME LOAN BANKS | | | | 1 | 299,734 | 106.7908 | 320,372 | 300,000 | 299,822 | 0 | 15 | 0 | 0 | 4.000 | 4.007 | MS | 4,000 | 6,000 | 10/03/2013 | 09/01/2028 |
| 3130A8-GX-5 | FEDERAL HOME LOAN BANKS | C | | 2 | 1 | 1,995,165 | 89.7546 | 2,019,479 | 2,250,000 | 1,995,687 | 0 | 522 | 0 | 0 | 3.000 | 3.899 | JD | 2,813 | 30,000 | 12/19/2018 | 06/16/2036 |
| 3130A8-GX-5 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 25,859,413 | 89.7546 | 26,141,027 | 29,125,000 | 25,865,912 | 0 | 6,500 | 0 | 0 | 3.000 | 3.889 | JD | 36,406 | 352,500 | 12/19/2018 | 06/16/2036 |
| 3130A8-X7-3 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 5,539,905 | 88.1306 | 5,790,180 | 6,570,000 | 5,549,674 | 0 | 9,769 | 0 | 0 | 2.700 | 3.988 | FA | 69,478 | 0 | 10/10/2018 | 08/10/2035 |
| 3130A9-2N-0 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 1,195,693 | 86.6370 | 1,238,909 | 1,430,000 | 1,197,706 | 0 | 2,012 | 0 | 0 | 2.700 | 3.978 | FA | 13,192 | 0 | 10/10/2018 | 08/28/2036 |
| 3130A9-BM-2 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 3,799,080 | 85.9510 | 3,867,795 | 4,500,000 | 3,804,864 | 0 | 5,784 | 0 | 0 | 2.720 | 3.942 | MS | 40,460 | 0 | 10/15/2018 | 09/02/2036 |
| 3130A9-J5-1 | FEDERAL HOME LOAN BANKS | C | | 2 | 1 | 921,334 | 91.9601 | 919,601 | 1,000,000 | 926,440 | 0 | 5,106 | 0 | 0 | 2.500 | 3.320 | MS | 6,458 | 25,000 | 02/07/2018 | 09/28/2029 |
| 3130A9-WR-8 | FEDERAL HOME LOAN BANKS | | | 2 | 1 | 3,249,350 | 88.9623 | 2,891,275 | 3,250,000 | 3,249,379 | 0 | 14 | 0 | 0 | 3.200 | 3.201 | MN | 13,289 | 104,000 | 10/27/2016 | 11/15/2046 |
| 3130AD-BK-7 | FEDERAL HOME LOAN BANKS | | | 2 | 1 | 599,100 | 97.5660 | 585,396 | 600,000 | 599,144 | 0 | 44 | 0 | 0 | 3.270 | 3.283 | JJ | 8,557 | 9,810 | 01/03/2018 | 01/24/2033 |
| 3130AD-SA-1 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 3,394,900 | 100.0719 | 3,402,445 | 3,400,000 | 3,395,033 | 0 | 133 | 0 | 0 | 3.940 | 3.951 | MS | 36,467 | 66,980 | 03/02/2018 | 03/23/2038 |
| 3130AD-SM-5 | FEDERAL HOME LOAN BANKS | C | | 2 | 1 | 299,850 | 100.1048 | 300,314 | 300,000 | 299,855 | 0 | 5 | 0 | 0 | 3.870 | 3.874 | MS | 3,257 | 5,805 | 03/06/2018 | 03/20/2035 |
| 3130AD-UV-2 | FEDERAL HOME LOAN BANKS | C | | 2 | 1 | 150,000 | 100.0437 | 150,066 | 150,000 | 150,000 | 0 | 0 | 0 | 0 | 3.870 | 3.870 | MS | 1,500 | 2,903 | 03/16/2018 | 03/28/2033 |
| 3130AD-XG-2 | FEDERAL HOME LOAN BANKS | C | | 2 | 1 | 249,625 | 99.9223 | 249,806 | 250,000 | 249,634 | 0 | 9 | 0 | 0 | 4.000 | 4.011 | AO | 2,083 | 5,000 | 04/03/2018 | 04/16/2038 |
| 3130AE-CC-2 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 2,748,625 | 100.3124 | 2,758,591 | 2,750,000 | 2,748,659 | 0 | 34 | 0 | 0 | 4.125 | 4.129 | MN | 11,344 | 56,719 | 05/14/2018 | 05/25/2035 |
| 3130AE-JQ-4 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 3,000,000 | 100.2707 | 3,008,121 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.930 | 3.930 | JJ | 55,675 | 0 | 06/25/2018 | 07/11/2033 |
| 3130AE-JR-2 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 1,747,813 | 100.0543 | 1,750,950 | 1,750,000 | 1,747,878 | 0 | 66 | 0 | 0 | 4.000 | 4.013 | JJ | 32,083 | 0 | 06/27/2018 | 07/16/2030 |
| 3130AE-KX-7 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 2,799,250 | 100.1820 | 2,805,096 | 2,800,000 | 2,799,267 | 0 | 17 | 0 | 0 | 4.000 | 4.002 | JJ | 50,400 | 0 | 07/11/2018 | 07/19/2033 |
| 3130AE-NQ-9 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 3,998,800 | 100.1262 | 4,005,048 | 4,000,000 | 3,998,831 | 0 | 31 | 0 | 0 | 4.060 | 4.063 | JJ | 70,373 | 0 | 07/18/2018 | 07/25/2031 |
| 3130AE-R7-7 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 3,897,100 | 100.1597 | 3,906,228 | 3,900,000 | 3,897,156 | 0 | 56 | 0 | 0 | 4.000 | 4.007 | FA | 61,533 | 0 | 08/08/2018 | 08/09/2033 |
| 3130AE-R8-5 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 3,000,000 | 100.4315 | 3,012,945 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 4.250 | 4.250 | FA | 47,458 | 0 | 08/02/2018 | 08/17/2038 |
| 3130AE-SS-0 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 5,250,000 | 98.9527 | 5,195,017 | 5,250,000 | 5,250,000 | 0 | 0 | 0 | 0 | 3.990 | 3.990 | FA | 76,226 | 0 | 08/16/2018 | 08/20/2035 |
| 3130AE-V3-1 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 1,500,000 | 100.1884 | 1,502,826 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 4.090 | 4.090 | MS | 18,916 | 0 | 08/24/2018 | 09/10/2038 |
| 3130AE-V7-2 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 3,636,313 | 100.0908 | 3,653,314 | 3,650,000 | 3,636,530 | 0 | 218 | 0 | 0 | 4.000 | 4.034 | MS | 46,639 | 0 | 09/04/2018 | 09/06/2033 |
| 3130AE-W3-0 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 14,987,250 | 100.2397 | 15,035,955 | 15,000,000 | 14,987,377 | 0 | 127 | 0 | 0 | 4.070 | 4.076 | MS | 183,150 | 0 | 09/05/2018 | 09/13/2038 |
| 3130AE-XL-9 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 5,979,000 | 100.1889 | 6,011,334 | 6,000,000 | 5,979,136 | 0 | 136 | 0 | 0 | 4.300 | 4.323 | MS | 68,800 | 0 | 09/27/2018 | 09/25/2043 |
| 3130AE-Y2-0 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 8,609,310 | 100.0872 | 8,677,560 | 8,670,000 | 8,609,554 | 0 | 244 | 0 | 0 | 4.050 | 4.113 | MS | 97,538 | 0 | 12/12/2018 | 09/21/2033 |
| 3130AE-YE-4 | FEDERAL HOME LOAN BANKS | C | | 2 | 1 | 999,000 | 100.5709 | 1,005,709 | 1,000,000 | 999,011 | 0 | 11 | 0 | 0 | 4.030 | 4.038 | MS | 10,523 | 0 | 09/18/2018 | 09/27/2035 |
| 3130AE-YE-4 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 4,995,000 | 100.5709 | 5,028,545 | 5,000,000 | 4,995,055 | 0 | 55 | 0 | 0 | 4.030 | 4.038 | MS | 52,614 | 0 | 09/18/2018 | 09/27/2035 |
| 3130AE-YL-8 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 999,500 | 100.8958 | 1,008,958 | 1,000,000 | 999,511 | 0 | 11 | 0 | 0 | 3.840 | 3.846 | MS | 9,920 | 0 | 09/20/2018 | 09/28/2028 |
| 3130AE-YW-4 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 1,000,000 | 100.2549 | 1,002,549 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.180 | 4.180 | MS | 10,798 | 0 | 09/20/2018 | 09/28/2035 |
| 3130AE-Z5-2 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 13,493,250 | 99.7880 | 13,471,380 | 13,500,000 | 13,493,358 | 0 | 108 | 0 | 0 | 4.270 | 4.275 | MS | 148,916 | 0 | 09/28/2018 | 09/28/2033 |
| 3130AF-3X-3 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 3,000,000 | 100.3556 | 3,010,668 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 4.300 | 4.300 | AO | 28,667 | 0 | 10/04/2018 | 10/11/2033 |
| 3130AF-4V-6 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 1,000,000 | 100.8357 | 1,008,357 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.000 | 4.000 | AO | 7,556 | 0 | 10/09/2018 | 10/23/2028 |
| 3130AF-4W-4 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 12,000,000 | 102.1353 | 12,256,236 | 12,000,000 | 12,000,000 | 0 | 0 | 0 | 0 | 4.100 | 4.100 | AO | 91,567 | 0 | 10/09/2018 | 10/24/2033 |
| 3130AF-4X-2 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 3,600,000 | 101.3973 | 3,650,303 | 3,600,000 | 3,600,000 | 0 | 0 | 0 | 0 | 4.250 | 4.250 | AO | 30,600 | 0 | 10/09/2018 | 10/19/2038 |
| 3130AF-AT-4 | FEDERAL HOME LOAN BANKS | 0 | | 2 | 1 | 5,000,000 | 101.9337 | 5,096,685 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 4.090 | 4.090 | MN | 33,515 | 0 | 10/18/2018 | 11/02/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 3130AF-AU-1 | FEDERAL HOME LOAN BANKS | | | 2 | 1 | 5,000,000 | 101.3206 | 5,066,030 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 4.250 | 4.250 | MN | 34,826 | 0 | 10/18/2018 | 11/02/2038 |
| 3130AF-CC-9 | FEDERAL HOME LOAN BANKS | | | 2 | 1 | 1,500,000 | 101.1781 | 1,517,672 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 4.220 | 4.220 | MN | 9,143 | 0 | 10/25/2018 | 11/09/2038 |
| 3130AF-CX-3 | FEDERAL HOME LOAN BANKS | | | 2 | 1 | 498,500 | 101.0900 | 505,450 | 500,000 | 498,507 | 0 | 7 | 0 | 0 | 4.170 | 4.195 | MN | 2,433 | 0 | 11/19/2018 | 11/19/2035 |
| 3130AF-EQ-6 | FEDERAL HOME LOAN BANKS | | | 2 | 1 | 5,740,000 | 100.2234 | 5,752,823 | 5,740,000 | 5,740,000 | 0 | 0 | 0 | 0 | 4.125 | 4.125 | MN | 27,624 | 0 | 12/10/2018 | 11/19/2030 |
| 3130AF-F4-4 | FEDERAL HOME LOAN BANKS | | | 2 | 1 | 999,500 | 100.1141 | 1,001,141 | 1,000,000 | 999,502 | 0 | 2 | 0 | 0 | 4.650 | 4.654 | MN | 5,942 | 0 | 11/09/2018 | 11/15/2038 |
| 3130AF-HG-5 | FEDERAL HOME LOAN BANKS | | | 2 | 1 | 250,000 | 100.8022 | 252,006 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 4.100 | 4.100 | JD | 712 | 0 | 11/29/2018 | 12/06/2030 |
| 3130AF-L5-4 | FEDERAL HOME LOAN BANKS | | | 2 | 1 | 4,000,000 | 100.5256 | 4,021,024 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 4.000 | 4.000 | JD | 3,111 | 0 | 12/13/2018 | 12/24/2030 |
| 3130AF-LC-9 | FEDERAL HOME LOAN BANKS | | | 2 | 1 | 250,000 | 100.6076 | 251,519 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 4.000 | 4.000 | JD | 278 | 0 | 12/14/2018 | 12/21/2033 |
| 3130AF-LC-9 | FEDERAL HOME LOAN BANKS | | | 2 | 1 | 8,000,000 | 100.6076 | 8,048,608 | 8,000,000 | 8,000,000 | 0 | 0 | 0 | 0 | 4.000 | 4.000 | JD | 8,889 | 0 | 12/14/2018 | 12/21/2033 |
| 3130AF-M2-0 | FEDERAL HOME LOAN BANKS | | | 2 | 1 | 250,000 | 99.9256 | 249,814 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 4.100 | 4.100 | JD | 85 | 0 | 12/20/2018 | 12/28/2038 |
| 3130AF-M2-0 | FEDERAL HOME LOAN BANKS | | | 2 | 1 | 1,000,000 | 99.9256 | 999,256 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.100 | 4.100 | JD | 342 | 0 | 12/20/2018 | 12/28/2038 |
| 3133EF-3G-0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | 2 | 1 | 9,319,337 | 91.4244 | 9,416,713 | 10,300,000 | 9,321,701 | 0 | 2,364 | 0 | 0 | 3.140 | 3.900 | AO | 65,582 | 0 | 12/10/2018 | 04/18/2036 |
| 3133EF-HG-5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 3,561,250 | 100.7554 | 3,526,439 | 3,500,000 | 3,559,482 | 0 | (1,768) | 0 | 0 | 3.610 | 3.486 | AO | 29,482 | 126,350 | 03/01/2018 | 10/07/2037 |
| 3133EG-B6-1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 1,388,535 | 88.6630 | 1,329,945 | 1,500,000 | 1,392,436 | 0 | 3,335 | 0 | 0 | 2.875 | 3.342 | AO | 10,781 | 43,125 | 10/30/2017 | 10/01/2040 |
| 3133EG-DZ-5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 350,000 | 94.0535 | 329,187 | 350,000 | 350,000 | 0 | 0 | 0 | 0 | 3.040 | 3.040 | MN | 1,212 | 10,640 | 06/01/2016 | 05/20/2036 |
| 3133EG-YV-1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | 2 | 1 | 645,442 | 92.2802 | 645,961 | 700,000 | 648,973 | 0 | 3,531 | 0 | 0 | 2.480 | 3.288 | AO | 3,472 | 17,360 | 02/06/2018 | 10/19/2029 |
| 3133EH-7J-6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 677,775 | 98.6810 | 690,767 | 700,000 | 679,065 | 0 | 1,290 | 0 | 0 | 3.000 | 3.326 | JJ | 9,567 | 10,500 | 03/05/2018 | 01/17/2030 |
| 3133EH-D2-6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 1,998,180 | 94.3852 | 1,887,704 | 2,000,000 | 1,998,186 | 0 | 54 | 0 | 0 | 3.250 | 3.256 | JJ | 31,597 | 48,750 | 09/27/2017 | 07/06/2040 |
| 3133EH-D3-4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 4,005,400 | 93.0783 | 3,723,132 | 4,000,000 | 4,005,214 | 0 | (139) | 0 | 0 | 3.330 | 3.323 | MS | 42,920 | 122,100 | 10/16/2017 | 09/05/2045 |
| 3133EH-H3-0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 4,796,602 | 95.2628 | 4,572,614 | 4,800,000 | 4,796,599 | 0 | 87 | 0 | 0 | 3.220 | 3.225 | JJ | 66,976 | 115,920 | 10/10/2017 | 01/25/2038 |
| 3133EH-L9-2 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 3,000,000 | 95.4772 | 2,864,316 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.190 | 3.190 | JJ | 41,204 | 71,775 | 10/20/2017 | 01/26/2037 |
| 3133EH-PY-3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 490,155 | 95.7562 | 478,781 | 500,000 | 490,677 | 0 | 502 | 0 | 0 | 2.950 | 3.111 | JD | 82 | 14,750 | 12/19/2017 | 06/29/2033 |
| 3133EJ-3E-7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | 2 | 1 | 10,000,000 | 100.7966 | 10,079,660 | 10,000,000 | 10,000,000 | 0 | 0 | 0 | 0 | 3.980 | 3.980 | JD | 13,267 | 0 | 12/11/2018 | 12/19/2033 |
| 3133EJ-A4-1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | 2 | 1 | 1,086,185 | 100.3044 | 1,090,309 | 1,087,000 | 1,086,198 | 0 | 13 | 0 | 0 | 3.730 | 3.739 | MS | 11,375 | 0 | 12/11/2018 | 09/20/2028 |
| 3133EJ-A5-8 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | 2 | 1 | 3,500,000 | 100.1625 | 3,505,688 | 3,500,000 | 3,500,000 | 0 | 0 | 0 | 0 | 4.080 | 4.080 | MS | 40,063 | 0 | 09/12/2018 | 09/20/2038 |
| 3133EJ-AF-6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | 2 | 1 | 4,898,886 | 95.3261 | 4,909,294 | 5,150,000 | 4,902,230 | 0 | 3,344 | 0 | 0 | 3.540 | 3.900 | JJ | 79,001 | 0 | 08/16/2018 | 01/25/2038 |
| 3133EJ-AL-3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 1,402,646 | 96.4985 | 1,350,979 | 1,400,000 | 1,402,557 | 0 | (89) | 0 | 0 | 3.310 | 3.297 | JJ | 19,952 | 23,170 | 01/23/2018 | 01/26/2038 |
| 3133EJ-AL-3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 2,804,580 | 96.4985 | 2,701,958 | 2,800,000 | 2,804,426 | 0 | (154) | 0 | 0 | 3.310 | 3.299 | JJ | 39,904 | 46,340 | 01/23/2018 | 01/26/2038 |
| 3133EJ-AM-1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 1,402,338 | 96.3399 | 1,348,759 | 1,400,000 | 1,402,281 | 0 | (57) | 0 | 0 | 3.380 | 3.370 | JJ | 20,374 | 23,660 | 01/23/2018 | 01/26/2043 |
| 3133EJ-AM-1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 1,300,000 | 96.3399 | 1,252,419 | 1,300,000 | 1,300,000 | 0 | 0 | 0 | 0 | 3.380 | 3.380 | JJ | 18,919 | 21,970 | 01/19/2018 | 01/26/2043 |
| 3133EJ-BG-3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | 2 | 1 | 1,800,000 | 97.4455 | 1,754,019 | 1,800,000 | 1,800,000 | 0 | 0 | 0 | 0 | 3.710 | 3.710 | FA | 27,640 | 33,390 | 01/24/2018 | 02/02/2043 |
| 3133EJ-BG-3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | 2 | 1 | 700,000 | 97.4455 | 682,119 | 700,000 | 700,000 | 0 | 0 | 0 | 0 | 3.710 | 3.710 | FA | 10,749 | 12,985 | 01/24/2018 | 02/02/2043 |
| 3133EJ-C2-3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | 2 | 1 | 999,500 | 101.8170 | 1,018,170 | 1,000,000 | 999,507 | 0 | 7 | 0 | 0 | 4.000 | 4.004 | MS | 10,556 | 0 | 09/19/2018 | 09/26/2033 |
| 3133EJ-C2-3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | 2 | 1 | 4,197,900 | 101.8170 | 4,276,314 | 4,200,000 | 4,197,928 | 0 | 28 | 0 | 0 | 4.000 | 4.004 | MS | 44,333 | 0 | 09/19/2018 | 09/26/2033 |
| 3133EJ-CQ-0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 1,382,164 | 98.2549 | 1,375,569 | 1,400,000 | 1,382,710 | 0 | 546 | 0 | 0 | 3.440 | 3.529 | FA | 18,060 | 24,080 | 02/16/2018 | 02/16/2038 |
| 3133EJ-CQ-0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 987,260 | 98.2549 | 982,549 | 1,000,000 | 987,650 | 0 | 390 | 0 | 0 | 3.440 | 3.529 | FA | 12,900 | 17,200 | 02/16/2018 | 02/16/2038 |
| 3133EJ-EQ-8 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 299,619 | 100.7838 | 302,351 | 300,000 | 299,633 | 0 | 14 | 0 | 0 | 3.530 | 3.540 | MS | 3,501 | 5,295 | 02/23/2018 | 03/02/2035 |
| 3133EJ-ER-6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 1,400,000 | 100.0274 | 1,400,384 | 1,400,000 | 1,400,000 | 0 | 0 | 0 | 0 | 3.570 | 3.570 | MS | 16,521 | 24,990 | 02/23/2018 | 03/02/2038 |
| 3133EJ-ES-4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 1,107,183 | 100.0860 | 1,100,946 | 1,100,000 | 1,107,025 | 0 | (158) | 0 | 0 | 3.670 | 3.629 | MS | 13,008 | 20,185 | 02/26/2018 | 03/05/2042 |
| 3133EJ-F5-3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | 2 | 1 | 10,484,250 | 100.0779 | 10,508,180 | 10,500,000 | 10,484,422 | 0 | 172 | 0 | 0 | 4.180 | 4.194 | AO | 97,533 | 0 | 10/03/2018 | 10/11/2033 |
| 3133EJ-G8-6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | 2 | 1 | 12,500,000 | 100.8045 | 12,600,563 | 12,500,000 | 12,500,000 | 0 | 0 | 0 | 0 | 4.350 | 4.350 | AO | 110,260 | 0 | 10/11/2018 | 10/18/2038 |
| 3133EJ-GG-8 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 300,555 | 101.5892 | 304,768 | 300,000 | 300,524 | 0 | (31) | 0 | 0 | 3.320 | 3.301 | MS | 2,960 | 4,980 | 03/07/2018 | 03/14/2030 |
| 3133EJ-HU-6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | 2 | 1 | 500,000 | 100.0489 | 500,245 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 4.000 | 4.000 | MS | 5,167 | 10,000 | 03/23/2018 | 03/28/2033 |
| 3133EJ-HX-0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 498,335 | 101.1340 | 505,670 | 500,000 | 498,410 | 0 | 75 | 0 | 0 | 3.340 | 3.371 | MS | 4,268 | 8,350 | 03/22/2018 | 09/29/2031 |
| 3133EJ-JQ-3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 249,688 | 99.9922 | 249,981 | 250,000 | 249,702 | 0 | 14 | 0 | 0 | 3.920 | 3.932 | AO | 2,396 | 4,900 | 03/29/2018 | 04/03/2031 |
| 3133EJ-L8-0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 5,000,000 | 101.6350 | 5,081,750 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 4.160 | 4.160 | AO | 38,133 | 0 | 10/18/2018 | 10/25/2033 |
| 3133EJ-TA-7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 2,997,000 | 100.3099 | 3,009,297 | 3,000,000 | 2,997,075 | 0 | 75 | 0 | 0 | 4.150 | 4.159 | JD | 1,383 | 62,250 | 06/22/2018 | 06/27/2033 |
| 3133EJ-UZ-0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 2,499,375 | 100.0180 | 2,500,450 | 2,500,000 | 2,499,398 | 0 | 23 | 0 | 0 | 3.920 | 3.923 | JJ | 42,739 | 0 | 07/16/2018 | 07/24/2028 |
| 3133EJ-VS-5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 850,000 | 100.4091 | 853,477 | 850,000 | 850,000 | 0 | 0 | 0 | 0 | 4.140 | 4.140 | FA | 14,565 | 0 | 07/24/2018 | 08/02/2038 |
| 3133EJ-XQ-7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 999,500 | 99.6878 | 996,878 | 1,000,000 | 999,510 | 0 | 10 | 0 | 0 | 4.040 | 4.044 | FA | 14,364 | 0 | 08/28/2018 | 08/23/2038 |
| 3133EJ-ZF-9 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | 2 | 1 | 6,000,000 | 99.8658 | 5,991,948 | 6,000,000 | 6,000,000 | 0 | 0 | 0 | 0 | 4.050 | 4.050 | MS | 73,575 | 0 | 09/04/2018 | 09/12/2033 |
| 3133MA-WE-5 | FEDERAL HOME LOAN BANKS | | | | 1 | 629,860 | 135.7653 | 678,827 | 500,000 | 585,764 | 0 | (5,615) | 0 | 0 | 7.125 | 5.086 | FA | 13,458 | 35,625 | 04/20/2009 | 02/15/2030 |
| 3133XF-J4-9 | FEDERAL HOME LOAN BANKS | | | | 1 | 3,015,852 | 129.8278 | 3,635,178 | 2,800,000 | 2,968,832 | 0 | (6,023) | 0 | 0 | 5.625 | 5.094 | MS | 46,813 | 157,500 | 04/17/2009 | 03/14/2036 |
| 3134A3-U5-3 | FEDERAL HOME LOAN MORTGAGE CORPORATION | | | | 1 | 2,097,040 | 70.6366 | 3,779,058 | 5,350,000 | 3,103,172 | 0 | 153,933 | 0 | 0 | 0.000 | 5.153 | N/A | 0 | 0 | 04/14/2011 | 09/15/2029 |
| 3134A4-AB-0 | FEDERAL HOME LOAN MORTGAGE CORPORATION | | | | 1 | 1,432,538 | 66.7874 | 2,610,052 | 3,908,000 | 2,101,201 | 0 | 102,166 | 0 | 0 | 0.000 | 5.089 | N/A | 0 | 0 | 03/14/2018 | 03/15/2031 |
| 3134A4-AB-0 | FEDERAL HOME LOAN MORTGAGE CORPORATION | | | | 1 | 427,097 | 66.7874 | 841,521 | 1,260,000 | 664,434 | 0 | 33,663 | 0 | 0 | 0.000 | 5.273 | N/A | 0 | 0 | 12/18/2012 | 03/15/2031 |
| 3134A4-CG-7 | FEDERAL HOME LOAN MORTGAGE CORPORATION | | | | 1 | 859,815 | 76.1710 | 1,713,848 | 2,250,000 | 1,396,818 | 0 | 74,430 | 0 | 0 | 0.000 | 5.551 | N/A | 0 | 0 | 03/19/2010 | 09/15/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 3134A4-CH-5 | FEDERAL HOME LOAN MORTGAGE CORPORATIONS | B | | | 1 | 541,013 | 74.7077 | 1,008,554 | 1,350,000 | 842,296 | 0 | 42,075 | 0 | 0 | 0.000 | 5.191 | N/A | 0 | 0 | 05/11/2010 | 03/15/2028 |
| 3134A4-CH-5 | FEDERAL HOME LOAN MORTGAGE CORPORATIONS | C | | | 1 | 325,629 | 74.7077 | 672,369 | 900,000 | 537,962 | 0 | 29,248 | 0 | 0 | 0.000 | 5.669 | N/A | 0 | 0 | 01/07/2010 | 03/15/2028 |
| 3134A4-KY-9 | FEDERAL HOME LOAN MORTGAGE CORPORATION | C | | | 1 | 313,297 | 63.7728 | 350,750 | 550,000 | 347,743 | 0 | 11,578 | 0 | 0 | 0.000 | 3.415 | N/A | 0 | 0 | 12/01/2015 | 07/15/2032 |
| 3134A4-NR-1 | FEDERAL HOME LOAN MORTGAGE CORP | B | | | 1 | 886,856 | 68.6388 | 1,736,562 | 2,530,000 | 1,394,373 | 0 | 70,167 | 0 | 0 | 0.000 | 5.230 | N/A | 0 | 0 | 05/11/2010 | 07/15/2030 |
| 3134A4-NS-9 | FEDERAL HOME LOAN MORTGAGE CORP | B | | | 1 | 469,406 | 67.2617 | 483,612 | 719,000 | 481,627 | 0 | 12,221 | 0 | 0 | 0.000 | 3.356 | N/A | 0 | 0 | 03/22/2018 | 01/15/2031 |
| 3134G4-GW-2 | FREDDIE MAC | C | | 2 | 1 | 270,000 | 100.0061 | 270,016 | 270,000 | 270,000 | 0 | 0 | 0 | 0 | 4.125 | 4.125 | AO | 2,475 | 11,138 | 09/17/2013 | 10/11/2033 |
| 31358C-7X-8 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | B | | | 1 | 751,788 | 91.3008 | 1,369,512 | 1,500,000 | 1,253,300 | 0 | 65,033 | 0 | 0 | 0.000 | 5.400 | N/A | 0 | 0 | 05/26/2009 | 05/15/2022 |
| 31358D-DG-6 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | B | | | 1 | 2,269,876 | 70.0383 | 2,381,302 | 3,400,000 | 2,334,958 | 0 | 65,082 | 0 | 0 | 0.000 | 3.433 | N/A | 0 | 0 | 03/02/2018 | 01/15/2030 |
| 31358D-DR-2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | B | | | 1 | 7,327,352 | 69.2185 | 8,832,281 | 12,760,000 | 8,298,402 | 0 | 289,235 | 0 | 0 | 0.000 | 3.791 | N/A | 0 | 0 | 02/14/2018 | 05/15/2030 |
| 31358D-DR-2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | C | | | 1 | 295,115 | 69.2185 | 346,093 | 500,000 | 334,678 | 0 | 11,608 | 0 | 0 | 0.000 | 3.561 | N/A | 0 | 0 | 06/05/2015 | 05/15/2030 |
| 31358D-DS-0 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | B | | | 1 | 3,860,427 | 67.8124 | 5,201,211 | 7,670,000 | 4,740,265 | 0 | 186,251 | 0 | 0 | 0.000 | 4.054 | N/A | 0 | 0 | 09/15/2015 | 11/15/2030 |
| 31359Y-CY-1 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | C | | | 1 | 330,271 | 73.8639 | 686,934 | 930,000 | 526,856 | 0 | 30,470 | 0 | 0 | 0.000 | 6.047 | N/A | 0 | 0 | 01/07/2010 | 07/15/2028 |
| 31364E-AV-6 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | B | | | 1 | 738,542 | 75.8224 | 1,516,448 | 2,000,000 | 1,242,767 | 0 | 65,633 | 0 | 0 | 0.000 | 5.500 | N/A | 0 | 0 | 05/26/2009 | 10/08/2027 |
| 31364E-BA-1 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | B | | | 1 | 834,723 | 74.5975 | 1,663,524 | 2,230,000 | 1,469,716 | 0 | 82,370 | 0 | 0 | 0.000 | 5.031 | N/A | 0 | 0 | 03/19/2010 | 03/23/2028 |
| 338035-DQ-8 | FISHERS IND ECONOMIC DEV REV | D | | 2 | 1FE | 5,669,095 | 108.1880 | 5,706,917 | 5,275,000 | 5,649,994 | 0 | (19,101) | 0 | 0 | 5.750 | 4.035 | FA | 126,380 | 0 | 09/27/2018 | 02/01/2038 |
| 347314-BF-2 | FORT EUSTIS/FORT STORY LLC VA MILITARY H | D | | 2 | 1FE | 572,855 | 108.0020 | 540,010 | 500,000 | 568,717 | 0 | (4,007) | 0 | 0 | 5.510 | 4.117 | JD | 1,224 | 27,550 | 12/18/2017 | 12/15/2040 |
| 359900-8X-8 | FULTON CNTY GA DEV AUTH REV | | | 1 | 1FE | 500,000 | 104.3890 | 521,945 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 4.234 | 4.234 | MN | 3,528 | 21,170 | 02/16/2017 | 11/01/2047 |
| 412493-AG-3 | HARFORD CNTY MD ECONOMIC DEV REV | | | 1 | 1FE | 1,803,720 | 118.2780 | 2,016,640 | 1,705,000 | 1,787,752 | 0 | (1,770) | 0 | 0 | 7.600 | 7.144 | JD | 5,759 | 130,909 | 05/11/2010 | 12/15/2039 |
| 412493-AG-3 | HARFORD CNTY MD ECONOMIC DEV REV | C | | 1 | 1FE | 315,000 | 118.2780 | 372,576 | 315,000 | 315,000 | 0 | 0 | 0 | 0 | 7.600 | 7.599 | JD | 1,064 | 24,130 | 12/16/2009 | 12/15/2039 |
| 413890-EQ-3 | HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV | B | | 3 | 1FE | 614,679 | 29.9640 | 693,667 | 2,315,000 | 699,353 | 0 | 30,469 | 0 | 0 | 0.000 | 4.504 | N/A | 0 | 0 | 02/08/2016 | 11/15/2045 |
| 41978C-AR-6 | HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE | D | | 2 | 1FE | 1,000,000 | 99.5050 | 995,050 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.894 | 3.894 | JJ | 19,470 | 36,128 | 07/13/2017 | 07/01/2037 |
| 41978C-AS-4 | HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE | D | | 2 | 1FE | 8,550,000 | 100.4970 | 8,592,494 | 8,550,000 | 8,550,000 | 0 | 0 | 0 | 0 | 4.144 | 4.144 | JJ | 177,156 | 328,723 | 07/13/2017 | 07/01/2047 |
| 42219U-BQ-4 | HEALTH CARE AUTH FOR BAPTIST HEALTH ALA | D | | 1 | 2FE | 7,401,100 | 108.2830 | 7,579,810 | 7,000,000 | 7,399,458 | 0 | (1,642) | 0 | 0 | 5.500 | 5.093 | MN | 49,194 | 192,500 | 09/27/2018 | 11/15/2043 |
| 44372B-CP-6 | HUDSON CNTY N J IMPT AUTH FAC LEASE REV | | | | 1FE | 604,232 | 112.4540 | 652,233 | 580,000 | 592,508 | 0 | (1,365) | 0 | 0 | 7.400 | 7.001 | JD | 3,577 | 45,325 | 06/16/2009 | 12/01/2025 |
| 452252-FH-7 | ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R | | | 1 | 1FE | 209,384 | 125.4960 | 250,992 | 200,000 | 206,531 | 0 | (185) | 0 | 0 | 6.184 | 5.850 | JJ | 6,184 | 0 | 10/17/2011 | 01/01/2034 |
| 472682-QW-6 | JEFFERSON CNTY ALA SWR REV | B | | 3 | 1FE | 128,650 | 43.4840 | 217,420 | 500,000 | 179,120 | 0 | 11,302 | 0 | 0 | 0.000 | 6.625 | N/A | 0 | 0 | 11/20/2013 | 10/01/2034 |
| 485512-KT-3 | KANSAS ST TPK AUTH TPK REV | C | | 2 | 1FE | 150,000 | 102.4600 | 153,690 | 150,000 | 150,000 | 0 | 0 | 0 | 0 | 6.740 | 6.739 | MS | 3,370 | 10,110 | 11/04/2009 | 09/01/2039 |
| 491552-UZ-6 | KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV | D | | 1 | 1FE | 10,096,920 | 115.1250 | 10,361,250 | 9,000,000 | 10,078,830 | 0 | (18,090) | 0 | 0 | 5.722 | 4.384 | JJ | 257,490 | 0 | 09/27/2018 | 07/01/2030 |
| 494787-DF-8 | KING CNTY WASH PUB HOSP DIST NO 001 HOSP | | | 2 | 2FE | 1,163,647 | 107.1130 | 1,231,800 | 1,150,000 | 1,153,208 | 0 | (2,022) | 0 | 0 | 8.000 | 7.792 | JD | 4,089 | 92,000 | 08/16/2011 | 06/15/2040 |
| 494787-DF-8 | KING CNTY WASH PUB HOSP DIST NO 001 HOSP | C | | 2 | 2FE | 500,000 | 107.1130 | 535,565 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 8.000 | 7.999 | JD | 1,778 | 40,000 | 06/11/2010 | 06/15/2040 |
| 496444-AA-8 | KINGSPORT TENN HSG & REDEV AUTH MULTIFAM | D | | | 1FE | 1,000,000 | 100.6250 | 1,006,250 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.650 | 3.650 | JJ | 304 | 0 | 12/21/2018 | 01/01/2037 |
| 499396-AV-1 | KNOX CNTY IND ECONOMIC DEV REV | | | 1 | 3FE | 480,000 | 101.4630 | 487,022 | 480,000 | 480,000 | 0 | 0 | 0 | 0 | 5.900 | 5.899 | AO | 7,080 | 14,160 | 04/13/2012 | 04/01/2034 |
| 510849-FM-9 | LAKE STEVENS SWR DIST WASH SWR REV | | | 2 | 1FE | 1,533,100 | 105.8480 | 1,444,825 | 1,365,000 | 1,388,542 | 0 | (11,901) | 0 | 0 | 6.564 | 5.560 | MN | 14,933 | 89,599 | 02/08/2016 | 11/01/2030 |
| 537445-QF-8 | LITTLE ROCK ARK SWR REV | C | | 2 | 1FE | 281,413 | 112.5800 | 281,450 | 250,000 | 281,312 | 0 | (100) | 0 | 0 | 5.000 | 2.800 | AO | 3,125 | 0 | 12/20/2018 | 10/01/2033 |
| 542403-AC-4 | LONG BEACH CALIF ARPT REV | | | 2 | 1FE | 834,808 | 103.0990 | 855,722 | 830,000 | 830,761 | 0 | (778) | 0 | 0 | 7.765 | 7.658 | JD | 5,371 | 64,450 | 05/04/2011 | 06/01/2039 |
| 542403-AC-4 | LONG BEACH CALIF ARPT REV | C | | 2 | 1FE | 250,000 | 103.0990 | 257,748 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 7.765 | 7.764 | JD | 1,618 | 19,413 | 11/20/2009 | 06/01/2039 |
| 544445-EN-5 | LOS ANGELES CALIF DEPT ARPTS ARPT REV | D | | 2 | 1FE | 1,535,534 | 114.6390 | 1,604,946 | 1,400,000 | 1,533,711 | 0 | (1,823) | 0 | 0 | 5.000 | 3.780 | MN | 8,944 | 46,667 | 11/02/2018 | 05/15/2036 |
| 544445-ER-6 | LOS ANGELES CALIF DEPT ARPTS ARPT REV | C | | 2 | 1FE | 1,127,340 | 112.3120 | 1,123,120 | 1,000,000 | 1,118,983 | 0 | (8,357) | 0 | 0 | 5.000 | 3.500 | MN | 6,389 | 33,333 | 03/01/2018 | 05/15/2044 |
| 544445-ER-6 | LOS ANGELES CALIF DEPT ARPTS ARPT REV | D | | 2 | 1FE | 5,636,700 | 112.3120 | 5,615,600 | 5,000,000 | 5,594,916 | 0 | (41,784) | 0 | 0 | 5.000 | 3.500 | MN | 31,944 | 166,667 | 03/01/2018 | 05/15/2044 |
| 544495-VX-9 | LOS ANGELES CALIF DEPT WTR & PWR REV | | | 1 | 1FE | 1,120,000 | 116.1850 | 1,301,272 | 1,120,000 | 1,120,000 | 0 | 0 | 0 | 0 | 5.516 | 5.516 | JJ | 30,890 | 61,779 | 08/18/2010 | 07/01/2027 |
| 544495-VY-7 | LOS ANGELES CALIF DEPT WTR & PWR REV | | | 1 | 1FE | 1,303,440 | 138.6630 | 1,386,630 | 1,000,000 | 1,285,786 | 0 | (5,366) | 0 | 0 | 6.574 | 4.681 | JJ | 32,870 | 65,740 | 07/01/2015 | 07/01/2045 |
| 544495-VY-7 | LOS ANGELES CALIF DEPT WTR & PWR REV | D | | 1 | 1FE | 1,466,120 | 138.6630 | 1,386,630 | 1,000,000 | 1,451,833 | 0 | (9,689) | 0 | 0 | 6.574 | 3.841 | JJ | 32,870 | 65,740 | 06/29/2017 | 07/01/2045 |
| 544652-6F-2 | LOS ANGELES CALIF WASTEWTR SYS REV | | | 1 | 1FE | 2,726,288 | 125.1730 | 2,503,460 | 2,000,000 | 2,679,137 | 0 | (8,801) | 0 | 0 | 5.813 | 3.538 | JD | 9,688 | 58,130 | 09/01/2016 | 06/01/2040 |
| 544712-2H-4 | LOS ANGELES CNTY CALIF MET TRANSN AUTH S | D | | 1 | 1FE | 1,956,884 | 120.4990 | 1,988,234 | 1,650,000 | 1,954,586 | 0 | (2,298) | 0 | 0 | 5.735 | 4.360 | JD | 7,886 | 47,314 | 09/26/2018 | 06/01/2039 |
| 54659L-AT-1 | LOUISVILLE & JEFFERSON CNTY KY METRO GOV | D | | 2 | 1FE | 3,329,430 | 111.5560 | 3,346,680 | 3,000,000 | 3,313,370 | 0 | (16,060) | 0 | 0 | 5.750 | 3.351 | AO | 43,125 | 86,250 | 09/27/2018 | 10/01/2042 |
| 56052F-FK-6 | MAINE ST HSG AUTH MTG PUR | | | 2 | 1FE | 1,000,000 | 94.7650 | 947,650 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.289 | 3.289 | MN | 4,203 | 16,445 | 09/08/2016 | 11/15/2031 |
| 56678P-AQ-0 | MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE | D | | 2 | 1FE | 275,758 | 111.5930 | 278,983 | 250,000 | 275,758 | 0 | 0 | 0 | 0 | 5.000 | 3.721 | MS | 0 | 0 | 12/06/2018 | 09/01/2037 |
| 57419R-L7-8 | MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C | | | 2 | 1FE | 750,000 | 101.0980 | 758,235 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 4.416 | 4.416 | MS | 11,040 | 22,080 | 04/07/2017 | 09/01/2037 |
| 574218-4K-6 | MARYLAND ST HEALTH & HIGHER EDL FACS AUT | D | | 1 | 1FE | 1,250,000 | 98.2500 | 1,228,125 | 1,250,000 | 1,250,000 | 0 | 0 | 0 | 0 | 4.165 | 4.165 | JJ | 26,031 | 27,767 | 12/13/2017 | 07/01/2048 |
| 574300-HY-8 | MARYLAND ST TRANSN AUTH TRANSN FACS PROJ | D | | 1 | 1FE | 12,648,680 | 116.7910 | 12,847,010 | 11,000,000 | 12,617,309 | 0 | (31,371) | 0 | 0 | 5.788 | 4.055 | JJ | 318,340 | 0 | 09/27/2018 | 07/01/2029 |
| 575832-TW-0 | MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ | C | | 1 | 1FE | 542,675 | 117.2390 | 586,195 | 500,000 | 533,000 | 0 | (2,112) | 0 | 0 | 5.832 | 5.060 | MN | 4,860 | 29,160 | 12/03/2013 | 05/01/2030 |
| 57586E-NA-5 | MASSACHUSETTS ST HEALTH & EDL FACS AUTH | | | 1 | 2FE | 176,190 | 102.2770 | 178,985 | 175,000 | 175,190 | 0 | (117) | 0 | 0 | 6.477 | 6.400 | JJ | 5,667 | 14,249 | 05/11/2010 | 07/01/2020 |
| 57586E-NA-5 | MASSACHUSETTS ST HEALTH & EDL FACS AUTH | C | | 1 | 2FE | 70,000 | 102.2770 | 71,594 | 70,000 | 70,000 | 0 | 0 | 0 | 0 | 6.477 | 6.477 | JJ | 2,267 | 5,667 | 11/13/2009 | 07/01/2020 |
| 57586N-3A-7 | MASSACHUSETTS ST HSG FIN AGY | D | | 2 | 1FE | 750,000 | 101.4950 | 761,213 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 4.484 | 4.484 | JD | 4,297 | 0 | 10/30/2018 | 12/01/2033 |
| 57586N-3F-6 | MASSACHUSETTS ST HSG FIN AGY | D | | | 1FE | 3,250,000 | 101.6930 | 3,305,023 | 3,250,000 | 3,250,000 | 0 | 0 | 0 | 0 | 3.875 | 3.875 | MON | 10,495 | 0 | 12/07/2018 | 01/01/2039 |
| 57586N-MV-0 | MASSACHUSETTS ST HSG FIN AGY | | | 2 | 1FE | 306,531 | 101.6720 | 310,100 | 305,000 | 305,700 | 0 | (49) | 0 | 0 | 4.836 | 4.771 | JD | 1,229 | 10,407 | 09/27/2012 | 06/01/2043 |
| 57586N-YV-7 | MASSACHUSETTS ST HSG FIN AGY | | | 2 | 1FE | 855,000 | 101.2940 | 866,064 | 855,000 | 855,000 | 0 | 0 | 0 | 0 | 4.614 | 4.614 | JD | 3,287 | 39,450 | 03/18/2015 | 12/01/2053 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 57586N-YV-7 | MASSACHUSETTS ST HSG FIN AGY | C | | 2 | 1FE | 170,000 | 101.2940 | 172,200 | 170,000 | 170,000 | 0 | 0 | 0 | 0 | 4.614 | 4.614 | JD | 654 | 7,844 | 03/18/2015 | 12/01/2053 |
| 57587A-TG-3 | MASSACHUSETTS ST HSG FIN AGY HSG REV | | | 2 | 1FE | 1,000,000 | 101.2050 | 1,012,050 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.200 | 4.200 | JD | 3,500 | 21,000 | 11/30/2016 | 06/01/2046 |
| 575896-JX-4 | MASSACHUSETTS ST PORT AUTH REV | | | 2 | 1FE | 166,106 | 108.0370 | 162,056 | 150,000 | 156,352 | 0 | (703) | 0 | 0 | 5.000 | 3.699 | JJ | 3,750 | 0 | 07/11/2012 | 07/01/2030 |
| 575896-RS-6 | MASSACHUSETTS ST PORT AUTH REV | | | 2 | 1FE | 1,666,000 | 101.5550 | 1,777,213 | 1,750,000 | 1,669,147 | 0 | 703 | 0 | 0 | 4.000 | 4.288 | JJ | 35,000 | 0 | 12/02/2016 | 07/01/2046 |
| 575898-CS-8 | MASSACHUSETTS ST PORT AUTH SPL FACS REV | 0 | | 1 | 1FE | 7,408,728 | 117.1920 | 7,558,884 | 6,450,000 | 7,394,777 | 0 | (13,951) | 0 | 0 | 6.202 | 4.644 | JJ | 200,015 | 0 | 09/27/2018 | 07/01/2031 |
| 575898-CT-6 | MASSACHUSETTS ST PORT AUTH SPL FACS REV | | | 1 | 1FE | 1,400,000 | 123.1340 | 1,723,876 | 1,400,000 | 1,400,000 | 0 | 0 | 0 | 0 | 6.352 | 6.352 | JJ | 44,464 | 88,928 | 06/09/2011 | 07/01/2037 |
| 575898-CT-6 | MASSACHUSETTS ST PORT AUTH SPL FACS REV | 0 | | 1 | 1FE | 660,248 | 123.1340 | 677,237 | 550,000 | 659,333 | 0 | (914) | 0 | 0 | 6.352 | 4.728 | JJ | 17,468 | 0 | 09/27/2018 | 07/01/2037 |
| 584556-EB-6 | MEDICAL CTR EDL BLDG CORP MISS REV | C | | 1,2 | 1FE | 510,000 | 104.8020 | 534,490 | 510,000 | 510,000 | 0 | 0 | 0 | 0 | 6.842 | 6.841 | JD | 2,908 | 34,894 | 06/16/2010 | 06/01/2035 |
| 584556-FH-2 | MEDICAL CTR EDL BLDG CORP MISS REV | C | | 2 | 1FE | 275,543 | 111.4610 | 278,653 | 250,000 | 275,400 | 0 | (143) | 0 | 0 | 5.000 | 3.590 | JD | 1,042 | 0 | 12/10/2018 | 06/01/2042 |
| 584556-FH-2 | MEDICAL CTR EDL BLDG CORP MISS REV | 0 | | 2 | 1FE | 10,432,039 | 111.4610 | 10,549,784 | 9,465,000 | 10,426,635 | 0 | (5,404) | 0 | 0 | 5.000 | 3.590 | JD | 39,438 | 0 | 12/10/2018 | 06/01/2042 |
| 59259N-ZH-9 | METROPOLITAN TRANSN AUTH N Y DEDICATED T | | | 1 | 1FE | 1,000,000 | 141.9530 | 1,419,530 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 7.336 | 7.335 | MN | 9,374 | 73,360 | 04/23/2009 | 11/15/2039 |
| 59259Y-BF-5 | METROPOLITAN TRANSN AUTH N Y REV | | | 1 | 1FE | 1,370,950 | 118.7290 | 1,662,206 | 1,400,000 | 1,374,873 | 0 | 591 | 0 | 0 | 5.871 | 6.023 | MN | 10,503 | 82,194 | 06/30/2011 | 11/15/2039 |
| 59259Y-BZ-1 | METROPOLITAN TRANSN AUTH N Y REV | C | | 1 | 1FE | 665,070 | 128.7440 | 643,720 | 500,000 | 656,935 | 0 | (4,546) | 0 | 0 | 6.648 | 4.345 | MN | 4,247 | 33,240 | 02/28/2017 | 11/15/2039 |
| 59259Y-CA-5 | METROPOLITAN TRANSN AUTH N Y REV | | | 1 | 1FE | 696,765 | 123.1270 | 855,733 | 695,000 | 696,364 | 0 | (66) | 0 | 0 | 6.548 | 6.525 | MN | 5,815 | 45,509 | 03/25/2010 | 11/15/2031 |
| 59259Y-CA-5 | METROPOLITAN TRANSN AUTH N Y REV | C | | 1 | 1FE | 506,283 | 123.1270 | 621,791 | 505,000 | 505,991 | 0 | (48) | 0 | 0 | 6.548 | 6.525 | MN | 4,225 | 33,067 | 03/25/2010 | 11/15/2031 |
| 59259Y-DK-2 | METROPOLITAN TRANSN AUTH N Y REV | | | 1 | 1FE | 155,000 | 115.5080 | 179,037 | 155,000 | 155,000 | 0 | 0 | 0 | 0 | 6.200 | 6.199 | MN | 1,228 | 9,610 | 07/01/2010 | 11/15/2026 |
| 59333N-ND-1 | MIAMI-DADE CNTY FLA SPL OBLIG | @ | | | 1FE | 137,700 | 54.5210 | 545,210 | 1,000,000 | 289,821 | 0 | 21,917 | 0 | 0 | 0.000 | 8.020 | N/A | 0 | 0 | 07/02/2009 | 10/01/2034 |
| 59333N-NE-9 | MIAMI-DADE CNTY FLA SPL OBLIG | @ | | | 1FE | 126,640 | 52.1170 | 521,170 | 1,000,000 | 267,034 | 0 | 20,242 | 0 | 0 | 0.000 | 8.040 | N/A | 0 | 0 | 07/02/2009 | 10/01/2035 |
| 59333N-NF-6 | MIAMI-DADE CNTY FLA SPL OBLIG | @ | | | 1FE | 116,430 | 49.6940 | 496,940 | 1,000,000 | 245,952 | 0 | 18,687 | 0 | 0 | 0.000 | 8.060 | N/A | 0 | 0 | 07/02/2009 | 10/01/2036 |
| 59333N-NG-4 | MIAMI-DADE CNTY FLA SPL OBLIG | @ | | | 1FE | 111,280 | 47.3360 | 492,294 | 1,040,000 | 235,502 | 0 | 17,935 | 0 | 0 | 0.000 | 8.080 | N/A | 0 | 0 | 07/02/2009 | 10/01/2037 |
| 59333N-NH-2 | MIAMI-DADE CNTY FLA SPL OBLIG | @ | | | 1FE | 98,300 | 45.0470 | 450,470 | 1,000,000 | 208,410 | 0 | 15,909 | 0 | 0 | 0.000 | 8.100 | N/A | 0 | 0 | 07/02/2009 | 10/01/2038 |
| 59333N-NJ-8 | MIAMI-DADE CNTY FLA SPL OBLIG | @ | | | 1FE | 90,270 | 42.9130 | 429,130 | 1,000,000 | 191,734 | 0 | 14,670 | 0 | 0 | 0.000 | 8.120 | N/A | 0 | 0 | 07/02/2009 | 10/01/2039 |
| 59333N-NP-4 | MIAMI-DADE CNTY FLA SPL OBLIG | @ | | | 1FE | 337,560 | 34.0400 | 510,600 | 1,500,000 | 416,336 | 0 | 8,602 | 0 | 0 | 0.000 | 5.040 | N/A | 0 | 0 | 10/08/2014 | 10/01/2044 |
| 59333N-NQ-2 | MIAMI-DADE CNTY FLA SPL OBLIG | @ | | | 1FE | 374,693 | 32.4740 | 568,295 | 1,750,000 | 462,135 | 0 | 22,440 | 0 | 0 | 0.000 | 5.040 | N/A | 0 | 0 | 10/08/2014 | 10/01/2045 |
| 59333P-2R-8 | MIAMI-DADE CNTY FLA AVIATION REV | 0 | | 2 | 1FE | 4,000,000 | 94.4640 | 3,778,560 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 3.732 | 3.732 | AO | 37,320 | 149,280 | 08/11/2017 | 10/01/2037 |
| 59334D-GU-2 | MIAMI-DADE CNTY FLA WTR & SWR REV | C | | 2 | 1FE | 362,450 | 105.4680 | 369,138 | 350,000 | 352,794 | 0 | (1,505) | 0 | 0 | 5.000 | 4.519 | AO | 4,375 | 17,500 | 08/03/2011 | 10/01/2034 |
| 59334P-CN-5 | MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA | | | 2 | 1FE | 450,122 | 102.0160 | 448,870 | 440,000 | 440,831 | 0 | (1,588) | 0 | 0 | 6.710 | 6.320 | JJ | 14,762 | 29,524 | 05/11/2010 | 07/01/2029 |
| 59334P-CP-0 | MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA | | | 2 | 1FE | 1,087,086 | 101.8770 | 1,084,990 | 1,065,000 | 1,066,965 | 0 | (3,745) | 0 | 0 | 6.910 | 6.529 | JJ | 36,796 | 73,592 | 05/11/2010 | 07/01/2039 |
| 59447P-ZG-9 | MICHIGAN FIN AUTH REV | | | 2 | 1FE | 277,643 | 113.4190 | 283,548 | 250,000 | 266,680 | 0 | (1,133) | 0 | 0 | 5.000 | 3.650 | JJ | 6,250 | 0 | 08/28/2014 | 07/01/2025 |
| 59447P-ZH-7 | MICHIGAN FIN AUTH REV | | | 2 | 1FE | 273,105 | 112.8700 | 282,175 | 250,000 | 263,998 | 0 | (943) | 0 | 0 | 5.000 | 3.860 | JJ | 6,250 | 0 | 08/28/2014 | 07/01/2026 |
| 59465M-W9-2 | MICHIGAN ST HSG DEV AUTH RENTAL HSG REV | | | 2 | 1FE | 1,145,000 | 97.8900 | 1,120,841 | 1,145,000 | 1,145,000 | 0 | 0 | 0 | 0 | 3.736 | 3.736 | AO | 10,694 | 42,777 | 08/12/2016 | 10/01/2033 |
| 594712-PP-0 | MICHIGAN ST UNIV REVS | | | 1,2 | 1FE | 294,595 | 118.9000 | 285,360 | 240,000 | 286,460 | 0 | (1,380) | 0 | 0 | 6.173 | 4.000 | FA | 5,597 | 7,408 | 05/26/2016 | 02/15/2050 |
| 60416S-PZ-7 | MINNESOTA ST HSG FIN AGY | | | 2 | 1FE | 630,000 | 99.5760 | 627,329 | 630,000 | 630,000 | 0 | 0 | 0 | 0 | 4.200 | 4.200 | JJ | 13,230 | 648 | 05/26/2016 | 07/01/2037 |
| 60534R-V6-3 | MISSISSIPPI DEV BK SPL OBLIG | | | 2 | 3FE | 1,000,000 | 104.6990 | 1,046,990 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 6.250 | 6.249 | AO | 15,625 | 62,500 | 04/28/2011 | 10/01/2026 |
| 60534R-V7-1 | MISSISSIPPI DEV BK SPL OBLIG | | | 2 | 3FE | 388,972 | 104.6800 | 418,720 | 400,000 | 391,526 | 0 | 409 | 0 | 0 | 6.500 | 6.750 | AO | 6,500 | 26,000 | 04/28/2011 | 10/01/2031 |
| 625506-HN-3 | MULTNOMAH CNTY ORE | @ | | | 1FE | 399,078 | 95.8900 | 834,243 | 870,000 | 788,445 | 0 | 52,922 | 0 | 0 | 0.000 | 7.070 | N/A | 0 | 0 | 03/10/2009 | 06/01/2020 |
| 625506-HQ-6 | MULTNOMAH CNTY ORE | @ | | | 1FE | 987,675 | 89.9380 | 2,248,450 | 2,500,000 | 1,966,515 | 0 | 133,411 | 0 | 0 | 0.000 | 7.150 | N/A | 0 | 0 | 03/09/2009 | 06/01/2022 |
| 645913-AA-2 | NEW JERSEY ECONOMIC DEV AUTH ST PENSION | | | | 2FE | 2,689,763 | 121.1270 | 2,725,358 | 2,250,000 | 2,579,912 | 0 | (23,789) | 0 | 0 | 7.425 | 5.324 | FA | 63,113 | 167,063 | 02/08/2016 | 02/15/2029 |
| 645913-AY-0 | NEW JERSEY ECONOMIC DEV AUTH ST PENSION | C | | | 1FE | 1,538,160 | 96.0000 | 1,920,000 | 2,000,000 | 1,921,728 | 0 | 67,163 | 0 | 0 | 0.000 | 3.589 | N/A | 0 | 0 | 09/28/2012 | 02/15/2020 |
| 646136-WV-9 | NEW JERSEY ST TRANSN TR FD AUTH | | | 2 | 2FE | 251,919 | 101.3580 | 253,395 | 250,000 | 247,900 | 0 | (216) | 0 | 0 | 6.875 | 6.695 | JD | 764 | 8,594 | 09/25/2009 | 12/15/2039 |
| 646139-W3-5 | NEW JERSEY ST TPK AUTH TPK REV | C | | 1 | 1FE | 1,368,908 | 140.9000 | 1,303,325 | 925,000 | 1,307,747 | 0 | (10,936) | 0 | 0 | 7.414 | 4.380 | JJ | 34,290 | 68,580 | 09/28/2012 | 01/01/2040 |
| 646140-CK-7 | NEW JERSEY ST TPK AUTH TPK REV | 0 | | 1 | 1FE | 400,000 | 97.0610 | 388,244 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 3.729 | 3.729 | JJ | 7,458 | 8,162 | 12/01/2017 | 01/01/2036 |
| 64971W-MG-2 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH | | | 1,2 | 1FE | 899,361 | 98.6090 | 887,481 | 900,000 | 899,543 | 0 | 23 | 0 | 0 | 3.340 | 3.348 | FA | 12,525 | 15,030 | 11/12/2014 | 08/01/2026 |
| 64971W-MG-2 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH | C | | 1,2 | 1FE | 199,858 | 98.6090 | 197,218 | 200,000 | 199,898 | 0 | 12 | 0 | 0 | 3.340 | 3.348 | FA | 2,783 | 6,680 | 11/12/2014 | 08/01/2026 |
| 64972H-RB-0 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH | 0 | | 1 | 1FE | 14,887,895 | 131.2360 | 14,317,848 | 10,910,000 | 14,733,871 | 0 | (106,003) | 0 | 0 | 6.828 | 4.313 | JJ | 343,498 | 744,935 | 07/10/2017 | 07/15/2040 |
| 64987D-SU-9 | NEW YORK ST HSG FIN AGY REV | 0 | | 2 | 1FE | 1,250,000 | 100.7030 | 1,258,788 | 1,250,000 | 1,250,000 | 0 | 0 | 0 | 0 | 3.875 | 3.875 | MN | 1,480 | 0 | 12/06/2018 | 11/01/2038 |
| 649902-T4-5 | NEW YORK ST DORM AUTH ST PERS INCOME TAX | | | | 1FE | 365,000 | 112.4060 | 410,282 | 365,000 | 365,000 | 0 | 0 | 0 | 0 | 5.051 | 5.050 | MS | 5,428 | 18,436 | 09/16/2010 | 09/15/2027 |
| 649902-T4-5 | NEW YORK ST DORM AUTH ST PERS INCOME TAX | C | | | 1FE | 255,000 | 112.4060 | 286,635 | 255,000 | 255,000 | 0 | 0 | 0 | 0 | 5.051 | 5.050 | MS | 3,792 | 12,880 | 09/16/2010 | 09/15/2027 |
| 649902-ZQ-9 | NEW YORK ST DORM AUTH ST PERS INCOME TAX | | | 1 | 1FE | 451,743 | 118.7160 | 534,222 | 450,000 | 451,109 | 0 | (30) | 0 | 0 | 5.628 | 5.600 | MS | 7,457 | 12,663 | 09/25/2009 | 03/15/2039 |
| 64990C-7K-1 | NEW YORK ST DORM AUTH REVS NON ST SUPPOR | 0 | | 1,2 | 1FE | 20,551,198 | 105.9020 | 20,767,382 | 19,610,000 | 20,535,352 | 0 | (15,846) | 0 | 0 | 4.850 | 4.241 | JJ | 591,786 | 0 | 10/25/2018 | 07/01/2048 |
| 64990C-ZW-4 | NEW YORK ST DORM AUTH REVS NON ST SUPPOR | 0 | | 2 | 1FE | 299,907 | 100.0910 | 300,273 | 300,000 | 299,915 | 0 | 8 | 0 | 0 | 3.998 | 4.000 | JJ | 5,997 | 0 | 07/19/2018 | 07/01/2039 |
| 650014-TJ-2 | NEW YORK ST TWY AUTH SECOND GEN HWY & BR | C | | 1 | 1FE | 3,538,805 | 118.3940 | 3,670,214 | 3,100,000 | 3,438,303 | 0 | (22,487) | 0 | 0 | 5.883 | 4.627 | AO | 45,593 | 182,373 | 02/14/2014 | 04/01/2030 |
| 650035-6B-9 | NEW YORK ST URBAN DEV CORP REV | C | | 2 | 1FE | 676,575 | 97.4480 | 682,136 | 700,000 | 677,679 | 0 | 1,105 | 0 | 0 | 3.470 | 3.779 | MS | 7,152 | 17,813 | 02/21/2018 | 03/15/2032 |
| 650035-6B-9 | NEW YORK ST URBAN DEV CORP REV | 0 | | 2 | 1FE | 1,478,325 | 97.4480 | 1,461,720 | 1,500,000 | 1,479,458 | 0 | 1,133 | 0 | 0 | 3.470 | 3.601 | MS | 15,326 | 38,170 | 01/10/2018 | 03/15/2032 |
| 650035-VB-1 | NEW YORK ST URBAN DEV CORP REV | 0 | | 1 | 1FE | 10,046,080 | 118.7490 | 9,499,920 | 8,000,000 | 9,962,839 | 0 | (57,260) | 0 | 0 | 5.838 | 4.095 | MS | 137,517 | 467,040 | 07/06/2017 | 03/15/2040 |
| 660043-AG-5 | NORTH HUDSON SEW AUTH N J GROSS REV LEAS | 0 | | 1 | 1FE | 8,493,075 | 108.1630 | 8,690,897 | 8,035,000 | 8,487,254 | 0 | (5,821) | 0 | 0 | 5.246 | 4.676 | JD | 35,126 | 210,758 | 09/27/2018 | 06/01/2032 |
| 66285W-BW-5 | NORTH TEX TWY AUTH REV | @ | | | 1FE | 221,689 | 67.7700 | 576,045 | 850,000 | 405,668 | 0 | 24,251 | 0 | 0 | 0.000 | 6.260 | N/A | 0 | 0 | 03/09/2009 | 01/01/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 66285W-EE-2 | NORTH TEX TWY AUTH REV | | | 2 | 1FE | 765,766 | 119.0680 | 1,333,562 | 1,120,000 | 1,096,504 | 0 | 442 | 0 | 0 | 6.200 | 6.375 | JJ | 34,720 | 69,440 | 04/15/2009 | 01/01/2042 |
| 66353L-DK-0 | NORTHAMPTON CNTY PA GEN PURP AUTH COLLEG | C | | 2 | 1FE | 277,350 | 111.7050 | 279,263 | 250,000 | 277,263 | 0 | (87) | 0 | 0 | 5.000 | 3.550 | MN | 2,083 | 0 | 12/18/2018 | 11/01/2047 |
| 664754-Q8-4 | NORTHERN ARIZ UNIV REVS | | | 2 | 1FE | 616,920 | 104.9480 | 629,688 | 600,000 | 603,672 | 0 | (2,412) | 0 | 0 | 6.687 | 6.228 | JD | 3,344 | 40,122 | 05/11/2010 | 06/01/2039 |
| 664754-Q8-4 | NORTHERN ARIZ UNIV REVS | C | | 2 | 1FE | 300,000 | 104.9480 | 314,844 | 300,000 | 300,000 | 0 | 0 | 0 | 0 | 6.687 | 6.686 | JD | 1,672 | 20,061 | 12/09/2009 | 06/01/2039 |
| 668068-AT-6 | NORTHWESTERN CONS SCH BLDG CORP | | | 1 | 1FE | 400,000 | 112.8870 | 451,548 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 5.610 | 5.610 | JJ | 10,347 | 22,440 | 05/27/2010 | 01/15/2027 |
| 668068-AT-6 | NORTHWESTERN CONS SCH BLDG CORP | C | | 1 | 1FE | 510,000 | 112.8870 | 575,724 | 510,000 | 510,000 | 0 | 0 | 0 | 0 | 5.610 | 5.610 | JJ | 13,193 | 28,611 | 05/27/2010 | 01/15/2027 |
| 678535-3G-8 | OKLAHOMA CITY OKLA ARPT TRUST | D | | 2 | 1FE | 4,492,680 | 112.4260 | 4,497,040 | 4,000,000 | 4,468,317 | 0 | (24,363) | 0 | 0 | 6.860 | 3.992 | JJ | 137,200 | 0 | 09/27/2018 | 07/01/2043 |
| 681785-JK-8 | OMAHA NEB PUB FACS CORP LEASE REV | | | 1 | 1FE | 500,000 | 105.1910 | 525,955 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 4.353 | 4.353 | FA | 9,069 | 21,765 | 02/23/2017 | 02/01/2047 |
| 684906-HL-7 | ORANGE CNTY FLA HSG FIN AUTH MULTIFAMILY | D | | | 1 | 2,250,000 | 101.0640 | 2,273,940 | 2,250,000 | 2,250,000 | 0 | 0 | 0 | 0 | 3.900 | 3.900 | JJ | 7,313 | 0 | 12/10/2018 | 01/01/2035 |
| 686053-HD-4 | OREGON SCH BRDS ASSN | | | 1 | 1FE | 1,256,461 | 111.6240 | 1,508,077 | 1,351,033 | 1,291,101 | 0 | 4,508 | 0 | 0 | 5.617 | 6.243 | JD | 211 | 116,060 | 01/21/2009 | 06/30/2028 |
| 686430-EK-1 | ORLANDO FLA CMNTY REDEV AGY TAX INCREMEN | | | 2 | 1FE | 500,000 | 103.0410 | 515,205 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 8.100 | 8.098 | MS | 13,500 | 40,500 | 08/21/2009 | 09/01/2037 |
| 691879-EY-2 | OXNARD CALIF FING AUTH WTR REV | | | 1 | 1FE | 1,859,357 | 135.3170 | 2,489,833 | 1,840,000 | 1,856,885 | 0 | (351) | 0 | 0 | 7.000 | 6.916 | JD | 10,733 | 128,800 | 05/11/2010 | 06/01/2040 |
| 709224-QB-8 | PENNSYLVANIA ST TPK COMMN TPK REV | C | | 2 | 1FE | 249,021 | 111.7200 | 251,370 | 225,000 | 244,423 | 0 | (2,242) | 0 | 0 | 5.000 | 3.660 | JD | 938 | 11,250 | 11/23/2016 | 12/01/2033 |
| 70922P-AK-8 | PENNSYLVANIA ST TPK COMMN SPL OBLIG | C | | | 1FE | 1,750,000 | 100.6350 | 1,761,113 | 1,750,000 | 1,750,000 | 0 | 0 | 0 | 0 | 2.929 | 2.929 | JD | 4,271 | 51,258 | 09/11/2014 | 12/01/2023 |
| 718846-AM-0 | PHOENIX ARIZ CIVIC IMPT CORP RENT CAR FA | C | | 1 | 1FE | 1,232,934 | 110.1300 | 1,211,430 | 1,100,000 | 1,175,053 | 0 | (10,695) | 0 | 0 | 6.170 | 4.746 | JJ | 33,935 | 61,700 | 09/12/2018 | 07/01/2024 |
| 718846-AM-0 | PHOENIX ARIZ CIVIC IMPT CORP RENT CAR FA | D | | 1 | 1FE | 1,635,141 | 110.1300 | 1,646,444 | 1,495,000 | 1,628,883 | 0 | (6,258) | 0 | 0 | 6.170 | 4.323 | JJ | 46,121 | 0 | 09/12/2018 | 07/01/2024 |
| 718846-AN-8 | PHOENIX ARIZ CIVIC IMPT CORP RENT CAR FA | | | 1 | 1FE | 6,952,620 | 113.5220 | 6,811,320 | 6,000,000 | 6,681,129 | 0 | (48,714) | 0 | 0 | 6.250 | 4.857 | JJ | 187,500 | 375,000 | 09/25/2012 | 07/01/2029 |
| 73209M-AN-7 | POMONA CALIF REDEV AGY SUCCESSOR AGY TAX | D | | 2 | 1FE | 1,000,000 | 102.9180 | 1,029,180 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.180 | 4.181 | FA | 9,289 | 0 | 09/27/2018 | 02/01/2031 |
| 73358W-AG-9 | PORT AUTH N Y & N J | | | | 1FE | 268,543 | 102.3490 | 255,873 | 250,000 | 252,037 | 0 | (898) | 0 | 0 | 5.309 | 4.390 | JD | 1,106 | 6,636 | 09/25/2009 | 12/01/2019 |
| 73358W-AJ-3 | PORT AUTH N Y & N J | | | | 1FE | 250,000 | 121.4170 | 303,543 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 6.040 | 6.039 | JD | 1,258 | 7,550 | 06/18/2009 | 12/01/2029 |
| 73358W-CX-0 | PORT AUTH N Y & N J | | | | 1FE | 2,420,060 | 121.7880 | 2,435,760 | 2,000,000 | 2,386,440 | 0 | (10,542) | 0 | 0 | 5.647 | 4.277 | MN | 18,823 | 112,940 | 08/18/2015 | 11/01/2040 |
| 73358W-RQ-9 | PORT AUTH N Y & N J | | | 2 | 1FE | 553,390 | 107.9630 | 539,815 | 500,000 | 543,154 | 0 | (2,906) | 0 | 0 | 5.310 | 3.590 | FA | 11,063 | 13,275 | 06/22/2017 | 08/01/2046 |
| 735389-ZE-1 | PORT SEATTLE WASH REV | D | | 2 | 1FE | 5,400,000 | 98.1230 | 5,298,642 | 5,400,000 | 5,400,000 | 0 | 0 | 0 | 0 | 3.755 | 3.755 | MN | 33,795 | 202,770 | 07/26/2017 | 05/01/2036 |
| 743756-AE-8 | PROVIDENCE ST JOSEPH HEALTH | D | | 1,2 | 1FE | 25,200,000 | 95.2537 | 24,003,932 | 25,200,000 | 25,200,000 | 0 | 0 | 0 | 0 | 3.930 | 3.930 | AO | 247,590 | 646,485 | 01/30/2018 | 10/01/2048 |
| 74439Y-BB-6 | PUBLIC FIN AUTH WIS STUDENT HSG REV | D | | 2 | 1FE | 545,920 | 110.1600 | 550,800 | 500,000 | 545,787 | 0 | (133) | 0 | 0 | 5.000 | 3.840 | JJ | 764 | 0 | 12/13/2018 | 07/01/2037 |
| 74442P-DK-8 | PUBLIC FIN AUTH WIS REV | D | | 1 | 2FE | 2,974,110 | 100.6570 | 3,019,710 | 3,000,000 | 2,974,338 | 0 | 228 | 0 | 0 | 5.739 | 5.815 | AO | 43,043 | 86,085 | 09/27/2018 | 10/01/2037 |
| 752111-ME-1 | RANCHO CALIF WTR DIST FING AUTH REV | | | 1 | 1FE | 5,000 | 105.3220 | 5,266 | 5,000 | 5,000 | 0 | 0 | 0 | 0 | 6.337 | 6.335 | FA | 132 | 317 | 10/14/2010 | 08/01/2040 |
| 752111-MF-8 | RANCHO CALIF WTR DIST FING AUTH REV | | | 2 | 1FE | 330,000 | 105.3240 | 347,569 | 330,000 | 330,000 | 0 | 0 | 0 | 0 | 6.337 | 6.336 | FA | 8,713 | 20,912 | 10/14/2010 | 08/01/2040 |
| 76221T-DG-1 | RHODE IS HSG & MTG FIN CORP REV | | | 2 | 1FE | 196,490 | 101.1500 | 197,243 | 195,000 | 196,398 | 0 | (92) | 0 | 0 | 4.433 | 4.265 | AO | 2,161 | 9,642 | 08/15/2018 | 10/01/2034 |
| 765418-FX-1 | RICHMOND VA MET AUTH EXPWY REV | D | | 1 | 1FE | 2,782,925 | 111.4680 | 2,786,700 | 2,500,000 | 2,778,580 | 0 | (4,345) | 0 | 0 | 5.122 | 3.984 | JJ | 59,045 | 0 | 09/27/2018 | 07/15/2031 |
| 76904R-BW-6 | RIVERSIDE CALIF REDEV AGY SUCCESSOR AGY | D | | 2 | 1FE | 4,933,150 | 97.8430 | 4,892,150 | 5,000,000 | 4,933,702 | 0 | 552 | 0 | 0 | 4.000 | 4.102 | MS | 52,222 | 0 | 08/31/2018 | 09/01/2037 |
| 76913A-LK-7 | RIVERSIDE CNTY CALIF REDEV AGY SUCCESSOR | D | | 2 | 1FE | 265,661 | 98.1610 | 269,943 | 275,000 | 266,133 | 0 | 468 | 0 | 0 | 3.625 | 3.931 | AO | 2,492 | 7,560 | 12/13/2017 | 10/01/2032 |
| 76913A-LL-5 | RIVERSIDE CNTY CALIF REDEV AGY SUCCESSOR | D | | 2 | 1FE | 293,691 | 97.9480 | 293,844 | 300,000 | 293,894 | 0 | 201 | 0 | 0 | 3.875 | 4.031 | AO | 2,906 | 8,816 | 12/13/2017 | 10/01/2037 |
| 786005-PM-4 | SACRAMENTO CALIF MUN UTIL DIST ELEC REV | | | 1 | 1FE | 1,115,559 | 128.0800 | 1,184,740 | 925,000 | 1,086,585 | 0 | (2,466) | 0 | 0 | 6.322 | 4.825 | MN | 7,472 | 29,239 | 06/06/2013 | 05/15/2036 |
| 793578-BN-4 | ST TAMMANY PARISH LA UTILS REV | C | | 2 | 1FE | 481,565 | 97.9340 | 489,670 | 500,000 | 481,570 | 0 | 5 | 0 | 0 | 4.500 | 4.751 | FA | 688 | 0 | 12/07/2018 | 08/01/2044 |
| 796246-AP-1 | SAN ANTONIO TEX CUSTOMER FAC CHARGE REV | D | | 2 | 1FE | 5,184,750 | 106.3440 | 5,317,200 | 5,000,000 | 5,179,200 | 0 | (5,550) | 0 | 0 | 5.871 | 5.214 | JJ | 146,775 | 0 | 09/27/2018 | 07/01/2045 |
| 79730W-BW-9 | SAN DIEGO CALIF REDEV AGY SUCCESSOR AGY | | | 2 | 1FE | 243,043 | 100.4510 | 251,128 | 250,000 | 243,508 | 0 | 248 | 0 | 0 | 4.000 | 4.210 | MS | 3,333 | 10,000 | 01/20/2017 | 09/01/2036 |
| 797398-EJ-9 | SAN DIEGO CNTY CALIF PENSION OBLIG | | | 1 | 1FE | 964,500 | 113.0120 | 1,130,120 | 1,000,000 | 979,839 | 0 | 2,000 | 0 | 0 | 6.029 | 6.367 | FA | 22,776 | 60,290 | 02/04/2009 | 08/15/2026 |
| 79742G-AF-8 | SAN DIEGO CNTY CALIF REGL ARPT AUTH SPL | D | | 1,2 | 1FE | 23,461,245 | 109.3150 | 23,464,465 | 21,465,000 | 23,381,128 | 0 | (80,117) | 0 | 0 | 5.594 | 3.781 | JJ | 600,376 | 0 | 09/27/2018 | 07/01/2043 |
| 79765R-TK-5 | SAN FRANCISCO CALIF CITY & CNTY PUB UTIL | C | | 1 | 1FE | 312,830 | 123.6690 | 309,173 | 250,000 | 309,914 | 0 | (1,630) | 0 | 0 | 6.000 | 4.297 | MN | 2,500 | 15,000 | 02/28/2017 | 11/01/2040 |
| 79770G-HA-7 | SAN FRANCISCO CALIF CITY & CNTY REDEV AG | D | | 2 | 1FE | 1,563,190 | 96.9200 | 1,536,182 | 1,585,000 | 1,563,970 | 0 | 744 | 0 | 0 | 3.625 | 3.725 | FA | 23,940 | 38,464 | 11/10/2017 | 08/01/2037 |
| 79770G-HB-5 | SAN FRANCISCO CALIF CITY & CNTY REDEV AG | D | | 2 | 1FE | 863,240 | 96.0430 | 845,178 | 880,000 | 863,647 | 0 | 403 | 0 | 0 | 3.750 | 3.874 | FA | 13,750 | 21,456 | 03/21/2018 | 08/01/2041 |
| 798170-AN-6 | SUCCESSOR AGENCY TO THE REDEVELOPMENT AG | D | | 2 | 1FE | 7,902,155 | 94.1270 | 7,577,224 | 8,050,000 | 7,908,829 | 0 | 6,535 | 0 | 0 | 3.375 | 3.522 | FA | 113,203 | 166,031 | 12/13/2017 | 08/01/2034 |
| 798703-BB-9 | SAN LUIS OBISPO CNTY CALIF PENSION OBLIG | @ | | | 1FE | 5,365,710 | 62.7730 | 5,649,570 | 9,000,000 | 5,432,431 | 0 | 66,721 | 0 | 0 | 0.000 | 4.789 | N/A | 0 | 0 | 09/27/2018 | 09/01/2029 |
| 798703-BC-7 | SAN LUIS OBISPO CNTY CALIF PENSION OBLIG | @ | | | 1FE | 1,739,128 | 59.6850 | 1,835,314 | 3,075,000 | 1,760,961 | 0 | 21,834 | 0 | 0 | 0.000 | 4.836 | N/A | 0 | 0 | 09/27/2018 | 09/01/2030 |
| 80182Y-BS-5 | SANTA CRUZ CNTY CALIF REDEV SUCCESSOR AG | | | 2 | 1FE | 244,985 | 102.0780 | 255,195 | 250,000 | 245,586 | 0 | 176 | 0 | 0 | 4.250 | 4.401 | MS | 3,542 | 10,625 | 04/17/2015 | 09/01/2035 |
| 80182Y-CZ-8 | SANTA CRUZ CNTY CALIF REDEV SUCCESSOR AG | D | | 2 | 1FE | 1,493,115 | 98.2340 | 1,473,510 | 1,500,000 | 1,493,652 | 0 | 362 | 0 | 0 | 3.750 | 3.790 | MS | 18,750 | 60,625 | 07/14/2017 | 09/01/2032 |
| 875518-EL-2 | TANGIPAHOA PARISH LA HOSP SVC DIST NO 1 | | | 2 | 1FE | 648,339 | 102.9340 | 648,484 | 630,000 | 633,280 | 0 | (2,828) | 0 | 0 | 7.200 | 6.694 | FA | 18,900 | 45,360 | 05/11/2010 | 02/01/2042 |
| 875518-EL-2 | TANGIPAHOA PARISH LA HOSP SVC DIST NO 1 | C | | 2 | 1FE | 249,250 | 102.9340 | 257,335 | 250,000 | 249,309 | 0 | 11 | 0 | 0 | 7.200 | 7.225 | FA | 7,500 | 18,000 | 10/09/2009 | 02/01/2042 |
| 880591-EH-1 | TENNESSEE VALLEY AUTHORITY | C | | | 1 | 259,632 | 125.2369 | 250,474 | 200,000 | 250,633 | 0 | (1,640) | 0 | 0 | 5.250 | 3.518 | MS | 3,092 | 10,500 | 01/08/2013 | 09/15/2039 |
| 880591-ES-7 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 1,946,280 | 113.7766 | 2,275,532 | 2,000,000 | 1,947,319 | 0 | 340 | 0 | 0 | 4.250 | 4.383 | MS | 25,028 | 85,000 | 09/21/2015 | 09/15/2065 |
| 880591-ES-7 | TENNESSEE VALLEY AUTHORITY | D | | | 1 | 10,881,555 | 113.7766 | 11,377,660 | 10,000,000 | 10,874,518 | 0 | (6,059) | 0 | 0 | 4.250 | 3.844 | MS | 125,139 | 425,000 | 02/15/2018 | 09/15/2065 |
| 88059E-5Q-3 | TENNESSEE VALLEY AUTHORITY | @ | | | 1 | 562,010 | 55.6198 | 567,322 | 1,020,000 | 580,020 | 0 | 18,010 | 0 | 0 | 0.000 | 3.514 | N/A | 0 | 0 | 02/02/2018 | 03/15/2035 |
| 88059E-5Y-6 | TENNESSEE VALLEY AUTHORITY | @ | | | 1 | 482,990 | 47.6487 | 486,017 | 1,020,000 | 498,729 | 0 | 15,739 | 0 | 0 | 0.000 | 3.573 | N/A | 0 | 0 | 02/02/2018 | 03/15/2039 |
| 88059E-5Z-3 | TENNESSEE VALLEY AUTHORITY | @ | | | 1 | 475,106 | 46.7769 | 477,124 | 1,020,000 | 490,562 | 0 | 15,456 | 0 | 0 | 0.000 | 3.567 | N/A | 0 | 0 | 02/02/2018 | 09/15/2039 |
| 88059E-6A-7 | TENNESSEE VALLEY AUTHORITY | @ | | | 1 | 722,641 | 45.8233 | 738,672 | 1,612,000 | 738,949 | 0 | 16,308 | 0 | 0 | 0.000 | 3.709 | N/A | 0 | 0 | 11/20/2018 | 03/15/2040 |
| 88059E-6B-5 | TENNESSEE VALLEY AUTHORITY | @ | | | 1 | 708,217 | 45.0116 | 725,587 | 1,612,000 | 724,244 | 0 | 16,028 | 0 | 0 | 0.000 | 3.716 | N/A | 0 | 0 | 11/20/2018 | 09/15/2040 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 88059E-6C-3 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 694,390 | 44.1626 | 711,901 | 1,612,000 | 710,138 | 0 | 15,748 | 0 | 0 | 0.000 | 3.722 | N/A | 0 | 0 | 11/20/2018 | 03/15/2041 |
| 88059E-6D-1 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 680,549 | 43.3772 | 699,240 | 1,612,000 | 696,024 | 0 | 15,475 | 0 | 0 | 0.000 | 3.729 | N/A | 0 | 0 | 11/20/2018 | 09/15/2041 |
| 88059E-6E-9 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 665,305 | 42.5714 | 686,251 | 1,612,000 | 680,520 | 0 | 15,215 | 0 | 0 | 0.000 | 3.747 | N/A | 0 | 0 | 11/20/2018 | 03/15/2042 |
| 88059E-6F-6 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 651,933 | 41.8208 | 674,151 | 1,612,000 | 666,879 | 0 | 14,946 | 0 | 0 | 0.000 | 3.754 | N/A | 0 | 0 | 11/20/2018 | 09/15/2042 |
| 88059E-6G-4 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 639,694 | 41.0333 | 661,457 | 1,612,000 | 654,373 | 0 | 14,679 | 0 | 0 | 0.000 | 3.755 | N/A | 0 | 0 | 11/20/2018 | 03/15/2043 |
| 88059E-6H-2 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 626,807 | 40.3113 | 649,818 | 1,612,000 | 641,227 | 0 | 14,420 | 0 | 0 | 0.000 | 3.763 | N/A | 0 | 0 | 11/20/2018 | 09/15/2043 |
| 88059E-6J-8 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 612,895 | 39.5689 | 637,851 | 1,612,000 | 627,063 | 0 | 14,167 | 0 | 0 | 0.000 | 3.778 | N/A | 0 | 0 | 11/20/2018 | 03/15/2044 |
| 88059E-6K-5 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 602,176 | 38.8384 | 626,075 | 1,612,000 | 616,087 | 0 | 13,911 | 0 | 0 | 0.000 | 3.774 | N/A | 0 | 0 | 11/20/2018 | 09/15/2044 |
| 88059E-6L-3 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 591,635 | 38.1486 | 614,955 | 1,612,000 | 605,293 | 0 | 13,659 | 0 | 0 | 0.000 | 3.769 | N/A | 0 | 0 | 11/20/2018 | 03/15/2045 |
| 88059E-6M-1 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 582,164 | 37.4322 | 603,407 | 1,612,000 | 595,576 | 0 | 13,412 | 0 | 0 | 0.000 | 3.759 | N/A | 0 | 0 | 11/20/2018 | 09/15/2045 |
| 88059E-6N-9 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 569,714 | 36.7398 | 592,246 | 1,612,000 | 582,885 | 0 | 13,171 | 0 | 0 | 0.000 | 3.770 | N/A | 0 | 0 | 11/20/2018 | 03/15/2046 |
| 88059E-6P-4 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 559,593 | 36.0799 | 581,608 | 1,612,000 | 572,526 | 0 | 12,934 | 0 | 0 | 0.000 | 3.768 | N/A | 0 | 0 | 11/20/2018 | 09/15/2046 |
| 88059E-6Q-2 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 549,100 | 35.3445 | 569,753 | 1,612,000 | 561,801 | 0 | 12,701 | 0 | 0 | 0.000 | 3.768 | N/A | 0 | 0 | 11/20/2018 | 03/15/2047 |
| 88059E-6R-0 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 540,057 | 34.7268 | 559,796 | 1,612,000 | 552,530 | 0 | 12,474 | 0 | 0 | 0.000 | 3.761 | N/A | 0 | 0 | 11/20/2018 | 09/15/2047 |
| 88059E-6S-8 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 530,048 | 33.3614 | 537,786 | 1,612,000 | 542,297 | 0 | 12,249 | 0 | 0 | 0.000 | 3.761 | N/A | 0 | 0 | 11/20/2018 | 03/15/2048 |
| 88059E-6T-6 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 521,691 | 33.3598 | 537,760 | 1,612,000 | 533,720 | 0 | 12,029 | 0 | 0 | 0.000 | 3.752 | N/A | 0 | 0 | 11/20/2018 | 09/15/2048 |
| 88059E-6U-3 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 511,896 | 32.7530 | 527,978 | 1,612,000 | 523,709 | 0 | 11,813 | 0 | 0 | 0.000 | 3.753 | N/A | 0 | 0 | 11/20/2018 | 03/15/2049 |
| 88059E-6V-1 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 499,620 | 32.1422 | 518,132 | 1,612,000 | 511,217 | 0 | 11,597 | 0 | 0 | 0.000 | 3.771 | N/A | 0 | 0 | 11/20/2018 | 09/15/2049 |
| 88059E-6W-9 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 490,227 | 31.4272 | 506,606 | 1,612,000 | 501,615 | 0 | 11,388 | 0 | 0 | 0.000 | 3.771 | N/A | 0 | 0 | 11/20/2018 | 03/15/2050 |
| 88059E-6X-7 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 480,937 | 30.8753 | 497,710 | 1,612,000 | 492,119 | 0 | 11,182 | 0 | 0 | 0.000 | 3.773 | N/A | 0 | 0 | 11/20/2018 | 09/15/2050 |
| 88059E-6Y-5 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 471,818 | 30.3004 | 488,442 | 1,612,000 | 482,797 | 0 | 10,979 | 0 | 0 | 0.000 | 3.774 | N/A | 0 | 0 | 11/20/2018 | 03/15/2051 |
| 88059E-6Z-2 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 462,919 | 29.7347 | 479,323 | 1,612,000 | 473,700 | 0 | 10,780 | 0 | 0 | 0.000 | 3.775 | N/A | 0 | 0 | 11/20/2018 | 09/15/2051 |
| 88059E-7A-6 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 454,112 | 29.2059 | 470,799 | 1,612,000 | 464,697 | 0 | 10,585 | 0 | 0 | 0.000 | 3.776 | N/A | 0 | 0 | 11/20/2018 | 03/15/2052 |
| 88059E-7B-4 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 445,526 | 28.6489 | 461,820 | 1,612,000 | 455,918 | 0 | 10,392 | 0 | 0 | 0.000 | 3.777 | N/A | 0 | 0 | 11/20/2018 | 09/15/2052 |
| 88059E-7C-2 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 437,091 | 28.1128 | 453,178 | 1,612,000 | 447,294 | 0 | 10,204 | 0 | 0 | 0.000 | 3.778 | N/A | 0 | 0 | 11/20/2018 | 03/15/2053 |
| 88059E-7E-8 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 420,634 | 27.0968 | 436,800 | 1,612,000 | 430,469 | 0 | 9,835 | 0 | 0 | 0.000 | 3.781 | N/A | 0 | 0 | 11/20/2018 | 03/15/2054 |
| 88059E-7F-5 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 142,494 | 26.6218 | 157,601 | 592,000 | 143,125 | 0 | 631 | 0 | 0 | 0.000 | 4.016 | N/A | 0 | 0 | 11/20/2018 | 09/15/2054 |
| 88059E-7G-3 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 404,792 | 26.1050 | 420,813 | 1,612,000 | 414,272 | 0 | 9,480 | 0 | 0 | 0.000 | 3.783 | N/A | 0 | 0 | 11/20/2018 | 03/15/2055 |
| 88059E-7J-7 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 387,106 | 25.1584 | 405,553 | 1,612,000 | 396,239 | 0 | 9,133 | 0 | 0 | 0.000 | 3.801 | N/A | 0 | 0 | 11/20/2018 | 03/15/2056 |
| 88059E-7N-8 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 358,318 | 23.3759 | 376,820 | 1,612,000 | 366,800 | 0 | 8,482 | 0 | 0 | 0.000 | 3.805 | N/A | 0 | 0 | 11/20/2018 | 03/15/2058 |
| 88059E-7S-7 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 331,596 | 21.6846 | 349,556 | 1,612,000 | 339,470 | 0 | 7,874 | 0 | 0 | 0.000 | 3.810 | N/A | 0 | 0 | 11/20/2018 | 03/15/2060 |
| 88059F-BS-9 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 3,698,719 | 46.7825 | 3,756,167 | 8,029,000 | 3,699,056 | 0 | 337 | 0 | 0 | 0.000 | 3.780 | N/A | 0 | 0 | 12/28/2018 | 09/15/2039 |
| 88059F-BW-0 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 8,306,866 | 41.4205 | 8,455,167 | 20,413,000 | 8,307,096 | 0 | 230 | 0 | 0 | 0.000 | 3.791 | N/A | 0 | 0 | 12/28/2018 | 12/15/2042 |
| 88059F-CF-6 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 365,625 | 84.6578 | 366,568 | 433,000 | 365,715 | 0 | 90 | 0 | 0 | 0.000 | 2.982 | N/A | 0 | 0 | 12/28/2018 | 09/15/2024 |
| 88059G-BB-4 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 203,317 | 20.1638 | 205,671 | 1,020,000 | 210,161 | 0 | 6,844 | 0 | 0 | 0.000 | 3.690 | N/A | 0 | 0 | 02/02/2018 | 03/15/2062 |
| 88059G-BF-5 | TENNESSEE VALLEY AUTHORITY | | | | 1 | 188,333 | 18.7218 | 190,962 | 1,020,000 | 194,686 | 0 | 6,353 | 0 | 0 | 0.000 | 3.697 | N/A | 0 | 0 | 02/02/2018 | 03/15/2064 |
| 882117-5V-2 | TEXAS A & M UNIV PERM UNIV FD | 0 | | 2 | 1FE | 19,103,451 | 95.9800 | 18,332,180 | 19,100,000 | 19,101,478 | 0 | (1,346) | 0 | 0 | 3.660 | 3.652 | JJ | 349,530 | 467,982 | 11/02/2017 | 07/01/2047 |
| 88213A-MD-4 | TEXAS A & M UNIV REVS | 0 | | 1,2 | 1FE | 1,800,000 | 97.5660 | 1,756,188 | 1,800,000 | 1,800,000 | 0 | 0 | 0 | 0 | 3.622 | 3.622 | MN | 8,331 | 58,858 | 11/30/2017 | 05/15/2037 |
| 882854-Q2-1 | TEXAS WTR DEV BRD REV | C | | 2 | 1FE | 255,805 | 105.0390 | 262,598 | 250,000 | 255,696 | 0 | (109) | 0 | 0 | 4.000 | 3.720 | AO | 2,222 | 0 | 09/19/2018 | 10/15/2037 |
| 882854-Q2-1 | TEXAS WTR DEV BRD REV | 0 | | 2 | 1FE | 1,534,830 | 105.0390 | 1,575,585 | 1,500,000 | 1,534,178 | 0 | (652) | 0 | 0 | 4.000 | 3.720 | AO | 13,333 | 0 | 09/19/2018 | 10/15/2037 |
| 887440-BF-1 | TIMPANOGOS SPL SVC DIST UTAH SWR REV | | | 2 | 1FE | 561,956 | 104.9440 | 577,192 | 550,000 | 552,141 | 0 | (1,414) | 0 | 0 | 6.500 | 6.207 | JD | 2,979 | 35,750 | 05/11/2010 | 06/01/2030 |
| 899647-LQ-2 | TULSA OKLA ARPTS IMPT TR GEN REV | | | 2 | 2FE | 1,250,000 | 101.9920 | 1,274,900 | 1,250,000 | 1,250,000 | 0 | 0 | 0 | 0 | 7.759 | 7.758 | JD | 8,082 | 96,988 | 12/04/2009 | 06/01/2031 |
| 91412G-TF-2 | UNIVERSITY CALIF REVS | C | | 1 | 1FE | 1,218,569 | 103.4060 | 1,266,724 | 1,225,000 | 1,221,493 | 0 | 624 | 0 | 0 | 3.789 | 3.849 | MN | 5,931 | 46,415 | 11/01/2013 | 05/15/2024 |
| 914713-Q6-2 | UNIVERSITY N C CHAPEL HILL REV | 0 | | 1 | 1FE | 3,000,000 | 93.3100 | 2,799,300 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.326 | 3.326 | JD | 8,315 | 99,780 | 09/15/2017 | 12/01/2038 |
| 915115-8F-9 | UNIVERSITY TEX PERM UNIV FD | C | | 1,2 | 1FE | 293,031 | 90.5780 | 271,734 | 300,000 | 293,165 | 0 | 134 | 0 | 0 | 3.376 | 3.503 | JJ | 5,064 | 5,064 | 01/19/2018 | 07/01/2047 |
| 915115-8F-9 | UNIVERSITY TEX PERM UNIV FD | 0 | | 1,2 | 1FE | 879,093 | 90.5780 | 815,202 | 900,000 | 879,496 | 0 | 403 | 0 | 0 | 3.376 | 3.503 | JJ | 15,192 | 15,192 | 01/19/2018 | 07/01/2047 |
| 91514A-DE-2 | UNIVERSITY TEX UNIV REVS | 0 | | 1 | 1FE | 9,262,838 | 99.2580 | 8,685,075 | 8,750,000 | 9,247,708 | 0 | (10,511) | 0 | 0 | 3.852 | 3.528 | FA | 127,330 | 337,050 | 07/06/2017 | 08/15/2046 |
| 91514A-GU-3 | UNIVERSITY TEX UNIV REVS | 0 | | 1,2 | 1FE | 23,999,232 | 90.5470 | 21,731,280 | 24,000,000 | 23,999,252 | 0 | 16 | 0 | 0 | 3.354 | 3.354 | FA | 304,096 | 740,116 | 11/02/2017 | 08/15/2047 |
| 915217-RY-1 | UNIVERSITY VA UNIV REVS | | | 1 | 1FE | 747,833 | 132.6270 | 994,703 | 750,000 | 748,209 | 0 | 51 | 0 | 0 | 6.200 | 6.221 | MS | 15,500 | 38,750 | 04/15/2009 | 09/01/2039 |
| 93730P-AJ-5 | WASHINGTON BIOMEDICAL RESH FACS 3 WASH L | 0 | | 1 | 1FE | 2,364,400 | 120.6860 | 2,413,720 | 2,000,000 | 2,358,346 | 0 | (6,054) | 0 | 0 | 6.416 | 4.413 | JJ | 64,160 | 0 | 09/27/2018 | 07/01/2030 |
| 93878L-BJ-5 | WASHINGTON D C CONVENTION & SPORTS AUTH | 0 | | 2 | 1FE | 500,000 | 101.8910 | 509,455 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 4.312 | 4.312 | AO | 5,390 | 12,277 | 02/23/2018 | 10/01/2040 |
| 940157-X6-2 | WASHINGTON SUBN SAN DIST MD | C | | 2 | 1FE | 259,365 | 104.7950 | 261,988 | 250,000 | 259,337 | 0 | (28) | 0 | 0 | 4.000 | 3.530 | JD | 306 | 0 | 12/11/2018 | 06/01/2038 |
| 940157-X6-2 | WASHINGTON SUBN SAN DIST MD | 0 | | 2 | 1FE | 9,051,839 | 104.7950 | 9,143,364 | 8,725,000 | 9,050,860 | 0 | (979) | 0 | 0 | 4.000 | 3.530 | JD | 10,664 | 0 | 12/11/2018 | 06/01/2038 |
| 958638-TN-8 | WESTERN MICH UNIV REVS | | | 2 | 1FE | 327,987 | 113.6540 | 340,962 | 300,000 | 314,983 | 0 | (1,146) | 0 | 0 | 5.250 | 4.108 | MN | 2,013 | 7,875 | 09/27/2013 | 11/15/2025 |
| 958792-CE-1 | WESTERN NASSAU CNTY N Y WTR AUTH WTR SYS | | | 1 | 1FE | 1,706,475 | 115.0250 | 1,725,375 | 1,500,000 | 1,701,479 | 0 | (4,996) | 0 | 0 | 6.451 | 4.885 | AO | 24,191 | 48,383 | 08/15/2018 | 04/01/2030 |
| 977100-EL-6 | WISCONSIN ST GEN FD ANNUAL APPROPRIATION | C | | 2 | 1FE | 1,250,000 | 100.0620 | 1,250,775 | 1,250,000 | 1,250,000 | 0 | 0 | 0 | 0 | 3.954 | 3.954 | MN | 8,238 | 49,425 | 01/12/2017 | 05/01/2036 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | 845,551,793 | XXX | 872,801,948 | 948,507,070 | 856,884,473 | 0 | 1,838,322 | 0 | 0 | XXX | XXX | XXX | 9,845,586 | 13,599,179 | XXX | XXX |
| 3128MJ-ZP-8 | FH G08749 - RMBS | C | | 4 | 1 | 2,378,643 | 102.0670 | 2,316,853 | 2,269,935 | 2,383,845 | 0 | 5,949 | 0 | 0 | 4.000 | 3.225 | MON | 7,566 | 91,904 | 03/24/2017 | 02/01/2047 |
| 31293L-WX-8 | FH C23362 - RMBS | 0 | | 4 | 1 | 138,853 | 108.5456 | 135,485 | 124,818 | 137,333 | 0 | (1,933) | 0 | 0 | 6.500 | 3.437 | MON | 676 | 8,156 | 04/01/2017 | 03/01/2029 |
| 3132XC-R4-9 | FH G67707 - RMBS | C | | 4 | 1 | 276,103 | 100.4637 | 277,427 | 276,147 | 276,066 | 0 | (37) | 0 | 0 | 3.500 | 3.510 | MON | 805 | 7,307 | 02/14/2018 | 01/01/2048 |
| 31339W-NA-0 | FHR 2439A LH - CMO/RMBS | C | | 4 | 1 | 455,738 | 110.9966 | 446,239 | 402,029 | 459,636 | 0 | 1,402 | 0 | 0 | 6.000 | 2.168 | MON | 2,010 | 24,469 | 09/28/2012 | 04/15/2032 |
| 3133TD-6W-1 | FSPC T010 A5 - RMBS | 0 | | 4 | 1 | 1,434 | 103.8020 | 1,488 | 1,434 | 1,434 | 0 | 0 | 0 | 0 | 6.410 | 7.735 | MON | 8 | 92 | 04/01/2017 | 05/25/2029 |
| 3133TH-K8-9 | FHR 2103A PS - CMO/RMBS | C | | 4 | 1 | 313,397 | 108.8668 | 305,269 | 280,406 | 308,408 | 0 | 1,798 | 0 | 0 | 6.500 | 3.209 | MON | 1,519 | 18,537 | 09/28/2012 | 12/15/2028 |
| 3133TH-TM-9 | FHR 2116 ZA - CMO/RMBS | | | 4 | 1 | 63,484 | 104.8996 | 65,529 | 62,469 | 63,085 | 0 | (3) | 0 | 0 | 6.000 | 5.661 | MON | 312 | 1,589 | 11/27/2006 | 01/15/2029 |
| 3133TJ-DF-7 | FHR 2122A ZE - CMO/RMBS | | | 4 | 1 | 54,012 | 109.7001 | 58,464 | 53,294 | 53,582 | 0 | (34) | 0 | 0 | 6.000 | 5.760 | MON | 266 | 1,348 | 11/16/2006 | 02/15/2029 |
| 3133TL-K5-6 | FHR 2175 TH - CMO/RMBS | | | 4 | 1 | 70,800 | 107.6246 | 75,049 | 69,733 | 70,355 | 0 | (19) | 0 | 0 | 6.000 | 5.693 | MON | 349 | 1,774 | 12/19/2006 | 07/15/2029 |
| 3134A4-CN-2 | FEDERAL HOME LOAN MORTGAGE CORPORATION - | @ | | 4 | 1 | 281,096 | 68.2225 | 341,113 | 500,000 | 343,108 | 0 | 5,688 | 0 | 0 | 0.000 | 3.906 | N/A | 0 | 0 | 12/12/2012 | 09/15/2030 |
| 3136A1-C8-6 | FNR 11101K NB - CMO/RMBS | C | | 4 | 1 | 400,000 | 104.3711 | 417,484 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 4.000 | 3.993 | MON | 1,333 | 16,000 | 09/27/2011 | 10/25/2041 |
| 3136A4-DT-3 | FNR 1224D HZ - CMO/RMBS | | | 4 | 1 | 98,954 | 103.0186 | 102,514 | 99,511 | 98,346 | 0 | 29 | 0 | 0 | 4.000 | 4.095 | MON | 332 | 1,642 | 04/24/2012 | 03/25/2042 |
| 3136A5-T7-1 | FNR 1249C QW - CMO/RMBS | | | 4 | 1 | 1,428,437 | 99.4840 | 1,392,776 | 1,400,000 | 1,418,834 | 0 | (44) | 0 | 0 | 3.500 | 3.373 | MON | 4,083 | 49,000 | 05/25/2012 | 05/25/2042 |
| 3136A5-ZX-7 | FNR 1254D WH - CMO/RMBS | | | 4 | 1 | 505,469 | 98.6117 | 493,059 | 500,000 | 503,355 | 0 | (99) | 0 | 0 | 3.500 | 3.452 | MON | 1,458 | 7,292 | 05/21/2012 | 05/25/2042 |
| 3136A7-CL-4 | FNR 1268G ZA - CMO/RMBS | C | | 1 | 1 | 372,940 | 100.0081 | 376,543 | 376,513 | 374,079 | 0 | 26 | 0 | 0 | 3.500 | 3.567 | MON | 1,098 | 12,931 | 06/25/2012 | 07/25/2042 |
| 3136AB-N6-6 | FNR 136E ZJ - CMO/RMBS | | | 4 | 1 | 78,469 | 91.8808 | 73,089 | 79,547 | 78,544 | 0 | 57 | 0 | 0 | 3.000 | 3.092 | MON | 199 | 2,348 | 01/17/2013 | 02/25/2043 |
| 3136AB-YU-1 | FNR 131E JZ - CMO/RMBS | | | 4 | 1 | 434,025 | 96.0941 | 422,656 | 439,835 | 435,204 | 0 | 287 | 0 | 0 | 3.000 | 3.099 | MON | 1,100 | 12,983 | 01/16/2013 | 02/25/2043 |
| 3136AC-VY-4 | FNR 1320N YZ - CMO/RMBS | | | 4 | 1 | 66,100 | 91.9847 | 61,518 | 66,878 | 66,436 | 0 | 17 | 0 | 0 | 3.000 | 3.055 | MON | 167 | 1,974 | 01/23/2013 | 03/25/2043 |
| 3136AC-VY-4 | FNR 1320N YZ - CMO/RMBS | C | | 4 | 1 | 190,956 | 91.9847 | 177,717 | 193,203 | 190,744 | 0 | (13) | 0 | 0 | 3.000 | 3.102 | MON | 483 | 5,703 | 01/23/2013 | 03/25/2043 |
| 3136AD-CC-1 | FNR 1323J ZL - CMO/RMBS | | | 4 | 1 | 140,068 | 94.2458 | 134,268 | 142,466 | 140,883 | 0 | 108 | 0 | 0 | 3.000 | 3.095 | MON | 356 | 4,205 | 01/25/2013 | 03/25/2043 |
| 3136AD-CC-1 | FNR 1323J ZL - CMO/RMBS | C | | 4 | 1 | 408,531 | 94.2458 | 391,616 | 415,526 | 410,674 | 0 | 351 | 0 | 0 | 3.000 | 3.102 | MON | 1,039 | 12,266 | 01/25/2013 | 03/25/2043 |
| 3136AD-PF-0 | FNR 1334A GZ - CMO/RMBS | | | 4 | 1 | 477,087 | 95.1631 | 463,846 | 487,422 | 475,065 | 0 | 385 | 0 | 0 | 3.000 | 3.198 | MON | 1,219 | 6,047 | 03/01/2013 | 04/25/2043 |
| 3136AE-4P-9 | FNR 1371A ZA - CMO/RMBS | C | | 4 | 1 | 407,990 | 99.8995 | 423,751 | 424,178 | 413,655 | 0 | 710 | 0 | 0 | 3.500 | 3.754 | MON | 1,237 | 14,569 | 05/29/2013 | 07/25/2043 |
| 3136AE-N2-9 | FNR 1352G ZA - CMO/RMBS | | | 4 | 1 | 99,412 | 92.7285 | 95,250 | 102,719 | 100,212 | 0 | 159 | 0 | 0 | 3.000 | 3.179 | MON | 257 | 3,032 | 05/14/2013 | 06/25/2043 |
| 3136AE-N2-9 | FNR 1352G ZA - CMO/RMBS | C | | 4 | 1 | 248,531 | 92.7285 | 238,125 | 256,798 | 249,949 | 0 | 436 | 0 | 0 | 3.000 | 3.198 | MON | 642 | 7,580 | 05/14/2013 | 06/25/2043 |
| 3136AL-L3-3 | FNR 1482C LZ - CMO/RMBS | 0 | | 4 | 1 | 5,626,225 | 94.2931 | 5,461,459 | 5,792,001 | 5,638,916 | 0 | 11,983 | 0 | 0 | 3.000 | 3.230 | MON | 14,480 | 170,969 | 12/08/2017 | 12/25/2044 |
| 3136AR-T5-7 | FNR 1625D LB - CMO/RMBS | C | | 4 | 1 | 138,870 | 93.4395 | 129,881 | 139,000 | 138,837 | 0 | (12) | 0 | 0 | 3.000 | 3.013 | MON | 348 | 4,170 | 05/24/2016 | 05/25/2046 |
| 3136AT-N4-2 | FNR 1673C DZ - CMO/RMBS | 0 | | 4 | 1 | 3,973,176 | 90.6655 | 3,879,543 | 4,278,961 | 3,994,822 | 0 | 15,172 | 0 | 0 | 3.000 | 3.402 | MON | 10,697 | 126,307 | 07/27/2017 | 10/25/2046 |
| 3136AT-Q4-9 | FNR 1668A AL - CMO/RMBS | 0 | | 4 | 1 | 7,511,906 | 93.5453 | 7,179,605 | 7,675,000 | 7,518,410 | 0 | 6,209 | 0 | 0 | 3.000 | 3.166 | MON | 19,188 | 230,250 | 12/08/2017 | 10/25/2046 |
| 3136AV-2Z-1 | FNR 1721D ZD - CMO/RMBS | 0 | | 4 | 1 | 6,691,259 | 93.9982 | 6,994,865 | 7,441,489 | 6,699,668 | 0 | 8,409 | 0 | 0 | 3.500 | 4.058 | MON | 21,704 | 43,220 | 10/11/2018 | 04/25/2047 |
| 3136AV-JB-6 | FNR 174D ZC - CMO/RMBS | 0 | | 4 | 1 | 18,394,176 | 95.2032 | 17,533,838 | 18,417,282 | 18,393,757 | 0 | (385) | 0 | 0 | 3.500 | 3.519 | MON | 53,717 | 632,549 | 11/02/2017 | 02/25/2047 |
| 3136AW-5S-2 | FNR 1752E KZ - CMO/RMBS | 0 | | 4 | 1 | 929,782 | 97.4664 | 924,410 | 948,440 | 930,722 | 0 | 939 | 0 | 0 | 3.500 | 3.628 | MON | 2,766 | 29,903 | 01/19/2018 | 07/25/2047 |
| 3136AW-HZ-3 | FNR 1739C CY - CMO/RMBS | 0 | | 4 | 1 | 2,799,844 | 97.4742 | 2,924,225 | 3,000,000 | 2,801,775 | 0 | 1,932 | 0 | 0 | 3.500 | 4.111 | MON | 8,750 | 17,500 | 10/11/2018 | 05/25/2047 |
| 3136AX-NB-7 | FNR 1759D DZ - CMO/RMBS | 0 | | 4 | 1 | 926,792 | 97.3291 | 920,424 | 945,682 | 927,600 | 0 | 808 | 0 | 0 | 3.500 | 3.614 | MON | 2,758 | 29,816 | 01/19/2018 | 08/25/2047 |
| 3136AX-TC-9 | FNR 1762C ZC - CMO/RMBS | 0 | | 4 | 1 | 7,366,506 | 95.0182 | 7,238,481 | 7,617,991 | 7,384,850 | 0 | 11,828 | 0 | 0 | 3.500 | 3.693 | MON | 22,219 | 261,643 | 07/11/2017 | 08/25/2047 |
| 3136AX-YF-6 | FNR 1761C GZ - CMO/RMBS | 0 | | 4 | 1 | 4,103,029 | 95.0874 | 3,996,550 | 4,203,029 | 4,109,829 | 0 | 4,328 | 0 | 0 | 3.500 | 3.637 | MON | 12,259 | 144,355 | 07/25/2017 | 08/25/2047 |
| 3136AY-BW-2 | FNR 1766G JC - CMO/RMBS | 0 | | 4 | 1 | 8,098,005 | 91.6402 | 7,726,463 | 8,431,305 | 8,110,406 | 0 | 11,636 | 0 | 0 | 3.000 | 3.289 | MON | 21,078 | 252,939 | 12/08/2017 | 09/25/2057 |
| 3136AY-CB-7 | FNR 1766H QZ - CMO/RMBS | 0 | | 4 | 1 | 9,757,588 | 88.8738 | 9,249,617 | 10,407,588 | 9,796,621 | 0 | 26,803 | 0 | 0 | 3.000 | 3.305 | MON | 26,019 | 307,213 | 08/11/2017 | 09/25/2047 |
| 3136AY-HE-6 | FNR 1779A ZA - CMO/RMBS | 0 | | 4 | 1 | 19,201,462 | 91.7266 | 18,807,362 | 20,503,727 | 19,273,769 | 0 | 54,190 | 0 | 0 | 3.000 | 3.305 | MON | 51,259 | 605,232 | 08/22/2017 | 10/25/2047 |
| 3136AY-MD-2 | FNR 1784B ZK - CMO/RMBS | 0 | | 4 | 1 | 19,621,453 | 96.2462 | 18,930,209 | 19,668,522 | 19,621,818 | 0 | 177 | 0 | 0 | 3.500 | 3.526 | MON | 57,367 | 675,523 | 09/20/2017 | 10/25/2057 |
| 3136AY-XG-3 | FNR 1794B DY - CMO/RMBS | 0 | | 4 | 1 | 2,958,321 | 95.0619 | 2,886,080 | 3,036,000 | 2,960,990 | 0 | 2,527 | 0 | 0 | 3.000 | 3.184 | MON | 7,590 | 91,080 | 12/08/2017 | 11/25/2047 |
| 3136AY-YZ-0 | FNR 1790J ZD - CMO/RMBS | 0 | | 4 | 1 | 2,803,927 | 94.8552 | 2,667,674 | 2,812,365 | 2,804,092 | 0 | 119 | 0 | 0 | 3.500 | 3.529 | MON | 8,203 | 96,592 | 10/19/2017 | 11/25/2047 |
| 3136B0-4H-6 | FNR 1813G ZE - CMO/RMBS | 0 | | 4 | 1 | 9,175,334 | 89.8748 | 9,410,870 | 10,471,093 | 9,226,474 | 0 | 51,141 | 0 | 0 | 3.000 | 3.645 | MON | 26,178 | 258,214 | 02/15/2018 | 03/25/2048 |
| 3136B0-EN-2 | FNR 17102B PZ - CMO/RMBS | 0 | | 4 | 1 | 2,279,031 | 97.8869 | 2,236,610 | 2,284,892 | 2,279,079 | 0 | 36 | 0 | 0 | 3.500 | 3.527 | MON | 6,664 | 78,476 | 12/12/2017 | 12/25/2047 |
| 3136B0-FT-8 | FNR 17100A ZE - CMO/RMBS | 0 | | 4 | 1 | 8,440,084 | 94.8527 | 8,127,311 | 8,568,346 | 8,447,075 | 0 | 6,068 | 0 | 0 | 3.500 | 3.598 | MON | 24,991 | 294,283 | 10/25/2017 | 12/25/2047 |
| 3136B0-JM-9 | FNR 17107D GZ - CMO/RMBS | 0 | | 4 | 1 | 5,562,952 | 89.3702 | 5,391,236 | 6,032,475 | 5,581,347 | 0 | 18,395 | 0 | 0 | 3.000 | 3.352 | MON | 15,081 | 163,431 | 01/05/2018 | 01/25/2048 |
| 3136B0-K3-9 | FNR 1810B BZ - CMO/RMBS | 0 | | 4 | 1 | 18,420,988 | 99.5313 | 18,345,746 | 18,432,145 | 18,419,296 | 0 | (1,693) | 0 | 0 | 3.500 | 3.515 | MON | 53,760 | 581,145 | 01/18/2018 | 02/25/2048 |
| 3136B0-VY-9 | FNR 188C DZ - CMO/RMBS | 0 | | 4 | 1 | 9,118,623 | 94.4829 | 8,780,297 | 9,292,998 | 9,128,595 | 0 | 9,972 | 0 | 0 | 3.500 | 3.638 | MON | 27,105 | 292,998 | 01/22/2018 | 02/25/2048 |
| 3136B0-ZZ-2 | FNR 182E CZ - CMO/RMBS | | | 4 | 1 | 5,123,519 | 94.6295 | 4,885,510 | 5,162,777 | 5,124,946 | 0 | 1,428 | 0 | 0 | 3.500 | 3.553 | MON | 15,058 | 162,777 | 01/18/2018 | 02/25/2048 |
| 3136B0-ZZ-2 | FNR 182E CZ - CMO/RMBS | 0 | | 4 | 1 | 922,233 | 94.6295 | 879,392 | 929,300 | 922,490 | 0 | 257 | 0 | 0 | 3.500 | 3.553 | MON | 2,710 | 29,300 | 01/18/2018 | 02/25/2048 |
| 3136B1-6A-7 | FNR 1837J ZD - CMO/RMBS | 0 | | 4 | 1 | 1,531,552 | 101.5792 | 1,559,598 | 1,535,352 | 1,531,549 | 0 | (3) | 0 | 0 | 4.000 | 4.031 | MON | 5,118 | 15,252 | 09/05/2018 | 06/25/2048 |
| 3136B1-HM-9 | FNR 1815F ZG - CMO/RMBS | 0 | | 4 | 1 | 9,176,044 | 94.3777 | 8,793,596 | 9,317,450 | 9,183,718 | 0 | 7,675 | 0 | 0 | 3.500 | 3.620 | MON | 27,176 | 267,450 | 01/22/2018 | 03/25/2048 |
| 3136B1-RY-2 | FNR 1821A JT - CMO/RMBS | 0 | | 4 | 1 | 4,276,626 | 101.9776 | 4,368,025 | 4,283,319 | 4,276,447 | 0 | (180) | 0 | 0 | 4.000 | 4.014 | MON | 14,278 | 28,555 | 10/11/2018 | 12/25/2043 |
| 3136B1-T7-9 | FNR 1838E VZ - CMO/RMBS | 0 | | 4 | 1 | 1,841,854 | 104.7757 | 1,930,411 | 1,842,422 | 1,841,743 | 0 | (112) | 0 | 0 | 4.000 | 4.018 | MON | 6,141 | 24,362 | 08/01/2018 | 06/25/2048 |
| 3136B2-K5-0 | FNR 1868A DZ - CMO/RMBS | 0 | | 4 | 1 | 10,704,156 | 103.5727 | 11,441,765 | 11,047,087 | 10,710,251 | 0 | 6,095 | 0 | 0 | 4.000 | 4.295 | MON | 36,824 | 73,281 | 10/17/2018 | 09/25/2048 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 3136B2-SB-9 | FNR 1847J GZ - CMO/RMBS | | | 4 | 1 | 3,849,843 | 94.9654 | 3,865,577 | 4,070,512 | 3,854,488 | 0 | 4,646 | 0 | 0 | 3.500 | 3.898 | MON | 11,872 | 35,410 | 08/30/2018 | 07/25/2048 |
| 3136B2-UE-0 | FNR 1855D LZ - CMO/RMBS | | | 4 | 1 | 2,743,856 | 95.1392 | 2,896,044 | 3,044,006 | 2,747,126 | 0 | 3,270 | 0 | 0 | 3.500 | 4.046 | MON | 8,878 | 17,679 | 10/23/2018 | 08/25/2048 |
| 3136B2-YL-0 | FNR 1854D LZ - CMO/RMBS | | | 4 | 1 | 1,917,752 | 94.0888 | 1,909,379 | 2,029,337 | 1,919,798 | 0 | 2,046 | 0 | 0 | 3.500 | 3.854 | MON | 5,919 | 17,654 | 08/30/2018 | 08/25/2048 |
| 3136B3-BY-5 | FNR 1875B ZU - CMO/RMBS | | | 4 | 1 | 1,843,415 | 97.3097 | 1,963,274 | 2,017,551 | 1,845,430 | 0 | 2,015 | 0 | 0 | 3.500 | 4.191 | MON | 5,885 | 5,867 | 10/29/2018 | 10/25/2058 |
| 3136B3-CF-5 | FNR 1875D KZ - CMO/RMBS | C | | 1 | 1 | 229,616 | 94.1597 | 237,465 | 252,194 | 230,113 | 0 | 498 | 0 | 0 | 3.500 | 4.274 | MON | 736 | 2,194 | 09/18/2018 | 10/25/2048 |
| 3136B3-CF-5 | FNR 1875D KZ - CMO/RMBS | | | 4 | 1 | 1,607,310 | 94.1597 | 1,662,255 | 1,765,357 | 1,610,794 | 0 | 3,484 | 0 | 0 | 3.500 | 4.274 | MON | 5,149 | 15,357 | 09/18/2018 | 10/25/2048 |
| 3136B3-GN-4 | FNR 1876C ZB - CMO/RMBS | | | 4 | 1 | 9,022,157 | 94.5198 | 9,534,922 | 10,087,756 | 9,039,620 | 0 | 17,464 | 0 | 0 | 3.500 | 4.348 | MON | 29,423 | 58,589 | 10/03/2018 | 10/25/2048 |
| 3136B3-LE-8 | FNR 1883C ZL - CMO/RMBS | | | 4 | 1 | 4,569,080 | 100.3885 | 4,601,211 | 4,583,403 | 4,567,754 | 0 | (1,326) | 0 | 0 | 4.500 | 4.555 | MON | 17,188 | 35,906 | 10/18/2018 | 11/25/2048 |
| 3136B3-LJ-7 | FNR 1883D ZJ - CMO/RMBS | | | 4 | 1 | 4,508,115 | 94.6651 | 4,760,908 | 5,029,209 | 4,515,828 | 0 | 7,713 | 0 | 0 | 3.500 | 4.363 | MON | 14,669 | 29,209 | 10/17/2018 | 11/25/2048 |
| 3136B3-MM-9 | FNR 1884A ZA - CMO/RMBS | | | 4 | 1 | 2,672,526 | 94.2901 | 2,845,227 | 3,017,526 | 2,676,417 | 0 | 3,892 | 0 | 0 | 3.500 | 4.184 | MON | 8,801 | 17,526 | 10/05/2018 | 11/25/2048 |
| 3136B3-MV-9 | FNR 1884A ZD - CMO/RMBS | | | 4 | 1 | 8,977,950 | 94.6751 | 9,522,814 | 10,058,418 | 8,989,565 | 0 | 11,615 | 0 | 0 | 3.500 | 4.100 | MON | 29,337 | 58,418 | 10/17/2018 | 11/25/2048 |
| 3136B3-PT-1 | FNR 1888B MZ - CMO/RMBS | | | 4 | 1 | 3,642,917 | 93.8704 | 3,765,768 | 4,011,667 | 3,645,740 | 0 | 2,823 | 0 | 0 | 3.500 | 4.104 | MON | 11,701 | 11,667 | 10/30/2018 | 12/25/2058 |
| 3136FC-WG-7 | FNS T361 PO - CMO/RMBS | @ | | 4 | 1 | 136,847 | 84.0733 | 133,854 | 159,211 | 138,975 | 0 | (14,420) | 0 | 0 | 0.000 | 2.995 | N/A | 0 | 0 | 04/01/2017 | 09/25/2035 |
| 3137A0-3H-6 | FHR 3680A ZA - CMO/RMBS | | | 4 | 1 | 129,292 | 106.0656 | 139,535 | 131,556 | 129,711 | 0 | 29 | 0 | 0 | 4.500 | 4.886 | MON | 493 | 6,008 | 07/08/2010 | 06/15/2040 |
| 3137A0-3H-6 | FHR 3680A ZA - CMO/RMBS | CF | | | 1 | 64,646 | 106.0656 | 69,768 | 65,778 | 64,856 | 0 | 15 | 0 | 0 | 4.500 | 4.886 | MON | 247 | 3,004 | 07/08/2010 | 06/15/2040 |
| 3137A5-P2-4 | FHR 3795D VZ - CMO/RMBS | CF | | | 1 | 2,927,550 | 105.3570 | 3,468,747 | 3,292,374 | 3,151,683 | 0 | 9,753 | 0 | 0 | 4.000 | 4.898 | MON | 10,975 | 128,885 | 05/24/2011 | 01/15/2041 |
| 3137AM-ZG-5 | FHR 4011F PL - CMO/RMBS | | | 4 | 1 | 1,434,120 | 98.1456 | 1,379,927 | 1,406,000 | 1,425,740 | 0 | (600) | 0 | 0 | 3.500 | 3.373 | MON | 4,101 | 20,504 | 05/23/2012 | 03/15/2042 |
| 3137AN-GA-7 | FHR 4013E GL - CMO/RMBS | | | 4 | 1 | 1,015,000 | 98.2682 | 982,682 | 1,000,000 | 1,010,105 | 0 | (255) | 0 | 0 | 3.500 | 3.428 | MON | 2,917 | 14,583 | 05/25/2012 | 03/15/2042 |
| 3137AR-FM-3 | FHR 4066E VZ - CMO/RMBS | C | | 4 | 1 | 503,020 | 101.5099 | 509,597 | 502,017 | 502,325 | 0 | (105) | 0 | 0 | 3.500 | 3.503 | MON | 1,464 | 17,242 | 06/19/2012 | 06/15/2042 |
| 3137AR-M2-9 | FHR 4057A ZB - CMO/RMBS | C | | 4 | 1 | 472,582 | 99.8816 | 476,351 | 476,916 | 474,157 | 0 | 85 | 0 | 0 | 3.500 | 3.573 | MON | 1,391 | 16,380 | 06/20/2012 | 06/15/2042 |
| 3137AR-M3-7 | FHR 4057A ZC - CMO/RMBS | C | | 4 | 1 | 360,337 | 99.6207 | 362,582 | 363,962 | 361,741 | 0 | 167 | 0 | 0 | 3.500 | 3.581 | MON | 1,062 | 12,500 | 06/21/2012 | 06/15/2042 |
| 3137AU-TF-6 | FHR 4117C HB - CMO/RMBS | | | 4 | 1 | 93,656 | 91.0510 | 91,051 | 100,000 | 95,627 | 0 | 273 | 0 | 0 | 2.500 | 2.911 | MON | 208 | 2,500 | 11/14/2012 | 10/15/2042 |
| 3137AY-FG-1 | FHR 4171 Z - CMO/RMBS | | | 4 | 1 | 72,080 | 93.1527 | 68,560 | 73,599 | 72,461 | 0 | 158 | 0 | 0 | 3.000 | 3.193 | MON | 184 | 2,173 | 01/30/2013 | 02/15/2043 |
| 3137AY-FG-1 | FHR 4171 Z - CMO/RMBS | C | | 4 | 1 | 279,998 | 93.1527 | 266,621 | 286,220 | 281,188 | 0 | 1,091 | 0 | 0 | 3.000 | 3.222 | MON | 716 | 8,449 | 02/06/2013 | 02/15/2043 |
| 3137B2-G3-8 | FHR 4206B LZ - CMO/RMBS | C | | 4 | 1 | 402,983 | 99.4740 | 423,177 | 425,415 | 410,802 | 0 | 2,163 | 0 | 0 | 3.500 | 3.841 | MON | 1,241 | 14,611 | 05/31/2013 | 05/15/2043 |
| 3137B3-JF-6 | FHR 4231A PY - CMO/RMBS | | | 4 | 1 | 230,898 | 98.0345 | 245,086 | 250,000 | 235,176 | 0 | 328 | 0 | 0 | 3.500 | 4.090 | MON | 729 | 3,646 | 09/24/2013 | 07/15/2043 |
| 3137BG-LN-7 | FHR 4438D ZP - CMO/RMBS | | | 4 | 1 | 4,979,088 | 101.6069 | 5,058,147 | 4,978,152 | 4,978,471 | 0 | (548) | 0 | 0 | 3.500 | 3.514 | MON | 14,520 | 170,977 | 11/03/2017 | 02/15/2045 |
| 3137BM-XU-5 | FHR 4553A PZ - CMO/RMBS | | | 4 | 1 | 3,461,245 | 99.3568 | 3,510,365 | 3,533,091 | 3,466,122 | 0 | 3,015 | 0 | 0 | 3.500 | 3.619 | MON | 10,305 | 121,345 | 06/29/2017 | 02/15/2046 |
| 3137BN-5C-4 | FHR 4555B PC - CMO/RMBS | C | | 4 | 1 | 160,648 | 92.4817 | 148,896 | 161,000 | 160,651 | 0 | 1 | 0 | 0 | 3.000 | 3.026 | MON | 403 | 4,830 | 05/24/2016 | 02/15/2046 |
| 3137BT-YC-9 | FHR 4649A AZ - CMO/RMBS | | | 4 | 1 | 8,023,606 | 98.9451 | 7,868,355 | 7,952,241 | 8,017,035 | 0 | (4,818) | 0 | 0 | 3.500 | 3.463 | MON | 23,194 | 273,123 | 09/19/2017 | 05/15/2046 |
| 3137BU-XJ-2 | FHR 4653B PZ - CMO/RMBS | | | 4 | 1 | 16,434,712 | 95.2296 | 15,650,704 | 16,434,712 | 16,434,712 | 0 | 0 | 0 | 0 | 3.500 | 3.515 | MON | 47,935 | 564,457 | 08/22/2017 | 02/15/2047 |
| 3137BW-KN-3 | FHR 4667B LZ - CMO/RMBS | | | 4 | 1 | 3,308,746 | 100.4322 | 3,416,528 | 3,401,824 | 3,318,286 | 0 | 6,842 | 0 | 0 | 3.500 | 3.717 | MON | 9,922 | 116,837 | 07/11/2017 | 03/15/2047 |
| 3137BW-QR-8 | FHR 4664A KZ - CMO/RMBS | | | 4 | 1 | 18,191,523 | 100.2497 | 18,064,019 | 18,019,035 | 18,177,073 | 0 | (10,390) | 0 | 0 | 3.500 | 3.465 | MON | 52,556 | 618,871 | 09/19/2017 | 02/15/2047 |
| 3137BW-US-1 | FHR 4663E TZ - CMO/RMBS | | | 4 | 1 | 3,920,726 | 94.5240 | 3,818,453 | 4,039,666 | 3,933,205 | 0 | 8,965 | 0 | 0 | 3.500 | 3.738 | MON | 11,782 | 138,744 | 07/11/2017 | 03/15/2047 |
| 3137BX-FZ-0 | FHR 4673D WZ - CMO/RMBS | | | 4 | 1 | 17,236,952 | 98.5539 | 16,923,322 | 17,171,648 | 17,227,984 | 0 | (6,781) | 0 | 0 | 3.500 | 3.488 | MON | 50,084 | 589,767 | 08/10/2017 | 04/15/2047 |
| 3137BX-N4-0 | FHR 4675B EZ - CMO/RMBS | | | 4 | 1 | 3,832,107 | 100.1051 | 3,926,041 | 3,921,920 | 3,841,385 | 0 | 6,674 | 0 | 0 | 3.500 | 3.686 | MON | 11,439 | 134,700 | 07/11/2017 | 04/15/2047 |
| 3137BX-ZD-7 | FHR 4682E KZ - CMO/RMBS | | | 4 | 1 | 9,018,819 | 99.6873 | 8,929,184 | 8,957,191 | 9,013,234 | 0 | (4,056) | 0 | 0 | 3.500 | 3.478 | MON | 26,125 | 307,638 | 09/19/2017 | 09/15/2046 |
| 3137BY-2F-6 | FHR 4686B LZ - CMO/RMBS | | | 4 | 1 | 50,865,840 | 98.1320 | 49,757,414 | 50,704,570 | 50,852,472 | 0 | (9,513) | 0 | 0 | 3.500 | 3.502 | MON | 147,888 | 1,669,283 | 01/12/2018 | 05/15/2047 |
| 3137BY-6K-1 | FHR 4680A GZ - CMO/RMBS | | | 4 | 1 | 21,037,036 | 99.5959 | 21,052,487 | 21,137,914 | 21,044,103 | 0 | 5,274 | 0 | 0 | 3.500 | 3.549 | MON | 61,652 | 725,990 | 08/15/2017 | 03/15/2047 |
| 3137F1-SB-5 | FHR 4700A KZ - CMO/RMBS | | | 4 | 1 | 17,794,875 | 100.1992 | 17,793,172 | 17,757,799 | 17,789,318 | 0 | (4,216) | 0 | 0 | 3.500 | 3.503 | MON | 51,794 | 609,899 | 08/10/2017 | 07/15/2047 |
| 3137F2-XU-5 | FHR 4713 DZ - CMO/RMBS | | | 4 | 1 | 31,369,293 | 99.2525 | 31,139,452 | 31,373,972 | 31,366,126 | 0 | (2,386) | 0 | 0 | 3.500 | 3.518 | MON | 91,507 | 1,077,551 | 07/28/2017 | 08/15/2047 |
| 3137F3-K6-0 | FHR 4768F ZH - CMO/RMBS | | | 4 | 1 | 3,662,383 | 92.0163 | 3,773,709 | 4,101,133 | 3,680,003 | 0 | 17,620 | 0 | 0 | 3.000 | 3.561 | MON | 10,253 | 101,133 | 02/02/2018 | 03/15/2048 |
| 3137F4-DM-1 | FHR 4778A BN - CMO/RMBS | | | 4 | 1 | 11,694,712 | 103.8599 | 12,168,932 | 11,716,681 | 11,694,725 | 0 | 13 | 0 | 0 | 4.000 | 4.038 | MON | 39,056 | 78,111 | 10/11/2018 | 09/15/2045 |
| 3137F4-PQ-9 | FHR 4776L MW - CMO/RMBS | | | 4 | 1 | 3,979,844 | 103.2212 | 4,128,849 | 4,000,000 | 3,980,221 | 0 | 378 | 0 | 0 | 4.000 | 4.094 | MON | 13,333 | 26,667 | 10/04/2018 | 07/15/2045 |
| 3137FA-5D-6 | FHR 4710H GZ - CMO/RMBS | | | 4 | 1 | 10,322,196 | 87.6187 | 9,848,517 | 11,240,196 | 10,375,381 | 0 | 37,715 | 0 | 0 | 3.000 | 3.386 | MON | 28,100 | 331,790 | 08/02/2017 | 01/15/2047 |
| 3137FB-NL-6 | FHR 4732C QZ - CMO/RMBS | | | 4 | 1 | 940,575 | 90.5482 | 937,694 | 1,035,575 | 946,860 | 0 | 5,335 | 0 | 0 | 3.000 | 3.566 | MON | 2,589 | 30,568 | 10/26/2017 | 11/15/2047 |
| 3137FB-YC-4 | FHR 4734B Z - CMO/RMBS | | | 4 | 1 | 6,387,140 | 91.9586 | 6,364,495 | 6,921,047 | 6,427,760 | 0 | 37,654 | 0 | 0 | 3.000 | 3.583 | MON | 17,303 | 204,297 | 11/10/2017 | 12/15/2047 |
| 3137FC-4R-2 | FHR 4738D LZ - CMO/RMBS | | | 4 | 1 | 4,203,312 | 89.2870 | 4,058,244 | 4,545,165 | 4,218,294 | 0 | 14,043 | 0 | 0 | 3.000 | 3.352 | MON | 11,363 | 134,165 | 12/08/2017 | 12/15/2047 |
| 3137FC-BP-8 | FHR 4741B GY - CMO/RMBS | | | 4 | 1 | 2,418,652 | 94.2769 | 2,356,923 | 2,500,000 | 2,421,950 | 0 | 3,297 | 0 | 0 | 3.000 | 3.260 | MON | 6,250 | 68,750 | 01/05/2018 | 12/15/2047 |
| 3137FC-CD-4 | FHR 4740A CZ - CMO/RMBS | | | 4 | 1 | 1,895,246 | 86.4911 | 1,786,893 | 2,065,984 | 1,902,055 | 0 | 6,346 | 0 | 0 | 3.000 | 3.354 | MON | 5,165 | 60,984 | 12/08/2017 | 12/15/2047 |
| 3137FC-PQ-1 | FHR 4752B PZ - CMO/RMBS | | | 4 | 1 | 6,362,407 | 90.4367 | 6,204,818 | 6,860,952 | 6,388,059 | 0 | 25,652 | 0 | 0 | 3.000 | 3.426 | MON | 17,152 | 185,877 | 01/05/2018 | 11/15/2047 |
| 3137FC-WR-1 | FHR 4749C ZG - CMO/RMBS | | | 4 | 1 | 9,809,603 | 99.0325 | 9,640,151 | 9,734,329 | 9,803,648 | 0 | (5,725) | 0 | 0 | 3.500 | 3.467 | MON | 28,392 | 334,329 | 12/12/2017 | 11/15/2047 |
| 3137FC-WS-9 | FHR 4749D ZL - CMO/RMBS | | | 4 | 1 | 28,443,443 | 98.7613 | 27,822,451 | 28,171,405 | 28,418,303 | 0 | (24,297) | 0 | 0 | 3.500 | 3.440 | MON | 82,167 | 967,558 | 12/12/2017 | 12/15/2047 |
| 3137FD-DG-4 | FHR 4750E KZ - CMO/RMBS | | | 4 | 1 | 1,500,213 | 99.6461 | 1,496,258 | 1,501,572 | 1,500,173 | 0 | (43) | 0 | 0 | 3.500 | 3.522 | MON | 4,380 | 51,572 | 12/19/2017 | 01/15/2048 |
| 3137FG-SH-4 | FHR 4796B NZ - CMO/RMBS | | | 4 | 1 | 5,373,732 | 104.7915 | 5,631,212 | 5,373,732 | 5,373,732 | 0 | 0 | 0 | 0 | 4.000 | 4.019 | MON | 17,912 | 88,674 | 07/23/2018 | 05/15/2048 |
| 3137FH-CA-9 | FHR 4824A ZJ - CMO/RMBS | | | 4 | 1 | 17,451,693 | 94.8074 | 17,987,291 | 18,972,459 | 17,480,689 | 0 | 28,997 | 0 | 0 | 3.500 | 4.209 | MON | 55,336 | 110,190 | 09/28/2018 | 09/15/2048 |
| 3137FJ-C2-3 | FHR 4833A VZ - CMO/RMBS | | | 4 | 1 | 10,097,176 | 103.7873 | 10,810,827 | 10,416,333 | 10,102,523 | 0 | 5,348 | 0 | 0 | 4.000 | 4.371 | MON | 34,721 | 34,606 | 10/31/2018 | 09/15/2048 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 3137G1-BU-0 | FWLS 17SC02 1A2 - CMO | 0 | | 4 | 1 | 10,772,266 | 92.4269 | 10,629,091 | 11,500,000 | 10,839,627 | 0 | 49,401 | 0 | 0 | 3.000 | 3.655 | MON | 28,750 | 345,000 | 07/19/2017 | 05/25/2047 |
| 3137G1-BX-4 | FWLS 17SC02 2A2 - CMO | 0 | | 4 | 1 | 19,916,406 | 98.7070 | 19,741,402 | 20,000,000 | 19,919,068 | 0 | 2,096 | 0 | 0 | 3.500 | 3.548 | MON | 58,333 | 700,000 | 07/19/2017 | 05/25/2047 |
| 31388J-TR-6 | FN 606360 - RMBS | 0 | | 4 | 1 | 5,173 | 109.1754 | 5,071 | 4,645 | 5,129 | 0 | 1 | 0 | 0 | 7.000 | 3.955 | MON | 27 | 332 | 04/01/2017 | 10/01/2031 |
| 3138WG-EZ-3 | FN AS6451 - RMBS | C | | 4 | 1 | 795,435 | 100.4130 | 773,344 | 770,164 | 793,515 | 0 | 685 | 0 | 0 | 3.500 | 3.062 | MON | 2,246 | 27,192 | 12/30/2015 | 01/01/2046 |
| 313921-6F-0 | FNW 01W3 A - CMO/RMBS | | | 4 | 1 | 126,633 | 106.6479 | 132,566 | 124,302 | 125,700 | 0 | (62) | 0 | 0 | 6.076 | 6.430 | MON | 629 | 3,214 | 12/05/2006 | 09/25/2041 |
| 31392D-BS-0 | FNR 0233C Z - CMO/RMBS | | | 4 | 1 | 186,988 | 112.1217 | 204,012 | 181,956 | 185,184 | 0 | (184) | 0 | 0 | 6.500 | 6.030 | MON | 986 | 4,958 | 11/15/2006 | 06/25/2032 |
| 31392T-W5-2 | FHR 2478B EJ - CMO/RMBS | C | | 4 | 1 | 461,241 | 110.7067 | 460,849 | 416,279 | 470,731 | 0 | 5,033 | 0 | 0 | 6.000 | 2.828 | MON | 2,081 | 25,286 | 09/28/2012 | 08/15/2032 |
| 31392U-XE-9 | FHR 2500B MC - CMO/RMBS | | | 4 | 1 | 88,894 | 110.0615 | 88,294 | 80,222 | 91,456 | 0 | (36) | 0 | 0 | 6.000 | 2.215 | MON | 401 | 4,891 | 09/25/2012 | 09/15/2032 |
| 31392W-7B-0 | FSPC T051 1A - CMO/RMBS | | | 4 | 1 | 236,616 | 113.2386 | 263,981 | 233,119 | 235,765 | 0 | (46) | 0 | 0 | 6.500 | 6.218 | MON | 1,263 | 6,370 | 12/05/2006 | 09/25/2043 |
| 31393D-DR-9 | FNR 0358C PG - CMO/RMBS | C | | 4 | 1 | 999,462 | 105.7974 | 976,487 | 922,978 | 995,205 | 0 | 1,238 | 0 | 0 | 5.000 | 3.063 | MON | 3,846 | 46,941 | 02/14/2014 | 07/25/2033 |
| 31393P-FY-5 | FHR 2595A TG - CMO/RMBS | C | | 4 | 1 | 531,099 | 102.4092 | 486,237 | 474,798 | 500,507 | 0 | (3,229) | 0 | 0 | 5.500 | 2.261 | MON | 2,176 | 26,904 | 09/28/2012 | 04/15/2023 |
| 31393R-CX-6 | FHR 2617J ZU - CMO/RMBS | C | | 4 | 1 | 1,102,805 | 106.0489 | 1,040,479 | 981,131 | 1,129,436 | 0 | 13,551 | 0 | 0 | 5.000 | 1.540 | MON | 4,088 | 49,815 | 09/28/2012 | 05/15/2033 |
| 31393U-A6-0 | FNW 03W19 A7 - CMO/RMBS | C | | 4 | 1 | 1,810,199 | 107.7717 | 1,746,836 | 1,620,867 | 1,743,806 | 0 | (14,082) | 0 | 0 | 5.620 | 3.740 | MON | 7,591 | 91,966 | 09/28/2012 | 11/25/2043 |
| 31393W-3S-6 | FHR 2650A PB - CMO/RMBS | C | | 4 | 1 | 2,688,977 | 107.9433 | 2,511,966 | 2,327,117 | 2,488,844 | 0 | 16,845 | 0 | 0 | 5.000 | 3.070 | MON | 9,696 | 118,857 | 09/28/2012 | 07/15/2033 |
| 31393X-7A-9 | FNGT 04T2A A1 - CMO/RMBS | | | 4 | 1 | 154,929 | 109.7237 | 168,728 | 153,775 | 154,509 | 0 | (47) | 0 | 0 | 6.000 | 5.868 | MON | 769 | 3,888 | 12/05/2006 | 11/25/2043 |
| 31393X-GH-4 | FNW 04W2A 1A - CMO/RMBS | | | 4 | 1 | 68,725 | 108.3434 | 73,905 | 68,214 | 68,592 | 0 | 8 | 0 | 0 | 6.000 | 5.842 | MON | 341 | 1,739 | 12/05/2006 | 02/25/2044 |
| 31394A-LV-6 | FNW 04W10 A6 - CMO/RMBS | C | | 4 | 1 | 1,119,100 | 108.4885 | 1,084,885 | 1,000,000 | 1,093,549 | 0 | (3,926) | 0 | 0 | 5.750 | 4.908 | MON | 4,792 | 57,500 | 09/28/2012 | 08/25/2034 |
| 31394C-2J-0 | FNR 0523A ZC - CMO/RMBS | CF | | 4 | 1 | 243,693 | 106.7986 | 257,431 | 241,044 | 241,368 | 0 | (28) | 0 | 0 | 5.500 | 5.422 | MON | 1,105 | 13,529 | 03/04/2009 | 04/25/2035 |
| 31394C-A2-8 | FNR 0514F MG - CMO/RMBS | C | | 4 | 1 | 1,146,007 | 108.1561 | 1,135,443 | 1,049,818 | 1,121,608 | 0 | 509 | 0 | 0 | 5.000 | 3.253 | MON | 4,374 | 53,425 | 02/14/2014 | 03/25/2035 |
| 31394E-F2-9 | FNR 0567B HG - CMO/RMBS | C | | 4 | 1 | 191,184 | 101.5606 | 175,183 | 172,491 | 177,849 | 0 | (1,121) | 0 | 0 | 5.500 | 1.935 | MON | 791 | 9,929 | 09/28/2012 | 01/25/2035 |
| 31394H-FZ-9 | FHR 2660A PE - CMO/RMBS | C | | 4 | 1 | 562,398 | 106.0617 | 549,027 | 517,649 | 562,234 | 0 | (2,191) | 0 | 0 | 5.000 | 2.597 | MON | 2,157 | 26,236 | 02/14/2014 | 08/15/2033 |
| 31394J-Y2-7 | FSPC T058 1A4 - CMO/RMBS | | | 4 | 1 | 1,650,174 | 107.6737 | 1,855,669 | 1,723,419 | 1,666,905 | 0 | 2,328 | 0 | 0 | 5.666 | 6.534 | MON | 8,137 | 98,556 | 10/16/2008 | 09/25/2043 |
| 31394L-EG-3 | FHR 2691C MG - CMO/RMBS | C | | 4 | 1 | 901,869 | 104.8630 | 869,663 | 829,333 | 885,340 | 0 | 1,627 | 0 | 0 | 4.500 | 2.638 | MON | 3,110 | 37,983 | 02/14/2014 | 10/15/2033 |
| 31394L-J9-4 | FHR 2691G ZH - CMO/RMBS | C | | 4 | 1 | 1,075,555 | 109.9717 | 1,009,001 | 917,510 | 1,001,956 | 0 | 7,999 | 0 | 0 | 5.500 | 3.259 | MON | 4,205 | 51,148 | 09/28/2012 | 10/15/2033 |
| 31394N-ZK-7 | FHR 2737B YE - CMO/RMBS | C | | 4 | 1 | 656,488 | 106.0297 | 639,139 | 602,792 | 648,969 | 0 | (2,252) | 0 | 0 | 5.000 | 2.821 | MON | 2,512 | 30,554 | 02/14/2014 | 01/15/2034 |
| 31394P-DZ-3 | FHR 2738A QG - CMO/RMBS | C | | 4 | 1 | 1,261,360 | 108.0314 | 1,253,219 | 1,160,051 | 1,264,401 | 0 | (4,321) | 0 | 0 | 5.000 | 2.433 | MON | 4,834 | 58,992 | 02/14/2014 | 01/15/2034 |
| 31394R-HL-6 | FHR 2750F ZN - CMO/RMBS | C | | 4 | 1 | 812,954 | 105.9979 | 726,210 | 685,117 | 764,150 | 0 | 6,375 | 0 | 0 | 5.000 | 2.129 | MON | 2,855 | 34,860 | 09/28/2012 | 02/15/2034 |
| 31394R-LX-5 | FHR 2752A GZ - CMO/RMBS | C | | 4 | 1 | 1,421,440 | 109.1086 | 1,281,596 | 1,174,605 | 1,274,118 | 0 | 6,664 | 0 | 0 | 5.000 | 2.618 | MON | 4,894 | 59,934 | 09/28/2012 | 02/15/2034 |
| 31394V-YH-7 | FNR 064A ME - CMO/RMBS | C | | 4 | 1 | 1,021,218 | 108.1142 | 923,452 | 854,145 | 934,283 | 0 | (2,914) | 0 | 0 | 6.000 | 3.644 | MON | 4,271 | 51,930 | 09/28/2012 | 02/25/2036 |
| 31395B-XZ-1 | FNR 0625B B - CMO/RMBS | C | | 4 | 1 | 1,466,652 | 102.3370 | 1,345,719 | 1,314,987 | 1,387,999 | 0 | (7,327) | 0 | 0 | 5.500 | 2.782 | MON | 6,027 | 74,079 | 02/14/2014 | 04/25/2026 |
| 31395C-QX-2 | FHR 2825A PZ - CMO/RMBS | CF | | 4 | 1 | 750,700 | 108.9717 | 809,843 | 743,168 | 744,368 | 0 | (217) | 0 | 0 | 5.500 | 5.440 | MON | 3,406 | 41,269 | 03/10/2009 | 07/15/2034 |
| 31395C-XH-9 | FHR 2827C PG - CMO/RMBS | C | | 4 | 1 | 942,164 | 108.5280 | 865,511 | 797,500 | 869,796 | 0 | 2,615 | 0 | 0 | 6.000 | 3.770 | MON | 3,988 | 48,520 | 09/28/2012 | 07/15/2034 |
| 31395E-6F-9 | FHR 2847 PG - CMO/RMBS | C | | 4 | 1 | 690,737 | 105.5880 | 625,619 | 592,510 | 669,741 | 0 | 3,211 | 0 | 0 | 5.000 | 1.827 | MON | 2,469 | 30,163 | 09/28/2012 | 08/15/2034 |
| 31395F-2F-0 | FHR 2835B NZ - CMO/RMBS | | | 4 | 1 | 383,049 | 106.2979 | 403,093 | 379,210 | 379,763 | 0 | (115) | 0 | 0 | 5.500 | 5.443 | MON | 1,738 | 21,230 | 03/10/2009 | 08/15/2034 |
| 31395H-CS-7 | FHR 2866D XG - CMO/RMBS | C | | 4 | 1 | 171,531 | 99.8803 | 160,593 | 160,785 | 161,727 | 0 | (2,359) | 0 | 0 | 4.000 | 1.158 | MON | 536 | 7,359 | 02/14/2014 | 10/15/2019 |
| 31395H-WC-0 | FHR 2893 PE - CMO/RMBS | C | | 4 | 1 | 781,577 | 106.6846 | 761,670 | 713,946 | 773,375 | 0 | (2,110) | 0 | 0 | 5.000 | 2.714 | MON | 2,975 | 36,280 | 02/14/2014 | 11/15/2034 |
| 31395R-G9-3 | FHR 2966A NE - CMO/RMBS | C | | 4 | 1 | 1,328,943 | 105.6239 | 1,291,560 | 1,222,791 | 1,335,724 | 0 | (4,519) | 0 | 0 | 5.000 | 2.577 | MON | 5,095 | 62,028 | 02/14/2014 | 04/15/2035 |
| 31395U-KP-5 | FHR 2978B JG - CMO/RMBS | | | 4 | 1 | 391,895 | 109.4959 | 435,246 | 397,500 | 394,132 | 0 | (73) | 0 | 0 | 5.500 | 5.756 | MON | 1,822 | 9,257 | 12/08/2006 | 05/15/2035 |
| 31396G-K4-2 | FHR 3104A QE - CMO/RMBS | C | | 4 | 1 | 1,027,212 | 106.0161 | 999,136 | 942,438 | 1,022,754 | 0 | (1,877) | 0 | 0 | 5.000 | 2.877 | MON | 3,927 | 47,954 | 02/14/2014 | 01/15/2036 |
| 31396H-MW-6 | FHR 3110G HE - CMO/RMBS | C | | 4 | 1 | 608,250 | 106.7457 | 559,571 | 524,209 | 575,421 | 0 | 614 | 0 | 0 | 5.500 | 3.178 | MON | 2,403 | 29,359 | 09/28/2012 | 02/15/2036 |
| 31396J-ND-3 | FHR 3131B ME - CMO/RMBS | C | | 4 | 1 | 817,844 | 109.1928 | 804,593 | 736,855 | 791,416 | 0 | (1,447) | 0 | 0 | 5.500 | 3.612 | MON | 3,377 | 41,301 | 02/14/2014 | 03/15/2036 |
| 31396W-G9-1 | FNR 0765H GZ - CMO/RMBS | CF | | 4 | 1 | 695,451 | 104.7633 | 821,311 | 783,968 | 742,714 | 0 | (1,684) | 0 | 0 | 5.000 | 6.466 | MON | 3,267 | 39,825 | 10/08/2008 | 07/25/2037 |
| 31397B-CM-1 | FHR 3212A PE - CMO/RMBS | C | | 4 | 1 | 1,053,248 | 110.9588 | 1,059,171 | 954,563 | 1,076,835 | 0 | (10,611) | 0 | 0 | 6.000 | 2.820 | MON | 4,773 | 57,845 | 02/14/2014 | 09/15/2036 |
| 31397C-WG-0 | FHR 3239F ZE - CMO/RMBS | | | 4 | 1 | 268,081 | 106.9682 | 284,517 | 265,983 | 266,756 | 0 | (106) | 0 | 0 | 5.750 | 5.678 | MON | 1,275 | 15,594 | 03/03/2009 | 11/15/2036 |
| 31397E-VT-9 | FHRR R010 ZA - CMO/RMBS | | | 4 | 1 | 489,383 | 108.4952 | 525,876 | 484,700 | 485,872 | 0 | (154) | 0 | 0 | 5.500 | 5.436 | MON | 2,222 | 27,071 | 03/05/2009 | 02/15/2037 |
| 31397M-2E-6 | FNR 093E CD - CMO/RMBS | 0 | | 4 | 1 | 3,265,607 | 115.2230 | 3,352,988 | 2,910,000 | 3,254,288 | 0 | (11,319) | 0 | 0 | 6.000 | 4.053 | MON | 14,550 | 43,650 | 09/27/2018 | 02/25/2049 |
| 31397N-WX-9 | FNR 0930A Z - CMO/RMBS | | | 4 | 1 | 413,586 | 110.1585 | 456,261 | 414,186 | 412,841 | 0 | (208) | 0 | 0 | 6.500 | 6.555 | MON | 2,244 | 27,442 | 03/30/2009 | 05/25/2039 |
| 31397Q-J3-3 | FNR 1118C KY - CMO/RMBS | | | 4 | 1 | 1,714,378 | 102.2655 | 1,859,562 | 1,818,366 | 1,766,711 | 0 | (1,771) | 0 | 0 | 4.000 | 4.540 | MON | 6,061 | 73,315 | 06/09/2011 | 03/25/2041 |
| 31397S-G9-9 | FNR 1146C Z - CMO/RMBS | CF | | 4 | 1 | 3,068,590 | 108.0303 | 3,658,543 | 3,386,590 | 3,247,947 | 0 | 14,177 | 0 | 0 | 4.500 | 5.307 | MON | 12,700 | 148,746 | 04/13/2011 | 05/25/2041 |
| 31397U-EH-8 | FNR 1147F LW - CMO/RMBS | | | 4 | 1 | 2,098,125 | 99.9159 | 2,248,107 | 2,250,000 | 2,163,038 | 0 | 9,247 | 0 | 0 | 4.000 | 4.665 | MON | 7,500 | 90,000 | 06/08/2011 | 06/25/2041 |
| 31398F-5A-5 | FNR 0999D HZ - CMO/RMBS | C | | 4 | 1 | 64,502 | 101.4188 | 66,728 | 65,795 | 64,176 | 0 | (400) | 0 | 0 | 5.000 | 5.535 | MON | 274 | 3,353 | 03/18/2010 | 12/25/2039 |
| 31398F-VY-4 | FNR 0995A PZ - CMO/RMBS | C | | 4 | 1 | 901,976 | 118.5214 | 1,025,731 | 865,440 | 880,543 | 0 | (3,310) | 0 | 0 | 6.000 | 5.703 | MON | 4,327 | 50,277 | 03/19/2010 | 11/25/2039 |
| 31398F-VY-4 | FNR 0995A PZ - CMO/RMBS | C | | 4 | 1 | 601,820 | 118.5214 | 686,473 | 579,197 | 586,984 | 0 | (2,420) | 0 | 0 | 6.000 | 5.709 | MON | 2,896 | 33,648 | 01/15/2010 | 11/25/2039 |
| 31398F-YE-5 | FNR 0993C VZ - CMO/RMBS | | | 4 | 1 | 173,902 | 100.6810 | 191,039 | 189,747 | 178,471 | 0 | (669) | 0 | 0 | 4.500 | 5.982 | MON | 712 | 8,628 | 03/19/2010 | 11/25/2039 |
| 31398F-YE-5 | FNR 0993C VZ - CMO/RMBS | C | | 4 | 1 | 70,825 | 100.6810 | 75,981 | 75,467 | 72,067 | 0 | (331) | 0 | 0 | 4.500 | 5.589 | MON | 283 | 3,442 | 12/01/2009 | 11/25/2039 |
| 31398G-BZ-1 | FNR 09102E EZ - CMO/RMBS | C | | 4 | 1 | 48,044 | 101.4521 | 49,748 | 49,036 | 47,621 | 0 | (331) | 0 | 0 | 5.000 | 5.636 | MON | 204 | 2,501 | 03/17/2010 | 12/25/2039 |
| 31398G-MM-8 | FNR 09115C HZ - CMO/RMBS | C | | 4 | 1 | 68,142 | 101.5161 | 70,630 | 69,575 | 67,719 | 0 | (460) | 0 | 0 | 5.000 | 5.555 | MON | 290 | 3,541 | 03/18/2010 | 01/25/2040 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 31398G-TW-9 | FNR 09109D LZ - CMO/RMBS | | | 4 | 1 | 266,363 | 104.0269 | 288,997 | 277,809 | 268,162 | 0 | (1,103) | 0 | 0 | 5.000 | 5.862 | MON | 1,158 | 14,086 | 03/19/2010 | 01/25/2040 |
| 31398G-TW-9 | FNR 09109D LZ - CMO/RMBS | C | | 4 | 1 | 65,025 | 104.0269 | 70,736 | 67,998 | 65,492 | 0 | (185) | 0 | 0 | 5.000 | 5.906 | MON | 283 | 3,474 | 02/05/2010 | 01/25/2040 |
| 31398G-U7-2 | FNR 104C GZ - CMO/RMBS | C | | 4 | 1 | 112,313 | 102.4131 | 117,583 | 114,812 | 112,730 | 0 | (57) | 0 | 0 | 5.000 | 5.470 | MON | 478 | 5,922 | 03/17/2010 | 02/25/2040 |
| 31398G-Y4-5 | FNR 1010C BZ - CMO/RMBS | C | | 4 | 1 | 315,822 | 107.8442 | 348,196 | 322,870 | 318,206 | 0 | (983) | 0 | 0 | 5.000 | 5.306 | MON | 1,345 | 16,371 | 03/18/2010 | 02/25/2040 |
| 31398L-YL-6 | FHR 3623E CZ - CMO/RMBS | | | 4 | 1 | 653,294 | 106.2333 | 711,636 | 669,880 | 661,715 | 0 | 130 | 0 | 0 | 5.000 | 5.356 | MON | 2,791 | 34,089 | 03/18/2010 | 01/15/2040 |
| 31398L-YL-6 | FHR 3623E CZ - CMO/RMBS | C | | 4 | 1 | 326,647 | 106.2333 | 355,818 | 334,940 | 330,858 | 0 | 65 | 0 | 0 | 5.000 | 5.356 | MON | 1,396 | 17,044 | 03/18/2010 | 01/15/2040 |
| 31398L-ZZ-4 | FHR 3621C HZ - CMO/RMBS | | | 4 | 1 | 663,946 | 106.0156 | 714,274 | 673,744 | 668,172 | 0 | (349) | 0 | 0 | 5.000 | 5.226 | MON | 2,807 | 34,339 | 03/17/2010 | 01/15/2040 |
| 31398M-YC-4 | FNR 1019A Z - CMO/RMBS | C | | 4 | 1 | 256,879 | 106.7290 | 278,473 | 260,916 | 257,913 | 0 | (225) | 0 | 0 | 5.000 | 5.261 | MON | 1,087 | 13,277 | 03/17/2010 | 03/25/2040 |
| 31398M-ZX-7 | FNR 1023E LZ - CMO/RMBS | C | | 4 | 1 | 349,845 | 107.6430 | 381,487 | 354,400 | 351,319 | 0 | (276) | 0 | 0 | 5.000 | 5.189 | MON | 1,477 | 18,007 | 03/17/2010 | 03/25/2040 |
| 31398S-RV-7 | FNR 10143G BG - CMO/RMBS | | | 4 | 1 | 2,095,313 | 101.8039 | 2,290,587 | 2,250,000 | 2,154,559 | 0 | 2,949 | 0 | 0 | 4.000 | 4.639 | MON | 7,500 | 90,000 | 06/08/2011 | 12/25/2040 |
| 31398S-WG-4 | FNR 10139F HA - CMO/RMBS | | | 4 | 1 | 2,359,277 | 103.2618 | 2,581,545 | 2,500,000 | 2,410,245 | 0 | 5,458 | 0 | 0 | 4.000 | 4.500 | MON | 8,333 | 100,000 | 06/07/2011 | 11/25/2040 |
| 31402C-V5-8 | FN 725236 - RMBS | 0 | | 4 | 1 | 4,313 | 104.0899 | 4,168 | 4,004 | 4,314 | 0 | (2) | 0 | 0 | 4.500 | 2.777 | MON | 15 | 183 | 04/01/2017 | 03/01/2034 |
| 31403X-Y4-1 | FN 761331 - RMBS | 0 | | 4 | 1 | 2,967 | 99.8736 | 2,899 | 2,902 | 2,908 | 0 | (37) | 0 | 0 | 5.500 | 2.571 | MON | 13 | 191 | 04/01/2017 | 04/01/2019 |
| 31405C-GJ-2 | FN 785101 - RMBS | 0 | | 4 | 1 | 2,310 | 99.9483 | 2,246 | 2,248 | 2,254 | 0 | (32) | 0 | 0 | 5.500 | 2.010 | MON | 10 | 150 | 04/01/2017 | 05/01/2019 |
| 3140FX-EC-2 | FN BF0130 - RMBS | C | | 4 | 1 | 242,419 | 99.7122 | 243,012 | 243,713 | 242,328 | 0 | (90) | 0 | 0 | 3.500 | 3.570 | MON | 711 | 6,476 | 03/05/2018 | 08/01/2056 |
| 3140Q9-DP-5 | FN CA1909 - RMBS | 0 | | 4 | 1 | 54,348,790 | 103.6234 | 54,890,049 | 52,970,724 | 54,315,942 | 0 | (32,848) | 0 | 0 | 4.500 | 4.001 | MON | 198,640 | 399,661 | 10/10/2018 | 06/01/2048 |
| 31410C-VS-8 | FN 885425 - RMBS | 0 | | 4 | 1 | 439 | 109.1091 | 427 | 392 | 444 | 0 | 1 | 0 | 0 | 6.500 | 3.261 | MON | 2 | 26 | 04/01/2017 | 06/01/2036 |
| 31411A-2E-4 | FN 902673 - RMBS | | | 4 | 1 | 39,663 | 107.4006 | 42,938 | 39,979 | 39,251 | 0 | (33) | 0 | 0 | 5.500 | 5.907 | MON | 183 | 934 | 12/19/2006 | 12/01/2036 |
| 31411D-A3-3 | FN 904626 - RMBS | | | 4,5 | 1 | 73,054 | 104.9068 | 74,119 | 70,652 | 74,889 | 0 | 790 | 0 | 0 | 4.730 | 1.876 | MON | 278 | 1,123 | 09/25/2009 | 12/01/2036 |
| 31411G-UY-6 | FN 907899 - RMBS | | | 4,5 | 1 | 147,945 | 105.5140 | 152,136 | 144,186 | 146,889 | 0 | (64) | 0 | 0 | 4.812 | 4.607 | MON | 578 | 2,289 | 09/25/2009 | 01/01/2037 |
| 31418C-3J-1 | FN MA3500 - RMBS | 0 | | 4 | 1 | 10,785,938 | 101.0354 | 10,955,815 | 10,843,544 | 10,786,497 | 0 | 559 | 0 | 0 | 4.000 | 4.075 | MON | 36,145 | 36,270 | 10/10/2018 | 10/01/2048 |
| 31418C-DL-5 | FN MA2806 - RMBS | 0 | | 4 | 1 | 24,666,935 | 97.5282 | 25,388,121 | 26,031,558 | 24,669,929 | 0 | 2,994 | 0 | 0 | 3.000 | 3.726 | MON | 65,079 | 131,069 | 10/10/2018 | 11/01/2046 |
| 31418C-R8-9 | FN MA3210 - RMBS | C | | 4 | 1 | 238,834 | 100.0072 | 232,264 | 232,248 | 238,555 | 0 | (252) | 0 | 0 | 3.500 | 3.131 | MON | 677 | 8,177 | 12/08/2017 | 12/01/2047 |
| 31418C-S4-7 | FN MA3238 - RMBS | C | | 4 | 1 | 240,796 | 100.0075 | 234,138 | 234,120 | 240,483 | 0 | (281) | 0 | 0 | 3.500 | 3.133 | MON | 683 | 8,239 | 12/08/2017 | 01/01/2048 |
| 31418C-TP-9 | FN MA3257 - RMBS | C | | 4 | 1 | 239,492 | 99.3860 | 233,569 | 235,012 | 239,276 | 0 | (192) | 0 | 0 | 3.500 | 3.258 | MON | 685 | 8,268 | 12/08/2017 | 01/01/2048 |
| 31419H-QD-7 | FN AE6751 - RMBS | 0 | | 4 | 1 | 468,859 | 104.6734 | 455,806 | 435,455 | 464,631 | 0 | (2,139) | 0 | 0 | 4.500 | 3.308 | MON | 1,633 | 19,657 | 04/01/2017 | 10/01/2040 |
| 35563P-AQ-2 | SCRT 171SC HB - CMO | 0 | | 4 | 1 | 16,470,463 | 91.8072 | 16,387,580 | 17,850,000 | 16,731,713 | 0 | 196,260 | 0 | 0 | 2.750 | 3.965 | MON | 40,906 | 438,812 | 10/11/2017 | 01/25/2056 |
| 35563P-BD-0 | SCRT 172SC MB - CMO | 0 | | 4 | 1 | 26,447,415 | 91.6594 | 25,847,959 | 28,200,000 | 26,623,023 | 0 | 90,260 | 0 | 0 | 3.000 | 3.693 | MON | 70,500 | 846,000 | 08/03/2017 | 08/25/2056 |
| 35563P-BG-3 | SCRT 172SC HB - CMO | 0 | | 4 | 1 | 15,651,424 | 91.7769 | 15,602,068 | 17,000,000 | 15,920,534 | 0 | 199,307 | 0 | 0 | 2.500 | 3.918 | MON | 35,417 | 396,667 | 10/11/2017 | 08/25/2056 |
| 35563P-BU-2 | SCRT 173SC MB - CMO | 0 | | 4 | 1 | 14,929,512 | 91.4827 | 14,637,229 | 16,000,000 | 15,079,201 | 0 | 137,145 | 0 | 0 | 3.000 | 4.050 | MON | 40,000 | 480,000 | 10/04/2017 | 07/25/2056 |
| 35563P-BZ-1 | SCRT 173SC HB - CMO | 0 | | 4 | 1 | 4,027,928 | 94.0778 | 3,998,307 | 4,250,000 | 4,099,498 | 0 | 60,352 | 0 | 0 | 2.750 | 3.876 | MON | 9,740 | 106,250 | 10/04/2017 | 07/25/2056 |
| 35563P-DT-3 | SCRT 181SC HT - CMO | C | | 4 | 1 | 267,324 | 95.9652 | 270,441 | 281,811 | 270,860 | 0 | 3,536 | 0 | 0 | 1.951 | 4.131 | MON | 458 | 4,320 | 03/09/2018 | 05/25/2057 |
| 35563P-DV-8 | SCRT 181SC HB - CMO | 0 | | 4 | 1 | 9,304,137 | 89.4995 | 9,397,444 | 10,500,000 | 9,461,099 | 0 | 156,961 | 0 | 0 | 2.250 | 4.492 | MON | 19,688 | 183,750 | 03/09/2018 | 05/25/2057 |
| 35563P-DY-2 | SCRT 181SC MT - CMO | C | | 4 | 1 | 270,230 | 95.9119 | 270,554 | 282,086 | 272,475 | 0 | 2,246 | 0 | 0 | 3.000 | 4.027 | MON | 705 | 6,174 | 03/09/2018 | 05/25/2057 |
| 35563P-EA-3 | SCRT 181SC MB - CMO | 0 | | 4 | 1 | 9,371,543 | 89.5871 | 9,406,642 | 10,500,000 | 9,456,115 | 0 | 84,572 | 0 | 0 | 3.000 | 4.514 | MON | 26,250 | 262,500 | 03/09/2018 | 05/25/2057 |
| 35563P-GH-6 | SCRT 183SC MB - CMO | 0 | | 4 | 1 | 2,354,064 | 95.8446 | 2,396,115 | 2,500,000 | 2,356,845 | 0 | 2,781 | 0 | 0 | 3.500 | 4.059 | MON | 7,292 | 36,458 | 08/09/2018 | 08/27/2057 |
| 35563P-GK-9 | SCRT 183SC MZ - CMO | 0 | | 4 | 1 | 8,684,801 | 92.5250 | 8,918,814 | 9,639,352 | 8,708,120 | 0 | 23,320 | 0 | 0 | 3.500 | 4.202 | MON | 28,115 | 111,644 | 08/09/2018 | 08/27/2057 |
| 35563P-HD-4 | SCRT 184SC HZ - CMO | 0 | | 4 | 1 | 11,652,437 | 83.2774 | 12,554,152 | 15,075,094 | 11,637,587 | 0 | (14,850) | 0 | 0 | 3.000 | 4.300 | MON | 37,688 | 75,094 | 11/08/2018 | 03/25/2058 |
| 35563P-HG-7 | FH 184SC MB - CMO | 0 | | 4 | 1 | 4,470,646 | 96.0172 | 4,800,859 | 5,000,000 | 4,472,786 | 0 | 2,141 | 0 | 0 | 3.500 | 4.326 | MON | 14,583 | 29,167 | 11/08/2018 | 03/25/2058 |
| 35563P-HJ-1 | FH 184SC MZ - CMO | 0 | | 4 | 1 | 1,708,243 | 93.8103 | 1,887,167 | 2,011,684 | 1,704,572 | 0 | (3,671) | 0 | 0 | 3.500 | 4.352 | MON | 5,867 | 11,684 | 11/08/2018 | 03/25/2058 |
| 2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities | | | | | | 905,694,074 | XXX | 905,128,719 | 934,028,361 | 907,231,486 | 0 | 1,438,303 | 0 | 0 | XXX | XXX | XXX | 2,733,657 | 23,868,220 | XXX | XXX |
| 302947-AE-6 | FREMF 16K60 B - CMBS | 0 | | 4 | 1 | 5,162,162 | 94.9639 | 5,223,015 | 5,500,000 | 5,170,848 | 0 | 8,686 | 0 | 0 | 3.536 | 4.451 | MON | 16,208 | 49,180 | 09/27/2018 | 12/25/2049 |
| 3132Y7-GN-9 | FH WE2005 - CMBS/RMBS | 0 | | 4 | 1 | 9,425,854 | 97.4343 | 9,717,727 | 9,973,624 | 9,440,416 | 0 | 14,563 | 0 | 0 | 3.180 | 4.405 | MON | 26,430 | 52,930 | 10/25/2018 | 09/01/2033 |
| 313637-VQ-0 | FN 109623 - CMBS/RMBS | 0 | | 4 | 1 | 380,847 | 104.8206 | 385,474 | 367,746 | 380,738 | 0 | (109) | 0 | 0 | 4.330 | 3.997 | MON | 1,371 | 4,030 | 08/09/2018 | 09/01/2048 |
| 313637-Z9-4 | FN 109768 - CMBS/RMBS | 0 | | 4 | 1 | 3,706,938 | 100.4340 | 3,716,059 | 3,700,000 | 3,706,554 | 0 | (383) | 0 | 0 | 3.910 | 3.851 | MON | 12,458 | 36,569 | 08/17/2018 | 09/01/2038 |
| 31377U-SM-1 | FN 387952 - CMBS/RMBS | 0 | | 4 | 1 | 4,016,250 | 100.2318 | 4,009,274 | 4,000,000 | 4,015,725 | 0 | (525) | 0 | 0 | 3.880 | 3.802 | MON | 13,364 | 39,231 | 08/21/2018 | 09/01/2038 |
| 31377U-6D-0 | FN 387968 - CMBS/RMBS | 0 | | 4 | 1 | 1,020,625 | 100.5447 | 1,005,447 | 1,000,000 | 1,020,227 | 0 | (398) | 0 | 0 | 4.060 | 3.860 | MON | 3,496 | 13,759 | 07/17/2018 | 08/01/2048 |
| 3137B7-MZ-9 | FHMS K036 A2 - CMBS | | | 4 | 1 | 1,300,391 | 102.3370 | 1,279,213 | 1,250,000 | 1,276,561 | 0 | (2,475) | 0 | 0 | 3.527 | 3.005 | MON | 3,674 | 18,370 | 09/18/2014 | 10/25/2023 |
| 3137BF-XU-0 | FHMS K042 X1 - CMBS | | | 3,6 | 1 | 328,846 | 5.2832 | 203,800 | 0 | 248,561 | 0 | (42,750) | 0 | 0 | 1.051 | (2.392) | MON | 3,377 | 42,922 | 01/21/2015 | 12/25/2024 |
| 3137BF-XU-0 | FHMS K042 X1 - CMBS | C | | 3,6 | 1 | 41,626 | 5.2832 | 25,798 | 0 | 31,463 | 0 | (5,411) | 0 | 0 | 1.051 | (2.392) | MON | 427 | 5,433 | 01/21/2015 | 12/25/2024 |
| 3137BN-6G-4 | FHMS K053 A2 - CMBS | 0 | | 4 | 1 | 4,044,508 | 99.1535 | 3,966,139 | 4,000,000 | 4,034,545 | 0 | (5,776) | 0 | 0 | 2.995 | 2.840 | MON | 9,983 | 119,800 | 04/01/2017 | 12/25/2025 |
| 3137FD-ET-5 | FHMS K1504 A3 - CMBS | 0 | | 4 | 1 | 7,467,348 | 98.0675 | 7,109,892 | 7,250,000 | 7,454,953 | 0 | (12,395) | 0 | 0 | 3.459 | 3.204 | MON | 20,898 | 229,879 | 01/11/2018 | 11/25/2032 |
| 3137FH-Q7-1 | FHMS K1507 A3 - CMBS | 0 | | 4 | 1 | 7,499,012 | 103.3448 | 7,647,514 | 7,400,000 | 7,497,332 | 0 | (1,680) | 0 | 0 | 3.990 | 3.879 | MON | 24,605 | 73,815 | 09/20/2018 | 08/25/2033 |
| 3137FJ-Y6-0 | FHMS K1508 A2 - CMBS | 0 | | 4 | 1 | 4,955,835 | 102.5582 | 5,127,910 | 5,000,000 | 4,956,065 | 0 | 230 | 0 | 0 | 3.900 | 3.999 | MON | 16,250 | 16,250 | 11/07/2018 | 12/25/2030 |
| 3137FJ-Y7-8 | FHMS K1508 A3 - CMBS | 0 | | 4 | 1 | 8,827,074 | 102.3331 | 9,209,980 | 9,000,000 | 8,827,922 | 0 | 848 | 0 | 0 | 3.900 | 4.084 | MON | 29,250 | 29,250 | 11/07/2018 | 10/25/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 3138L6-PW-2 | FN AM5836 - CMBS/RMBS | | | 4 | 1 | 94,346 | 105.0467 | 98,005 | 93,297 | 94,001 | 0 | (155) | 0 | 0 | 4.050 | 4.125 | MON | 325 | 3,836 | 03/31/2014 | 04/01/2032 |
| 3138L6-PW-2 | FN AM5836 - CMBS/RMBS | C | | 4 | 1 | 235,865 | 105.0467 | 245,012 | 233,241 | 236,189 | 0 | (1,257) | 0 | 0 | 4.050 | 4.047 | MON | 813 | 9,591 | 03/31/2014 | 04/01/2032 |
| 3138L7-JC-1 | FN AM6558 - CMBS/RMBS | D | | 4 | 1 | 4,365,420 | 100.4953 | 4,487,602 | 4,465,487 | 4,367,329 | 0 | 1,908 | 0 | 0 | 3.700 | 4.189 | MON | 13,769 | 13,792 | 10/29/2018 | 09/01/2034 |
| 3138L8-A5-3 | FN AM7227 - CMBS/RMBS | C | | 4 | 1 | 349,125 | 100.0846 | 350,296 | 350,000 | 349,140 | 0 | 10 | 0 | 0 | 3.000 | 3.027 | MON | 875 | 10,500 | 10/17/2014 | 12/01/2024 |
| 3138L8-CM-4 | FN AM7275 - CMBS/RMBS | C | | 4 | 1 | 346,240 | 100.0846 | 350,296 | 350,000 | 347,306 | 0 | 285 | 0 | 0 | 3.000 | 3.125 | MON | 875 | 10,500 | 11/05/2014 | 12/01/2024 |
| 3138L9-4A-7 | FN AM8916 - CMBS/RMBS | | | 4 | 1 | 1,729,125 | 91.4844 | 1,646,720 | 1,800,000 | 1,744,894 | 0 | (2,295) | 0 | 0 | 3.160 | 3.550 | MON | 4,898 | 57,670 | 05/05/2015 | 06/01/2035 |
| 3138L9-4A-7 | FN AM8916 - CMBS/RMBS | C | | 4 | 1 | 192,125 | 91.4844 | 182,969 | 200,000 | 193,853 | 0 | (272) | 0 | 0 | 3.160 | 3.552 | MON | 544 | 6,408 | 05/05/2015 | 06/01/2035 |
| 3138L9-5W-8 | FN AM8960 - CMBS/RMBS | | | 4 | 1 | 4,302,047 | 99.8784 | 4,194,892 | 4,200,000 | 4,277,630 | 0 | (18,185) | 0 | 0 | 3.770 | 3.531 | MON | 13,635 | 160,539 | 11/25/2015 | 12/01/2033 |
| 3138L9-L6-7 | FN AM8448 - CMBS/RMBS | | | 4 | 1 | 1,694,422 | 91.7795 | 1,560,251 | 1,700,000 | 1,697,262 | 0 | (6,009) | 0 | 0 | 3.450 | 3.530 | MON | 5,050 | 59,465 | 05/05/2015 | 05/01/2045 |
| 3138L9-L6-7 | FN AM8448 - CMBS/RMBS | C | | 4 | 1 | 199,344 | 91.7795 | 183,559 | 200,000 | 199,686 | 0 | (730) | 0 | 0 | 3.450 | 3.530 | MON | 594 | 6,996 | 05/05/2015 | 05/01/2045 |
| 3138LA-CG-2 | FN AM9070 - CMBS/RMBS | D | | 4 | 1 | 620,750 | 98.3489 | 639,268 | 650,000 | 621,478 | 0 | 728 | 0 | 0 | 3.770 | 4.439 | MON | 2,110 | 6,194 | 09/20/2018 | 08/01/2045 |
| 3138LA-XT-1 | FN AM9689 - CMBS/RMBS | | | 4 | 1 | 3,839,279 | 99.2492 | 3,657,305 | 3,684,971 | 3,816,770 | 0 | (19,050) | 0 | 0 | 3.850 | 3.498 | MON | 12,217 | 144,036 | 08/21/2015 | 09/01/2045 |
| 3138LC-QA-6 | FN AN0448 - CMBS/RMBS | | | 4 | 1 | 2,002,178 | 99.5801 | 1,953,482 | 1,961,718 | 1,998,790 | 0 | (6,045) | 0 | 0 | 3.880 | 3.755 | MON | 6,554 | 77,275 | 11/17/2015 | 01/01/2046 |
| 3138LC-QA-6 | FN AN0448 - CMBS/RMBS | C | | 4 | 1 | 195,334 | 99.5801 | 190,584 | 191,387 | 195,038 | 0 | (617) | 0 | 0 | 3.880 | 3.753 | MON | 639 | 7,539 | 11/17/2015 | 01/01/2046 |
| 3138LF-Z8-4 | FN AN3466 - CMBS/RMBS | D | | 4 | 1 | 961,855 | 91.7921 | 885,259 | 964,417 | 962,532 | 0 | 97 | 0 | 0 | 3.260 | 3.349 | MON | 2,620 | 31,487 | 08/25/2017 | 11/01/2046 |
| 3138LJ-ZP-8 | FN AN6149 - CMBS/RMBS | D | | 4 | 1 | 3,852,162 | 94.3735 | 3,949,529 | 4,185,000 | 3,856,333 | 0 | 4,172 | 0 | 0 | 3.140 | 4.017 | MON | 11,316 | 22,267 | 10/17/2018 | 07/01/2032 |
| 3138LK-3X-3 | FN AN7113 - CMBS/RMBS | D | | 4 | 1 | 908,917 | 94.7141 | 841,930 | 888,917 | 907,748 | 0 | (1,242) | 0 | 0 | 3.430 | 3.225 | MON | 2,626 | 30,941 | 09/14/2017 | 10/01/2037 |
| 3138LK-EF-0 | FN AN6433 - CMBS/RMBS | D | | 4 | 1 | 2,033,726 | 93.4570 | 1,862,251 | 1,992,628 | 2,030,582 | 0 | (3,288) | 0 | 0 | 3.420 | 3.240 | MON | 5,868 | 69,116 | 08/30/2017 | 09/01/2047 |
| 3138LK-EN-3 | FN AN6440 - CMBS/RMBS | D | | 4 | 1 | 10,081,250 | 95.0401 | 9,504,008 | 10,000,000 | 10,072,160 | 0 | (12,590) | 0 | 0 | 3.240 | 3.163 | MON | 27,900 | 328,500 | 07/21/2017 | 08/01/2032 |
| 3138LK-GB-7 | FN AN6493 - CMBS/RMBS | D | | 4 | 1 | 2,458,625 | 97.4173 | 2,339,561 | 2,401,588 | 2,454,485 | 0 | (4,427) | 0 | 0 | 3.480 | 3.222 | MON | 7,197 | 84,952 | 07/27/2017 | 08/01/2037 |
| 3138LK-JK-4 | FN AN6565 - CMBS/RMBS | D | | 4 | 1 | 2,033,726 | 93.4570 | 1,862,251 | 1,992,628 | 2,030,582 | 0 | (3,288) | 0 | 0 | 3.420 | 3.240 | MON | 5,868 | 69,116 | 08/28/2017 | 09/01/2047 |
| 3138LK-V4-6 | FN AN6934 - CMBS/RMBS | D | | 4 | 1 | 3,004,188 | 93.9058 | 2,764,098 | 2,943,479 | 3,000,736 | 0 | (3,786) | 0 | 0 | 3.420 | 3.238 | MON | 8,669 | 102,204 | 08/30/2017 | 10/01/2047 |
| 3138LL-2N-4 | FN AN7980 - CMBS/RMBS | D | | 4 | 1 | 1,350,844 | 95.9504 | 1,295,330 | 1,350,000 | 1,350,425 | 0 | (419) | 0 | 0 | 3.080 | 3.056 | MON | 3,581 | 38,577 | 12/22/2017 | 01/01/2030 |
| 3138LL-4F-9 | FN AN8021 - CMBS/RMBS | D | | 4 | 1 | 1,625,000 | 97.1983 | 1,555,173 | 1,600,000 | 1,622,576 | 0 | (2,424) | 0 | 0 | 3.170 | 2.980 | MON | 4,368 | 47,057 | 12/08/2017 | 01/01/2030 |
| 3138LL-5Q-4 | FN AN8054 - CMBS/RMBS | D | | 4 | 1 | 3,533,496 | 95.0606 | 3,327,122 | 3,500,000 | 3,531,150 | 0 | (2,346) | 0 | 0 | 3.210 | 3.120 | MON | 9,675 | 104,236 | 12/13/2017 | 01/01/2033 |
| 3138LL-5X-9 | FN AN8061 - CMBS/RMBS | D | | 4 | 1 | 2,575,500 | 96.4875 | 2,460,431 | 2,550,000 | 2,572,985 | 0 | (2,515) | 0 | 0 | 3.140 | 3.014 | MON | 6,895 | 74,287 | 12/12/2017 | 01/01/2030 |
| 3138LL-6L-4 | FN AN8074 - CMBS/RMBS | D | | 4 | 1 | 3,553,594 | 96.9199 | 3,392,196 | 3,500,000 | 3,547,956 | 0 | (6,182) | 0 | 0 | 3.130 | 2.938 | MON | 9,433 | 111,072 | 12/13/2017 | 01/01/2030 |
| 3138LL-CX-1 | FN AN7285 - CMBS/RMBS | D | | 4 | 1 | 1,108,938 | 95.0632 | 1,045,695 | 1,100,000 | 1,108,377 | 0 | (561) | 0 | 0 | 3.250 | 3.182 | MON | 3,078 | 33,168 | 12/20/2017 | 01/01/2033 |
| 3138LL-EC-5 | FN AN7330 - CMBS/RMBS | D | | 4 | 1 | 17,007,969 | 94.2964 | 16,030,394 | 17,000,000 | 17,008,575 | 0 | 141 | 0 | 0 | 3.260 | 3.277 | MON | 47,723 | 561,897 | 10/20/2017 | 12/01/2037 |
| 3138LL-ET-8 | FN AN7345 - CMBS/RMBS | | | 4 | 1 | 0 | 94.3392 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3.210 | 3.166 | MON | 0 | 4,732 | 10/12/2017 | 11/01/2037 |
| 3138LL-ET-8 | FN AN7345 - CMBS/RMBS | D | | 4 | 1 | 32,404,644 | 94.3392 | 30,551,178 | 32,384,404 | 32,385,362 | 0 | (20,590) | 0 | 0 | 3.210 | 3.166 | MON | 89,516 | 1,055,502 | 10/12/2017 | 11/01/2037 |
| 3138LL-KR-5 | FN AN7503 - CMBS/RMBS | D | | 4 | 1 | 2,041,250 | 95.3146 | 1,906,293 | 2,000,000 | 2,038,812 | 0 | (2,596) | 0 | 0 | 3.510 | 3.347 | MON | 6,045 | 71,175 | 10/25/2017 | 11/01/2037 |
| 3138LL-MU-6 | FN AN7570 - CMBS/RMBS | D | | 4 | 1 | 1,250,781 | 94.9165 | 1,186,456 | 1,250,000 | 1,250,558 | 0 | (223) | 0 | 0 | 3.160 | 3.149 | MON | 3,401 | 33,246 | 12/20/2017 | 02/01/2033 |
| 3138LL-Q8-1 | FN AN7678 - CMBS/RMBS | D | | 4 | 1 | 4,502,813 | 93.8730 | 4,224,283 | 4,500,000 | 4,501,748 | 0 | (1,064) | 0 | 0 | 3.080 | 3.061 | MON | 11,935 | 116,655 | 12/18/2017 | 02/01/2033 |
| 3138LM-B3-6 | FN AN8157 - CMBS/RMBS | D | | 4 | 1 | 4,102,563 | 93.7067 | 3,841,973 | 4,100,000 | 4,101,696 | 0 | (867) | 0 | 0 | 3.100 | 3.087 | MON | 10,945 | 117,921 | 12/18/2017 | 01/01/2033 |
| 3138LM-C7-6 | FN AN8193 - CMBS/RMBS | D | | 4 | 1 | 4,596,922 | 97.2035 | 4,422,759 | 4,550,000 | 4,591,366 | 0 | (5,556) | 0 | 0 | 3.170 | 3.019 | MON | 12,420 | 133,818 | 12/21/2017 | 01/01/2030 |
| 3138LM-C8-4 | FN AN8194 - CMBS/RMBS | D | | 4 | 1 | 3,502,828 | 97.6472 | 3,368,829 | 3,450,000 | 3,498,065 | 0 | (4,763) | 0 | 0 | 3.220 | 3.036 | MON | 9,566 | 103,067 | 12/21/2017 | 01/01/2030 |
| 3138LM-CE-1 | FN AN8168 - CMBS/RMBS | D | | 4 | 1 | 2,529,688 | 96.7301 | 2,418,252 | 2,500,000 | 2,527,054 | 0 | (2,633) | 0 | 0 | 3.170 | 3.025 | MON | 6,824 | 66,702 | 12/19/2017 | 02/01/2030 |
| 3138LM-HB-2 | FN AN8325 - CMBS/RMBS | | | 4 | 1 | 1,043,074 | 95.7654 | 991,929 | 1,035,791 | 1,042,373 | 0 | (701) | 0 | 0 | 3.560 | 3.458 | MON | 3,175 | 31,078 | 01/19/2018 | 02/01/2038 |
| 3138LM-K6-9 | FN AN8416 - CMBS/RMBS | D | | 4 | 1 | 494,421 | 97.4752 | 481,919 | 494,402 | 494,376 | 0 | (45) | 0 | 0 | 3.740 | 3.751 | MON | 1,592 | 14,140 | 03/02/2018 | 02/01/2048 |
| 3138LM-KK-8 | FN AN8397 - CMBS/RMBS | | | 4 | 1 | 1,483,414 | 95.2567 | 1,412,168 | 1,482,487 | 1,483,189 | 0 | (225) | 0 | 0 | 3.540 | 3.534 | MON | 4,519 | 40,141 | 01/18/2018 | 03/01/2048 |
| 3138LM-KL-6 | FN AN8398 - CMBS/RMBS | D | | 4 | 1 | 493,848 | 94.7564 | 467,660 | 493,539 | 493,755 | 0 | (93) | 0 | 0 | 3.500 | 3.492 | MON | 1,487 | 14,558 | 01/18/2018 | 02/01/2048 |
| 3138LM-NC-3 | FN AN8486 - CMBS/RMBS | D | | 4 | 1 | 349,527 | 99.1878 | 343,043 | 345,852 | 349,164 | 0 | (363) | 0 | 0 | 3.330 | 3.168 | MON | 992 | 9,705 | 01/26/2018 | 04/01/2030 |
| 3138LM-RA-3 | FN AN8580 - CMBS/RMBS | C | | 4 | 1 | 300,938 | 96.5049 | 289,515 | 300,000 | 300,993 | 0 | 55 | 0 | 0 | 3.510 | 3.541 | MON | 907 | 7,137 | 02/07/2018 | 04/01/2038 |
| 3138LM-RA-3 | FN AN8580 - CMBS/RMBS | D | | 4 | 1 | 5,316,563 | 96.5049 | 5,114,758 | 5,300,000 | 5,317,538 | 0 | 976 | 0 | 0 | 3.510 | 3.541 | MON | 16,019 | 126,087 | 02/07/2018 | 04/01/2038 |
| 3138LM-TV-5 | FN AN8663 - CMBS/RMBS | D | | 4 | 1 | 4,010,000 | 98.8147 | 3,952,588 | 4,000,000 | 4,010,343 | 0 | 343 | 0 | 0 | 3.560 | 3.580 | MON | 12,262 | 96,516 | 02/15/2018 | 03/01/2033 |
| 3138LM-X8-1 | FN AN8802 - CMBS/RMBS | | | 4 | 1 | 501,875 | 97.3152 | 486,576 | 500,000 | 501,608 | 0 | (267) | 0 | 0 | 3.430 | 3.356 | MON | 1,477 | 11,624 | 02/06/2018 | 04/01/2033 |
| 3138LM-YG-2 | FN AN8810 - CMBS/RMBS | C | | 4 | 1 | 305,063 | 99.2668 | 297,801 | 300,000 | 304,939 | 0 | (123) | 0 | 0 | 3.610 | 3.498 | MON | 933 | 6,438 | 03/02/2018 | 05/01/2033 |
| 3138LN-G7-0 | FN AN9221 - CMBS/RMBS | C | | 4 | 1 | 301,781 | 99.3709 | 298,113 | 300,000 | 301,657 | 0 | (124) | 0 | 0 | 3.660 | 3.589 | MON | 946 | 6,527 | 02/23/2018 | 05/01/2033 |
| 3138LN-PL-9 | FN AN9426 - CMBS/RMBS | D | | 4 | 1 | 1,000,625 | 100.2846 | 1,002,846 | 1,000,000 | 1,000,478 | 0 | (147) | 0 | 0 | 4.040 | 3.993 | MON | 3,479 | 13,691 | 06/21/2018 | 08/01/2048 |
| 3138LN-RL-7 | FN AN9490 - CMBS/RMBS | D | | 4 | 1 | 251,852 | 101.3111 | 252,471 | 249,204 | 251,815 | 0 | (36) | 0 | 0 | 4.050 | 3.921 | MON | 869 | 2,554 | 08/21/2018 | 09/01/2048 |
| 3138LN-YB-1 | FN AN9705 - CMBS/RMBS | D | | 4 | 1 | 299,344 | 101.2661 | 303,798 | 300,000 | 299,319 | 0 | (25) | 0 | 0 | 3.880 | 3.853 | MON | 1,002 | 2,942 | 09/11/2018 | 07/01/2033 |
| 3140HR-6G-3 | FN BL0870 - CMBS/RMBS | D | | 4 | 1 | 20,406,250 | 104.7947 | 20,958,945 | 20,000,000 | 20,406,416 | 0 | 166 | 0 | 0 | 4.280 | 4.076 | MON | 73,711 | 0 | 11/14/2018 | 12/01/2048 |
| 3140HR-C6-8 | FN BL0092 - CMBS/RMBS | D | | 4 | 1 | 3,373,626 | 100.1866 | 3,476,475 | 3,470,000 | 3,374,396 | 0 | 770 | 0 | 0 | 3.690 | 3.957 | MON | 10,670 | 21,696 | 10/19/2018 | 10/01/2033 |
| 3140HR-N2-5 | FN BL0408 - CMBS/RMBS | D | | 4 | 1 | 1,009,413 | 103.2981 | 1,031,742 | 998,801 | 1,009,356 | 0 | (56) | 0 | 0 | 4.140 | 4.056 | MON | 3,446 | 3,450 | 10/01/2018 | 11/01/2038 |
| 3140HR-N5-8 | FN BL0411 - CMBS/RMBS | D | | 4 | 1 | 6,526,406 | 103.2981 | 6,714,373 | 6,500,000 | 6,526,510 | 0 | 104 | 0 | 0 | 3.890 | 3.795 | MON | 21,773 | 21,071 | 10/05/2018 | 11/01/2030 |
| 3140HR-PV-9 | FN BL0435 - CMBS/RMBS | D | | 4 | 1 | 3,112,970 | 102.0071 | 3,157,688 | 3,095,558 | 3,112,918 | 0 | (52) | 0 | 0 | 4.220 | 4.180 | MON | 10,886 | 10,902 | 10/23/2018 | 06/01/2044 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 3140HR-QU-0 | FN BL0466 - CMBS/RMBS | 0 | | 4 | 1 | 2,459,733 | 100.1866 | 2,534,721 | 2,530,000 | 2,460,294 | 0 | 561 | 0 | 0 | 3.690 | 3.957 | MON | 7,780 | 15,819 | 10/19/2018 | 10/01/2033 |
| 3140HR-SE-4 | FN BL0516 - CMBS/RMBS | 0 | | 4 | 1 | 6,003,750 | 104.6007 | 6,276,044 | 6,000,000 | 6,003,793 | 0 | 43 | 0 | 0 | 4.085 | 4.090 | MON | 20,425 | 0 | 10/24/2018 | 12/01/2038 |
| 3140HR-WX-7 | FN BL0661 - CMBS/RMBS | 0 | | 4 | 1 | 9,008,953 | 103.3803 | 9,291,703 | 8,987,888 | 9,008,789 | 0 | (164) | 0 | 0 | 3.990 | 3.971 | MON | 29,885 | 29,925 | 10/09/2018 | 11/01/2033 |
| 3140HR-X4-0 | FN BL0698 - CMBS/RMBS | 0 | | 4 | 1 | 3,048,750 | 104.9219 | 3,147,656 | 3,000,000 | 3,048,680 | 0 | (70) | 0 | 0 | 4.110 | 3.913 | MON | 10,618 | 10,275 | 10/26/2018 | 11/01/2033 |
| 3140HR-YH-0 | FN BL0711 - CMBS/RMBS | 0 | | 4 | 1 | 511,462 | 102.9721 | 513,700 | 498,874 | 511,462 | 0 | 0 | 0 | 0 | 4.320 | 4.042 | MON | 60 | 0 | 12/27/2018 | 11/01/2038 |
| 3140HS-CK-5 | FN BL0973 - CMBS/RMBS | 0 | | 4 | 1 | 1,008,750 | 106.2399 | 1,062,399 | 1,000,000 | 1,008,768 | 0 | 18 | 0 | 0 | 4.270 | 4.187 | MON | 3,558 | 0 | 11/21/2018 | 12/01/2033 |
| 3140HS-DM-0 | FN BL1007 - CMBS/RMBS | 0 | | 4 | 1 | 3,019,688 | 103.8013 | 3,114,040 | 3,000,000 | 3,019,714 | 0 | 26 | 0 | 0 | 4.030 | 3.981 | MON | 10,075 | 0 | 11/26/2018 | 12/01/2033 |
| 3140HS-DR-9 | FN BL1011 - CMBS/RMBS | 0 | | 4 | 1 | 8,005,000 | 103.9070 | 8,312,562 | 8,000,000 | 8,005,074 | 0 | 74 | 0 | 0 | 4.020 | 4.020 | MON | 26,800 | 0 | 11/26/2018 | 12/01/2033 |
| 3140HS-DV-0 | FN BL1015 - CMBS/RMBS | 0 | | 4 | 1 | 5,500,000 | 104.5553 | 5,750,541 | 5,500,000 | 5,500,000 | 0 | 0 | 0 | 0 | 3.955 | 3.955 | MON | 18,127 | 0 | 11/28/2018 | 12/01/2028 |
| 2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities | | | | | | 278,511,269 | XXX | 274,440,508 | 277,906,926 | 278,300,861 | 0 | (175,564) | 0 | 0 | XXX | XXX | XXX | 849,633 | 5,213,728 | XXX | XXX |
| 00164T-AD-0 | AMCEST 07A A2 - ABS | | | 1 | 1FE | 531,275 | 113.0039 | 546,405 | 483,527 | 530,757 | 0 | (827) | 0 | 0 | 6.010 | 5.224 | JJ | 13,319 | 29,186 | 07/28/2016 | 01/15/2053 |
| 196711-LY-9 | COLORADO ST CTFS PARTN | C | | 1 | 1FE | 495,484 | 120.0670 | 480,268 | 400,000 | 479,508 | 0 | (5,867) | 0 | 0 | 6.250 | 3.954 | MS | 7,361 | 25,000 | 03/03/2016 | 09/15/2029 |
| 249218-BC-1 | DENVER COLO PUB SCHS CTFS PARTN | C | | 1 | 1FE | 2,000,000 | 103.1810 | 2,063,620 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.242 | 4.242 | JD | 3,771 | 84,840 | 04/18/2013 | 12/15/2037 |
| 35563C-AA-6 | FMMHR 15R1 1A - ABS | 0 | | 4 | 1 | 13,877,326 | 107.5000 | 14,029,242 | 13,050,458 | 13,829,985 | 0 | (47,341) | 0 | 0 | 12.435 | 4.225 | MON | 27,047 | 202,545 | 09/19/2018 | 11/26/2055 |
| 35563C-AD-0 | FMMHR 15R1 1B - ABS | 0 | | 4 | 1 | 20,459,311 | 103.7000 | 18,796,284 | 18,125,636 | 20,389,653 | 0 | 41,216 | 0 | 0 | 12.435 | 3.799 | MON | 37,566 | 884,628 | 11/09/2017 | 11/26/2055 |
| 35563C-AM-0 | FMMHR 15R1 2B - ABS | 0 | | 4 | 1 | 3,681,933 | 99.7810 | 3,405,550 | 3,413,024 | 3,673,167 | 0 | (8,383) | 0 | 0 | 4.098 | 3.778 | MON | 2,331 | 159,792 | 11/09/2017 | 10/25/2052 |
| 35563C-AV-0 | FMMHR 15R1 3B - ABS | 0 | | 4 | 1 | 4,293,613 | 102.5000 | 4,046,854 | 3,948,150 | 4,282,753 | 0 | (10,593) | 0 | 0 | 4.107 | 3.759 | MON | 2,703 | 189,343 | 11/09/2017 | 11/25/2052 |
| 373283-CA-6 | GEORGIA MUN ASSN INC CTFS PARTN | | | 1 | 1FE | 1,336,748 | 107.5500 | 1,505,700 | 1,400,000 | 1,373,877 | 0 | 5,796 | 0 | 0 | 5.210 | 5.749 | JD | 6,078 | 72,940 | 05/03/2011 | 12/01/2022 |
| 59333M-B3-8 | MIAMI-DADE CNTY FLA SCH BRD CTFS PARTN | | | 1 | 1FE | 1,125,000 | 119.1470 | 1,340,404 | 1,125,000 | 1,125,000 | 0 | 0 | 0 | 0 | 6.485 | 6.485 | JD | 3,243 | 72,956 | 06/11/2010 | 06/15/2027 |
| 59333M-B3-8 | MIAMI-DADE CNTY FLA SCH BRD CTFS PARTN | C | | 1 | 1FE | 510,000 | 119.1470 | 607,650 | 510,000 | 510,000 | 0 | 0 | 0 | 0 | 6.485 | 6.485 | JD | 1,470 | 33,074 | 06/11/2010 | 06/15/2027 |
| 59524E-AC-6 | MIDATL 0508 3 - ABS | | | 4 | 1AM | 2,711,442 | 92.6748 | 2,581,863 | 2,785,938 | 2,714,579 | 0 | 1,929 | 0 | 0 | 5.300 | 5.525 | FA | 61,523 | 148,501 | 10/07/2016 | 08/01/2050 |
| 2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities | | | | | | 51,022,134 | XXX | 49,403,838 | 47,241,733 | 50,909,279 | 0 | (24,070) | 0 | 0 | XXX | XXX | XXX | 166,412 | 1,902,805 | XXX | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | 2,080,779,269 | XXX | 2,101,775,013 | 2,207,684,091 | 2,093,326,099 | 0 | 3,076,992 | 0 | 0 | XXX | XXX | XXX | 13,595,289 | 44,583,932 | XXX | XXX |
| 000000-00-0 | ELIZABETHTOWN GAS COMPANY | 0 | | | 1Z | 4,250,000 | 102.3634 | 4,350,445 | 4,250,000 | 4,250,000 | 0 | 0 | 0 | 0 | 4.290 | 4.290 | N/A | 55,204 | 0 | 09/19/2018 | 12/20/2038 |
| 00083Y-AA-3 | ACC GROUP HSG LLC | | | | 1FE | 1,806,757 | 122.5002 | 1,830,888 | 1,494,600 | 1,791,252 | 0 | (5,783) | 0 | 0 | 6.350 | 4.861 | JJ | 43,763 | 95,079 | 08/17/2016 | 07/15/2054 |
| 00084D-AL-4 | ABN AMRO BANK NV | | C | | 2FE | 648,876 | 99.8310 | 648,902 | 650,000 | 649,145 | 0 | 96 | 0 | 0 | 4.800 | 4.822 | AO | 6,327 | 31,200 | 04/11/2016 | 04/18/2026 |
| 00103Y-AF-8 | RED OAK POWER LLC | 0 | | 1 | 4FE | 3,622,688 | 125.0000 | 4,343,750 | 3,475,000 | 3,587,650 | 0 | (20,190) | 0 | 0 | 9.200 | 8.245 | FMAN | 27,530 | 319,700 | 04/01/2017 | 11/30/2029 |
| 001055-AD-4 | AFLAC INC | 0 | | 1 | 1FE | 11,768,329 | 130.0106 | 11,830,965 | 9,100,000 | 11,749,638 | 0 | (18,691) | 0 | 0 | 6.900 | 4.701 | JD | 24,418 | 313,950 | 09/27/2018 | 12/17/2039 |
| 001055-AF-9 | AFLAC INC | 0 | | 1 | 1FE | 14,666,658 | 120.5576 | 14,527,191 | 12,050,000 | 14,649,357 | 0 | (17,300) | 0 | 0 | 6.450 | 4.831 | FA | 293,618 | 0 | 09/27/2018 | 08/15/2040 |
| 001055-AR-3 | AFLAC INC | 0 | | 1,2 | 1FE | 9,248,696 | 92.2809 | 8,439,088 | 9,145,000 | 9,246,298 | 0 | (2,043) | 0 | 0 | 4.000 | 3.933 | AO | 77,224 | 365,800 | 08/21/2017 | 10/15/2046 |
| 0010EP-AN-8 | AEP TEXAS CENTRAL CO | C | | 1,2 | 1FE | 247,553 | 99.7472 | 249,368 | 250,000 | 248,254 | 0 | 222 | 0 | 0 | 3.850 | 3.969 | AO | 2,406 | 9,625 | 09/15/2015 | 10/01/2025 |
| 00131L-2B-0 | AIA GROUP LTD | 0 | C | | 1FE | 19,411,146 | 108.3741 | 19,507,338 | 18,000,000 | 19,362,121 | 0 | (29,210) | 0 | 0 | 4.875 | 4.376 | MS | 268,125 | 877,500 | 04/01/2017 | 03/11/2044 |
| 00185A-AH-7 | AON PLC | 0 | C | 1,2 | 2FE | 25,970,802 | 98.1220 | 25,511,720 | 26,000,000 | 25,974,337 | 0 | 480 | 0 | 0 | 4.750 | 4.757 | MN | 157,806 | 1,235,000 | 04/01/2017 | 05/15/2045 |
| 00206R-40-9 | AT&T INC | | | 2 | 2FE | 369,442 | 92.9000 | 340,065 | 371,250 | 366,892 | 0 | (2,550) | 0 | 0 | 5.625 | 5.696 | FMAN | 3,480 | 5,221 | 10/01/2018 | 08/01/2067 |
| 00206R-DE-9 | AT&T INC | 0 | | 1 | 2FE | 31,246,577 | 107.2335 | 30,502,569 | 28,445,000 | 31,228,631 | 0 | (17,945) | 0 | 0 | 6.350 | 5.558 | MS | 531,842 | 0 | 09/27/2018 | 03/15/2040 |
| 00206R-DF-6 | AT&AMP T INC | 0 | | 1,2 | 2FE | 3,201,411 | 101.0288 | 3,030,864 | 3,000,000 | 3,200,264 | 0 | (1,147) | 0 | 0 | 6.000 | 5.467 | FA | 68,000 | 0 | 09/27/2018 | 08/15/2040 |
| 00221@-AA-9 | CTL - ARKANSAS STATE UNIVERSITY | 0 | | | 1 | 4,891,763 | 97.1441 | 4,705,090 | 4,843,413 | 4,890,609 | 0 | (1,042) | 0 | 0 | 4.450 | 4.385 | N/A | 6,586 | 215,561 | 10/13/2017 | 08/20/2043 |
| 002819-AC-4 | ABBOTT LABORATORIES | | | 1 | 2FE | 408,460 | 120.5142 | 482,057 | 400,000 | 407,042 | 0 | (44) | 0 | 0 | 6.150 | 5.993 | MN | 2,118 | 12,300 | 08/21/2008 | 11/30/2037 |
| 002824-AV-2 | ABBOTT LABORATORIES | | | 1 | 2FE | 423,484 | 119.7909 | 479,164 | 400,000 | 419,887 | 0 | (187) | 0 | 0 | 6.000 | 5.587 | AO | 6,000 | 12,000 | 01/27/2010 | 04/01/2039 |
| 002824-BN-9 | ABBOTT LABORATORIES | 0 | | 1,2 | 2FE | 991,058 | 103.7010 | 1,021,455 | 985,000 | 990,915 | 0 | (133) | 0 | 0 | 4.750 | 4.708 | AO | 9,877 | 46,788 | 04/01/2017 | 04/15/2043 |
| 00287Y-AQ-2 | ABBVIE INC | | | 1,2 | 2FE | 998,250 | 95.9185 | 959,185 | 1,000,000 | 998,852 | 0 | 107 | 0 | 0 | 3.600 | 3.620 | MN | 4,700 | 18,000 | 05/05/2015 | 05/14/2025 |
| 00289L-AA-3 | ABENGOA TRANSMISION SUR SA | 0 | C | 1 | 2FE | 6,653,106 | 110.0000 | 6,605,069 | 6,004,608 | 6,650,335 | 0 | (2,771) | 0 | 0 | 6.875 | 5.799 | AO | 69,950 | 207,140 | 09/27/2018 | 04/30/2043 |
| 00339T-AA-6 | ABILENE CHRISTIAN UNIVERSITY | 0 | | 2 | 1FE | 13,314,995 | 107.8118 | 15,093,652 | 14,000,000 | 13,318,866 | 0 | 3,870 | 0 | 0 | 4.554 | 4.896 | AO | 159,390 | 318,780 | 09/27/2018 | 04/01/2046 |
| 00440E-AW-7 | CHUBB INA HOLDINGS INC | C | C | 1,2 | 1FE | 2,111,270 | 102.9497 | 2,058,994 | 2,000,000 | 2,107,514 | 0 | (2,266) | 0 | 0 | 4.350 | 4.017 | MN | 14,017 | 87,000 | 04/01/2017 | 11/03/2045 |
| 00440E-AW-7 | CHUBB INA HOLDINGS INC | 0 | C | 1,2 | 1FE | 10,838,421 | 102.9497 | 10,281,587 | 9,987,000 | 10,812,557 | 0 | (17,929) | 0 | 0 | 4.350 | 3.847 | MN | 69,992 | 434,435 | 07/25/2017 | 11/03/2045 |
| 00507U-AH-4 | ACTAVIS FUNDING SCS | 0 | C | 1,2 | 2FE | 507 | 94.4182 | 472 | 500 | 507 | 0 | 0 | 0 | 0 | 4.850 | 4.759 | JD | 1 | 24 | 04/01/2017 | 06/15/2044 |
| 00802#-AA-4 | AEROSTAR AIRPORT HOLDINGS, LLC | 0 | C | | 3FE | 5,528,643 | 99.5552 | 6,501,691 | 6,530,740 | 5,538,825 | 0 | 10,182 | 0 | 0 | 5.750 | 8.008 | N/A | 103,267 | 0 | 09/27/2018 | 03/22/2035 |
| 00817Y-AF-5 | AETNA INC | 0 | | 1 | 2FE | 5,496,309 | 117.2822 | 5,277,699 | 4,500,000 | 5,487,172 | 0 | (9,137) | 0 | 0 | 6.625 | 4.760 | JD | 13,250 | 149,063 | 09/27/2018 | 06/15/2036 |
| 00817Y-AG-3 | AETNA INC | 0 | | 1 | 2FE | 17,939,537 | 120.8275 | 17,060,843 | 14,120,000 | 17,843,802 | 0 | (63,984) | 0 | 0 | 6.750 | 4.640 | JD | 42,360 | 615,600 | 09/27/2018 | 12/15/2037 |
| 00817Y-AP-3 | AETNA INC | 0 | | 1,2 | 2FE | 11,376,190 | 95.4115 | 9,450,509 | 9,905,000 | 11,328,144 | 0 | (33,971) | 0 | 0 | 4.750 | 3.844 | MS | 138,532 | 470,488 | 07/20/2017 | 03/15/2044 |
| 00817Y-AZ-1 | AETNA INC | 0 | | 1,2 | 2FE | 8,074,242 | 84.6636 | 6,857,752 | 8,100,000 | 8,074,935 | 0 | 481 | 0 | 0 | 3.875 | 3.893 | FA | 118,575 | 318,234 | 08/07/2017 | 08/15/2047 |
| 008252-AN-8 | AFFILIATED MANAGERS GROUP INC | C | | 1 | 1FE | 1,001,185 | 97.1749 | 971,749 | 1,000,000 | 1,000,837 | 0 | (114) | 0 | 0 | 3.500 | 3.485 | FA | 14,583 | 35,000 | 04/14/2015 | 08/01/2025 |
| 008474-A@-7 | AGNICO EAGLE MINES LIMITED | C | A | | 2 | 335,000 | 101.9066 | 341,387 | 335,000 | 335,000 | 0 | 0 | 0 | 0 | 6.670 | 6.668 | AO | 5,214 | 22,345 | 03/18/2010 | 04/07/2020 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 008474-E#-1 | AGNICO EAGLE MINES LIMITED | 0 | A | | 2FE | 24,900,000 | 91.9779 | 22,902,497 | 24,900,000 | 24,900,000 | 0 | 0 | 0 | 0 | 4.630 | 4.628 | AO | 275,408 | 576,435 | 01/17/2018 | 04/05/2033 |
| 009098-A*-5 | CTL - AMAZON FORT WORTH FUNDED | 0 | | | 1Z | 4,745,000 | 103.0084 | 4,887,749 | 4,745,000 | 4,745,000 | 0 | 0 | 0 | 0 | 4.494 | 4.494 | MON | 12,439 | 1,777 | 12/05/2018 | 11/10/2039 |
| 00912X-AN-4 | AIR LEASE CORP | C | | 1,2 | 2FE | 991,960 | 97.7481 | 977,481 | 1,000,000 | 994,997 | 0 | 758 | 0 | 0 | 4.250 | 4.350 | MS | 12,514 | 42,500 | 09/09/2014 | 09/15/2024 |
| 010392-EE-4 | ALABAMA POWER COMPANY | C | | 1 | 1FE | 3,720,671 | 115.1576 | 3,454,728 | 3,000,000 | 3,556,799 | 0 | (28,904) | 0 | 0 | 5.600 | 3.887 | MS | 49,467 | 168,000 | 09/28/2012 | 03/15/2033 |
| 010392-EE-4 | ALABAMA POWER COMPANY | 0 | | 1 | 1FE | 3,402,810 | 115.1576 | 3,454,728 | 3,000,000 | 3,371,213 | 0 | (18,458) | 0 | 0 | 5.600 | 4.418 | MS | 49,467 | 168,000 | 04/01/2017 | 03/15/2033 |
| 010392-EZ-7 | ALABAMA POWER CO | | | 1 | 1FE | 376,369 | 122.4397 | 459,149 | 375,000 | 376,242 | 0 | 28 | 0 | 0 | 6.125 | 6.096 | MN | 2,935 | 11,484 | 05/30/2008 | 05/15/2038 |
| 010392-FD-5 | ALABAMA POWER CO | 0 | | 1 | 1FE | 9,320,488 | 112.9030 | 9,032,240 | 8,000,000 | 9,263,940 | 0 | (33,152) | 0 | 0 | 5.500 | 4.380 | MS | 129,556 | 440,000 | 04/01/2017 | 03/15/2041 |
| 010392-FL-7 | ALABAMA POWER CO | 0 | | 1,2 | 1FE | 16,994,458 | 97.8339 | 16,631,763 | 17,000,000 | 16,995,754 | 0 | 92 | 0 | 0 | 4.150 | 4.152 | FA | 266,522 | 705,500 | 04/01/2017 | 08/15/2044 |
| 010392-FS-2 | ALABAMA POWER CO | | | 1,2 | 1FE | 992,470 | 100.1613 | 1,001,613 | 1,000,000 | 992,589 | 0 | 104 | 0 | 0 | 4.300 | 4.345 | JJ | 21,858 | 0 | 06/21/2018 | 07/15/2048 |
| 010392-FS-2 | ALABAMA POWER CO | C | | 1,2 | 1FE | 367,214 | 100.1613 | 370,597 | 370,000 | 367,245 | 0 | 31 | 0 | 0 | 4.300 | 4.345 | JJ | 8,088 | 0 | 06/21/2018 | 07/15/2048 |
| 012873-AK-1 | ENCANA CORP | 0 | C | 1 | 2FE | 9,530,001 | 116.9657 | 9,123,325 | 7,800,000 | 9,505,608 | 0 | (24,393) | 0 | 0 | 7.375 | 5.040 | MN | 95,875 | 287,625 | 09/27/2018 | 11/01/2031 |
| 013716-AU-9 | ALCAN INC. | 0 | C | 1 | 1FE | 9,081,336 | 121.4435 | 9,715,480 | 8,000,000 | 9,005,491 | 0 | (44,621) | 0 | 0 | 6.125 | 4.927 | JD | 21,778 | 490,000 | 04/01/2017 | 12/15/2033 |
| 015271-AD-1 | ALEXANDRIA REAL ESTATE EQUITIES INC | | | 1,2 | 2FE | 448,704 | 100.6053 | 452,724 | 450,000 | 449,382 | 0 | 69 | 0 | 0 | 3.900 | 3.934 | JD | 780 | 8,775 | 05/29/2013 | 06/15/2023 |
| 01877K-AD-5 | ALLIANCE PIPELINE L.P. | 0 | C | 1 | 2FE | 35,114 | 96.1211 | 33,619 | 34,976 | 35,137 | 0 | 13 | 0 | 0 | 4.591 | 4.487 | JD | 4 | 2,711 | 04/01/2017 | 12/31/2025 |
| 020002-AJ-0 | ALLSTATE CORPORATION (THE) | 0 | | | 1FE | 12,776,750 | 129.7219 | 12,972,190 | 10,000,000 | 12,754,540 | 0 | (22,210) | 0 | 0 | 6.900 | 4.715 | MN | 88,167 | 345,000 | 09/27/2018 | 05/15/2038 |
| 020002-AP-6 | ALLSTATE CORPORATION (THE) | 0 | | 1 | 1FE | 6,115,917 | 117.8654 | 6,276,333 | 5,325,000 | 6,105,934 | 0 | (9,983) | 0 | 0 | 6.125 | 4.682 | JD | 14,496 | 163,078 | 09/27/2018 | 12/15/2032 |
| 020002-AQ-4 | ALLSTATE CORPORATION (THE) | 0 | | 1 | 1FE | 1,407,549 | 113.5239 | 1,447,430 | 1,275,000 | 1,405,919 | 0 | (1,630) | 0 | 0 | 5.350 | 4.382 | JD | 5,684 | 34,106 | 09/27/2018 | 06/01/2033 |
| 020002-AS-0 | ALLSTATE CORP | 0 | | 1 | 1FE | 4,194,918 | 113.3740 | 3,968,090 | 3,500,000 | 4,147,573 | 0 | (27,607) | 0 | 0 | 5.550 | 3.998 | MN | 28,058 | 194,250 | 04/01/2017 | 05/09/2035 |
| 020002-AU-5 | ALLSTATE CORP | | | 1,2,5 | 2FE | 1,331,625 | 104.0000 | 1,664,000 | 1,600,000 | 1,368,767 | 0 | 6,023 | 0 | 0 | 6.500 | 7.857 | MN | 13,289 | 104,000 | 10/04/2011 | 05/15/2067 |
| 020002-AU-5 | ALLSTATE CORP | C | | 1,2,5 | 2FE | 82,500 | 104.0000 | 104,000 | 100,000 | 84,921 | 0 | 393 | 0 | 0 | 6.500 | 7.927 | MN | 831 | 6,500 | 10/04/2011 | 05/15/2067 |
| 020002-AU-5 | ALLSTATE CORP | 0 | | 1,2,5 | 2FE | 2,719,500 | 104.0000 | 2,548,000 | 2,450,000 | 2,715,698 | 0 | (3,802) | 0 | 0 | 6.500 | 5.545 | MN | 20,349 | 79,625 | 09/27/2018 | 05/15/2067 |
| 020002-AY-7 | ALLSTATE CORP | 0 | | 1 | 1FE | 5,252,935 | 105.2464 | 5,262,320 | 5,000,000 | 5,251,699 | 0 | (1,236) | 0 | 0 | 5.200 | 4.835 | JJ | 119,889 | 0 | 09/27/2018 | 01/15/2042 |
| 020002-BA-8 | ALLSTATE CORP | 0 | | 1 | 1FE | 12,534,774 | 101.9353 | 12,028,365 | 11,800,000 | 12,507,083 | 0 | (16,542) | 0 | 0 | 4.500 | 4.109 | JD | 23,600 | 531,000 | 04/01/2017 | 06/15/2043 |
| 020002-BC-4 | ALLSTATE CORP | 0 | | 1,2 | 1FE | 6,291,120 | 97.1097 | 5,826,582 | 6,000,000 | 6,282,993 | 0 | (5,664) | 0 | 0 | 4.200 | 3.918 | JD | 11,200 | 252,000 | 07/06/2017 | 12/15/2046 |
| 023135-BM-7 | AMAZON.COM INC | 0 | | 1,2 | 1FE | 32,630,878 | 97.1641 | 31,966,989 | 32,900,000 | 32,636,246 | 0 | 4,441 | 0 | 0 | 4.250 | 4.293 | FA | 501,040 | 1,398,250 | 08/15/2017 | 08/22/2057 |
| 023551-AF-1 | HESS CORP | 0 | | 1 | 3FE | 1,204,790 | 111.8456 | 1,101,679 | 985,000 | 1,182,144 | 0 | (13,240) | 0 | 0 | 7.875 | 5.396 | AO | 19,392 | 77,569 | 04/01/2017 | 10/01/2029 |
| 023551-AM-6 | HESS CORP | 0 | | 1 | 3FE | 18,455,704 | 106.0860 | 17,021,499 | 16,045,000 | 18,296,383 | 0 | (99,210) | 0 | 0 | 7.125 | 5.672 | MS | 336,611 | 1,143,206 | 02/14/2018 | 03/15/2033 |
| 02361D-AQ-3 | AMEREN ILLINOIS CO | 0 | | 1,2 | 1FE | 3,618,867 | 100.1092 | 3,503,822 | 3,500,000 | 3,614,932 | 0 | (2,394) | 0 | 0 | 4.150 | 3.950 | MS | 42,768 | 145,250 | 04/01/2017 | 03/15/2046 |
| 02364W-AJ-4 | AMERICA MOVIL, S.A. DE C.V | 0 | C | 1 | 1FE | 1,171,034 | 117.4908 | 1,174,908 | 1,000,000 | 1,169,231 | 0 | (1,803) | 0 | 0 | 6.375 | 4.852 | MS | 21,250 | 0 | 09/27/2018 | 03/01/2035 |
| 02364W-AW-5 | AMERICA MOVIL SAB DE CV | 0 | C | 1 | 1FE | 3,033,229 | 117.7319 | 3,037,483 | 2,580,000 | 3,029,993 | 0 | (3,236) | 0 | 0 | 6.125 | 4.806 | MS | 39,945 | 79,013 | 09/27/2018 | 03/30/2040 |
| 025676-AM-9 | AMERICAN EQUITY INVESTMENT LIFE HOLDING | C | | 1,2 | 2FE | 99,930 | 97.4955 | 97,496 | 100,000 | 99,939 | 0 | 6 | 0 | 0 | 5.000 | 5.009 | JD | 222 | 5,000 | 06/13/2017 | 06/15/2027 |
| 025676-AM-9 | AMERICAN EQUITY INVESTMENT LIFE HOLDING | 0 | | 1,2 | 2FE | 21,348,812 | 97.4955 | 20,376,560 | 20,900,000 | 21,295,551 | 0 | (39,798) | 0 | 0 | 5.000 | 4.717 | JD | 46,444 | 1,013,125 | 10/15/2018 | 06/15/2027 |
| 025816-BB-4 | AXP 8.125 05/20/19 | C | | | 1FE | 239,896 | 101.8909 | 203,782 | 200,000 | 202,044 | 0 | (5,148) | 0 | 0 | 8.125 | 5.392 | MN | 1,851 | 16,250 | 12/21/2009 | 05/20/2019 |
| 025816-BF-5 | AMERICAN EXPRESS CO | 0 | | | 1FE | 19,350,590 | 94.2273 | 17,903,187 | 19,000,000 | 19,344,675 | 0 | (9,129) | 0 | 0 | 4.050 | 3.929 | JD | 59,850 | 769,500 | 12/07/2017 | 12/03/2042 |
| 025932-AL-8 | AMERICAN FINANCIAL GROUP INC | 0 | | 1,2 | 2FE | 33,287,170 | 89.7308 | 29,319,539 | 32,675,000 | 33,274,501 | 0 | (10,786) | 0 | 0 | 4.500 | 4.385 | JD | 65,350 | 1,470,375 | 11/09/2017 | 06/15/2047 |
| 026351-AZ-9 | AIG LIFE HOLDINGS INC | 0 | | | 2FE | 33,564,372 | 114.0132 | 31,992,104 | 28,060,000 | 32,949,071 | 0 | (361,037) | 0 | 0 | 6.625 | 4.466 | FA | 702,279 | 1,735,750 | 09/27/2018 | 02/15/2029 |
| 026874-DB-0 | AMERICAN INTERNATIONAL GROUP INC | 0 | | 1,2 | 2FE | 3,062,665 | 83.0163 | 2,905,571 | 3,500,000 | 3,063,970 | 0 | 1,306 | 0 | 0 | 4.375 | 5.138 | JJ | 70,608 | 0 | 09/27/2018 | 01/15/2055 |
| 029163-AD-4 | MUNICH RE AMERICA CORP | 0 | C | 1 | 1FE | 19,655,106 | 121.0794 | 19,634,236 | 16,216,000 | 19,564,087 | 0 | (91,018) | 0 | 0 | 7.450 | 4.351 | JD | 53,693 | 604,046 | 09/27/2018 | 12/15/2026 |
| 03027X-AD-2 | AMERICAN TOWER CORP | C | | 1 | 2FE | 2,098,740 | 103.4438 | 2,068,876 | 2,000,000 | 2,055,971 | 0 | (9,552) | 0 | 0 | 5.000 | 4.384 | FA | 37,778 | 100,000 | 02/18/2014 | 02/15/2024 |
| 03040W-AD-7 | AMERICAN WATER CAPITAL CORP | 0 | | 1 | 1FE | 13,525,160 | 127.1005 | 12,710,050 | 10,000,000 | 13,325,114 | 0 | (116,317) | 0 | 0 | 6.593 | 4.048 | AO | 139,186 | 659,300 | 04/01/2017 | 10/15/2037 |
| 03040W-AR-6 | AMERICAN WATER CAPITAL CORP | 0 | | 1,2 | 1FE | 16,349,652 | 89.8548 | 14,736,187 | 16,400,000 | 16,351,311 | 0 | 1,038 | 0 | 0 | 3.750 | 3.767 | MS | 205,000 | 650,875 | 08/07/2017 | 09/01/2047 |
| 03063#-AB-0 | AMERICOLD REALTY TRUST | 0 | | | 1Z | 15,000,000 | 102.6503 | 15,397,545 | 15,000,000 | 15,000,000 | 0 | 0 | 0 | 0 | 4.860 | 4.859 | JJ | 54,675 | 0 | 11/06/2018 | 01/08/2029 |
| 03073E-AN-5 | AMERISOURCEBERGEN CORP | C | | 1,2 | 2FE | 1,955,974 | 85.7233 | 1,714,466 | 2,000,000 | 1,957,587 | 0 | 853 | 0 | 0 | 4.250 | 4.387 | MS | 28,333 | 85,000 | 04/01/2017 | 03/01/2045 |
| 03073E-AN-5 | AMERISOURCEBERGEN CORP | 0 | | 1,2 | 2FE | 2,933,961 | 85.7233 | 2,571,699 | 3,000,000 | 2,936,380 | 0 | 1,279 | 0 | 0 | 4.250 | 4.387 | MS | 42,500 | 127,500 | 04/01/2017 | 03/01/2045 |
| 03076C-AH-9 | AMERIPRISE FINANCIAL INC | C | | 1,2 | 1FE | 2,008,340 | 93.1158 | 1,862,316 | 2,000,000 | 2,006,592 | 0 | (778) | 0 | 0 | 2.875 | 2.826 | MS | 16,931 | 57,500 | 08/17/2016 | 09/15/2026 |
| 03076K-AA-6 | AMERIS BANCORP | 0 | | 2,5 | 2FE | 7,102,879 | 102.2731 | 7,159,117 | 7,000,000 | 7,095,694 | 0 | (7,185) | 0 | 0 | 5.750 | 5.280 | MS | 118,514 | 0 | 09/27/2018 | 03/15/2027 |
| 031162-AW-0 | AMGEN INC | 0 | | 1 | 2FE | 7,930,423 | 118.4741 | 7,700,817 | 6,500,000 | 7,852,880 | 0 | (45,523) | 0 | 0 | 6.375 | 4.677 | JD | 34,531 | 414,375 | 04/01/2017 | 06/01/2037 |
| 031162-AY-6 | AMGEN INC | 0 | | 1 | 2FE | 27,088,915 | 127.4078 | 27,010,454 | 21,200,000 | 26,796,981 | 0 | (171,209) | 0 | 0 | 6.900 | 4.795 | JD | 121,900 | 1,462,800 | 04/01/2017 | 06/01/2038 |
| 031162-BC-3 | AMGEN INC | C | | 1 | 2FE | 1,550,332 | 113.8909 | 1,594,473 | 1,400,000 | 1,534,792 | 0 | (3,509) | 0 | 0 | 5.750 | 5.008 | MS | 23,703 | 80,500 | 02/14/2014 | 03/15/2040 |
| 031162-BE-9 | AMGEN INC | 0 | | 1 | 2FE | 5,931,873 | 101.8717 | 5,832,155 | 5,725,000 | 5,930,566 | 0 | (1,307) | 0 | 0 | 4.950 | 4.692 | AO | 70,847 | 141,694 | 09/27/2018 | 10/01/2041 |
| 032479-AD-9 | ANADARKO FINANCE COMPANY | | | 1 | 2FE | 5,721,047 | 118.2546 | 5,144,075 | 4,350,000 | 5,389,455 | 0 | (25,297) | 0 | 0 | 7.500 | 4.896 | MN | 54,375 | 163,125 | 09/25/2012 | 05/01/2031 |
| 032511-AY-3 | ANADARKO PETROLEUM CORP | | | 1 | 2FE | 602,386 | 107.9996 | 647,998 | 600,000 | 601,979 | 0 | 29 | 0 | 0 | 6.450 | 6.417 | MS | 11,395 | 19,350 | 09/10/2007 | 09/15/2036 |
| 032511-BN-6 | ANADARKO PETROLEUM CORP | C | | 1,2 | 2FE | 249,225 | 104.7339 | 261,835 | 250,000 | 249,400 | 0 | 66 | 0 | 0 | 5.550 | 5.591 | MS | 4,085 | 13,875 | 03/14/2016 | 03/15/2026 |
| 035229-CF-8 | ANHEUSER-BUSCH COMPANIES, INC. | 0 | C | 1 | 2FE | 4,478,905 | 124.6683 | 4,363,391 | 3,500,000 | 4,462,495 | 0 | (16,409) | 0 | 0 | 7.550 | 4.509 | AO | 66,063 | 132,125 | 09/27/2018 | 10/01/2030 |
| 035229-CG-6 | ANHEUSER-BUSCH COMPANIES, INC. | 0 | C | 1 | 2FE | 5,669,225 | 117.8216 | 5,537,615 | 4,700,000 | 5,654,082 | 0 | (15,142) | 0 | 0 | 6.800 | 4.587 | JJ | 147,371 | 0 | 09/27/2018 | 01/15/2031 |
| 035229-CM-3 | ANHEUSER-BUSCH COMPANIES, INC. | 0 | C | 1 | 2FE | 28,417,076 | 111.4593 | 23,740,831 | 21,300,000 | 28,130,892 | 0 | (167,376) | 0 | 0 | 6.500 | 4.307 | MN | 230,750 | 1,384,500 | 04/01/2017 | 05/01/2042 |
| 035229-CN-1 | ANHEUSER-BUSCH COMPANIES, INC. | 0 | C | 1 | 2FE | 2,677,564 | 113.0662 | 2,261,324 | 2,000,000 | 2,651,659 | 0 | (15,172) | 0 | 0 | 6.500 | 4.312 | FA | 54,167 | 130,000 | 04/01/2017 | 02/01/2043 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 03522A-AF-7 | ANHEUSER-BUSCH COMPANIES LLC | | C | 1,2 | 2FE | 2,547,167 | 92.7385 | 2,318,463 | 2,500,000 | 2,544,872 | 0 | (939) | 0 | 0 | 4.900 | 4.779 | FA | 51,042 | 125,000 | 02/17/2016 | 02/01/2046 |
| 03522A-AF-7 | ANHEUSER-BUSCH COMPANIES LLC | 0 | C | 1,2 | 2FE | 567,380 | 92.7385 | 486,877 | 525,000 | 566,065 | 0 | (780) | 0 | 0 | 4.900 | 4.398 | FA | 10,719 | 26,250 | 04/01/2017 | 02/01/2046 |
| 035240-AE-0 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | 0 | C | 1 | 2FE | 22,907,142 | 117.5071 | 22,150,088 | 18,850,000 | 22,857,831 | 0 | (49,311) | 0 | 0 | 6.625 | 4.610 | FA | 471,774 | 0 | 09/27/2018 | 08/15/2033 |
| 035240-AF-7 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | 0 | C | 1 | 2FE | 15,458,384 | 104.5347 | 14,295,120 | 13,675,000 | 15,440,854 | 0 | (17,531) | 0 | 0 | 5.875 | 4.736 | JD | 35,707 | 401,703 | 09/27/2018 | 06/15/2035 |
| 035240-AG-5 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | 0 | C | 1 | 2FE | 15,048,334 | 93.3307 | 13,066,298 | 14,000,000 | 15,006,872 | 0 | (24,690) | 0 | 0 | 4.950 | 4.448 | JJ | 319,550 | 693,000 | 04/01/2017 | 01/15/2042 |
| 035240-AL-4 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | C | C | 1,2 | 2FE | 992,160 | 95.6534 | 956,534 | 1,000,000 | 992,650 | 0 | 490 | 0 | 0 | 4.000 | 4.096 | AO | 8,667 | 21,000 | 03/20/2018 | 04/13/2028 |
| 03666H-AA-9 | ANTARES HOLDINGS LP | C | C | 1,2 | 2FE | 499,975 | 98.8543 | 494,272 | 500,000 | 499,995 | 0 | 20 | 0 | 0 | 6.000 | 6.000 | FA | 13,000 | 0 | 07/19/2018 | 08/15/2023 |
| 036752-AD-5 | ANTHEM INC | 0 | | 1,2 | 2FE | 499,995 | 93.0043 | 465,022 | 500,000 | 500,002 | 0 | 5 | 0 | 0 | 4.375 | 4.375 | JD | 1,823 | 22,483 | 11/14/2017 | 12/01/2047 |
| 037389-AU-7 | AON CORP | 0 | C | 1 | 2FE | 8,537,777 | 116.5325 | 8,343,727 | 7,160,000 | 8,528,315 | 0 | (9,463) | 0 | 0 | 6.250 | 4.822 | MS | 113,118 | 223,750 | 09/27/2018 | 09/30/2040 |
| 037411-AY-1 | APACHE CORP | 0 | | 1,2 | 2FE | 7,477,380 | 92.3998 | 6,929,985 | 7,500,000 | 7,477,922 | 0 | 542 | 0 | 0 | 5.250 | 5.272 | FA | 164,063 | 0 | 09/27/2018 | 02/01/2042 |
| 037411-BD-6 | APACHE CORP | | | 1,2 | 2FE | 993,839 | 94.4604 | 977,665 | 1,035,000 | 1,016,406 | 0 | 1,814 | 0 | 0 | 2.625 | 3.102 | JJ | 12,528 | 1,873 | 06/04/2013 | 01/15/2023 |
| 03765H-AB-7 | APOLLO MANAGEMENT HOLDINGS LP | | | 1,2 | 1FE | 4,678,769 | 100.9651 | 4,679,732 | 4,635,000 | 4,670,993 | 0 | (4,253) | 0 | 0 | 4.400 | 4.272 | MN | 19,261 | 203,940 | 06/30/2017 | 05/27/2026 |
| 037735-CG-0 | APPALACHIAN POWER CO | 0 | | 1 | 2FE | 6,243,580 | 118.7263 | 6,025,360 | 5,075,000 | 6,172,981 | 0 | (41,192) | 0 | 0 | 6.375 | 4.551 | AO | 80,883 | 323,531 | 04/01/2017 | 04/01/2036 |
| 037833-AK-6 | APPLE INC | C | | 1 | 1FE | 329,755 | 96.6931 | 338,426 | 350,000 | 340,362 | 0 | 2,047 | 0 | 0 | 2.400 | 3.083 | MN | 1,353 | 8,400 | 06/12/2013 | 05/03/2023 |
| 037833-AT-7 | APPLE INC | 0 | | 1 | 1FE | 20,682,140 | 103.2931 | 20,658,620 | 20,000,000 | 20,659,182 | 0 | (14,292) | 0 | 0 | 4.450 | 4.237 | MN | 135,972 | 890,000 | 04/01/2017 | 05/06/2044 |
| 037833-BA-7 | APPLE INC | 0 | | 1 | 1FE | 9,804,773 | 88.5474 | 9,740,214 | 11,000,000 | 9,847,249 | 0 | 24,293 | 0 | 0 | 3.450 | 4.108 | FA | 149,692 | 379,500 | 04/01/2017 | 02/09/2045 |
| 037833-BX-7 | APPLE INC | C | | 1,2 | 1FE | 2,146,004 | 105.8538 | 2,117,076 | 2,000,000 | 2,141,287 | 0 | (2,836) | 0 | 0 | 4.650 | 4.207 | FA | 33,067 | 93,000 | 04/01/2017 | 02/23/2046 |
| 037833-BX-7 | APPLE INC | 0 | | 1,2 | 1FE | 18,226,012 | 105.8538 | 17,980,326 | 16,986,000 | 18,185,983 | 0 | (24,054) | 0 | 0 | 4.650 | 4.207 | FA | 280,835 | 789,849 | 04/01/2017 | 02/23/2046 |
| 037833-CD-0 | APPLE INC | 0 | | 1,2 | 1FE | 459,385 | 92.9983 | 464,992 | 500,000 | 459,519 | 0 | 134 | 0 | 0 | 3.850 | 4.357 | FA | 7,860 | 0 | 11/01/2018 | 08/04/2046 |
| 038222-AG-0 | APPLIED MATERIALS INC | 0 | | 1 | 1FE | 7,349,637 | 117.9764 | 6,724,655 | 5,700,000 | 7,288,590 | 0 | (43,242) | 0 | 0 | 5.850 | 3.964 | JD | 14,820 | 333,450 | 07/24/2017 | 06/15/2041 |
| 038222-AM-7 | APPLIED MATERIALS INC | 0 | | 1,2 | 1FE | 27,596,152 | 97.7689 | 24,931,070 | 25,500,000 | 27,540,670 | 0 | (40,419) | 0 | 0 | 4.350 | 3.877 | AO | 277,313 | 1,109,250 | 08/03/2017 | 04/01/2047 |
| 03937L-AA-3 | ARCH CAPITAL GROUP LTD. | 0 | C | 1 | 2FE | 18,295,373 | 127.7651 | 18,315,127 | 14,335,000 | 18,250,752 | 0 | (44,621) | 0 | 0 | 7.350 | 4.811 | MN | 175,604 | 526,811 | 09/27/2018 | 05/01/2034 |
| 03939C-AB-9 | ARCH CAPITAL FINANCE LLC | 0 | C | 1,2 | 2FE | 7,125,188 | 104.4240 | 6,526,500 | 6,250,000 | 7,103,758 | 0 | (16,347) | 0 | 0 | 5.031 | 4.189 | JD | 13,975 | 314,438 | 08/23/2017 | 12/15/2046 |
| 039483-AM-4 | ARCHER-DANIELS-MIDLAND COMPANY | 0 | | | 1FE | 5,196,792 | 122.7447 | 4,909,788 | 4,000,000 | 5,017,828 | 0 | (103,722) | 0 | 0 | 7.500 | 3.852 | MS | 88,333 | 300,000 | 04/01/2017 | 03/15/2027 |
| 039483-AN-2 | ARCHER-DANIELS-MIDLAND COMPANY | 0 | | | 1FE | 17,119,119 | 118.5116 | 16,416,227 | 13,852,000 | 16,676,081 | 0 | (257,460) | 0 | 0 | 6.750 | 4.016 | JD | 41,556 | 935,010 | 04/01/2017 | 12/15/2027 |
| 039483-AS-1 | ARCHER-DANIELS-MIDLAND COMPANY | 0 | | 1 | 1FE | 29,135,273 | 126.3929 | 28,438,403 | 22,500,000 | 28,492,463 | 0 | (374,673) | 0 | 0 | 7.000 | 4.172 | FA | 656,250 | 1,575,000 | 04/01/2017 | 02/01/2031 |
| 039483-AT-9 | ARCHER-DANIELS-MIDLAND COMPANY | 0 | | 1 | 1FE | 12,060,645 | 116.7191 | 12,337,209 | 10,570,000 | 12,040,362 | 0 | (20,283) | 0 | 0 | 5.935 | 4.562 | AO | 156,832 | 313,665 | 09/27/2018 | 10/01/2032 |
| 039483-AU-6 | ARCHER-DANIELS-MIDLAND CO | 0 | | 1 | 1FE | 16,884,044 | 110.8852 | 16,632,780 | 15,000,000 | 16,836,328 | 0 | (33,925) | 0 | 0 | 5.375 | 4.337 | MS | 237,396 | 188,125 | 09/27/2018 | 09/15/2035 |
| 04015C-AA-6 | ARES FINANCE CO LLC | | | 1,2 | 2FE | 475,945 | 95.5510 | 477,755 | 500,000 | 482,877 | 0 | 2,532 | 0 | 0 | 4.000 | 4.685 | AO | 4,611 | 20,000 | 02/24/2016 | 10/08/2024 |
| 040555-CF-9 | ARIZONA PUBLIC SERVICE COMPANY | 0 | | 1 | 1FE | 1,585,325 | 115.8595 | 1,622,033 | 1,400,000 | 1,582,999 | 0 | (2,326) | 0 | 0 | 5.625 | 4.389 | MN | 10,063 | 39,375 | 09/27/2018 | 05/15/2033 |
| 040555-CH-5 | ARIZONA PUBLIC SERVICE CO | 0 | | 1 | 1FE | 11,590,990 | 113.1405 | 11,314,050 | 10,000,000 | 11,487,651 | 0 | (60,376) | 0 | 0 | 5.500 | 4.245 | MS | 183,333 | 550,000 | 04/01/2017 | 09/01/2035 |
| 040555-CN-2 | ARIZONA PUBLIC SERVICE CO | 0 | | 1,2 | 1FE | 9,696,207 | 101.9332 | 9,331,984 | 9,155,000 | 9,673,308 | 0 | (13,561) | 0 | 0 | 4.500 | 4.114 | AO | 102,994 | 411,975 | 04/01/2017 | 04/01/2042 |
| 040555-CT-9 | ARIZONA PUBLIC SERVICE CO | | | 1,2 | 1FE | 998,660 | 100.8888 | 1,008,888 | 1,000,000 | 998,801 | 0 | 66 | 0 | 0 | 4.350 | 4.358 | MN | 5,558 | 21,750 | 11/03/2015 | 11/15/2045 |
| 04250C-AB-8 | ARMY HAWAII FMLY HSING TRST III-A | | | 1,2 | 1FE | 970,000 | 105.4179 | 1,022,554 | 970,000 | 970,000 | 0 | 0 | 0 | 0 | 5.750 | 5.750 | JD | 2,479 | 56,206 | 04/15/2015 | 06/15/2050 |
| 04250G-AB-9 | ARMY HAWAII FMLY HSING TRST III-B | | | 1,2 | 1FE | 970,000 | 105.4162 | 1,022,537 | 970,000 | 970,000 | 0 | 0 | 0 | 0 | 5.750 | 5.750 | JD | 2,479 | 56,206 | 04/15/2015 | 06/15/2050 |
| 04250G-AB-9 | ARMY HAWAII FMLY HSING TRST III-B | 0 | | 1,2 | 1FE | 506,275 | 105.4162 | 505,998 | 480,000 | 506,266 | 0 | (9) | 0 | 0 | 5.750 | 5.319 | JD | 1,227 | 0 | 12/18/2018 | 06/15/2050 |
| 04530D-AD-4 | ASPEN INSURANCE HOLDINGS LTD | C | C | 1 | 2FE | 249,723 | 100.4551 | 251,138 | 250,000 | 249,849 | 0 | 27 | 0 | 0 | 4.650 | 4.664 | MN | 1,485 | 11,625 | 11/05/2013 | 11/15/2023 |
| 04621X-AJ-7 | ASSURANT INC | 0 | | 1,2 | 2FE | 4,134,106 | 100.4972 | 4,170,634 | 4,150,000 | 4,135,068 | 0 | 963 | 0 | 0 | 4.900 | 4.949 | MS | 53,097 | 101,675 | 03/22/2018 | 03/27/2028 |
| 046353-AD-0 | ASTRAZENECA PLC | 0 | C | 1 | 2FE | 5,289,160 | 119.2624 | 4,770,496 | 4,000,000 | 5,220,321 | 0 | (42,771) | 0 | 0 | 6.450 | 4.098 | MS | 75,967 | 258,000 | 07/06/2017 | 09/15/2037 |
| 046353-AM-0 | ASTRAZENECA PLC | 0 | C | 1 | 2FE | 27,471,685 | 94.6244 | 24,129,222 | 25,500,000 | 27,415,033 | 0 | (39,665) | 0 | 0 | 4.375 | 3.920 | MN | 139,453 | 1,115,625 | 07/10/2017 | 11/16/2045 |
| 048677-AC-2 | ATLANTIC MARINE CORPS CMNTYS LLC | | | | 1FE | 414,728 | 100.6916 | 374,482 | 371,910 | 412,741 | 0 | (1,039) | 0 | 0 | 5.373 | 4.503 | JD | 1,665 | 20,095 | 09/23/2016 | 12/01/2050 |
| 048677-AD-0 | ATLANTIC MARINE CORPS CMNTYS LLC | 0 | | | 1FE | 2,079,976 | 99.1103 | 2,075,438 | 2,094,069 | 2,079,980 | 0 | 4 | 0 | 0 | 5.433 | 5.493 | JD | 9,481 | 0 | 12/21/2018 | 12/01/2050 |
| 048677-AE-8 | ATLANTIC MARINE CORPS CMNTYS LLC | | | 1 | 1FE | 368,624 | 110.0930 | 466,806 | 424,011 | 374,243 | 0 | 1,215 | 0 | 0 | 5.595 | 6.709 | JD | 1,977 | 23,785 | 05/03/2010 | 12/01/2051 |
| 048677-AE-8 | ATLANTIC MARINE CORPS CMNTYS LLC | C | | 1 | 1FE | 450,541 | 110.0930 | 570,541 | 518,236 | 457,038 | 0 | 1,006 | 0 | 0 | 5.595 | 6.717 | JD | 2,416 | 29,144 | 05/03/2010 | 12/01/2051 |
| 049560-AJ-4 | ATMOS ENERGY CORP | | | 1 | 1FE | 491,955 | 101.0944 | 404,378 | 400,000 | 402,479 | 0 | (5,136) | 0 | 0 | 8.500 | 5.345 | MS | 10,011 | 17,000 | 09/25/2009 | 03/15/2019 |
| 049560-AP-0 | ATMOS ENERGY CORP | 0 | | 1,2 | 1FE | 14,924,850 | 100.4761 | 15,071,415 | 15,000,000 | 14,925,127 | 0 | 277 | 0 | 0 | 4.300 | 4.330 | AO | 155,875 | 0 | 10/01/2018 | 10/01/2048 |
| 05178R-AC-9 | AURORA MILITARY HSG II LLC | | | 1 | 1FE | 1,297,686 | 104.8509 | 1,363,062 | 1,300,000 | 1,297,792 | 0 | 29 | 0 | 0 | 5.695 | 5.707 | JD | 3,290 | 74,035 | 12/16/2015 | 12/15/2047 |
| 05178T-AA-9 | AURMIL 11A I1 - ABS | | | 1 | 1FE | 1,025,129 | 108.6020 | 1,113,310 | 1,025,129 | 1,025,129 | 0 | 0 | 0 | 0 | 5.820 | 5.818 | JJ | 27,511 | 60,305 | 06/28/2011 | 07/15/2034 |
| 05178T-AB-7 | AURMIL 11A I2 - ABS | | | 1 | 1FE | 1,000,000 | 117.0179 | 1,170,179 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 6.615 | 6.614 | JJ | 30,503 | 66,150 | 06/28/2011 | 01/15/2042 |
| 05279#-AD-1 | AUTOLIV INC | 0 | C | | 1FE | 24,354,700 | 101.5915 | 22,858,088 | 22,500,000 | 23,121,655 | 0 | (712,106) | 0 | 0 | 6.210 | 2.896 | MN | 205,706 | 1,419,750 | 04/01/2017 | 11/08/2019 |
| 053611-AJ-8 | AVERY DENNISON CORP | 0 | | 1,2 | 2FE | 4,477,500 | 100.8829 | 4,539,731 | 4,500,000 | 4,477,626 | 0 | 126 | 0 | 0 | 4.875 | 4.939 | JD | 15,234 | 0 | 11/29/2018 | 12/06/2028 |
| 05367A-AD-5 | AVIATION CAPITAL GROUP CORP | 0 | | 1 | 2FE | 646,914 | 106.1223 | 599,591 | 565,000 | 612,308 | 0 | (19,971) | 0 | 0 | 6.750 | 2.896 | AO | 9,005 | 38,138 | 04/01/2017 | 04/06/2021 |
| 054561-AG-0 | AXA EQUITABLE HOLDINGS INC | C | C | 1,2 | 2FE | 998,150 | 94.5008 | 945,008 | 1,000,000 | 998,255 | 0 | 105 | 0 | 0 | 4.350 | 4.373 | AO | 8,579 | 21,750 | 04/17/2018 | 04/20/2028 |
| 054561-AG-0 | AXA EQUITABLE HOLDINGS INC | 0 | C | 1,2 | 2FE | 1,996,300 | 94.5008 | 1,890,016 | 2,000,000 | 1,996,511 | 0 | 211 | 0 | 0 | 4.350 | 4.373 | AO | 17,158 | 43,500 | 04/17/2018 | 04/20/2028 |
| 05490L-AA-7 | BCBSM INC | 0 | | 1,2 | 1FE | 481,865 | 96.7967 | 483,984 | 500,000 | 483,039 | 0 | 1,174 | 0 | 0 | 3.790 | 4.410 | MN | 3,158 | 9,475 | 06/28/2018 | 05/01/2025 |
| 05523U-AJ-9 | BAE SYSTEMS HOLDINGS INC | | C | 1 | 2FE | 306,858 | 101.1582 | 303,475 | 300,000 | 300,384 | 0 | (352) | 0 | 0 | 6.375 | 6.057 | JD | 1,594 | 9,563 | 09/25/2009 | 06/01/2019 |
| 05523U-AJ-9 | BAE SYSTEMS HOLDINGS INC | C | C | 1 | 2FE | 1,872,493 | 101.1582 | 1,618,531 | 1,600,000 | 1,622,842 | 0 | (54,027) | 0 | 0 | 6.375 | 2.884 | JD | 8,500 | 102,000 | 02/14/2014 | 06/01/2019 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 05533U-AD-0 | BBVA BANCOMER SA DE CV | 0 | C | | 1FE | 3,070,500 | 98.3750 | 2,951,250 | 3,000,000 | 3,054,832 | 0 | (9,176) | 0 | 0 | 4.375 | 3.987 | AO | 29,531 | 131,250 | 04/01/2017 | 04/10/2024 |
| 05545M-AA-0 | BBA US HOLDINGS INC | 0 | C | 1,2 | 3FE | 250,000 | 94.7490 | 236,873 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 5.375 | 5.375 | MN | 2,240 | 6,905 | 04/20/2018 | 05/01/2026 |
| 05565A-AB-9 | BNP PARIBAS GROUP | | C | 2,5 | 2FE | 1,259,995 | 102.0000 | 1,224,000 | 1,200,000 | 1,259,220 | 0 | (775) | 0 | 0 | 7.195 | 6.720 | JD | 1,439 | 43,170 | 10/23/2018 | 12/29/2049 |
| 05565A-AQ-6 | BNP PARIBAS SA | | C | 2 | 2FE | 2,933,960 | 101.8750 | 2,852,500 | 2,800,000 | 2,921,771 | 0 | (12,189) | 0 | 0 | 7.625 | 5.534 | MS | 53,968 | 30,500 | 11/02/2018 | 03/30/2066 |
| 05565A-AR-4 | BNP PARIBAS SA | | C | | 2FE | 648,856 | 96.2324 | 625,511 | 650,000 | 649,135 | 0 | 98 | 0 | 0 | 4.375 | 4.396 | MN | 3,871 | 28,438 | 05/05/2016 | 05/12/2026 |
| 05565E-E*-2 | BMW US CAPITAL LLC | 0 | C | | 1 | 4,335,972 | 109.1795 | 4,367,180 | 4,000,000 | 4,316,064 | 0 | (19,908) | 0 | 0 | 6.190 | 3.947 | MN | 41,267 | 123,800 | 09/27/2018 | 11/01/2022 |
| 05569A-AB-5 | BP AMI LEASING INC | C | | 1 | 1FE | 1,530,312 | 100.8221 | 1,441,756 | 1,430,000 | 1,447,029 | 0 | (47,938) | 0 | 0 | 5.523 | 2.093 | MN | 11,627 | 78,979 | 04/01/2017 | 05/08/2019 |
| 05578Q-AA-1 | BPCE SA | 0 | C | | 2FE | 18,225,380 | 103.5424 | 17,793,761 | 17,185,000 | 17,978,154 | 0 | (144,354) | 0 | 0 | 5.700 | 4.618 | AO | 187,746 | 979,545 | 04/01/2017 | 10/22/2023 |
| 05607M-AA-5 | HEATHROW FUNDING LTD | C | C | 5 | 1FE | 3,394,976 | 102.5543 | 3,281,738 | 3,200,000 | 3,273,132 | 0 | (26,896) | 0 | 0 | 4.875 | 3.920 | JJ | 71,933 | 156,000 | 02/14/2014 | 07/15/2023 |
| 059165-EC-0 | BALTIMORE GAS AND ELECTRIC CO | C | | 1 | 1FE | 2,304,244 | 120.7203 | 2,293,686 | 1,900,000 | 2,249,609 | 0 | (12,268) | 0 | 0 | 6.350 | 4.798 | AO | 30,163 | 120,650 | 02/14/2014 | 10/01/2036 |
| 059165-EC-0 | BALTIMORE GAS AND ELECTRIC CO | 0 | | 1 | 1FE | 8,544,452 | 120.7203 | 8,450,421 | 7,000,000 | 8,529,646 | 0 | (14,806) | 0 | 0 | 6.350 | 4.543 | AO | 111,125 | 222,250 | 09/27/2018 | 10/01/2036 |
| 059165-EJ-5 | BALTIMORE GAS AND ELECTRIC CO | C | | 1,2 | 1FE | 496,360 | 91.6982 | 458,491 | 500,000 | 496,448 | 0 | 67 | 0 | 0 | 3.750 | 3.791 | FA | 7,083 | 18,281 | 08/23/2017 | 08/15/2047 |
| 05964H-AB-1 | BANCO SANTANDER SA | | C | | 1FE | 2,801,255 | 93.4301 | 2,709,473 | 2,900,000 | 2,804,974 | 0 | 3,719 | 0 | 0 | 4.250 | 4.733 | AO | 27,389 | 61,625 | 08/15/2018 | 04/11/2027 |
| 06050T-JZ-6 | BANK OF AMERICA, N.A. | 0 | | | 1FE | 33,651,896 | 115.3929 | 31,588,806 | 27,375,000 | 33,277,524 | 0 | (218,284) | 0 | 0 | 6.000 | 4.259 | AO | 346,750 | 1,642,500 | 04/01/2017 | 10/15/2036 |
| 06051G-EN-5 | BANK OF AMERICA CORPBACYUSUS | 0 | | | 1FE | 20,233,384 | 116.0686 | 19,527,381 | 16,824,000 | 20,098,655 | 0 | (79,280) | 0 | 0 | 5.875 | 4.510 | FA | 395,364 | 988,410 | 04/01/2017 | 02/07/2042 |
| 06051G-FB-0 | BANK OF AMERICA CORP | C | | | 1FE | 99,927 | 101.3627 | 101,363 | 100,000 | 99,959 | 0 | 7 | 0 | 0 | 4.125 | 4.134 | JJ | 1,822 | 4,125 | 01/15/2014 | 01/22/2024 |
| 06368B-GS-1 | BANK OF MONTREAL | C | C | 2 | 2FE | 485,000 | 92.6000 | 449,110 | 485,000 | 485,000 | 0 | 0 | 0 | 0 | 3.803 | 3.803 | JD | 820 | 18,598 | 12/07/2017 | 12/15/2032 |
| 06406F-AE-3 | BANK OF NEW YORK MELLON CORP | C | | 2 | 1FE | 996,130 | 91.6235 | 916,235 | 1,000,000 | 996,965 | 0 | 357 | 0 | 0 | 2.450 | 2.494 | FA | 9,119 | 24,500 | 08/09/2016 | 08/17/2026 |
| 06406H-BM-0 | BANK OF NEW YORK COMPANY, INC. (THE) | C | | | 1FE | 1,151,694 | 100.9173 | 1,135,320 | 1,125,000 | 1,126,252 | 0 | (3,294) | 0 | 0 | 5.450 | 5.142 | MN | 7,834 | 61,313 | 09/25/2009 | 05/15/2019 |
| 06406R-AF-4 | BANK OF NEW YORK MELLON | C | | 2 | 1FE | 983,050 | 97.2359 | 972,359 | 1,000,000 | 984,332 | 0 | 1,282 | 0 | 0 | 3.400 | 3.604 | JJ | 14,356 | 17,000 | 02/12/2018 | 01/29/2028 |
| 06406R-AH-0 | BANK OF NEW YORK MELLON | C | | | 1FE | 748,335 | 100.8375 | 756,281 | 750,000 | 748,427 | 0 | 92 | 0 | 0 | 3.850 | 3.877 | AO | 5,053 | 14,277 | 04/23/2018 | 04/28/2028 |
| 064159-HB-5 | BANK OF NOVA SCOTIA | | C | | 2FE | 886,286 | 99.5719 | 896,147 | 900,000 | 889,652 | 0 | 1,206 | 0 | 0 | 4.500 | 4.693 | JD | 1,688 | 40,500 | 02/09/2016 | 12/16/2025 |
| 06652K-AA-1 | BANKUNITED NA | C | | 1,2 | 2FE | 297,078 | 101.9976 | 305,993 | 300,000 | 297,842 | 0 | 257 | 0 | 0 | 4.875 | 5.000 | MN | 1,788 | 14,625 | 11/12/2015 | 11/17/2025 |
| 06738E-AJ-4 | BARCLAYS PLC | 0 | C | | 2FE | 2,917,293 | 91.6854 | 2,750,562 | 3,000,000 | 2,917,776 | 0 | 483 | 0 | 0 | 5.250 | 5.446 | FA | 58,625 | 0 | 09/27/2018 | 08/17/2045 |
| 06738E-AN-5 | BARCLAYS PLC | 0 | C | | 2FE | 970,920 | 94.9932 | 949,932 | 1,000,000 | 971,809 | 0 | 889 | 0 | 0 | 4.375 | 4.853 | JJ | 20,538 | 0 | 09/28/2018 | 01/12/2026 |
| 06738E-BD-6 | BARCLAYS PLC | 0 | C | 1,2,5 | 2FE | 4,500,000 | 96.4178 | 4,338,801 | 4,500,000 | 4,500,000 | 0 | 0 | 0 | 0 | 4.972 | 4.973 | MN | 27,968 | 111,870 | 05/09/2018 | 05/16/2029 |
| 06849A-AB-5 | BARRICK INTERNATIONAL BANK CORP | 0 | C | 1 | 2FE | 6,762,145 | 114.0182 | 6,785,223 | 5,951,000 | 6,718,692 | 0 | (25,680) | 0 | 0 | 6.350 | 5.227 | AO | 79,776 | 377,889 | 04/01/2017 | 10/15/2036 |
| 06849R-AC-6 | BARRICK NORTH AMERICA FINANCE LLC | 0 | C | 1 | 2FE | 6,361,870 | 121.1315 | 6,056,575 | 5,000,000 | 6,299,706 | 0 | (36,538) | 0 | 0 | 7.500 | 5.349 | MS | 110,417 | 375,000 | 04/01/2017 | 09/15/2038 |
| 06887#-AB-7 | BARRY-WEHMILLER COMPANIES INC | | | | 2PL | 850,000 | 96.3085 | 818,622 | 850,000 | 850,000 | 0 | 0 | 0 | 0 | 3.680 | 3.680 | AO | 7,646 | 31,280 | 10/03/2013 | 10/03/2023 |
| 070101-D*-8 | BASIN ELECTRIC POWER COOPERATIVE I | 0 | | | 1 | 17,986,192 | 125.2583 | 18,162,454 | 14,500,000 | 17,964,904 | 0 | (21,287) | 0 | 0 | 8.200 | 6.111 | JD | 46,239 | 594,500 | 09/27/2018 | 12/17/2038 |
| 07177M-AB-9 | BAXALTA INC | C | C | 1,2 | 2FE | 993,240 | 97.7661 | 977,661 | 1,000,000 | 995,334 | 0 | 618 | 0 | 0 | 4.000 | 4.083 | JD | 889 | 40,000 | 06/18/2015 | 06/23/2025 |
| 072732-AC-4 | BAYER CORPORATION | 0 | C | 1 | 2FE | 6,913,428 | 113.4072 | 6,804,432 | 6,000,000 | 6,893,177 | 0 | (20,251) | 0 | 0 | 6.650 | 4.630 | FA | 150,733 | 0 | 09/27/2018 | 02/15/2028 |
| 07274N-AL-7 | BAYER US FINANCE II LLC | 0 | C | 1,2 | 2FE | 8,438,035 | 95.4752 | 8,115,392 | 8,500,000 | 8,440,379 | 0 | 2,344 | 0 | 0 | 4.375 | 4.463 | JD | 16,528 | 175,608 | 06/18/2018 | 12/15/2028 |
| 07274N-AQ-6 | BAYER US FINANCE II LLC | C | C | 1,2 | 2FE | 499,277 | 89.8742 | 449,371 | 500,000 | 499,282 | 0 | 6 | 0 | 0 | 4.875 | 4.884 | JD | 406 | 12,188 | 06/19/2018 | 06/25/2048 |
| 07274N-BA-0 | BAYER US FINANCE II LLC | 0 | C | 1 | 2FE | 669,677 | 101.5965 | 614,659 | 605,000 | 665,633 | 0 | (2,373) | 0 | 0 | 5.500 | 4.628 | N/A | 13,957 | 33,880 | 04/01/2017 | 07/30/2035 |
| 07274N-BC-6 | BAYER US FINANCE II LLC | 0 | C | 1 | 2FE | 4,897,745 | 105.3407 | 4,445,378 | 4,220,000 | 4,863,657 | 0 | (19,874) | 0 | 0 | 5.875 | 4.667 | N/A | 52,340 | 252,145 | 04/01/2017 | 04/15/2038 |
| 07274N-BF-9 | BAYER US FINANCE II LLC | 0 | C | 1,2 | 2FE | 4,859,670 | 85.5883 | 4,279,415 | 5,000,000 | 4,864,779 | 0 | 2,767 | 0 | 0 | 4.400 | 4.581 | JJ | 101,444 | 225,000 | 04/01/2017 | 07/15/2044 |
| 07284R-AA-0 | BAYLOR COLLEGE OF MEDICINE | 0 | | 1 | 1FE | 11,058,820 | 109.5728 | 11,176,426 | 10,200,000 | 11,054,342 | 0 | (4,478) | 0 | 0 | 5.259 | 4.675 | MN | 68,542 | 268,209 | 09/27/2018 | 11/15/2046 |
| 075887-AV-1 | BECTON DICKINSON & CO | | | 1 | 2FE | 612,156 | 108.4907 | 650,944 | 600,000 | 610,242 | 0 | (57) | 0 | 0 | 6.000 | 5.852 | MN | 4,600 | 18,000 | 09/25/2009 | 05/15/2039 |
| 0778FP-AA-7 | BELL TELEPHONE COMPANY OF CANADA OR BELL | C | C | 1,2 | 2FE | 493,840 | 96.6660 | 483,330 | 500,000 | 493,881 | 0 | 41 | 0 | 0 | 4.464 | 4.540 | AO | 5,580 | 11,284 | 09/11/2018 | 04/01/2048 |
| 081331-AD-2 | BELVOIR LAND LLC | | | | 1FE | 54,900 | 108.3680 | 97,531 | 90,000 | 55,428 | 0 | 434 | 0 | 0 | 5.270 | 9.346 | JD | 211 | 4,743 | 04/08/2009 | 12/15/2047 |
| 081331-AD-2 | BELVOIR LAND LLC | C | | | 1FE | 189,600 | 108.3680 | 260,083 | 240,000 | 188,979 | 0 | 897 | 0 | 0 | 5.270 | 7.154 | JD | 562 | 12,648 | 06/08/2010 | 12/15/2047 |
| 084423-60-7 | W. R. BERKLEY CORP | | | 2 | 2FE | 722,439 | 22.4066 | 672,198 | 750,000 | 717,889 | 0 | (4,550) | 0 | 0 | 5.750 | 6.039 | MJSD | 3,594 | 10,781 | 10/26/2018 | 06/01/2056 |
| 084423-AP-7 | W. R. BERKLEY CORP | 0 | | 1 | 2FE | 17,610,320 | 112.7940 | 17,014,975 | 15,085,000 | 17,588,469 | 0 | (21,851) | 0 | 0 | 6.250 | 4.862 | FA | 356,174 | 0 | 09/27/2018 | 02/15/2037 |
| 084423-AQ-5 | W. R. BERKLEY CORP | C | | 1 | 2FE | 508,649 | 102.9173 | 488,857 | 475,000 | 478,200 | 0 | (4,337) | 0 | 0 | 7.375 | 6.375 | MS | 10,315 | 35,031 | 03/30/2010 | 09/15/2019 |
| 084659-AQ-4 | BERKSHIRE HATHAWAY ENERGY CO | C | | 1,2 | 1FE | 249,920 | 98.8966 | 247,242 | 250,000 | 249,918 | 0 | (2) | 0 | 0 | 4.450 | 4.452 | JJ | 4,821 | 0 | 07/23/2018 | 01/15/2049 |
| 084664-CQ-2 | BERKSHIRE HATHAWAY FINANCE CORP | C | | 1,2 | 1FE | 492,490 | 99.1537 | 490,811 | 495,000 | 492,506 | 0 | 16 | 0 | 0 | 4.200 | 4.230 | FA | 7,854 | 0 | 08/07/2018 | 08/15/2048 |
| 084680-AA-5 | BERKSHIRE HILLS BANCORP INC | | | 2,5 | 3Z | 1,878,150 | 109.3178 | 2,077,038 | 1,900,000 | 1,885,039 | 0 | 1,253 | 0 | 0 | 6.875 | 7.000 | MS | 33,745 | 130,625 | 09/20/2012 | 09/28/2027 |
| 08949L-AA-8 | BIG RIVER STEEL LLC | 0 | | 1,2 | 4FE | 550,000 | 99.2500 | 545,875 | 550,000 | 550,000 | 0 | 0 | 0 | 0 | 7.250 | 7.250 | MS | 13,292 | 40,761 | 08/15/2017 | 09/01/2025 |
| 09247X-AN-1 | BLACKROCK INC | C | | 1 | 1FE | 497,975 | 97.7192 | 488,596 | 500,000 | 498,284 | 0 | 180 | 0 | 0 | 3.200 | 3.248 | MS | 4,711 | 16,000 | 03/21/2017 | 03/15/2027 |
| 09256B-AD-9 | BLACKSTONE HOLDINGS FINANCE CO LLC | C | | 1 | 1FE | 2,129,540 | 104.5825 | 2,091,650 | 2,000,000 | 2,065,139 | 0 | (14,307) | 0 | 0 | 4.750 | 3.887 | FA | 35,889 | 95,000 | 02/25/2014 | 02/15/2023 |
| 09256B-AK-3 | BLACKSTONE HOLDINGS FINANCE CO LLC | C | | 1,2 | 1FE | 972,810 | 85.8614 | 858,614 | 1,000,000 | 973,390 | 0 | 492 | 0 | 0 | 4.000 | 4.160 | AO | 9,889 | 40,000 | 10/31/2017 | 10/02/2047 |
| 09659T-2A-8 | BNP PARIBAS SA | | C | 2 | 2FE | 299,037 | 93.6103 | 280,831 | 300,000 | 299,082 | 0 | 45 | 0 | 0 | 4.375 | 4.404 | MS | 4,375 | 6,563 | 02/22/2018 | 03/01/2033 |
| 09659T-2A-8 | BNP PARIBAS SA | 0 | C | 2 | 2FE | 18,041,899 | 93.6103 | 16,943,464 | 18,100,000 | 18,044,242 | 0 | 2,343 | 0 | 0 | 4.375 | 4.404 | MS | 263,958 | 395,938 | 02/22/2018 | 03/01/2033 |
| 096630-AE-8 | BOARDWALK PIPELINES LP | 0 | | 1,2 | 2FE | 3,167,628 | 103.3122 | 3,099,366 | 3,000,000 | 3,162,930 | 0 | (4,698) | 0 | 0 | 5.950 | 5.039 | JD | 14,875 | 89,250 | 09/27/2018 | 06/01/2026 |
| 09681L-AB-6 | BOC AVIATION PTE LTD | 0 | C | 2 | 1FE | 3,629,135 | 97.1507 | 3,701,442 | 3,810,000 | 3,634,589 | 0 | 5,454 | 0 | 0 | 3.875 | 4.624 | AO | 26,247 | 73,819 | 09/27/2018 | 04/27/2026 |
| 097014-AL-8 | BOEING CAPITAL CORP | C | | 1 | 1FE | 3,394,500 | 101.2439 | 3,037,317 | 3,000,000 | 3,059,716 | 0 | (71,541) | 0 | 0 | 4.700 | 2.231 | AO | 25,067 | 141,000 | 02/14/2014 | 10/27/2019 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 097023-AK-1 | BOEING CO | 0 | | | 1FE | 28,124,289 | 147.9330 | 27,824,718 | 18,809,000 | 27,785,264 | 0 | (197,995) | 0 | 0 | 7.875 | 4.594 | AO | 312,700 | 1,481,209 | 04/01/2017 | 04/15/2043 |
| 097023-AN-5 | BOEING COMPANY (THE) | 0 | | | 1FE | 4,394,983 | 137.4478 | 4,357,095 | 3,170,000 | 4,350,578 | 0 | (25,931) | 0 | 0 | 6.875 | 4.394 | AO | 46,009 | 217,938 | 04/01/2017 | 10/15/2043 |
| 097023-AQ-8 | BOEING COMPANY (THE) | 0 | | | 1FE | 3,581,573 | 141.8264 | 3,545,660 | 2,500,000 | 3,540,561 | 0 | (24,018) | 0 | 0 | 7.500 | 4.594 | FA | 70,833 | 187,500 | 04/01/2017 | 08/15/2042 |
| 097023-AU-9 | BOEING CAPITAL CORPORATION | | | 1 | 1FE | 432,888 | 126.5803 | 506,321 | 400,000 | 424,676 | 0 | (471) | 0 | 0 | 6.125 | 5.491 | FA | 9,256 | 12,250 | 12/01/2009 | 02/15/2033 |
| 097023-BZ-7 | BOEING CO | C | | 1,2 | 1FE | 927,850 | 92.0874 | 920,874 | 1,000,000 | 928,945 | 0 | 1,095 | 0 | 0 | 3.625 | 4.042 | MS | 12,083 | 18,931 | 02/21/2018 | 03/01/2048 |
| 09951#-AG-1 | BORAL USA | 0 | C | | 2 | 16,437,789 | 103.4736 | 15,521,040 | 15,000,000 | 15,629,553 | 0 | (468,177) | 0 | 0 | 7.220 | 3.847 | N/A | 228,633 | 1,083,000 | 04/01/2017 | 04/16/2020 |
| 101137-AE-7 | BOSTON SCIENTIFIC CORP | 0 | | 1 | 2FE | 5,011,716 | 125.0476 | 5,001,904 | 4,000,000 | 5,001,874 | 0 | (9,842) | 0 | 0 | 7.000 | 4.815 | MN | 35,778 | 140,000 | 09/27/2018 | 11/15/2035 |
| 10115P-AA-3 | BOSTON UNIVERSITY | C | | 1,2 | 1FE | 1,253,417 | 125.6934 | 1,256,934 | 1,000,000 | 1,222,316 | 0 | (18,136) | 0 | 0 | 7.625 | 4.702 | JJ | 35,160 | 76,250 | 04/01/2017 | 07/15/2097 |
| 10115P-AA-3 | BOSTON UNIVERSITY | 0 | | 1,2 | 1FE | 17,234,484 | 125.6934 | 17,282,843 | 13,750,000 | 16,806,848 | 0 | (249,367) | 0 | 0 | 7.625 | 4.702 | JJ | 483,446 | 1,048,438 | 04/01/2017 | 07/15/2097 |
| 103557-AA-2 | BOYNE USA INC | 0 | | 1,2 | 4FE | 200,000 | 103.2500 | 206,500 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 7.250 | 7.249 | MN | 2,417 | 8,056 | 03/27/2018 | 05/01/2025 |
| 10552T-AA-5 | BRF BRASIL FOODS SA | 0 | C | 1 | 3FE | 2,511,050 | 98.3750 | 2,488,888 | 2,530,000 | 2,512,518 | 0 | 1,467 | 0 | 0 | 5.875 | 6.101 | JD | 10,322 | 74,319 | 09/27/2018 | 06/06/2022 |
| 108035-AB-2 | BRIDGE BANCORP INC | 0 | | 2,5 | 2FE | 7,078,750 | 100.5000 | 7,035,000 | 7,000,000 | 7,076,315 | 0 | (2,435) | 0 | 0 | 5.750 | 5.554 | MS | 101,743 | 201,250 | 09/27/2018 | 09/30/2030 |
| 110122-AC-2 | BRISTOL-MYERS SQUIBB COMPANY | 0 | | 1 | 1FE | 11,525,544 | 132.6755 | 11,509,600 | 8,675,000 | 11,522,174 | 0 | (2,641) | 0 | 0 | 6.875 | 5.152 | FA | 248,503 | 596,406 | 04/01/2017 | 08/01/2097 |
| 110122-AX-6 | BRISTOL-MYERS SQUIBB CO | 0 | | 1,2 | 1FE | 8,401,425 | 104.9116 | 7,868,370 | 7,500,000 | 8,371,595 | 0 | (21,126) | 0 | 0 | 4.500 | 3.772 | MS | 112,500 | 337,500 | 07/21/2017 | 03/01/2044 |
| 11041R-AL-2 | BAE SYSTEMS FINANCE INC | 0 | C | 1 | 2FE | 17,511,836 | 121.4404 | 16,394,454 | 13,500,000 | 16,936,496 | 0 | (334,291) | 0 | 0 | 7.500 | 3.946 | JJ | 506,250 | 1,012,500 | 04/01/2017 | 07/01/2027 |
| 111021-AE-1 | BRITISH TELECOMMUNICATIONS PUBLIC LIMITE | 0 | C | 1 | 2FE | 26,399,767 | 135.2474 | 23,868,461 | 17,648,000 | 25,546,283 | 0 | (496,394) | 0 | 0 | 9.625 | 4.691 | JD | 75,494 | 1,654,500 | 04/01/2017 | 12/15/2030 |
| 11271L-AA-0 | BROOKFIELD FINANCE INC | C | C | 1,2 | 1FE | 544,698 | 97.9646 | 538,805 | 550,000 | 545,856 | 0 | 464 | 0 | 0 | 4.250 | 4.370 | JD | 1,883 | 23,375 | 05/25/2016 | 06/02/2026 |
| 11271L-AB-8 | BROOKFIELD ASSET MANAGEMENT INC | 0 | C | 1,2 | 2FE | 30,588,900 | 91.9515 | 27,585,450 | 30,000,000 | 30,581,333 | 0 | (7,567) | 0 | 0 | 4.700 | 4.577 | MS | 395,583 | 1,433,500 | 01/11/2018 | 09/20/2047 |
| 11271L-AC-6 | BROOKFIELD FINANCE INC | 0 | C | 1,2 | 1FE | 1,911,844 | 94.4013 | 1,888,026 | 2,000,000 | 1,917,042 | 0 | 5,198 | 0 | 0 | 3.900 | 4.461 | JJ | 33,800 | 40,733 | 04/19/2018 | 01/25/2028 |
| 11271R-AA-7 | BROOKFIELD FINANCE LLC | C | | 1,2 | 1FE | 1,496,130 | 98.8607 | 1,482,911 | 1,500,000 | 1,497,051 | 0 | 495 | 0 | 0 | 4.000 | 4.042 | AO | 15,000 | 60,000 | 03/07/2017 | 04/01/2024 |
| 11373M-AA-5 | BROOKLINE BANCORP INC | 0 | | 2,5 | 2FE | 7,097,874 | 102.4413 | 7,170,891 | 7,000,000 | 7,094,265 | 0 | (3,609) | 0 | 0 | 6.000 | 5.720 | MS | 123,667 | 0 | 09/27/2018 | 09/15/2029 |
| 114259-AQ-7 | BROOKLYN UNION GAS CO | C | C | 1,2 | 1FE | 2,750,000 | 98.6603 | 2,713,158 | 2,750,000 | 2,750,000 | 0 | 0 | 0 | 0 | 4.273 | 4.273 | MS | 34,599 | 59,080 | 03/09/2018 | 03/15/2048 |
| 115637-AL-4 | BROWN-FORMAN CORP | | | 1,2 | 1FE | 714,405 | 92.7414 | 695,561 | 750,000 | 717,534 | 0 | 350 | 0 | 0 | 3.750 | 4.033 | JJ | 12,969 | 0 | 10/29/2014 | 01/15/2043 |
| 115637-AT-7 | BROWN-FORMAN CORP | | | 1,2 | 1FE | 741,413 | 99.7975 | 748,481 | 750,000 | 741,690 | 0 | 173 | 0 | 0 | 4.000 | 4.084 | AO | 6,333 | 16,583 | 03/22/2018 | 04/15/2038 |
| 115637-AT-7 | BROWN-FORMAN CORP | C | | 1,2 | 1FE | 1,235,688 | 99.7975 | 1,247,469 | 1,250,000 | 1,236,077 | 0 | 390 | 0 | 0 | 4.000 | 4.084 | AO | 10,556 | 27,639 | 03/22/2018 | 04/15/2038 |
| 11778B-AB-8 | SKY GROUP FINANCE PLC | C | | 1 | 2FE | 1,741,244 | 121.6023 | 1,824,035 | 1,500,000 | 1,707,847 | 0 | (7,573) | 0 | 0 | 6.500 | 5.248 | AO | 20,583 | 97,500 | 02/14/2014 | 10/15/2035 |
| 11778B-AB-8 | SKY GROUP FINANCE PLC | 0 | | 1 | 2FE | 19,462,514 | 121.6023 | 19,796,854 | 16,280,000 | 19,416,945 | 0 | (38,777) | 0 | 0 | 6.500 | 4.813 | AO | 223,398 | 577,850 | 09/27/2018 | 10/15/2035 |
| 118230-AC-5 | BUCKEYE PARTNERS, L.P. | 0 | | 1 | 2FE | 19,289,636 | 101.1305 | 19,214,795 | 19,000,000 | 19,287,823 | 0 | (1,813) | 0 | 0 | 6.750 | 6.587 | FA | 484,500 | 0 | 09/27/2018 | 08/15/2033 |
| 118230-AP-6 | BUCKEYE PARTNERS LP | 0 | | 1,2 | 2FE | 4,571,795 | 89.0985 | 4,454,925 | 5,000,000 | 4,573,766 | 0 | 1,971 | 0 | 0 | 5.600 | 6.271 | AO | 59,111 | 140,000 | 09/27/2018 | 10/15/2044 |
| 12189L-BB-6 | BURLINGTON NORTHERN SANTA FE LLC | 0 | | 1,2 | 1FE | 21,020,886 | 96.7777 | 19,355,540 | 20,000,000 | 20,996,408 | 0 | (19,643) | 0 | 0 | 4.125 | 3.833 | JD | 36,667 | 825,000 | 07/12/2017 | 06/15/2047 |
| 12189T-AG-9 | BURLINGTON NORTHERN SANTA FE CORPORATION | 0 | | 1 | 1FE | 6,502,345 | 123.9179 | 6,195,895 | 5,000,000 | 6,292,375 | 0 | (121,728) | 0 | 0 | 6.875 | 3.478 | JD | 28,646 | 343,750 | 04/01/2017 | 12/01/2027 |
| 12189T-AN-4 | BURLINGTON NORTHERN SANTA FE CORPORATION | 0 | | 1 | 1FE | 2,444,610 | 122.6596 | 2,453,192 | 2,000,000 | 2,435,516 | 0 | (9,094) | 0 | 0 | 6.750 | 4.114 | MS | 39,750 | 0 | 09/27/2018 | 03/15/2029 |
| 12189T-AX-2 | BURLINGTON NORTHERN SANTA FE CORP | | | 1 | 1FE | 5,107,784 | 121.8547 | 4,874,188 | 4,000,000 | 4,916,655 | 0 | (34,105) | 0 | 0 | 6.200 | 4.328 | FA | 93,689 | 248,000 | 09/25/2012 | 08/15/2036 |
| 12189T-AZ-7 | BURLINGTON NORTHERN SANTA FE CORP | 0 | | 1 | 1FE | 8,941,387 | 121.8152 | 8,527,064 | 7,000,000 | 8,828,537 | 0 | (65,808) | 0 | 0 | 6.150 | 4.108 | MN | 71,750 | 430,500 | 04/01/2017 | 05/01/2037 |
| 12201P-AB-2 | BURLINGTON RESOURCES FINANCE COMPANY | 0 | | 1 | 1FE | 2,633,424 | 129.0945 | 2,581,890 | 2,000,000 | 2,575,284 | 0 | (33,870) | 0 | 0 | 7.200 | 4.235 | FA | 54,400 | 144,000 | 04/01/2017 | 08/15/2031 |
| 12201P-AN-6 | BURLINGTON RESOURCES FINANCE COMPANY | 0 | | 1 | 1FE | 3,895,035 | 132.0827 | 3,962,481 | 3,000,000 | 3,881,961 | 0 | (13,074) | 0 | 0 | 7.400 | 4.393 | JD | 18,500 | 111,000 | 09/27/2018 | 12/01/2031 |
| 124857-AJ-2 | CBS CORP | 0 | | 1,2 | 2FE | 8,719,020 | 91.7711 | 8,259,399 | 9,000,000 | 8,721,314 | 0 | 2,294 | 0 | 0 | 4.850 | 5.077 | JJ | 218,250 | 0 | 09/27/2018 | 07/01/2042 |
| 1248EP-AZ-6 | CCO HOLDINGS LLC | 0 | | 1,2 | 3FE | 1,027,500 | 97.5000 | 975,000 | 1,000,000 | 1,018,136 | 0 | (7,774) | 0 | 0 | 5.125 | 4.172 | FA | 19,361 | 51,250 | 04/01/2017 | 02/15/2023 |
| 12505#-AA-9 | CCHM PROPERTY HOLDINGS LP | 0 | | | 2Z | 4,557,814 | 108.5153 | 4,531,182 | 4,175,616 | 4,558,002 | 0 | 188 | 0 | 0 | 6.340 | 4.781 | MJSD | 735 | 134,645 | 09/27/2018 | 09/30/2031 |
| 12505B-AD-2 | CBRE SERVICES INC | C | | 1,2 | 2FE | 248,100 | 102.5297 | 256,324 | 250,000 | 248,613 | 0 | 158 | 0 | 0 | 4.875 | 4.968 | MS | 4,063 | 12,188 | 08/06/2015 | 03/01/2026 |
| 125094-AQ-5 | CDP FINANCIAL INC | C | C | 1 | 1FE | 199,252 | 100.7559 | 201,512 | 200,000 | 199,555 | 0 | 72 | 0 | 0 | 3.150 | 3.194 | JJ | 2,748 | 6,300 | 07/21/2014 | 07/24/2024 |
| 125277G-AH-6 | CF INDUSTRIES INC | C | | 1 | 2FE | 1,490,775 | 97.7315 | 1,465,973 | 1,500,000 | 1,492,406 | 0 | 780 | 0 | 0 | 4.500 | 4.577 | JD | 5,625 | 67,500 | 11/10/2016 | 12/01/2026 |
| 125509-BH-1 | CIGNA CORP | 0 | | 1 | 2FE | 18,823,114 | 110.5892 | 18,800,164 | 17,000,000 | 18,808,254 | 0 | (14,860) | 0 | 0 | 6.150 | 5.227 | MN | 133,592 | 522,750 | 09/27/2018 | 11/15/2036 |
| 125509-BT-5 | CIGNA CORP | 0 | | 1,2 | 2FE | 24,970,537 | 103.8766 | 21,035,012 | 20,250,000 | 24,795,325 | 0 | (123,766) | 0 | 0 | 5.375 | 3.876 | FA | 411,188 | 1,088,438 | 07/21/2017 | 02/15/2042 |
| 125723-AH-8 | CME GROUP INC | 0 | | 1,2 | 1FE | 18,663,938 | 101.2802 | 18,990,038 | 18,750,000 | 18,664,589 | 0 | 651 | 0 | 0 | 4.150 | 4.177 | JD | 34,583 | 376,094 | 06/14/2018 | 06/15/2048 |
| 12626P-AF-0 | CRH AMERICA, INC. | 0 | C | 1 | 2FE | 8,805,888 | 111.7985 | 8,943,880 | 8,000,000 | 8,796,852 | 0 | (9,036) | 0 | 0 | 6.400 | 5.413 | AO | 108,089 | 256,000 | 09/27/2018 | 10/15/2033 |
| 126307-AS-6 | CSC HOLDINGS LLC | 0 | | 1,2 | 3FE | 500,000 | 91.9680 | 459,840 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 5.375 | 5.375 | FA | 11,198 | 13,587 | 01/12/2018 | 02/01/2028 |
| 126408-BP-7 | CSX CORPORATION | 0 | | | 2FE | 2,371,746 | 119.4109 | 2,388,218 | 2,000,000 | 2,362,475 | 0 | (9,271) | 0 | 0 | 7.250 | 4.606 | MN | 24,167 | 72,500 | 09/27/2018 | 05/01/2027 |
| 126408-GK-3 | CSX CORP | 0 | | 1 | 2FE | 10,093,671 | 118.2635 | 9,827,697 | 8,310,000 | 10,036,577 | 0 | (36,776) | 0 | 0 | 6.150 | 4.476 | MN | 85,178 | 372,690 | 09/27/2018 | 05/01/2037 |
| 126408-HF-3 | CSX CORP | 0 | | 1,2 | 2FE | 25,329,720 | 88.0778 | 22,900,228 | 26,000,000 | 25,349,304 | 0 | 12,672 | 0 | 0 | 3.800 | 3.949 | MN | 164,667 | 988,000 | 07/11/2017 | 11/01/2046 |
| 126408-HG-1 | CSX CORP | 0 | | 1,2 | 2FE | 2,456,950 | 86.4531 | 2,368,815 | 2,740,000 | 2,457,462 | 0 | 512 | 0 | 0 | 4.250 | 4.802 | MN | 19,408 | 58,225 | 09/27/2018 | 11/01/2066 |
| 126410-LL-1 | CSX TRANSPORTATION INC. | 0 | | | 2FE | 2,045,501 | 142.4673 | 2,094,269 | 1,470,000 | 2,026,369 | 0 | (11,272) | 0 | 0 | 7.875 | 5.135 | MN | 14,792 | 115,763 | 04/01/2017 | 05/15/2043 |
| 12641L-BU-6 | CSX CORPORATION | 0 | | 1 | 2FE | 4,197,911 | 120.2171 | 4,207,599 | 3,500,000 | 4,183,707 | 0 | (14,203) | 0 | 0 | 6.800 | 4.353 | JD | 19,833 | 119,000 | 09/27/2018 | 12/01/2028 |
| 126650-BJ-8 | CVS CAREMARK CORP | 0 | | 1 | 2FE | 23,903,498 | 112.8095 | 22,167,067 | 19,650,000 | 23,279,927 | 0 | (362,006) | 0 | 0 | 6.250 | 3.677 | JD | 102,344 | 1,228,125 | 04/01/2017 | 06/01/2027 |
| 126650-BQ-2 | CVSPAS 07 CTF - ABS | | | 1 | 2FE | 768,968 | 111.0959 | 738,278 | 664,542 | 749,131 | 0 | (6,911) | 0 | 0 | 6.943 | 4.558 | MON | 2,691 | 46,341 | 02/08/2016 | 01/10/2030 |
| 126650-BR-0 | CVS CAREMARK CORP | 0 | | 1 | 2FE | 7,465,982 | 110.7653 | 6,762,222 | 6,105,000 | 7,402,400 | 0 | (37,197) | 0 | 0 | 6.125 | 4.532 | MS | 110,102 | 373,931 | 04/01/2017 | 09/15/2039 |
| 126650-BS-8 | CVS CAREMARK CORP - ABS | | | 1 | 2FE | 282,706 | 115.5948 | 293,734 | 254,106 | 273,709 | 0 | (1,290) | 0 | 0 | 7.507 | 6.152 | MON | 1,113 | 19,151 | 05/11/2010 | 01/10/2032 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 126650-BS-8 | CVS CAREMARK CORP - ABS | C | | 1 | 2FE | 1,045,232 | 115.5948 | 979,112 | 847,021 | 978,946 | 0 | (28,499) | 0 | 0 | 7.507 | 4.911 | MON | 3,709 | 63,836 | 02/14/2014 | 01/10/2032 |
| 126650-BS-8 | CVS CAREMARK CORP - ABS | D | | 1 | 2FE | 4,917,581 | 115.5948 | 4,895,559 | 4,235,103 | 4,906,635 | 0 | (10,946) | 0 | 0 | 7.507 | 4.869 | MON | 18,546 | 79,784 | 09/27/2018 | 01/10/2032 |
| 126650-CM-0 | CVS HEALTH CORP | | | 1,2 | 2FE | 1,196,410 | 96.6453 | 966,453 | 1,000,000 | 1,177,509 | 0 | (3,466) | 0 | 0 | 4.875 | 3.428 | JJ | 21,802 | 0 | 08/15/2016 | 07/20/2035 |
| 126650-CX-6 | CVS HEALTH CORP | C | | 1,2 | 2FE | 207,047 | 97.7609 | 205,298 | 210,000 | 207,246 | 0 | 199 | 0 | 0 | 4.300 | 4.475 | MS | 2,408 | 4,916 | 03/06/2018 | 03/25/2028 |
| 12702*-AA-4 | CVS LEASE PASS THROUGH TRUST | D | | | 2 | 9,946,814 | 88.7000 | 8,822,824 | 9,946,814 | 9,946,814 | 0 | 0 | 0 | 0 | 3.901 | 3.901 | MON | 22,635 | 388,999 | 08/02/2017 | 10/10/2039 |
| 134011-AC-9 | CAMP PENDLETON & QUANTICO HOUSING, LLC | D | | | 2FE | 148,499 | 114.9864 | 143,733 | 125,000 | 147,991 | 0 | (479) | 0 | 0 | 5.937 | 4.675 | AO | 1,855 | 7,421 | 12/06/2017 | 10/01/2043 |
| 134011-AE-5 | CAMP PENDLETON & QUANTICO HSG LLC | | | 1 | 2FE | 1,988,208 | 113.2849 | 1,812,558 | 1,600,000 | 1,974,452 | 0 | (5,866) | 0 | 0 | 5.586 | 4.220 | AO | 22,344 | 89,376 | 07/21/2016 | 10/01/2049 |
| 134011-AG-0 | CAMP PENDLETON & QUANTICO HSG LLC | | | 1 | 2FE | 399,600 | 108.9720 | 544,860 | 500,000 | 406,163 | 0 | 955 | 0 | 0 | 5.354 | 6.838 | AO | 6,693 | 26,770 | 05/18/2010 | 10/01/2048 |
| 134011-AJ-4 | CAMP PENDLETON AND QUANTICO HOUSING LLC | | | | 2FE | 775,200 | 112.1276 | 953,085 | 850,000 | 779,791 | 0 | 704 | 0 | 0 | 5.572 | 6.168 | AO | 11,841 | 47,362 | 05/10/2011 | 10/01/2050 |
| 134011-AJ-4 | CAMP PENDLETON AND QUANTICO HOUSING LLC | C | | | 2FE | 310,030 | 112.1276 | 426,085 | 380,000 | 313,908 | 0 | 563 | 0 | 0 | 5.572 | 6.934 | AO | 5,293 | 21,174 | 05/17/2010 | 10/01/2050 |
| 136375-BL-5 | CANADIAN NATIONAL RAILWAY CO | | C | 1 | 1FE | 629,155 | 123.4269 | 617,135 | 500,000 | 614,037 | 0 | (2,194) | 0 | 0 | 6.250 | 4.236 | FA | 13,021 | 15,625 | 11/12/2015 | 08/01/2034 |
| 136375-BN-1 | CANADIAN NATIONAL RAILWAY CO | | C | 1 | 1FE | 396,552 | 123.3364 | 493,346 | 400,000 | 397,356 | 0 | 77 | 0 | 0 | 6.200 | 6.263 | JD | 2,067 | 12,400 | 08/21/2008 | 06/01/2036 |
| 136385-AG-6 | CANADIAN NATURAL RESOURCES LIMITED | D | C | 1 | 2FE | 3,217,309 | 106.2973 | 3,082,622 | 2,900,000 | 3,214,120 | 0 | (3,190) | 0 | 0 | 5.850 | 4.871 | FA | 70,688 | 0 | 09/27/2018 | 02/01/2035 |
| 136385-AJ-0 | CANADIAN NATURAL RESOURCES LTD | D | C | 1 | 2FE | 11,868,550 | 113.1451 | 11,314,510 | 10,000,000 | 11,852,488 | 0 | (16,062) | 0 | 0 | 6.500 | 4.941 | FA | 245,556 | 0 | 09/27/2018 | 02/15/2037 |
| 13645R-AQ-7 | CANADIAN PACIFIC RAILWAY CO | D | C | 1 | 2FE | 7,137,168 | 114.1923 | 6,851,538 | 6,000,000 | 7,091,757 | 0 | (26,669) | 0 | 0 | 5.750 | 4.476 | JJ | 159,083 | 345,000 | 04/01/2017 | 01/15/2042 |
| 139859-AB-8 | ABC INC | D | | | 1FE | 5,007,645 | 113.8543 | 4,622,485 | 4,060,000 | 4,643,317 | 0 | (210,743) | 0 | 0 | 8.750 | 3.009 | FA | 134,206 | 355,250 | 04/01/2017 | 08/15/2021 |
| 14040H-BJ-3 | CAPITAL ONE FINANCIAL CORP | C | | 2 | 2FE | 999,920 | 96.2125 | 962,125 | 1,000,000 | 999,942 | 0 | 7 | 0 | 0 | 4.200 | 4.201 | AO | 7,233 | 42,000 | 10/26/2015 | 10/29/2025 |
| 141781-AE-4 | CARGILL, INCORPORATED | D | | | 1FE | 6,024,170 | 122.5791 | 6,128,955 | 5,000,000 | 5,995,400 | 0 | (28,770) | 0 | 0 | 7.500 | 4.410 | MS | 125,000 | 0 | 09/27/2018 | 09/01/2026 |
| 141781-AT-1 | CARGILL, INCORPORATED | D | | 1 | 1FE | 2,212,915 | 118.7496 | 2,173,118 | 1,830,000 | 2,208,329 | 0 | (4,585) | 0 | 0 | 6.125 | 4.270 | AO | 22,418 | 56,044 | 09/27/2018 | 04/19/2034 |
| 141781-AW-4 | CARGILL INC | D | | 1 | 1FE | 10,051,032 | 125.5810 | 10,046,480 | 8,000,000 | 10,032,859 | 0 | (18,173) | 0 | 0 | 6.625 | 4.586 | MS | 156,056 | 0 | 09/27/2018 | 09/15/2037 |
| 143658-AH-5 | CARNIVAL CORPORATION | | | | 1FE | 1,590,036 | 117.0913 | 1,885,170 | 1,610,000 | 1,597,210 | 0 | 998 | 0 | 0 | 6.650 | 6.769 | JJ | 49,369 | 107,065 | 01/26/2010 | 01/15/2028 |
| 143658-AH-5 | CARNIVAL CORPORATION | D | | | 1FE | 8,675,198 | 117.0913 | 8,781,848 | 7,500,000 | 8,648,961 | 0 | (26,236) | 0 | 0 | 6.650 | 4.562 | JJ | 229,979 | 0 | 09/27/2018 | 01/15/2028 |
| 144141-CV-8 | DUKE ENERGY PROGRESS LLC | D | | 1 | 1FE | 9,168,056 | 112.8666 | 9,029,328 | 8,000,000 | 9,155,262 | 0 | (12,794) | 0 | 0 | 5.700 | 4.443 | AO | 114,000 | 228,000 | 09/27/2018 | 04/01/2035 |
| 144141-CY-2 | DUKE ENERGY PROGRESS LLC | | | 1 | 1FE | 5,241,643 | 124.1256 | 4,902,961 | 3,950,000 | 5,034,962 | 0 | (36,279) | 0 | 0 | 6.300 | 4.195 | AO | 62,213 | 238,613 | 09/25/2012 | 04/01/2038 |
| 144141-DB-1 | DUKE ENERGY PROGRESS LLC | D | | 1,2 | 1FE | 10,144,850 | 97.0059 | 9,700,590 | 10,000,000 | 10,139,273 | 0 | (3,666) | 0 | 0 | 4.100 | 4.006 | MN | 52,389 | 410,000 | 04/01/2017 | 05/15/2042 |
| 149123-AZ-4 | CATERPILLAR INC. | D | | | 1FE | 11,639,150 | 113.0282 | 10,819,059 | 9,572,000 | 10,757,652 | 0 | (509,749) | 0 | 0 | 9.375 | 3.479 | MS | 264,227 | 897,375 | 04/01/2017 | 03/15/2021 |
| 149123-BE-0 | CATERPILLAR INC. | D | | 1,2 | 1FE | 48,967,141 | 133.5593 | 50,618,975 | 37,900,000 | 48,727,933 | 0 | (142,456) | 0 | 0 | 7.375 | 5.432 | MS | 931,708 | 2,795,125 | 04/01/2017 | 03/01/2097 |
| 15135U-AF-6 | CENOVUS ENERGY INC | D | C | 1 | 2FE | 5,566,770 | 97.5912 | 4,879,560 | 5,000,000 | 5,563,566 | 0 | (3,204) | 0 | 0 | 6.750 | 5.811 | MN | 43,125 | 168,750 | 09/27/2018 | 11/15/2039 |
| 15135U-AR-0 | CENOVUS ENERGY INC | D | C | 1,2 | 2FE | 7,881,336 | 86.1057 | 6,888,456 | 8,000,000 | 7,882,510 | 0 | 1,174 | 0 | 0 | 5.400 | 5.503 | JD | 19,200 | 216,000 | 09/27/2018 | 06/15/2047 |
| 155431-AA-7 | CENTRAL STORAGE SAFETY PROJECT TRUST | D | | 1 | 1FE | 23,612,523 | 101.3566 | 23,058,627 | 22,750,000 | 23,586,791 | 0 | (25,732) | 0 | 0 | 4.823 | 4.523 | FMAN | 182,872 | 783,302 | 03/20/2018 | 02/01/2038 |
| 161175-AZ-7 | CHARTER COMMUNICATIONS INC | D | | 1,2 | 2FE | 5,373,285 | 102.6447 | 5,132,235 | 5,000,000 | 5,369,895 | 0 | (3,390) | 0 | 0 | 6.384 | 5.682 | AO | 60,293 | 159,600 | 09/27/2018 | 10/23/2035 |
| 166751-AJ-6 | CHEVRON CORP | C | | 1 | 1FE | 1,277,478 | 100.3143 | 1,253,929 | 1,250,000 | 1,250,592 | 0 | (3,455) | 0 | 0 | 4.950 | 4.663 | MS | 20,281 | 61,875 | 09/25/2009 | 03/03/2019 |
| 166754-AP-6 | CHEVRON PHILLIPS CHEMICAL COMPANY LLC | C | | 1,2 | 1FE | 867,721 | 97.3387 | 846,847 | 870,000 | 868,143 | 0 | 201 | 0 | 0 | 3.400 | 3.431 | JD | 2,465 | 29,580 | 11/17/2016 | 12/01/2026 |
| 16876B-AA-0 | CHILDREN'S HOSPITAL CORP | D | | 1,2 | 1FE | 11,623,135 | 100.3765 | 11,026,359 | 10,985,000 | 11,604,684 | 0 | (12,657) | 0 | 0 | 4.115 | 3.783 | JJ | 226,016 | 452,033 | 07/11/2017 | 01/01/2047 |
| 171232-AE-1 | CHUBB INA HOLDINGS INC | D | C | 1 | 1FE | 9,894,766 | 128.8531 | 10,276,035 | 7,975,000 | 9,866,479 | 0 | (28,287) | 0 | 0 | 6.800 | 4.371 | MN | 69,294 | 271,150 | 09/27/2018 | 11/15/2031 |
| 172062-AE-1 | CINCINNATI FINANCIAL CORPORATION | D | | 1 | 1FE | 14,187,961 | 117.1968 | 14,063,616 | 12,000,000 | 14,089,739 | 0 | (61,412) | 0 | 0 | 6.125 | 4.567 | MN | 122,500 | 566,563 | 09/27/2018 | 11/01/2034 |
| 172062-AF-8 | CINCINNATI FINANCIAL CORPORATION | | | | 1FE | 863,307 | 120.4380 | 1,059,854 | 880,000 | 869,050 | 0 | 800 | 0 | 0 | 6.920 | 7.104 | MN | 7,781 | 60,896 | 01/26/2010 | 05/15/2028 |
| 172062-AF-8 | CINCINNATI FINANCIAL CORPORATION | D | | | 1FE | 5,425,794 | 120.4380 | 5,419,710 | 4,500,000 | 5,405,443 | 0 | (20,351) | 0 | 0 | 6.920 | 4.289 | MN | 39,790 | 155,700 | 09/27/2018 | 05/15/2028 |
| 172070-CP-7 | DUKE ENERGY OHIO INC | C | | 1 | 2FE | 1,684,322 | 113.3960 | 1,700,940 | 1,500,000 | 1,670,116 | 0 | (8,317) | 0 | 0 | 5.400 | 4.336 | JD | 3,600 | 81,000 | 04/01/2017 | 06/15/2033 |
| 17275R-AD-4 | CISCO SYSTEMS INC | D | | 1 | 1FE | 1,915,913 | 123.1191 | 1,846,787 | 1,500,000 | 1,894,343 | 0 | (12,583) | 0 | 0 | 5.900 | 3.988 | FA | 33,433 | 88,500 | 04/01/2017 | 02/15/2039 |
| 17275R-AF-9 | CISCO SYSTEMS INC | D | | 1 | 1FE | 28,272,026 | 117.9929 | 27,340,135 | 23,171,000 | 28,024,233 | 0 | (144,610) | 0 | 0 | 5.500 | 4.016 | JJ | 587,642 | 1,274,405 | 04/01/2017 | 01/15/2040 |
| 172967-CC-3 | CITIGROUP INC | D | | | 2FE | 4,300,646 | 109.7269 | 4,114,759 | 3,750,000 | 4,260,789 | 0 | (23,367) | 0 | 0 | 6.000 | 4.713 | AO | 38,125 | 225,000 | 04/01/2017 | 10/31/2033 |
| 172967-CT-6 | CITIGROUP INC | D | | | 2FE | 9,145,944 | 110.1390 | 8,811,120 | 8,000,000 | 9,070,226 | 0 | (44,474) | 0 | 0 | 5.850 | 4.652 | JD | 26,000 | 468,000 | 04/01/2017 | 12/11/2034 |
| 172967-DR-9 | CITIGROUP INC | D | | | 2FE | 3,889,497 | 107.8866 | 3,598,018 | 3,335,000 | 3,858,021 | 0 | (18,505) | 0 | 0 | 6.125 | 4.798 | FA | 71,494 | 204,269 | 04/01/2017 | 08/25/2036 |
| 172967-EC-1 | CITIGROUP INC | D | | | 2FE | 9,178,688 | 110.7734 | 8,861,872 | 8,000,000 | 9,115,317 | 0 | (37,325) | 0 | 0 | 5.875 | 4.732 | MN | 41,778 | 470,000 | 04/01/2017 | 05/29/2037 |
| 172967-HV-6 | CITIGROUP INC | C | | | 2FE | 618,686 | 98.7955 | 612,532 | 620,000 | 619,201 | 0 | 129 | 0 | 0 | 4.000 | 4.026 | FA | 10,058 | 24,800 | 07/29/2014 | 08/05/2024 |
| 172967-JT-9 | CITIGROUP INC | C | | | 2FE | 995,920 | 97.8644 | 978,644 | 1,000,000 | 997,172 | 0 | 372 | 0 | 0 | 4.400 | 4.451 | JD | 2,567 | 44,000 | 06/03/2015 | 06/10/2025 |
| 172967-KA-8 | CITIGROUP INC | D | | | 2FE | 1,593,968 | 96.3817 | 1,518,012 | 1,575,000 | 1,591,439 | 0 | (1,520) | 0 | 0 | 4.450 | 4.305 | MS | 17,911 | 70,088 | 04/01/2017 | 09/29/2027 |
| 172967-KU-4 | CITIGROUP INC | C | | | 2FE | 996,910 | 93.8446 | 938,446 | 1,000,000 | 997,420 | 0 | 216 | 0 | 0 | 4.125 | 4.158 | JJ | 17,875 | 41,250 | 07/18/2016 | 07/25/2028 |
| 174610-AJ-4 | CITIZENS FINANCIAL GROUP INC | C | | 2 | 2FE | 250,000 | 98.1886 | 245,472 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 4.350 | 4.351 | FA | 4,531 | 10,875 | 07/28/2015 | 08/01/2025 |
| 178180-GB-5 | CITY NATIONAL BANK | | C | | 1FE | 700,000 | 103.5275 | 724,693 | 700,000 | 700,000 | 0 | 0 | 0 | 0 | 9.000 | 8.996 | JJ | 26,425 | 63,000 | 08/11/2009 | 08/12/2019 |
| 178180-GD-1 | CITY NATIONAL BANK | | C | | 1FE | 3,429,829 | 105.0480 | 3,603,146 | 3,430,000 | 3,430,146 | 0 | (36) | 0 | 0 | 5.375 | 5.374 | JJ | 85,012 | 184,363 | 06/13/2012 | 07/15/2022 |
| 17858P-AB-7 | CITY OF HOPE | C | | 1,2 | 1FE | 615,000 | 98.5592 | 606,139 | 615,000 | 615,000 | 0 | 0 | 0 | 0 | 4.378 | 4.378 | FA | 10,172 | 6,656 | 05/09/2018 | 08/15/2048 |
| 17858P-AB-7 | CITY OF HOPE | D | | 1,2 | 1FE | 3,498,041 | 98.5592 | 3,572,771 | 3,625,000 | 3,498,534 | 0 | 492 | 0 | 0 | 4.378 | 4.595 | FA | 59,954 | 0 | 11/02/2018 | 08/15/2048 |
| 185401-AG-1 | CLEAVER-BROOKS INC | D | | 1,2 | 4FE | 450,000 | 96.5000 | 434,250 | 450,000 | 450,000 | 0 | 0 | 0 | 0 | 7.875 | 7.879 | MS | 11,813 | 25,594 | 12/01/2017 | 03/01/2023 |
| 186108-CE-4 | CLEVELAND ELECTRIC ILLUMINATING CO | D | | 1 | 2FE | 9,128,808 | 112.1049 | 8,968,392 | 8,000,000 | 9,066,591 | 0 | (36,664) | 0 | 0 | 5.950 | 4.831 | JD | 21,156 | 476,000 | 04/01/2017 | 12/15/2036 |
| 190897-AA-6 | COBIZ FINANCIAL INC | D | | 2,5 | 2FE | 5,185,535 | 107.1175 | 5,355,875 | 5,000,000 | 5,179,788 | 0 | (5,747) | 0 | 0 | 5.625 | 4.969 | JD | 4,688 | 140,625 | 09/27/2018 | 06/25/2030 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 19238V-B@-3 | COGECO COMMUNICATIONS INC | 0 | C | | 2 | 24,604,055 | 97.1577 | 24,289,425 | 25,000,000 | 24,678,371 | 0 | 42,013 | 0 | 0 | 4.300 | 4.532 | JD | 44,792 | 1,075,000 | 04/01/2017 | 06/16/2025 |
| 19416Q-EJ-5 | COLGATE-PALMOLIVE CO | 0 | | 1 | 1FE | 9,494,602 | 98.7982 | 8,881,958 | 8,990,000 | 9,479,549 | 0 | (10,694) | 0 | 0 | 4.000 | 3.678 | FA | 135,849 | 359,600 | 07/20/2017 | 08/15/2045 |
| 19416Q-EK-2 | COLGATE-PALMOLIVE CO | C | | 1,2 | 1FE | 993,180 | 95.0489 | 950,489 | 1,000,000 | 993,364 | 0 | 129 | 0 | 0 | 3.700 | 3.738 | FA | 15,417 | 37,308 | 07/24/2017 | 08/01/2047 |
| 19416Q-EK-2 | COLGATE-PALMOLIVE CO | 0 | | 1,2 | 1FE | 22,942,458 | 95.0489 | 21,956,296 | 23,100,000 | 22,946,710 | 0 | 2,971 | 0 | 0 | 3.700 | 3.738 | FA | 356,125 | 861,822 | 07/24/2017 | 08/01/2047 |
| 195869-AG-7 | COLONIAL PIPELINE COMPANY | 0 | | 1 | 1FE | 5,826,379 | 134.0107 | 5,943,375 | 4,435,000 | 5,806,937 | 0 | (19,442) | 0 | 0 | 7.630 | 4.510 | MN | 29,139 | 169,195 | 09/27/2018 | 04/15/2032 |
| 195869-AL-6 | COLONIAL PIPELINE CO | 0 | | 1 | 1FE | 8,428,385 | 125.1617 | 8,761,319 | 7,000,000 | 8,416,395 | 0 | (11,990) | 0 | 0 | 6.375 | 4.727 | FA | 185,938 | 0 | 09/27/2018 | 08/01/2037 |
| 195869-AQ-5 | COLONIAL PIPELINE CO | 0 | | 1,2 | 1FE | 15,436,755 | 95.8825 | 15,820,613 | 16,500,000 | 15,439,492 | 0 | 2,737 | 0 | 0 | 4.250 | 4.654 | AO | 148,042 | 0 | 11/06/2018 | 04/15/2048 |
| 20030N-AM-3 | COMCAST CORP | | | 1 | 1FE | 228,702 | 119.2681 | 268,353 | 225,000 | 228,048 | 0 | (17) | 0 | 0 | 6.450 | 6.324 | MS | 4,273 | 7,256 | 11/16/2006 | 03/15/2037 |
| 20030N-BQ-3 | COMCAST CORP | | | 1,2 | 1FE | 1,017,730 | 97.4342 | 974,342 | 1,000,000 | 1,016,834 | 0 | (123) | 0 | 0 | 4.600 | 4.490 | FA | 17,378 | 23,000 | 02/02/2016 | 08/15/2045 |
| 20030N-CH-2 | COMCAST CORP | C | | 1,2 | 1FE | 996,470 | 96.5247 | 965,247 | 1,000,000 | 996,696 | 0 | 226 | 0 | 0 | 3.550 | 3.592 | MN | 5,917 | 25,935 | 02/01/2018 | 05/01/2028 |
| 200339-AJ-8 | COMERICA BANK | 0 | | | 2FE | 1,211,761 | 120.3600 | 1,203,600 | 1,000,000 | 1,205,881 | 0 | (5,880) | 0 | 0 | 7.875 | 4.662 | MS | 23,188 | 0 | 09/27/2018 | 09/15/2026 |
| 202795-HG-8 | COMMONWEALTH EDISON COMPANY | 0 | | 1 | 1FE | 8,816,762 | 116.0451 | 8,824,069 | 7,604,000 | 8,801,134 | 0 | (15,628) | 0 | 0 | 5.875 | 4.366 | FA | 186,140 | 0 | 09/27/2018 | 02/01/2033 |
| 2027A0-HR-3 | COMMONWEALTH BANK OF AUSTRALIA | | C | | 2FE | 748,448 | 97.9647 | 734,735 | 750,000 | 748,888 | 0 | 134 | 0 | 0 | 4.500 | 4.525 | JD | 2,063 | 33,750 | 12/02/2015 | 12/09/2025 |
| 2027A0-JN-0 | COMMONWEALTH BANK OF AUSTRALIA | 0 | C | | 1FE | 21,085,303 | 93.3958 | 19,204,044 | 20,562,000 | 21,075,322 | 0 | (9,744) | 0 | 0 | 3.900 | 3.757 | JJ | 376,456 | 801,918 | 12/07/2017 | 07/12/2047 |
| 20449E-EE-2 | COMPASS BANK | 0 | C | | 2FE | 855,617 | 102.4005 | 848,900 | 829,000 | 854,852 | 0 | (764) | 0 | 0 | 5.900 | 5.375 | AO | 12,228 | 24,456 | 09/27/2018 | 04/01/2026 |
| 205363-AN-4 | COMPUTER SCIENCES CORP | C | | 1 | 2FE | 80,410 | 101.7223 | 81,378 | 80,000 | 80,175 | 0 | (43) | 0 | 0 | 4.450 | 4.385 | MS | 1,048 | 3,560 | 09/21/2012 | 09/15/2022 |
| 205887-AF-9 | CONAGRA, INC. | 0 | | | 2FE | 1,836,207 | 113.4288 | 1,701,432 | 1,500,000 | 1,783,884 | 0 | (30,383) | 0 | 0 | 7.125 | 4.234 | AO | 26,719 | 106,875 | 04/01/2017 | 10/01/2026 |
| 205887-AR-3 | CONAGRA, INC. | | | 1 | 2FE | 1,657,017 | 113.4791 | 1,702,187 | 1,500,000 | 1,603,269 | 0 | (7,585) | 0 | 0 | 7.000 | 6.054 | AO | 26,250 | 105,000 | 01/26/2010 | 10/01/2028 |
| 205887-BS-0 | CONAGRA FOODS INC | 0 | | 1,2 | 2FE | 9,470,600 | 87.5936 | 8,759,360 | 10,000,000 | 9,489,959 | 0 | 10,743 | 0 | 0 | 4.650 | 5.017 | JJ | 201,500 | 465,000 | 04/01/2017 | 01/25/2043 |
| 208251-AE-8 | CONOCO INC. | 0 | | 1 | 1FE | 646,072 | 123.6508 | 618,254 | 500,000 | 628,804 | 0 | (10,014) | 0 | 0 | 6.950 | 3.887 | AO | 7,336 | 34,750 | 04/01/2017 | 04/15/2029 |
| 20825C-AQ-7 | CONOCOPHILLIPS | | | 1 | 1FE | 591,703 | 123.7589 | 643,546 | 520,000 | 582,498 | 0 | (1,092) | 0 | 0 | 6.500 | 5.495 | FA | 14,083 | 19,175 | 07/06/2016 | 02/01/2039 |
| 20825C-AQ-7 | CONOCOPHILLIPS | 0 | | 1 | 1FE | 20,153,304 | 123.7589 | 19,430,147 | 15,700,000 | 20,123,991 | 0 | (29,313) | 0 | 0 | 6.500 | 4.377 | FA | 425,208 | 0 | 10/10/2018 | 02/01/2039 |
| 20825U-AC-8 | CONOCO GLOBAL FUNDING | 0 | | 1 | 1FE | 21,374,608 | 130.2460 | 20,839,360 | 16,000,000 | 20,884,585 | 0 | (284,632) | 0 | 0 | 7.250 | 4.149 | AO | 244,889 | 1,160,000 | 04/01/2017 | 10/15/2031 |
| 20826F-AD-8 | CONOCOPHILLIPS CO | | | 1,2 | 1FE | 865,250 | 99.2508 | 992,508 | 1,000,000 | 902,833 | 0 | 13,782 | 0 | 0 | 3.350 | 5.298 | MN | 4,281 | 33,500 | 02/19/2016 | 11/15/2024 |
| 209111-EF-6 | CONSOLIDATED EDISON COMPANY OF NEW YORK | C | | 1 | 1FE | 2,271,702 | 113.5363 | 2,270,726 | 2,000,000 | 2,226,282 | 0 | (10,164) | 0 | 0 | 5.700 | 4.648 | FA | 47,500 | 114,000 | 02/14/2014 | 02/01/2034 |
| 209111-EL-3 | CONSOLIDATED EDISON COMPANY OF NEW YORK | 0 | | 1 | 1FE | 5,025,411 | 117.8119 | 5,024,678 | 4,265,000 | 5,017,659 | 0 | (7,752) | 0 | 0 | 5.850 | 4.379 | MS | 73,465 | 0 | 09/27/2018 | 03/15/2036 |
| 209111-EM-1 | CONSOLIDATED EDISON COMPANY OF NEW YORK | 0 | | 1 | 1FE | 663,592 | 120.1338 | 630,702 | 525,000 | 655,058 | 0 | (4,976) | 0 | 0 | 6.200 | 4.185 | JD | 1,447 | 32,550 | 04/01/2017 | 06/15/2036 |
| 209111-EQ-2 | CONSOLIDATED EDISON COMPANY OF NEW YORK | 0 | | 1 | 1FE | 1,622,837 | 113.3604 | 1,605,183 | 1,416,000 | 1,620,981 | 0 | (1,856) | 0 | 0 | 5.700 | 4.513 | JD | 6,726 | 40,356 | 09/27/2018 | 12/01/2036 |
| 209111-ES-8 | CONSOLIDATED EDISON COMPANY OF NEW YORK | 0 | | 1 | 1FE | 9,954,792 | 122.5964 | 9,807,712 | 8,000,000 | 9,937,524 | 0 | (17,268) | 0 | 0 | 6.300 | 4.384 | FA | 190,400 | 0 | 09/27/2018 | 08/15/2037 |
| 209111-FB-4 | CONSOLIDATED EDISON COMPANY OF NEW YORK | 0 | | 1 | 1FE | 10,144,590 | 97.4317 | 9,743,170 | 10,000,000 | 10,139,098 | 0 | (3,534) | 0 | 0 | 4.200 | 4.106 | MS | 123,667 | 420,000 | 04/01/2017 | 03/15/2042 |
| 21036P-AT-5 | CONSTELLATION BRANDS INC | 0 | | 1,2 | 2FE | 1,856,202 | 91.2722 | 1,825,444 | 2,000,000 | 1,856,911 | 0 | 709 | 0 | 0 | 4.500 | 4.973 | MN | 13,000 | 45,000 | 09/27/2018 | 05/09/2047 |
| 21036P-BC-1 | CONSTELLATION BRANDS INC | 0 | | 1,2 | 2FE | 3,589,920 | 99.5885 | 3,585,186 | 3,600,000 | 3,590,089 | 0 | 169 | 0 | 0 | 4.650 | 4.685 | MN | 28,830 | 0 | 10/22/2018 | 11/15/2028 |
| 210518-DB-9 | CONSUMERS ENERGY CO | | | 1,2 | 1FE | 2,474,275 | 98.6077 | 2,465,193 | 2,500,000 | 2,474,683 | 0 | 318 | 0 | 0 | 4.050 | 4.110 | MN | 12,938 | 50,906 | 05/01/2018 | 05/15/2048 |
| 210518-E@-1 | CONSUMERS ENERGY COMPANY | 0 | | 1 | 1 | 8,000,000 | 90.0525 | 7,204,200 | 8,000,000 | 8,000,000 | 0 | 0 | 0 | 0 | 3.860 | 3.860 | N/A | 79,773 | 308,800 | 08/10/2017 | 09/28/2052 |
| 210518-F@-0 | CONSUMERS ENERGY COMPANY | 0 | | | 1 | 12,000,000 | 90.0254 | 10,803,048 | 12,000,000 | 12,000,000 | 0 | 0 | 0 | 0 | 3.860 | 3.860 | N/A | 59,187 | 463,200 | 08/10/2017 | 11/15/2052 |
| 21685W-CJ-4 | RABOBANK NEDERLAND | 0 | C | | 1FE | 31,584,579 | 110.1512 | 28,045,597 | 25,461,000 | 31,376,017 | 0 | (166,954) | 0 | 0 | 5.250 | 3.713 | MN | 137,383 | 1,336,703 | 12/07/2017 | 05/24/2041 |
| 219350-AH-8 | CORNING INCORPORATED | 0 | | | 2FE | 6,859,482 | 118.6089 | 6,695,472 | 5,645,000 | 6,719,092 | 0 | (81,778) | 0 | 0 | 6.850 | 4.497 | MS | 128,894 | 386,683 | 04/01/2017 | 03/01/2029 |
| 219350-BF-1 | CORNING INC | 0 | | 1,2 | 2FE | 18,293,046 | 83.9301 | 15,359,208 | 18,300,000 | 18,293,169 | 0 | 101 | 0 | 0 | 4.375 | 4.377 | MN | 102,302 | 805,073 | 11/06/2017 | 11/15/2057 |
| 221018-AA-8 | CORVIAS MGMT FEE BORROWER LLC | | | 2,5 | 1 | 5,641,181 | 110.3387 | 6,224,406 | 5,641,181 | 5,641,181 | 0 | 0 | 0 | 0 | 6.250 | 6.250 | JJ | 176,287 | 355,330 | 10/02/2013 | 12/01/2043 |
| 221018-AA-8 | CORVIAS MGMT FEE BORROWER LLC | C | | 2,5 | 1 | 329,069 | 110.3387 | 363,090 | 329,069 | 329,069 | 0 | 0 | 0 | 0 | 6.250 | 6.250 | JJ | 10,283 | 20,728 | 10/02/2013 | 12/01/2043 |
| 22303Q-AH-3 | COVIDIEN INTERNATIONAL FINANCE SA | 0 | C | 1 | 1FE | 19,300,515 | 126.3166 | 18,947,490 | 15,000,000 | 19,066,131 | 0 | (136,720) | 0 | 0 | 6.550 | 4.412 | AO | 207,417 | 982,500 | 04/01/2017 | 10/15/2037 |
| 224044-BR-7 | COX COMMUNICATIONS INC | | | 1 | 2FE | 1,030,525 | 105.3150 | 1,053,150 | 1,000,000 | 1,028,056 | 0 | (842) | 0 | 0 | 6.450 | 6.188 | JD | 5,375 | 64,500 | 09/23/2015 | 12/01/2036 |
| 224044-BT-3 | COX COMMUNICATIONS INC | | | 1 | 2FE | 374,171 | 111.7332 | 391,066 | 350,000 | 370,671 | 0 | (184) | 0 | 0 | 6.950 | 6.414 | JD | 2,027 | 12,163 | 03/25/2010 | 06/01/2038 |
| 224044-BV-8 | COX COMMUNICATIONS INC | | | 1 | 2FE | 502,437 | 124.6332 | 592,008 | 475,000 | 498,699 | 0 | (186) | 0 | 0 | 8.375 | 7.860 | MS | 13,260 | 19,891 | 09/25/2009 | 03/01/2039 |
| 224044-BY-2 | COX COMMUNICATIONS INC | 0 | | 1 | 2FE | 1,770,804 | 88.0468 | 1,760,936 | 2,000,000 | 1,772,165 | 0 | 1,361 | 0 | 0 | 4.700 | 5.567 | JD | 4,178 | 47,000 | 09/27/2018 | 12/15/2042 |
| 224044-CF-2 | COX COMMUNICATIONS INC | | | 1,2 | 2FE | 884,180 | 91.1720 | 911,720 | 1,000,000 | 896,085 | 0 | 3,828 | 0 | 0 | 4.800 | 5.803 | FA | 20,000 | 48,000 | 09/18/2015 | 02/01/2035 |
| 224050-AE-4 | COX ENTERPRISES, INC. | 0 | | 1 | 2FE | 5,856,945 | 117.1389 | 5,856,945 | 5,000,000 | 5,856,945 | 0 | (90,788) | 112,071 | 0 | 7.375 | 4.895 | JJ | 170,035 | 368,750 | 04/01/2017 | 07/15/2027 |
| 224399-AP-0 | CRANE CO | 0 | | 1 | 2FE | 20,670,319 | 119.1649 | 21,029,030 | 17,647,000 | 20,644,551 | 0 | (25,768) | 0 | 0 | 6.550 | 5.091 | MN | 147,696 | 577,939 | 09/27/2018 | 11/15/2036 |
| 225401-AC-2 | CREDIT SUISSE GROUP AG | C | C | 1,2 | 2FE | 150,000 | 96.4705 | 144,706 | 150,000 | 150,000 | 0 | 0 | 0 | 0 | 4.282 | 4.282 | JJ | 3,069 | 6,423 | 01/04/2017 | 01/09/2028 |
| 225433-AF-8 | CREDIT SUISSE GROUP FUNDING (GUERNSEY) L | 0 | C | | 2FE | 11,956,025 | 98.6910 | 11,596,193 | 11,750,000 | 11,950,808 | 0 | (3,755) | 0 | 0 | 4.875 | 4.761 | MN | 73,193 | 572,813 | 04/01/2017 | 05/15/2045 |
| 22546Q-AP-2 | CREDIT SUISSE AG (NEW YORK BRANCH) | 0 | C | | 1FE | 228,400 | 98.1190 | 220,768 | 225,000 | 227,682 | 0 | (421) | 0 | 0 | 3.625 | 3.393 | MS | 2,538 | 8,156 | 04/01/2017 | 09/09/2024 |
| 22966R-AD-8 | CUBESMART LP | 0 | | 1,2 | 2FE | 462,660 | 91.7053 | 458,527 | 500,000 | 465,874 | 0 | 3,214 | 0 | 0 | 3.125 | 4.175 | MS | 5,208 | 15,625 | 02/20/2018 | 09/01/2026 |
| 231021-AJ-5 | CUMMINS ENGINE COMPANY, INC. | 0 | | 1 | 1FE | 20,681,863 | 123.8313 | 21,066,181 | 17,012,000 | 20,597,802 | 0 | (84,061) | 0 | 0 | 7.125 | 4.315 | MS | 404,035 | 0 | 09/27/2018 | 03/01/2028 |
| 23204G-AC-4 | CUSTOMERS BANCORP INC | C | | 2 | 2FE | 199,550 | 97.6286 | 195,257 | 200,000 | 199,676 | 0 | 85 | 0 | 0 | 3.950 | 4.000 | JD | 22 | 11,850 | 06/28/2017 | 06/30/2022 |
| 23338V-AG-1 | DTE ELECTRIC CO | 0 | | 1,2 | 1FE | 19,689,362 | 93.0225 | 18,325,433 | 19,700,000 | 19,689,751 | 0 | 225 | 0 | 0 | 3.750 | 3.753 | FA | 279,083 | 751,063 | 07/31/2017 | 08/15/2047 |
| 235851-AR-3 | DANAHER CORP | C | | 1,2 | 1FE | 1,496,760 | 103.1663 | 1,547,495 | 1,500,000 | 1,497,006 | 0 | 119 | 0 | 0 | 4.375 | 4.388 | MS | 19,323 | 65,625 | 09/10/2015 | 09/15/2045 |
| 239753-DL-7 | TARGET CORP | 0 | | | 1FE | 4,960,712 | 119.2204 | 5,075,212 | 4,257,000 | 4,946,051 | 0 | (14,661) | 0 | 0 | 6.650 | 4.547 | FA | 117,954 | 0 | 09/27/2018 | 08/01/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 24023M-AA-2 | DBS GROUP HOLDINGS LTD | | C | 2 | 1FE | 3,800,000 | 102.1751 | 3,882,654 | 3,800,000 | 3,800,000 | 0 | 0 | 0 | 0 | 4.520 | 4.520 | JD | 9,542 | 85,880 | 06/04/2018 | 12/11/2028 |
| 244199-BF-1 | DEERE & CO | | | 2 | 1FE | 36,450,750 | 96.9428 | 33,929,980 | 35,000,000 | 36,395,859 | 0 | (38,407) | 0 | 0 | 3.900 | 3.642 | JD | 83,417 | 1,365,000 | 07/11/2017 | 06/09/2042 |
| 246688-AF-2 | DELHAIZE AMERICA, INC. | | C | 1 | 2FE | 1,338,689 | 136.4579 | 1,501,037 | 1,100,000 | 1,309,611 | 0 | (10,722) | 0 | 0 | 9.000 | 6.699 | AO | 20,900 | 99,000 | 02/08/2016 | 04/15/2031 |
| 250847-DU-1 | DTE ELECTRIC CO | | | 1 | 1FE | 1,221,018 | 122.2873 | 1,222,873 | 1,000,000 | 1,217,965 | 0 | (3,053) | 0 | 0 | 6.350 | 4.245 | AO | 13,406 | 31,750 | 09/27/2018 | 10/15/2032 |
| 250847-DZ-0 | DTE ELECTRIC CO | | | 1 | 1FE | 6,967,374 | 111.3590 | 6,681,540 | 6,000,000 | 6,901,377 | 0 | (38,588) | 0 | 0 | 5.450 | 4.162 | FA | 123,533 | 327,000 | 04/01/2017 | 02/15/2035 |
| 251799-AA-0 | DEVON ENERGY CORPORATION | | | 1 | 2FE | 1,690,681 | 121.9427 | 1,637,690 | 1,343,000 | 1,686,007 | 0 | (4,674) | 0 | 0 | 7.950 | 5.255 | AO | 22,540 | 53,384 | 09/27/2018 | 04/15/2032 |
| 25179S-AD-2 | DEVON FINANCING CORP. | | | 1 | 2FE | 1,205,948 | 121.1041 | 1,047,550 | 865,000 | 1,140,893 | 0 | (15,682) | 0 | 0 | 7.875 | 4.549 | MS | 17,219 | 68,119 | 07/02/2014 | 09/30/2031 |
| 25179S-AD-2 | DEVON FINANCING CORP. | | | 1 | 2FE | 9,965,672 | 121.1041 | 9,688,328 | 8,000,000 | 9,937,284 | 0 | (28,388) | 0 | 0 | 7.875 | 5.245 | MS | 159,250 | 315,000 | 09/27/2018 | 09/30/2031 |
| 25245B-AA-5 | DIAGEO INVESTMENT CORP | | C | 1 | 1FE | 10,221,360 | 101.4850 | 10,148,500 | 10,000,000 | 10,212,918 | 0 | (5,352) | 0 | 0 | 4.250 | 4.107 | MN | 59,028 | 425,000 | 04/01/2017 | 05/11/2042 |
| 25389J-AH-9 | DIGITAL REALTY TRUST LP | | | 1,2 | 2FE | 196,319 | 102.0254 | 188,747 | 185,000 | 186,310 | 0 | (1,473) | 0 | 0 | 5.875 | 5.013 | FA | 4,529 | 10,869 | 11/05/2010 | 02/01/2020 |
| 25466A-AP-6 | DISCOVER BANK | | | 2 | 2FE | 5,142,275 | 98.1311 | 5,053,752 | 5,150,000 | 5,142,462 | 0 | 187 | 0 | 0 | 4.650 | 4.669 | MS | 71,843 | 0 | 09/10/2018 | 09/13/2028 |
| 25468P-BW-5 | WALT DISNEY COMPANY (THE) | | | | 1FE | 6,619,652 | 130.5529 | 6,188,207 | 4,740,000 | 6,446,774 | 0 | (100,171) | 0 | 0 | 7.000 | 3.551 | MS | 110,600 | 331,800 | 04/01/2017 | 03/01/2032 |
| 25468P-CX-2 | WALT DISNEY CO | | | 1 | 1FE | 452,135 | 92.4396 | 462,198 | 500,000 | 452,327 | 0 | 192 | 0 | 0 | 3.700 | 4.345 | JD | 1,542 | 9,250 | 11/01/2018 | 12/01/2042 |
| 25468P-DB-9 | WALT DISNEY CO | | | 1 | 1FE | 1,008,840 | 99.0504 | 990,504 | 1,000,000 | 1,008,389 | 0 | (36) | 0 | 0 | 4.125 | 4.072 | JD | 3,438 | 20,625 | 01/05/2016 | 06/01/2044 |
| 25468P-DB-9 | WALT DISNEY CO | | | 1 | 1FE | 8,187,084 | 99.0504 | 7,787,342 | 7,862,000 | 8,177,476 | 0 | (7,191) | 0 | 0 | 4.125 | 3.875 | JD | 27,026 | 324,308 | 09/13/2017 | 06/01/2044 |
| 25470D-AG-4 | DISCOVERY COMMUNICATIONS LLC | | | 1 | 2FE | 8,705,294 | 88.5590 | 8,530,888 | 9,633,000 | 8,737,590 | 0 | 18,069 | 0 | 0 | 4.950 | 5.673 | MN | 60,929 | 476,834 | 04/01/2017 | 05/15/2042 |
| 25470D-AK-5 | DISCOVERY COMMUNICATIONS LLC | | | 1,2 | 2FE | 2,397,960 | 93.4528 | 2,242,867 | 2,400,000 | 2,398,792 | 0 | 140 | 0 | 0 | 3.450 | 3.459 | MS | 24,380 | 41,400 | 02/25/2015 | 03/15/2025 |
| 25470D-AT-6 | DISCOVERY COMMUNICATIONS LLC | | | 1,2 | 2FE | 23,371,686 | 91.9038 | 21,505,489 | 23,400,000 | 23,372,170 | 0 | 395 | 0 | 0 | 5.200 | 5.208 | MS | 341,380 | 1,213,420 | 09/07/2017 | 09/20/2047 |
| 25470X-AJ-4 | DISH DBS CORP | | | 1 | 4FE | 14,709 | 92.0000 | 12,880 | 14,000 | 14,494 | 0 | (125) | 0 | 0 | 5.875 | 4.779 | JJ | 379 | 823 | 04/01/2017 | 07/15/2022 |
| 25654#-AB-8 | DODGER TICKETS LLC | | | | 2PL | 9,024,146 | 108.5633 | 8,814,468 | 8,119,196 | 9,012,927 | 0 | (11,219) | 0 | 0 | 6.070 | 4.918 | MAR | 370,995 | 0 | 09/27/2018 | 03/31/2032 |
| 25746U-AN-9 | DOMINION RESOURCES INC | | | 1 | 2FE | 2,319,998 | 117.9881 | 2,359,762 | 2,000,000 | 2,315,884 | 0 | (4,114) | 0 | 0 | 6.300 | 4.757 | MS | 37,100 | 0 | 09/27/2018 | 03/15/2033 |
| 25746U-AV-1 | DOMINION RESOURCES INC | | | 1 | 2FE | 4,476,524 | 111.6249 | 4,464,996 | 4,000,000 | 4,471,957 | 0 | (4,567) | 0 | 0 | 5.950 | 4.897 | JD | 10,578 | 119,000 | 09/27/2018 | 06/15/2035 |
| 25746U-BM-0 | DOMINION RESOURCES INC | | | 1,2 | 2FE | 7,396,095 | 99.2595 | 6,948,165 | 7,000,000 | 7,379,697 | 0 | (9,873) | 0 | 0 | 4.900 | 4.510 | FA | 142,917 | 343,000 | 04/01/2017 | 08/01/2041 |
| 257559-AK-0 | DOMTAR CORP | | C | 1,2 | 2FE | 8,308,136 | 101.3860 | 8,110,880 | 8,000,000 | 8,307,308 | 0 | (828) | 0 | 0 | 6.750 | 6.437 | FA | 204,000 | 0 | 09/27/2018 | 02/15/2044 |
| 260543-BJ-1 | DOW CHEMICAL CO | | | | 2FE | 21,299,770 | 121.9155 | 20,116,058 | 16,500,000 | 20,994,982 | 0 | (195,984) | 0 | 0 | 7.375 | 4.212 | MN | 202,813 | 848,125 | 09/27/2018 | 11/01/2029 |
| 260543-CE-1 | DOW CHEMICAL CO | | | 1,2 | 2FE | 8,471,176 | 99.7832 | 7,982,656 | 8,000,000 | 8,468,584 | 0 | (2,593) | 0 | 0 | 5.250 | 4.819 | MN | 53,667 | 210,000 | 09/27/2018 | 11/15/2041 |
| 260543-CG-6 | DOW CHEMICAL CO | | | 1,2 | 2FE | 10,325,700 | 87.7546 | 8,775,460 | 10,000,000 | 10,314,793 | 0 | (7,847) | 0 | 0 | 4.375 | 4.163 | MN | 55,903 | 437,500 | 07/11/2017 | 11/15/2042 |
| 260543-CQ-4 | DOW CHEMICAL CO | | | 1,2 | 2FE | 998,980 | 101.7465 | 1,017,465 | 1,000,000 | 998,987 | 0 | 7 | 0 | 0 | 4.800 | 4.813 | MN | 4,133 | 0 | 11/28/2018 | 11/30/2028 |
| 26078J-AE-0 | DOWDUPONT INC | | C | 1,2 | 2FE | 998,680 | 102.9684 | 1,029,684 | 1,000,000 | 998,679 | 0 | (1) | 0 | 0 | 5.319 | 5.330 | MN | 4,876 | 0 | 11/15/2018 | 11/15/2038 |
| 26138E-AJ-8 | DR PEPPER SNAPPLE GROUP INC | | C | 1 | 2FE | 7,456,264 | 119.4431 | 7,123,586 | 5,964,000 | 7,445,171 | 0 | (11,094) | 0 | 0 | 7.450 | 5.369 | MN | 74,053 | 222,159 | 09/27/2018 | 05/01/2038 |
| 264399-DK-9 | DUKE ENERGY CORPORATION | | | 1 | 1FE | 241,555 | 117.1920 | 292,980 | 250,000 | 244,546 | 0 | 192 | 0 | 0 | 6.000 | 6.299 | JD | 1,250 | 7,500 | 04/23/2009 | 12/01/2028 |
| 264399-DK-9 | DUKE ENERGY CORPORATION | | | 1 | 1FE | 2,628,162 | 117.1920 | 2,636,820 | 2,250,000 | 2,620,305 | 0 | (7,857) | 0 | 0 | 6.000 | 3.975 | JD | 11,250 | 67,500 | 09/27/2018 | 12/01/2028 |
| 26441C-AY-1 | DUKE ENERGY CORP | | | 1,2 | 2FE | 15,238,494 | 90.2546 | 13,808,954 | 15,300,000 | 15,240,110 | 0 | 1,129 | 0 | 0 | 3.950 | 3.973 | FA | 228,310 | 612,744 | 08/07/2017 | 08/15/2047 |
| 26442C-AA-2 | DUKE ENERGY CAROLINAS LLC | | | 1 | 1FE | 472,695 | 119.9620 | 599,810 | 500,000 | 477,686 | 0 | 318 | 0 | 0 | 6.100 | 6.520 | JD | 2,542 | 15,250 | 08/21/2008 | 06/01/2037 |
| 26442C-AR-5 | DUKE ENERGY CAROLINAS LLC | | C | 1,2 | 1FE | 498,235 | 93.7737 | 468,869 | 500,000 | 498,330 | 0 | 34 | 0 | 0 | 3.875 | 3.895 | MS | 5,705 | 19,375 | 03/08/2016 | 03/15/2046 |
| 26442C-AR-5 | DUKE ENERGY CAROLINAS LLC | | | 1,2 | 1FE | 1,222,179 | 93.7737 | 1,172,171 | 1,250,000 | 1,223,177 | 0 | 537 | 0 | 0 | 3.875 | 4.005 | MS | 14,262 | 48,438 | 04/01/2017 | 03/15/2046 |
| 26442E-AA-8 | DUKE ENERGY OHIO INC | | C | 1 | 1FE | 1,541,623 | 100.4055 | 1,506,083 | 1,500,000 | 1,501,312 | 0 | (5,195) | 0 | 0 | 5.450 | 5.088 | AO | 20,438 | 81,750 | 09/25/2009 | 04/01/2019 |
| 26442E-AE-0 | DUKE ENERGY OHIO INC | | C | 1,2 | 1FE | 496,505 | 90.0245 | 450,123 | 500,000 | 496,670 | 0 | 69 | 0 | 0 | 3.700 | 3.739 | JD | 822 | 18,500 | 06/20/2016 | 06/15/2046 |
| 26443C-AA-1 | DUKE UNIVERSITY HEALTH SYSTEM INC | | | 1,2 | 1FE | 499,375 | 97.6103 | 488,052 | 500,000 | 499,426 | 0 | 26 | 0 | 0 | 3.920 | 3.927 | JD | 1,633 | 9,800 | 07/13/2017 | 06/01/2047 |
| 26443C-AA-1 | DUKE UNIVERSITY HEALTH SYSTEM INC | | C | 1,2 | 1FE | 1,029,400 | 97.6103 | 976,103 | 1,000,000 | 1,028,559 | 0 | (572) | 0 | 0 | 3.920 | 3.754 | JD | 3,267 | 39,200 | 06/23/2017 | 06/01/2047 |
| 26443T-AA-4 | DUKE ENERGY INDIANA LLC | | C | 1,2 | 1FE | 498,655 | 92.1732 | 460,866 | 500,000 | 498,724 | 0 | 26 | 0 | 0 | 3.750 | 3.765 | MN | 2,396 | 18,750 | 05/09/2016 | 05/15/2046 |
| 26444H-AF-8 | DUKE ENERGY FLORIDA LLC | | C | 1,2 | 1FE | 254,033 | 99.5682 | 248,921 | 250,000 | 254,007 | 0 | (25) | 0 | 0 | 4.200 | 4.105 | JJ | 5,542 | 0 | 06/29/2018 | 07/15/2048 |
| 26875P-AG-6 | EOG RESOURCES INC | | | 1 | 1FE | 2,404,090 | 101.4553 | 2,308,108 | 2,275,000 | 2,307,661 | 0 | (6,296) | 0 | 0 | 4.100 | 3.381 | FA | 38,865 | 46,638 | 10/17/2011 | 02/01/2021 |
| 26875P-AQ-4 | EOG RESOURCES INC | | | 1,2 | 1FE | 5,385,280 | 108.6340 | 5,431,700 | 5,000,000 | 5,360,749 | 0 | (14,470) | 0 | 0 | 5.100 | 4.478 | JJ | 117,583 | 255,000 | 04/01/2017 | 01/15/2036 |
| 26882P-AR-3 | ERAC USA FINANCE COMPANY | | C | 1 | 2FE | 1,440,621 | 118.7796 | 1,484,745 | 1,250,000 | 1,411,799 | 0 | (6,564) | 0 | 0 | 6.700 | 5.448 | JD | 6,979 | 83,750 | 02/14/2014 | 06/01/2034 |
| 26882P-AR-3 | ERAC USA FINANCE COMPANY | | | 1 | 2FE | 11,015,965 | 118.7796 | 10,868,333 | 9,150,000 | 10,946,872 | 0 | (45,076) | 0 | 0 | 6.700 | 4.873 | JD | 51,088 | 603,000 | 09/27/2018 | 06/01/2034 |
| 26882P-BE-1 | ERAC USA FINANCE CO | | | 1 | 2FE | 2,440,960 | 124.3272 | 2,486,544 | 2,000,000 | 2,406,809 | 0 | (12,433) | 0 | 0 | 7.000 | 5.280 | AO | 29,556 | 140,000 | 02/08/2016 | 10/15/2037 |
| 26882P-BE-1 | ERAC USA FINANCE CO | | | 1 | 2FE | 31,648,615 | 124.3272 | 31,281,967 | 25,161,000 | 31,446,817 | 0 | (128,811) | 0 | 0 | 7.000 | 4.943 | AO | 371,824 | 1,335,635 | 09/27/2018 | 10/15/2037 |
| 26884U-A@-8 | EPR PROPERTIES | | | | 2FE | 1,100,000 | 96.4654 | 1,061,119 | 1,100,000 | 1,100,000 | 0 | 0 | 0 | 0 | 4.560 | 4.560 | FA | 17,974 | 50,160 | 08/26/2016 | 08/22/2026 |
| 26884U-AE-9 | EPR PROPERTIES | | | 1,2 | 2FE | 6,674,603 | 98.9508 | 6,679,179 | 6,750,000 | 6,678,805 | 0 | 4,203 | 0 | 0 | 4.950 | 5.094 | AO | 70,538 | 166,134 | 04/09/2018 | 04/15/2028 |
| 277432-AL-4 | EASTMAN CHEMICAL CO | | | 1,2 | 2FE | 5,682,311 | 92.1533 | 5,298,815 | 5,750,000 | 5,682,839 | 0 | 528 | 0 | 0 | 4.800 | 4.884 | MS | 92,000 | 0 | 09/27/2018 | 09/01/2042 |
| 278642-20-2 | EBAY INC | | | 2 | 2FE | 13,577,725 | 25.6333 | 13,350,284 | 13,020,450 | 13,517,343 | 0 | (60,382) | 0 | 0 | 6.000 | 4.520 | FMAN | 130,205 | 195,307 | 09/27/2018 | 02/01/2056 |
| 28176E-AD-0 | EDWARDS LIFESCIENCES CORP | | C | 1,2 | 2FE | 419,021 | 101.1035 | 424,635 | 420,000 | 419,065 | 0 | 43 | 0 | 0 | 4.300 | 4.329 | JD | 803 | 9,030 | 06/06/2018 | 06/15/2028 |
| 283677-AW-2 | EL PASO ELECTRIC CO | | | 1 | 2FE | 3,371,049 | 112.4344 | 3,373,032 | 3,000,000 | 3,367,399 | 0 | (3,650) | 0 | 0 | 6.000 | 4.903 | MN | 23,000 | 90,000 | 09/27/2018 | 05/15/2035 |
| 28932M-AD-7 | ELM ROAD GENERATING STATION SUPERCRITICA | | | 1 | 1FE | 9,344,645 | 111.8071 | 9,503,604 | 8,500,000 | 9,336,817 | 0 | (7,828) | 0 | 0 | 6.090 | 5.198 | FA | 201,308 | 0 | 09/27/2018 | 02/11/2040 |
| 290408-AB-9 | ELWOOD ENERGY, LLC | | C | 1 | 3FE | 239,723 | 109.0000 | 233,302 | 214,039 | 234,859 | 0 | (3,089) | 0 | 0 | 8.159 | 4.756 | JJ | 8,538 | 18,335 | 04/01/2017 | 07/05/2026 |
| 290876-AD-3 | EMERA INC | | C | 2.5 | 3FE | 1,470,500 | 100.1920 | 1,377,640 | 1,375,000 | 1,467,853 | 0 | (2,647) | 0 | 0 | 6.750 | 5.628 | JD | 4,125 | 46,406 | 10/01/2018 | 06/15/2076 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 291011-BB-9 | EMERSON ELECTRIC CO | | | 1 | 1FE | 357,669 | 121.2463 | 424,362 | 350,000 | 356,562 | 0 | (32) | 0 | 0 | 6.125 | 5.964 | AO | 4,526 | 10,719 | 04/23/2009 | 04/15/2039 |
| 29164R-AA-9 | EMPIRE DISTRICT ELECTRIC COMPANY (THE) | 0 | C | 1 | 2FE | 22,031,630 | 117.0735 | 21,879,866 | 18,689,000 | 21,976,722 | 0 | (46,675) | 0 | 0 | 6.700 | 5.008 | MN | 159,999 | 693,082 | 09/27/2018 | 11/15/2033 |
| 292480-AJ-9 | ENABLE MIDSTREAM PARTNERS LP | 0 | | 1,2 | 2FE | 2,677,137 | 82.1899 | 2,465,697 | 3,000,000 | 2,678,821 | 0 | 1,684 | 0 | 0 | 5.000 | 5.811 | MN | 19,167 | 75,000 | 09/27/2018 | 05/15/2044 |
| 292505-AD-6 | ENCANA CORPORATION | 0 | C | 1 | 2FE | 2,311,880 | 105.8057 | 2,116,114 | 2,000,000 | 2,308,587 | 0 | (3,293) | 0 | 0 | 6.500 | 5.059 | FA | 49,111 | 0 | 09/27/2018 | 08/15/2034 |
| 29250N-AF-2 | ENBRIDGE INC | | C | 1,2 | 2FE | 445,505 | 100.4996 | 452,248 | 450,000 | 447,669 | 0 | 207 | 0 | 0 | 4.000 | 4.121 | AO | 4,500 | 9,000 | 09/25/2013 | 10/01/2023 |
| 29250R-AP-1 | ENBRIDGE ENERGY PARTNERS LP | 0 | C | 1 | 2FE | 21,277,790 | 126.0680 | 20,801,220 | 16,500,000 | 21,240,232 | 0 | (37,557) | 0 | 0 | 7.500 | 5.135 | AO | 261,250 | 618,750 | 09/27/2018 | 04/15/2038 |
| 29250R-AR-7 | ENBRIDGE ENERGY PARTNERS LP | | C | 1 | 2FE | 551,007 | 101.0268 | 505,134 | 500,000 | 501,218 | 0 | (3,077) | 0 | 0 | 9.875 | 8.323 | MS | 16,458 | 24,688 | 09/25/2009 | 03/01/2019 |
| 292554-A#-9 | ENCORE CAPITAL GROUP INC. | | | | 3FE | 1,000,000 | 94.8372 | 948,372 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 5.625 | 5.624 | FMAN | 7,813 | 56,250 | 08/11/2017 | 08/11/2024 |
| 29266M-AE-9 | ENERGY EAST CORPORATION | 0 | C | 1 | 2FE | 1,171,695 | 116.5760 | 1,165,760 | 1,000,000 | 1,159,601 | 0 | (7,096) | 0 | 0 | 6.750 | 5.185 | MS | 19,875 | 67,500 | 04/01/2017 | 09/15/2033 |
| 29267H-AA-7 | ENDURANCE SPECIALTY HOLDINGS LTD. | 0 | C | 1 | 1FE | 24,529,512 | 117.5574 | 24,687,054 | 21,000,000 | 24,493,968 | 0 | (35,544) | 0 | 0 | 7.000 | 5.404 | JJ | 677,833 | 0 | 09/27/2018 | 07/15/2034 |
| 29273R-AP-4 | ENERGY TRANSFER PARTNERS LP | 0 | | 1,2 | 2FE | 4,704,417 | 95.5542 | 4,299,939 | 4,500,000 | 4,703,617 | 0 | (800) | 0 | 0 | 6.050 | 5.686 | JD | 22,688 | 136,125 | 09/27/2018 | 06/01/2041 |
| 29273R-AS-8 | ENERGY TRANSFER PARTNERS LP | C | | 1,2 | 2FE | 1,901,140 | 96.3426 | 1,926,852 | 2,000,000 | 1,950,190 | 0 | 10,943 | 0 | 0 | 3.600 | 4.271 | FA | 30,000 | 72,000 | 02/20/2014 | 02/01/2023 |
| 29274F-AF-1 | ENERSIS AMERICAS SA | 0 | C | 1,2 | 2FE | 1,574,128 | 93.0750 | 1,545,045 | 1,660,000 | 1,576,515 | 0 | 2,387 | 0 | 0 | 4.000 | 4.779 | AO | 12,173 | 33,200 | 09/27/2018 | 10/25/2026 |
| 29336U-AB-3 | ENLINK MIDSTREAM PARTNERS LP | | | 1,2 | 3FE | 520,035 | 94.2383 | 471,192 | 500,000 | 511,841 | 0 | (2,105) | 0 | 0 | 4.400 | 3.875 | AO | 5,500 | 22,000 | 11/06/2014 | 04/01/2024 |
| 29359U-AA-7 | ENSTAR GROUP LTD | C | C | 1,2 | 2FE | 455,000 | 100.6677 | 458,038 | 455,000 | 455,000 | 0 | 0 | 0 | 0 | 4.500 | 4.500 | MS | 6,313 | 20,475 | 03/07/2017 | 03/10/2022 |
| 29364D-AR-1 | ENTERGY ARKANSAS INC | | | 1,2 | 1FE | 746,160 | 98.8916 | 741,687 | 750,000 | 748,182 | 0 | 181 | 0 | 0 | 3.050 | 3.109 | JD | 1,906 | 11,438 | 05/29/2013 | 06/01/2023 |
| 293791-AF-6 | ENTERPRISE PRODUCTS PARTNERS L.P. | 0 | | 1 | 2FE | 1,858,173 | 122.5479 | 1,838,219 | 1,500,000 | 1,853,515 | 0 | (4,658) | 0 | 0 | 6.875 | 4.593 | MS | 34,375 | 0 | 09/27/2018 | 03/01/2033 |
| 293791-AP-4 | ENTERPRISE PRODUCTS OPERATING L.P. | 0 | | 1 | 2FE | 3,642,567 | 119.6758 | 3,590,274 | 3,000,000 | 3,635,485 | 0 | (7,082) | 0 | 0 | 6.650 | 4.730 | AO | 42,117 | 99,750 | 09/27/2018 | 10/15/2034 |
| 293791-AT-6 | ENTERPRISE PRODUCTS OPERATING L.P. | 0 | | 1 | 2FE | 8,758,156 | 105.6527 | 8,452,216 | 8,000,000 | 8,729,074 | 0 | (18,674) | 0 | 0 | 5.750 | 4.926 | MS | 153,333 | 230,000 | 09/27/2018 | 03/01/2035 |
| 29379V-AG-8 | ENTERPRISE PRODUCTS OPERATING LLC | 0 | | 1 | 2FE | 7,019,964 | 112.8360 | 6,770,160 | 6,000,000 | 7,012,639 | 0 | (7,325) | 0 | 0 | 6.125 | 4.829 | AO | 77,583 | 183,750 | 09/27/2018 | 10/15/2039 |
| 29379V-AQ-6 | ENTERPRISE PRODUCTS OPERATING LLC | 0 | | 1 | 2FE | 8,543,493 | 117.3631 | 8,215,417 | 7,000,000 | 8,532,999 | 0 | (10,494) | 0 | 0 | 6.450 | 4.811 | MS | 150,500 | 0 | 09/27/2018 | 09/01/2040 |
| 29379V-AY-9 | ENTERPRISE PRODUCTS OPERATING LLC | | | 1,2 | 2FE | 411,197 | 90.7451 | 408,353 | 450,000 | 414,535 | 0 | 763 | 0 | 0 | 4.450 | 5.017 | FA | 7,565 | 20,025 | 02/14/2014 | 02/15/2043 |
| 29379V-AY-9 | ENTERPRISE PRODUCTS OPERATING LLC | C | | 1,2 | 2FE | 2,610,641 | 90.7451 | 2,592,588 | 2,857,000 | 2,631,655 | 0 | 4,728 | 0 | 0 | 4.450 | 5.017 | FA | 48,029 | 127,137 | 02/14/2014 | 02/15/2043 |
| 29379V-BC-6 | ENTERPRISE PRODUCTS OPERATING LLC | 0 | | 1,2 | 2FE | 19,113,728 | 100.3628 | 18,366,392 | 18,300,000 | 19,088,976 | 0 | (15,400) | 0 | 0 | 5.100 | 4.806 | FA | 352,580 | 933,300 | 04/01/2017 | 02/15/2045 |
| 29380T-AT-2 | EPR PROPERTIES | C | | 1,2 | 2FE | 99,998 | 104.8436 | 104,844 | 100,000 | 100,003 | 0 | (1) | 0 | 0 | 5.750 | 5.749 | FA | 2,172 | 5,750 | 08/01/2012 | 08/15/2022 |
| 29444G-AJ-6 | AXA FINANCIAL INC | | C | 1 | 2FE | 1,939,860 | 114.3142 | 1,714,713 | 1,500,000 | 1,852,993 | 0 | (31,096) | 0 | 0 | 7.000 | 3.939 | AO | 26,250 | 105,000 | 02/08/2016 | 04/01/2028 |
| 29444G-AJ-6 | AXA FINANCIAL INC | 0 | C | 1 | 2FE | 28,619,264 | 114.3142 | 26,278,548 | 22,988,000 | 27,899,389 | 0 | (419,188) | 0 | 0 | 7.000 | 4.188 | AO | 402,290 | 1,574,160 | 09/27/2018 | 04/01/2028 |
| 29444U-AP-1 | EQUINIX INC | | | 1,2 | 3FE | 688,196 | 100.7500 | 680,063 | 675,000 | 687,940 | 0 | (256) | 0 | 0 | 5.750 | 5.372 | JJ | 19,406 | 0 | 10/25/2018 | 01/01/2025 |
| 29977G-AA-0 | EVERBANK FINANCIAL CORP | | | 2 | 1FE | 100,000 | 105.5210 | 105,521 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 5.750 | 5.749 | JJ | 2,859 | 5,750 | 06/26/2015 | 07/02/2025 |
| 29977G-AA-0 | EVERBANK FINANCIAL CORP | C | | 2 | 1FE | 100,000 | 105.5210 | 105,521 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 5.750 | 5.750 | JJ | 2,859 | 5,750 | 06/26/2015 | 07/02/2025 |
| 30219G-AG-3 | EXPRESS SCRIPTS HOLDING CO | 0 | | 1 | 2FE | 21,831,844 | 111.6467 | 21,542,231 | 19,295,000 | 21,768,449 | 0 | (39,889) | 0 | 0 | 6.125 | 5.163 | MN | 151,010 | 944,475 | 09/27/2018 | 11/15/2041 |
| 30219G-AM-0 | EXPRESS SCRIPTS HOLDING CO | 0 | | 1,2 | 2FE | 410,302 | 101.3533 | 405,413 | 400,000 | 408,530 | 0 | (1,044) | 0 | 0 | 4.500 | 4.142 | FA | 6,300 | 18,000 | 04/01/2017 | 02/25/2026 |
| 30219G-AP-3 | EXPRESS SCRIPTS HOLDING CO | 0 | | 1,2 | 2FE | 12,206,092 | 95.8671 | 12,213,469 | 12,740,000 | 12,221,824 | 0 | 8,512 | 0 | 0 | 4.800 | 5.076 | JJ | 281,979 | 611,520 | 04/01/2017 | 07/15/2046 |
| 30231G-AW-2 | EXXON MOBIL CORP | C | | 1,2 | 1FE | 1,000,000 | 101.5150 | 1,015,150 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.114 | 4.114 | MS | 13,713 | 41,140 | 02/29/2016 | 03/01/2046 |
| 30231G-AW-2 | EXXON MOBIL CORP | 0 | | 1,2 | 1FE | 33,388,027 | 101.5150 | 31,571,165 | 31,100,000 | 33,320,090 | 0 | (48,278) | 0 | 0 | 4.114 | 3.691 | MS | 426,485 | 1,279,454 | 07/20/2017 | 03/01/2046 |
| 30251B-AC-2 | FMR LLC | 0 | | 1 | 1FE | 4,990,104 | 124.8890 | 4,995,560 | 4,000,000 | 4,983,706 | 0 | (6,398) | 0 | 0 | 6.500 | 4.693 | JD | 12,278 | 130,000 | 09/27/2018 | 12/14/2040 |
| 309588-AC-5 | FARMERS EXCHANGE CAPITAL | | C | | 2FE | 880,856 | 116.0484 | 980,609 | 845,000 | 870,002 | 0 | (1,823) | 0 | 0 | 7.050 | 6.627 | MN | 9,929 | 59,573 | 07/27/2011 | 07/15/2028 |
| 309588-AC-5 | FARMERS EXCHANGE CAPITAL | 0 | C | | 2FE | 15,287,251 | 116.0484 | 14,482,840 | 12,480,000 | 14,939,655 | 0 | (202,570) | 0 | 0 | 7.050 | 4.488 | MN | 146,640 | 879,840 | 04/01/2017 | 07/15/2028 |
| 30958Q-AA-9 | FARMERS EXCHANGE CAPITAL III | 0 | | 2,5 | 2FE | 10,941,029 | 96.7699 | 10,644,689 | 11,000,000 | 10,941,389 | 0 | 360 | 0 | 0 | 5.454 | 5.488 | AO | 139,986 | 299,970 | 09/27/2018 | 10/15/2054 |
| 309601-AA-0 | FARMERS INSURANCE EXCHANGE | | C | | 2FE | 614,131 | 119.1627 | 643,479 | 540,000 | 578,523 | 0 | (5,783) | 0 | 0 | 8.625 | 6.998 | MN | 7,763 | 46,575 | 04/25/2011 | 05/01/2024 |
| 309601-AA-0 | FARMERS INSURANCE EXCHANGE | 0 | C | | 2FE | 5,553,315 | 119.1627 | 5,362,322 | 4,500,000 | 5,324,544 | 0 | (133,217) | 0 | 0 | 8.625 | 4.699 | MN | 64,688 | 388,125 | 04/01/2017 | 05/01/2024 |
| 313309-AP-1 | FEDERAL EXPRESS CORPORATION | 0 | | | 2FE | 13,406,490 | 117.2969 | 11,729,690 | 10,000,000 | 13,403,796 | 0 | (2,352) | 0 | 0 | 7.600 | 5.652 | JJ | 380,000 | 760,000 | 04/01/2017 | 07/01/2097 |
| 31428X-BD-7 | FEDEX CORP | 0 | | 1 | 2FE | 5,781,991 | 82.6779 | 5,374,064 | 6,500,000 | 5,783,300 | 0 | 1,310 | 0 | 0 | 4.500 | 5.126 | FA | 121,875 | 0 | 09/27/2018 | 02/01/2065 |
| 31428X-BG-0 | FEDEX CORP | 0 | | 1,2 | 2FE | 11,079,721 | 90.8871 | 9,479,525 | 10,430,000 | 11,061,922 | 0 | (12,690) | 0 | 0 | 4.550 | 4.172 | AO | 118,641 | 474,565 | 07/12/2017 | 04/01/2046 |
| 31428X-BS-4 | FEDEX CORP | | | 1,2 | 2FE | 2,481,825 | 96.6373 | 2,415,933 | 2,500,000 | 2,481,881 | 0 | 56 | 0 | 0 | 4.950 | 4.997 | AO | 25,438 | 0 | 10/15/2018 | 10/17/2048 |
| 315786-AC-7 | FIDELITY & GUARANTY LIFE HOLDINGS INC | 0 | C | 1,2 | 3FE | 1,940,250 | 95.5300 | 1,862,835 | 1,950,000 | 1,941,104 | 0 | 854 | 0 | 0 | 5.500 | 5.587 | MN | 17,875 | 56,902 | 04/17/2018 | 05/01/2025 |
| 31620R-AF-2 | FIDELITY NATIONAL FINANCIAL INC | 0 | | 1 | 2FE | 10,190,796 | 105.7803 | 10,207,799 | 9,650,000 | 10,029,826 | 0 | (93,789) | 0 | 0 | 5.500 | 4.326 | MS | 176,917 | 530,750 | 04/01/2017 | 09/01/2022 |
| 316773-CH-1 | FIFTH THIRD BANCORP | 0 | | | 2FE | 26,204,413 | 132.7280 | 24,415,316 | 18,395,000 | 25,815,002 | 0 | (227,779) | 0 | 0 | 8.250 | 4.963 | MS | 505,863 | 1,517,588 | 04/01/2017 | 03/01/2038 |
| 31847R-AE-2 | FIRST AMERICAN FINANCIAL CORP | C | | 1 | 2FE | 242,555 | 100.3922 | 250,981 | 250,000 | 246,214 | 0 | 822 | 0 | 0 | 4.300 | 4.712 | FA | 4,479 | 10,750 | 02/21/2014 | 02/01/2023 |
| 32055R-A@-6 | FIRST INDUSTRIAL LP | | | | 2FE | 600,000 | 99.4422 | 596,653 | 600,000 | 600,000 | 0 | 0 | 0 | 0 | 4.300 | 4.300 | AO | 5,088 | 25,800 | 04/20/2017 | 04/20/2027 |
| 320844-PD-9 | FIRSTMERIT BANK NA | | | | 2FE | 80,000 | 97.5992 | 78,079 | 80,000 | 80,000 | 0 | 0 | 0 | 0 | 4.270 | 4.269 | MN | 342 | 3,416 | 11/18/2014 | 11/25/2026 |
| 320844-PD-9 | FIRSTMERIT BANK NA | C | | | 2FE | 750,000 | 97.5992 | 731,994 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 4.270 | 4.270 | MN | 3,203 | 32,025 | 11/18/2014 | 11/25/2026 |
| 337358-BA-2 | WELLS FARGO BANK NA | C | | | 1FE | 2,641,296 | 126.0119 | 2,520,238 | 2,000,000 | 2,600,474 | 0 | (23,837) | 0 | 0 | 7.500 | 4.818 | AO | 31,667 | 150,000 | 04/01/2017 | 04/15/2035 |
| 337358-BA-2 | WELLS FARGO BANK NA | 0 | | | 1FE | 1,320,648 | 126.0119 | 1,260,119 | 1,000,000 | 1,300,237 | 0 | (11,918) | 0 | 0 | 7.500 | 4.818 | AO | 15,833 | 75,000 | 04/01/2017 | 04/15/2035 |
| 33829T-AA-4 | FIVE CORNERS FUNDING TRUST | C | | 1 | 2FE | 200,000 | 102.8779 | 205,756 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 4.419 | 4.419 | MN | 1,129 | 8,838 | 11/18/2013 | 11/15/2023 |
| 338915-AM-3 | BANK OF AMERICA CORP | 0 | | | 2FE | 6,030,549 | 114.0499 | 5,981,917 | 5,245,000 | 6,014,341 | 0 | (16,207) | 0 | 0 | 6.700 | 4.768 | JJ | 162,041 | 0 | 09/27/2018 | 07/15/2028 |
| 341081-EP-8 | FLORIDA POWER & LIGHT COMPANY | 0 | | 1 | 1FE | 7,789,717 | 118.8023 | 7,722,150 | 6,500,000 | 7,685,251 | 0 | (60,992) | 0 | 0 | 5.850 | 4.130 | FA | 158,438 | 380,250 | 04/01/2017 | 02/01/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 341081-EQ-6 | FLORIDA POWER & LIGHT COMPANY | .0 | | 1 | 1FE | 25,386,774 | 117.6948 | 24,715,908 | 21,000,000 | 25,057,674 | 0 | (191,231) | 0 | 0 | 5.625 | 3.928 | AO | 295,313 | 1,181,250 | 04/01/2017 | 04/01/2034 |
| 341081-ER-4 | FLORIDA POWER & LIGHT COMPANY | .0 | | 1 | 1FE | 6,010,100 | 121.5279 | 6,076,395 | 5,000,000 | 5,997,140 | 0 | (12,960) | 0 | 0 | 5.950 | 4.131 | AO | 74,375 | 148,750 | 09/27/2018 | 10/01/2033 |
| 341081-EU-7 | FLORIDA POWER & LIGHT CO | .0 | | 1 | 1FE | 15,302,820 | 113.1510 | 14,709,630 | 13,000,000 | 15,149,984 | 0 | (89,092) | 0 | 0 | 5.400 | 4.028 | MS | 234,000 | 702,000 | 04/01/2017 | 09/01/2035 |
| 341081-EY-9 | FLORIDA POWER & LIGHT CO | .0 | | 1 | 1FE | 6,246,030 | 120.4964 | 6,024,820 | 5,000,000 | 6,173,017 | 0 | (42,574) | 0 | 0 | 5.850 | 4.028 | MN | 48,750 | 292,500 | 04/01/2017 | 05/01/2037 |
| 341081-FA-0 | FLORIDA POWER & LIGHT CO | | | 1 | 1FE | 491,195 | 122.9110 | 614,555 | 500,000 | 492,887 | 0 | 84 | 0 | 0 | 5.950 | 6.077 | FA | 12,396 | 14,875 | 05/30/2008 | 02/01/2038 |
| 341081-FE-2 | FLORIDA POWER & LIGHT CO | .0 | | 1,2 | 1FE | 11,544,000 | 111.7174 | 11,171,740 | 10,000,000 | 11,474,341 | 0 | (40,907) | 0 | 0 | 5.125 | 4.099 | JD | 42,708 | 512,500 | 04/01/2017 | 06/01/2041 |
| 341081-FP-7 | FLORIDA POWER & LIGHT CO | .C | | 1,2 | 1FE | 744,068 | 93.5102 | 701,327 | 750,000 | 744,202 | 0 | 119 | 0 | 0 | 3.700 | 3.744 | JD | 2,313 | 28,906 | 11/13/2017 | 12/01/2047 |
| 341099-CL-1 | DUKE ENERGY FLORIDA LLC | .0 | | 1 | 1FE | 6,172,451 | 127.6495 | 5,942,084 | 4,655,000 | 6,090,816 | 0 | (47,571) | 0 | 0 | 6.400 | 4.086 | JD | 13,241 | 297,920 | 04/01/2017 | 06/15/2038 |
| 34110Q-AL-2 | DUKE ENERGY FLORIDA LLC | .0 | | 1 | 1FE | 1,151,831 | 117.8200 | 1,178,200 | 1,000,000 | 1,148,490 | 0 | (3,341) | 0 | 0 | 6.750 | 4.721 | FA | 28,125 | 0 | 09/27/2018 | 02/01/2028 |
| 343498-AA-9 | FLOWERS FOODS INC | | | 1,2 | 2FE | 548,548 | 100.8224 | 554,523 | 550,000 | 549,287 | 0 | 283 | 0 | 0 | 4.375 | 4.416 | AO | 6,016 | 22,969 | 09/25/2013 | 04/01/2022 |
| 343498-AA-9 | FLOWERS FOODS INC | .C | | 1,2 | 2FE | 102,985 | 100.8224 | 100,822 | 100,000 | 101,078 | 0 | (331) | 0 | 0 | 4.375 | 3.991 | AO | 1,094 | 4,375 | 07/17/2012 | 04/01/2022 |
| 344775-AC-5 | DELHAIZE AMERICA LLC | | C | 1 | 2FE | 2,388,044 | 119.2001 | 2,431,682 | 2,040,000 | 2,318,575 | 0 | (25,383) | 0 | 0 | 8.050 | 5.939 | AO | 34,669 | 164,220 | 02/08/2016 | 04/15/2027 |
| 34488@-AA-6 | FOOTBALL CLUB TERM NOTES 2024 TRUS | .0 | | | 1FE | 8,036,035 | 97.6604 | 7,812,832 | 8,000,000 | 8,029,047 | 0 | (4,947) | 0 | 0 | 3.560 | 3.540 | OCT | 69,618 | 288,756 | 04/01/2017 | 10/05/2024 |
| 34489*-AE-9 | FOOTBALL CLUB TERM NOTES | .0 | | | 1FE | 2,250,000 | 97.0546 | 2,183,729 | 2,250,000 | 2,250,000 | 0 | 0 | 0 | 0 | 4.210 | 4.272 | OCT | 23,155 | 13,419 | 06/06/2018 | 10/05/2033 |
| 34502@-AC-4 | FOOTBALL CLUB TERM NOTES | .0 | | | 1FE | 1,000,000 | 95.0392 | 950,392 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.980 | 3.980 | OCT | 9,618 | 0 | 03/23/2018 | 10/05/2032 |
| 345370-CQ-1 | FORD MOTOR CO | .0 | | | 2FE | 20,324,931 | 77.1185 | 18,894,033 | 24,500,000 | 20,346,784 | 0 | 21,854 | 0 | 0 | 4.750 | 6.104 | JJ | 536,618 | 0 | 09/27/2018 | 01/15/2043 |
| 346845-AK-6 | FORT BENNING FAMILY CMNTYS LLC | | | 1 | 1FE | 556,831 | 112.5774 | 550,176 | 488,709 | 552,339 | 0 | (1,985) | 0 | 0 | 6.090 | 5.246 | JJ | 13,724 | 29,906 | 09/22/2016 | 01/15/2051 |
| 347508-AA-1 | FORT KNOX MILITARY HOUSING PRIVATIZATION | | | 1 | 2FE | 812,625 | 101.7173 | 886,149 | 871,188 | 818,707 | 0 | 865 | 0 | 0 | 5.815 | 6.353 | MON | 2,252 | 50,699 | 11/14/2016 | 02/15/2052 |
| 347508-AA-1 | FORT KNOX MILITARY HOUSING PRIVATIZATION | .C | | 1 | 2FE | 329,115 | 101.7173 | 393,844 | 387,195 | 335,115 | 0 | 832 | 0 | 0 | 5.815 | 7.119 | MON | 1,001 | 22,533 | 03/11/2010 | 02/15/2052 |
| 347508-AC-7 | FORT KNOX MILITARY HOUSING PRIVATIZATION | | | 1 | 2FE | 898,270 | 102.3297 | 991,636 | 969,060 | 905,521 | 0 | 1,113 | 0 | 0 | 5.915 | 6.517 | MON | 2,548 | 57,338 | 02/16/2012 | 02/15/2052 |
| 349553-A@-6 | FORTIS INC | .0 | A | | 2 | 7,519,558 | 116.3312 | 7,561,528 | 6,500,000 | 7,511,301 | 0 | (8,256) | 0 | 0 | 6.600 | 5.279 | MS | 143,000 | 3,250 | 09/27/2018 | 09/01/2037 |
| 35952F-AA-8 | FT HUACHUCA YPG CMNTYS II LLC | | | 1 | 2FE | 2,485,187 | 132.1090 | 3,038,507 | 2,300,000 | 2,386,579 | 0 | (225) | 0 | 0 | 8.250 | 7.898 | JD | 8,433 | 189,750 | 05/11/2010 | 12/15/2053 |
| 360271-AJ-9 | FULTON FINANCIAL CORP | .C | | | 2FE | 99,436 | 102.4347 | 102,435 | 100,000 | 99,638 | 0 | 53 | 0 | 0 | 4.500 | 4.571 | MN | 575 | 4,500 | 11/12/2014 | 11/15/2024 |
| 361448-60-8 | GATX CORP | .0 | | 2 | 2FE | 4,025,760 | 121.9500 | 3,512,000 | 4,000,000 | 4,023,226 | 0 | (2,534) | 0 | 0 | 5.625 | 5.498 | FMAN | 775 | 56,250 | 09/27/2018 | 05/30/2066 |
| 361448-BC-6 | GATX CORP | .0 | | 1,2 | 2FE | 2,500,000 | 98.6194 | 2,465,485 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 4.550 | 4.550 | MN | 17,063 | 56,875 | 05/03/2018 | 11/07/2028 |
| 36158F-AA-8 | SWISS RE SOLUTIONS HOLDING CORP | .0 | C | | 1FE | 15,295,735 | 118.2644 | 14,783,050 | 12,500,000 | 14,873,673 | 0 | (250,210) | 0 | 0 | 7.000 | 3.917 | FA | 330,556 | 700,000 | 09/27/2018 | 02/15/2026 |
| 36158F-AD-2 | SWISS RE SOLUTIONS HOLDING CORP | .0 | C | 1 | 1FE | 4,470,221 | 131.0181 | 4,585,634 | 3,500,000 | 4,454,009 | 0 | (16,212) | 0 | 0 | 7.750 | 4.653 | JD | 12,056 | 135,625 | 09/27/2018 | 06/15/2030 |
| 36164Q-6M-5 | GE CAPITAL INTERNATIONAL FUNDING CO | | | 1 | 2FE | 176,180 | 88.8307 | 177,661 | 200,000 | 176,557 | 0 | 377 | 0 | 0 | 3.373 | 5.441 | MN | 862 | 3,373 | 11/09/2018 | 11/15/2025 |
| 36164Q-MS-4 | GE CAPITAL INTERNATIONAL FUNDING CO | | | 1 | 2FE | 920,772 | 96.5055 | 885,920 | 918,000 | 919,084 | 0 | (224) | 0 | 0 | 2.342 | 2.277 | MN | 2,747 | 10,750 | 10/26/2015 | 11/15/2020 |
| 36190C-AA-5 | GNL QUINTERO SA | .0 | C | 1 | 2FE | 2,068,500 | 96.5000 | 2,026,500 | 2,100,000 | 2,069,630 | 0 | 1,130 | 0 | 0 | 4.634 | 4.896 | JJ | 40,818 | 0 | 09/27/2018 | 07/31/2029 |
| 36244*-AA-8 | CTL - BOND BUILDING (DC) | | | | 1 | 2,127,588 | 97.7316 | 2,079,325 | 2,127,588 | 2,127,588 | 0 | 0 | 0 | 0 | 3.350 | 3.350 | MON | 4,158 | 71,711 | 03/21/2013 | 09/10/2029 |
| 36962G-3P-7 | GENERAL ELECTRIC CAPITAL CORP | | | | 2FE | 3,540,669 | 95.6091 | 3,571,000 | 3,735,000 | 3,541,306 | 0 | 637 | 0 | 0 | 5.875 | 6.348 | JJ | 101,792 | 0 | 11/30/2018 | 01/14/2038 |
| 36962G-4B-7 | GENERAL ELECTRIC CAPITAL CORPORATION | | | | 2FE | 487,942 | 104.5504 | 475,704 | 455,000 | 487,925 | 0 | (17) | 0 | 0 | 6.875 | 6.237 | JJ | 14,859 | 0 | 12/13/2018 | 01/10/2039 |
| 36962G-5J-9 | GENERAL ELECTRIC CO | | | | 2FE | 323,307 | 100.2999 | 324,972 | 324,000 | 323,809 | 0 | 48 | 0 | 0 | 4.650 | 4.673 | AO | 3,097 | 7,533 | 10/12/2011 | 10/17/2021 |
| 36962G-6S-8 | GENERAL ELECTRIC CO | | | | 2FE | 150,218 | 93.3107 | 153,963 | 165,000 | 150,610 | 0 | 392 | 0 | 0 | 3.100 | 5.546 | JJ | 2,444 | 0 | 11/20/2018 | 01/09/2023 |
| 370334-BH-6 | GENERAL MILLS INC | | | 1 | 2FE | 701,124 | 100.2477 | 676,672 | 675,000 | 675,422 | 0 | (1,427) | 0 | 0 | 5.650 | 5.126 | FA | 14,408 | 19,069 | 09/25/2009 | 02/15/2019 |
| 370334-BP-8 | GENERAL MILLS INC | .0 | | 1,2 | 2FE | 18,945,327 | 85.6066 | 16,171,943 | 18,891,000 | 18,944,030 | 0 | (1,309) | 0 | 0 | 4.150 | 4.131 | FA | 296,169 | 783,977 | 07/07/2017 | 02/15/2043 |
| 37149#-AA-8 | TALISKER FEE | | | | 2PL | 11,000,000 | 92.8138 | 10,209,518 | 11,000,000 | 11,000,000 | 0 | 0 | 0 | 0 | 5.250 | 5.250 | N/A | 48,125 | 463,009 | 02/02/2018 | 12/01/2057 |
| 37149#-AA-8 | TALISKER FEE | .0 | | | 2PL | 73,239,974 | 92.8138 | 68,032,515 | 73,300,000 | 73,240,133 | 0 | 159 | 0 | 0 | 5.250 | 5.254 | N/A | 320,688 | 3,063,971 | 12/06/2018 | 12/01/2057 |
| 372546-AS-0 | GEORGE WASHINGTON UNIVERSITY | | | 1 | 1FE | 216,175 | 103.1603 | 257,901 | 250,000 | 219,151 | 0 | 599 | 0 | 0 | 4.363 | 5.261 | MS | 3,212 | 10,908 | 06/25/2013 | 09/15/2043 |
| 373298-BN-7 | GEORGIA-PACIFIC CORPORATION | .0 | | | 1FE | 4,980,302 | 120.5859 | 5,028,432 | 4,170,000 | 4,954,978 | 0 | (25,324) | 0 | 0 | 7.375 | 4.209 | JD | 25,628 | 153,769 | 09/27/2018 | 12/01/2025 |
| 373298-CF-3 | GEORGIA-PACIFIC CORPORATION | .0 | | 1 | 1FE | 3,587,835 | 120.0602 | 3,601,806 | 3,000,000 | 3,561,725 | 0 | (26,110) | 0 | 0 | 8.000 | 3.873 | JJ | 110,667 | 0 | 09/27/2018 | 01/15/2024 |
| 373334-JW-2 | GEORGIA POWER CO | .0 | | 1 | 2FE | 9,612,530 | 92.1176 | 9,211,760 | 10,000,000 | 9,628,529 | 0 | 8,868 | 0 | 0 | 4.300 | 4.561 | MS | 126,611 | 430,000 | 04/01/2017 | 03/15/2042 |
| 37362@-AA-0 | GEORGIA TRANSMISSION CORP | .0 | | | 1 | 5,560,566 | 109.4317 | 5,602,903 | 5,120,000 | 5,553,086 | 0 | (7,480) | 0 | 0 | 5.590 | 4.637 | MJSD | 795 | 144,771 | 09/27/2018 | 06/30/2030 |
| 375558-AS-2 | GILEAD SCIENCES INC | .0 | | 1,2 | 1FE | 5,103,633 | 110.4791 | 4,905,272 | 4,440,000 | 5,099,510 | 0 | (4,123) | 0 | 0 | 5.650 | 4.583 | JD | 20,905 | 125,430 | 09/27/2018 | 12/01/2041 |
| 377372-AE-7 | GLAXOSMITHKLINE CAPITAL INC | .C | C | 1 | 1FE | 3,863,206 | 125.6948 | 3,865,115 | 3,075,000 | 3,766,168 | 0 | (21,727) | 0 | 0 | 6.375 | 4.608 | MN | 25,048 | 196,031 | 02/14/2014 | 05/15/2038 |
| 377372-AE-7 | GLAXOSMITHKLINE CAPITAL INC | .0 | C | 1 | 1FE | 54,999,462 | 125.6948 | 52,791,816 | 42,000,000 | 54,301,888 | 0 | (406,838) | 0 | 0 | 6.375 | 4.158 | MN | 342,125 | 2,677,500 | 04/01/2017 | 05/15/2038 |
| 378272-AL-2 | GLENCORE FUNDING LLC | .C | C | 1 | 2FE | 1,491,160 | 94.1410 | 1,412,115 | 1,500,000 | 1,494,034 | 0 | 817 | 0 | 0 | 4.000 | 4.072 | AO | 12,500 | 60,000 | 04/14/2015 | 04/16/2025 |
| 37875Q-AA-4 | GLENN POOL OIL & GAS TRUST II | | C | | 4FE | 36,332 | 98.0000 | 35,735 | 36,465 | 36,415 | 0 | 16 | 0 | 0 | 6.000 | 6.134 | MON | 188 | 2,299 | 04/05/2012 | 08/02/2021 |
| 37875Q-AA-4 | GLENN POOL OIL & GAS TRUST II | .C | C | | 4FE | 9,367 | 98.0000 | 8,934 | 9,116 | 9,198 | 0 | (29) | 0 | 0 | 6.000 | 5.704 | MON | 47 | 575 | 03/01/2012 | 08/02/2021 |
| 38141E-A5-8 | GOLDMAN SACHS GROUP INC | | | | 1FE | 1,177,905 | 102.2361 | 1,231,945 | 1,205,000 | 1,200,882 | 0 | 3,057 | 0 | 0 | 5.375 | 5.673 | MS | 19,071 | 56,034 | 05/11/2010 | 03/15/2020 |
| 38141E-C2-3 | GOLDMAN SACHS & CO | .C | | 1,2 | 1FE | 998,680 | 97.7567 | 977,567 | 1,000,000 | 999,210 | 0 | 126 | 0 | 0 | 3.850 | 3.866 | JJ | 18,501 | 38,500 | 06/30/2014 | 07/08/2024 |
| 38141E-C3-1 | GOLDMAN SACHS & CO | .0 | | 1,2 | 1FE | 7,636,196 | 95.2328 | 6,475,830 | 6,800,000 | 7,610,081 | 0 | (18,461) | 0 | 0 | 4.800 | 4.039 | JJ | 156,853 | 326,400 | 07/20/2017 | 07/08/2044 |
| 38141G-ES-9 | GOLDMAN SACHS GROUP INC | .0 | | 1 | 2FE | 4,374,004 | 105.3002 | 4,212,008 | 4,000,000 | 4,364,493 | 0 | (9,511) | 0 | 0 | 5.950 | 4.582 | JJ | 109,744 | 0 | 09/27/2018 | 01/15/2027 |
| 38141G-FD-1 | GOLDMAN SACHS GROUP INC | .0 | | 1 | 2FE | 12,339,380 | 112.9284 | 11,292,840 | 10,000,000 | 12,218,527 | 0 | (70,745) | 0 | 0 | 6.750 | 4.924 | AO | 168,750 | 675,000 | 04/01/2017 | 10/01/2037 |
| 38141G-GM-0 | GOLDMAN SACHS GROUP INC | .0 | | | 1FE | 7,752,251 | 114.0557 | 7,040,658 | 6,173,000 | 7,685,089 | 0 | (39,419) | 0 | 0 | 6.250 | 4.490 | FA | 160,755 | 385,813 | 04/01/2017 | 02/01/2041 |
| 38141G-GS-7 | GOLDMAN SACHS GROUP INC | .0 | | | 1FE | 281,220 | 104.7034 | 261,759 | 250,000 | 270,371 | 0 | (6,267) | 0 | 0 | 5.750 | 2.947 | JJ | 6,269 | 14,375 | 04/01/2017 | 01/24/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 38141G-RD-8 | GOLDMAN SACHS GROUP INC | | | | 1FE | 1,436,280 | 98.4265 | 1,476,398 | 1,500,000 | 1,468,713 | 0 | 6,938 | 0 | 0 | 3.625 | 4.189 | JJ | 24,016 | 54,375 | 12/05/2013 | 01/22/2023 |
| 38141G-VS-0 | GOLDMAN SACHS GROUP INC | 0 | | 2 | 1FE | 2,986,800 | 95.1466 | 2,697,406 | 2,835,000 | 2,982,009 | 0 | (2,917) | 0 | 0 | 4.750 | 4.415 | AO | 26,184 | 134,663 | 04/01/2017 | 10/21/2045 |
| 38141G-WB-6 | GOLDMAN SACHS GROUP INC | C | | 1,2 | 1FE | 250,365 | 94.0647 | 235,162 | 250,000 | 250,302 | 0 | (37) | 0 | 0 | 3.850 | 3.830 | JJ | 4,144 | 9,625 | 02/13/2017 | 01/26/2027 |
| 38141G-WV-2 | GOLDMAN SACHS GROUP INC | C | | 1,2,5 | 1FE | 250,000 | 93.3625 | 233,406 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 3.814 | 3.815 | AO | 1,801 | 7,151 | 01/18/2018 | 04/23/2029 |
| 38143Y-AC-7 | GOLDMAN SACHS GROUP INC | 0 | | 1 | 2FE | 7,854,867 | 111.3013 | 7,512,838 | 6,750,000 | 7,844,827 | 0 | (10,040) | 0 | 0 | 6.450 | 5.036 | MN | 72,563 | 217,688 | 09/27/2018 | 05/01/2036 |
| 38145G-AH-3 | GOLDMAN SACHS GROUP INC | C | | 1,2 | 1FE | 777,980 | 92.3651 | 720,448 | 780,000 | 778,353 | 0 | 179 | 0 | 0 | 3.500 | 3.531 | MN | 3,413 | 27,300 | 11/10/2016 | 11/16/2026 |
| 38148Y-AA-6 | GOLDMAN SACHS GROUP INC | | | 1,2,5 | 1FE | 3,150,000 | 88.0006 | 2,772,019 | 3,150,000 | 3,150,000 | 0 | 0 | 0 | 0 | 4.017 | 4.017 | AO | 21,441 | 126,536 | 10/24/2017 | 10/31/2038 |
| 38148Y-AA-6 | GOLDMAN SACHS GROUP INC | 0 | | 1,2,5 | 1FE | 5,500,000 | 88.0006 | 4,840,033 | 5,500,000 | 5,500,000 | 0 | 0 | 0 | 0 | 4.017 | 4.017 | AO | 37,436 | 220,935 | 10/24/2017 | 10/31/2038 |
| 382388-AL-0 | GOODRICH CORP | 0 | | | 2FE | 13,147,932 | 121.7108 | 12,779,634 | 10,500,000 | 13,126,746 | 0 | (21,186) | 0 | 0 | 7.000 | 4.969 | AO | 155,167 | 367,500 | 09/27/2018 | 04/15/2038 |
| 382388-AU-0 | GOODRICH CORP | 0 | | 1 | 2FE | 5,227,218 | 119.3596 | 5,132,463 | 4,300,000 | 5,219,054 | 0 | (8,163) | 0 | 0 | 6.800 | 4.959 | JJ | 146,200 | 0 | 09/27/2018 | 07/01/2036 |
| 384637-AA-2 | GRAHAM HOLDINGS CO | 0 | | 1,2 | 3FE | 1,003,438 | 100.2500 | 1,002,500 | 1,000,000 | 1,003,235 | 0 | (203) | 0 | 0 | 5.750 | 5.696 | JD | 4,792 | 28,910 | 05/24/2018 | 06/01/2026 |
| 386088-AH-1 | GRAND METROPOLITAN INVESTMENT CORPORATIO | C | C | | 1FE | 2,030,289 | 137.8283 | 1,991,619 | 1,445,000 | 1,990,858 | 0 | (22,924) | 0 | 0 | 7.450 | 4.219 | AO | 22,727 | 107,653 | 04/01/2017 | 04/15/2035 |
| 386088-AH-1 | GRAND METROPOLITAN INVESTMENT CORPORATIO | 0 | C | | 1FE | 19,551,187 | 137.8283 | 19,178,808 | 13,915,000 | 19,171,477 | 0 | (220,752) | 0 | 0 | 7.450 | 4.219 | AO | 218,852 | 1,036,668 | 04/01/2017 | 04/15/2035 |
| 390638-AD-2 | GREAT LAKES GAS | 0 | C | | 2 | 3,000,000 | 107.3589 | 3,220,767 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 9.090 | 9.084 | AO | 46,208 | 318,150 | 04/01/2017 | 10/30/2021 |
| 39121J-A@-9 | GREAT RIVER ENERGY | 0 | | | 1 | 8,720,544 | 110.4193 | 8,833,544 | 8,000,000 | 8,700,935 | 0 | (19,609) | 0 | 0 | 6.060 | 4.662 | JJ | 242,400 | 0 | 09/27/2018 | 07/01/2026 |
| 39121J-AE-0 | GREAT RIVER ENERGY | 0 | | 1 | 1FE | 8,322,915 | 113.6025 | 7,882,701 | 6,938,845 | 8,281,386 | 0 | (41,529) | 0 | 0 | 6.254 | 3.275 | JJ | 216,978 | 0 | 09/27/2018 | 07/01/2038 |
| 39121J-AG-5 | GREAT RIVER ENERGY | 0 | | 1 | 1FE | 6,615,399 | 128.7496 | 7,054,646 | 5,479,354 | 6,597,440 | 0 | (17,959) | 0 | 0 | 7.233 | 4.910 | JJ | 198,161 | 0 | 09/27/2018 | 07/01/2038 |
| 40049J-AZ-0 | GRUPO TELEVISA SA | 0 | C | 1 | 2FE | 3,783,339 | 107.1429 | 3,589,287 | 3,350,000 | 3,780,832 | 0 | (2,508) | 0 | 0 | 6.625 | 5.579 | JJ | 102,338 | 0 | 09/27/2018 | 01/15/2040 |
| 40052V-AA-2 | GRUPO BIMBO SAB DE CV | C | C | 1 | 2FE | 249,315 | 101.9998 | 255,000 | 250,000 | 249,876 | 0 | 78 | 0 | 0 | 4.875 | 4.910 | JD | 34 | 18,281 | 06/23/2010 | 06/30/2020 |
| 401378-AA-2 | GUARDIAN LIFE INSURANCE CO OF AMERICA | | | | 1FE | 4,814,183 | 135.6105 | 6,271,986 | 4,625,000 | 4,789,307 | 0 | (3,762) | 0 | 0 | 7.375 | 7.040 | MS | 86,221 | 341,094 | 05/11/2010 | 09/30/2039 |
| 402740-AB-0 | GULFSTREAM NATURAL GAS SYSTEM LLC | 0 | | 1 | 2FE | 5,496,880 | 111.8129 | 5,590,645 | 5,000,000 | 5,481,328 | 0 | (15,552) | 0 | 0 | 6.190 | 4.535 | MN | 51,583 | 154,750 | 09/27/2018 | 11/01/2025 |
| 402740-AE-4 | GULFSTREAM NATURAL GAS SYSTEM LLC | 0 | | 1,2 | 2FE | 11,369,120 | 118.3482 | 11,834,820 | 10,000,000 | 11,329,050 | 0 | (23,930) | 0 | 0 | 5.950 | 5.033 | AO | 125,611 | 595,000 | 04/01/2017 | 10/15/2045 |
| 40414L-AE-9 | HCP INC | 0 | | 1,2 | 2FE | 6,175,780 | 123.1666 | 6,158,330 | 5,000,000 | 6,168,230 | 0 | (7,550) | 0 | 0 | 6.750 | 4.972 | FA | 140,625 | 0 | 09/27/2018 | 02/01/2041 |
| 4041A2-AF-1 | HBOS PLC | 0 | C | | 2FE | 36,343,060 | 105.0073 | 34,127,373 | 32,500,000 | 36,071,669 | 0 | (160,095) | 0 | 0 | 6.000 | 4.946 | MN | 325,000 | 1,950,000 | 04/01/2017 | 11/01/2033 |
| 404280-AT-6 | HSBC HOLDINGS PLC | | C | 2 | 2FE | 2,185,538 | 96.0000 | 2,112,000 | 2,200,000 | 2,185,558 | 0 | 20 | 0 | 0 | 6.375 | 6.412 | MS | 35,452 | 19,125 | 10/25/2018 | 12/29/2049 |
| 404280-BH-1 | HSBC HOLDINGS PLC | | C | | 1FE | 1,149,908 | 96.8120 | 1,113,338 | 1,150,000 | 1,149,938 | 0 | 22 | 0 | 0 | 4.375 | 4.376 | MN | 5,311 | 50,313 | 11/16/2016 | 11/23/2026 |
| 40573L-AW-6 | HALFMOON PARENT INC | C | | 1,2 | 2FE | 2,494,375 | 97.8397 | 2,445,993 | 2,500,000 | 2,494,603 | 0 | 228 | 0 | 0 | 4.900 | 4.913 | JD | 35,389 | 0 | 09/06/2018 | 12/15/2048 |
| 406216-AS-0 | HALLIBURTON COMPANY | 0 | | | 2FE | 5,033,628 | 128.0789 | 5,123,156 | 4,000,000 | 5,033,309 | 0 | (599) | 0 | 0 | 7.600 | 6.027 | FA | 114,844 | 304,000 | 04/01/2017 | 08/15/2096 |
| 406216-AW-1 | HALLIBURTON CO | 0 | | 1 | 2FE | 14,686,062 | 117.4415 | 13,946,178 | 11,875,000 | 14,663,674 | 0 | (22,388) | 0 | 0 | 6.700 | 4.838 | MS | 234,267 | 0 | 09/27/2018 | 09/15/2038 |
| 406216-AY-7 | HALLIBURTON CO | 0 | | 1 | 2FE | 2,675,526 | 124.3005 | 2,486,010 | 2,000,000 | 2,670,552 | 0 | (4,974) | 0 | 0 | 7.450 | 4.863 | MS | 43,872 | 0 | 09/27/2018 | 09/15/2039 |
| 406216-BJ-9 | HALLIBURTON CO | C | | 1,2 | 2FE | 307,050 | 98.1872 | 294,562 | 300,000 | 306,401 | 0 | (256) | 0 | 0 | 4.850 | 4.662 | MN | 1,859 | 14,550 | 05/05/2016 | 11/15/2035 |
| 406216-BK-6 | HALLIBURTON CO | C | | 1,2 | 2FE | 749,768 | 98.1837 | 736,378 | 750,000 | 749,781 | 0 | 4 | 0 | 0 | 5.000 | 5.002 | MN | 4,792 | 37,500 | 11/05/2015 | 11/15/2045 |
| 406216-BK-6 | HALLIBURTON CO | 0 | | 1,2 | 2FE | 14,223,519 | 98.1837 | 13,254,800 | 13,500,000 | 14,201,951 | 0 | (13,348) | 0 | 0 | 5.000 | 4.656 | MN | 86,250 | 675,000 | 04/01/2017 | 11/15/2045 |
| 410867-AA-3 | HANOVER INSURANCE GROUP INC | 0 | | | 2FE | 14,980,603 | 115.4349 | 14,163,862 | 12,270,000 | 14,505,331 | 0 | (276,263) | 0 | 0 | 7.625 | 4.481 | AO | 197,513 | 935,588 | 04/01/2017 | 10/15/2025 |
| 41242*-AP-7 | HARDWOOD FUNDING LLC | 0 | | | 1PL | 16,708,771 | 100.5609 | 16,089,744 | 16,000,000 | 16,488,801 | 0 | (133,218) | 0 | 0 | 3.980 | 3.036 | JD | 42,453 | 636,800 | 04/01/2017 | 06/07/2022 |
| 41242*-AQ-5 | HARDWOOD FUNDING LLC | 0 | | | 1PL | 6,307,384 | 101.3098 | 6,078,588 | 6,000,000 | 6,219,125 | 0 | (36,168) | 0 | 0 | 4.130 | 3.388 | JD | 16,520 | 247,800 | 04/01/2017 | 06/07/2024 |
| 41242*-BJ-0 | HARDWOOD FUNDING LLC | | | | 1PL | 1,400,000 | 97.7624 | 1,368,674 | 1,400,000 | 1,400,000 | 0 | 0 | 0 | 0 | 3.700 | 3.700 | N/A | 3,453 | 25,900 | 06/20/2018 | 06/07/2033 |
| 41242*-BN-1 | HARDWOOD FUNDING LLC | 0 | | | 1PL | 2,500,000 | 101.2112 | 2,530,280 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 4.230 | 4.229 | JD | 25,556 | 0 | 08/08/2018 | 06/07/2038 |
| 413875-AN-5 | HARRIS CORP | 0 | | 1 | 2FE | 6,555,840 | 115.7425 | 6,365,838 | 5,500,000 | 6,522,973 | 0 | (20,110) | 0 | 0 | 6.150 | 4.773 | JD | 15,033 | 276,750 | 09/27/2018 | 12/15/2040 |
| 416515-AP-9 | HARTFORD FINANCIAL SERVICES GROUP INC | 0 | | 1 | 2FE | 11,602,772 | 115.2209 | 11,204,080 | 9,724,000 | 11,549,326 | 0 | (32,990) | 0 | 0 | 6.100 | 4.742 | AO | 148,291 | 481,077 | 09/27/2018 | 10/01/2041 |
| 416515-AS-3 | HARTFORD FINANCIAL SERVICES GROUP INC | 0 | | 1 | 2FE | 16,076,662 | 113.3311 | 15,866,354 | 14,000,000 | 16,057,490 | 0 | (19,172) | 0 | 0 | 5.950 | 4.720 | AO | 175,856 | 416,500 | 09/27/2018 | 10/15/2036 |
| 416515-BA-1 | HARTFORD FINANCIAL SERVICES GROUP INC | 0 | | 1 | 2FE | 6,158,265 | 117.9444 | 5,897,220 | 5,000,000 | 6,150,058 | 0 | (8,207) | 0 | 0 | 6.625 | 4.874 | MS | 83,733 | 165,625 | 09/27/2018 | 03/30/2040 |
| 416518-AB-4 | HARTFORD FINANCIAL SERVICES GROUP INC | | | 1 | 2FE | 373,545 | 104.8274 | 387,861 | 370,000 | 371,435 | 0 | (140) | 0 | 0 | 5.125 | 4.996 | AO | 4,003 | 9,481 | 05/18/2012 | 04/15/2022 |
| 41652P-AB-5 | HARTFORD HEALTHCARE CORP | 0 | | 1 | 1FE | 17,613,952 | 108.9026 | 16,879,903 | 15,500,000 | 17,602,712 | 0 | (11,240) | 0 | 0 | 5.746 | 4.812 | AO | 222,658 | 445,315 | 09/27/2018 | 04/01/2044 |
| 42217K-AS-5 | HEALTH CARE REIT INC | | | 1 | 2FE | 397,188 | 103.1554 | 412,622 | 400,000 | 399,554 | 0 | 324 | 0 | 0 | 6.125 | 6.217 | AO | 5,172 | 24,500 | 03/30/2010 | 04/15/2020 |
| 42217K-AX-4 | WELLTOWER INC | 0 | | 1,2 | 2FE | 2,381,512 | 116.7849 | 2,335,698 | 2,000,000 | 2,378,978 | 0 | (2,534) | 0 | 0 | 6.500 | 5.052 | MS | 38,278 | 0 | 09/27/2018 | 03/15/2041 |
| 42307T-AG-3 | KRAFT HEINZ FOODS CO | 0 | | 1 | 2FE | 15,699,641 | 113.9169 | 14,809,197 | 13,000,000 | 15,507,885 | 0 | (114,810) | 0 | 0 | 6.750 | 4.763 | MS | 258,375 | 675,000 | 09/27/2018 | 03/15/2032 |
| 42307T-AH-1 | KRAFT HEINZ FOODS CO | 0 | | 1 | 2FE | 45,527,546 | 114.5567 | 41,813,196 | 36,500,000 | 45,219,335 | 0 | (187,788) | 0 | 0 | 7.125 | 5.217 | FA | 1,083,594 | 1,781,250 | 09/27/2018 | 08/01/2039 |
| 423452-AB-7 | HELMERICH AND PAYNE INC | C | | 1,2 | 2FE | 149,138 | 101.9655 | 152,948 | 150,000 | 149,421 | 0 | 77 | 0 | 0 | 4.650 | 4.724 | MS | 213 | 9,191 | 03/12/2015 | 03/15/2025 |
| 42809H-AD-9 | HESS CORP | 0 | | 1 | 3FE | 14,361,874 | 87.9931 | 12,495,020 | 14,200,000 | 14,358,998 | 0 | (3,342) | 0 | 0 | 5.600 | 5.511 | FA | 300,409 | 733,600 | 02/14/2018 | 02/15/2041 |
| 42824C-AW-9 | HEWLETT PACKARD ENTERPRISE CO | C | | 1,2 | 2FE | 598,350 | 100.7863 | 604,718 | 600,000 | 598,882 | 0 | 165 | 0 | 0 | 4.900 | 4.931 | AO | 6,207 | 29,400 | 09/30/2015 | 10/15/2025 |
| 42824C-AY-5 | HEWLETT PACKARD ENTERPRISE CO | 0 | | 1,2 | 2FE | 1,984,993 | 93.3434 | 1,809,929 | 1,939,000 | 1,984,891 | 0 | (103) | 0 | 0 | 6.350 | 6.166 | AO | 25,993 | 61,563 | 09/27/2018 | 10/15/2045 |
| 431116-AC-6 | HIGHMARK INC | 0 | | 1 | 1FE | 32,279,672 | 108.3281 | 33,419,219 | 30,850,000 | 32,287,737 | 0 | (295) | 0 | 0 | 6.125 | 5.743 | MN | 241,444 | 1,189,781 | 09/27/2018 | 05/15/2041 |
| 431282-AP-7 | HIGHWOODS REALTY LP | 0 | | 1,2 | 2FE | 9,900,760 | 97.0144 | 9,701,440 | 10,000,000 | 9,916,224 | 0 | 8,526 | 0 | 0 | 3.875 | 3.996 | MS | 129,167 | 387,500 | 04/01/2017 | 03/01/2027 |
| 431282-AQ-5 | HIGHWOODS REALTY LP | 0 | | 1,2 | 2FE | 3,557,448 | 97.8421 | 3,522,316 | 3,600,000 | 3,560,359 | 0 | 2,911 | 0 | 0 | 4.125 | 4.271 | MS | 43,725 | 78,375 | 02/22/2018 | 03/15/2028 |
| 43474T-AB-9 | HOLCIM CAPITAL CORPORATION LTD | 0 | C | 1 | 2FE | 15,443,933 | 111.8973 | 15,106,136 | 13,500,000 | 15,430,965 | 0 | (12,968) | 0 | 0 | 6.875 | 5.691 | MS | 237,188 | 464,063 | 09/27/2018 | 09/29/2039 |
| 437076-AS-1 | HOME DEPOT INC | C | | 1 | 1FE | 1,904,645 | 120.1452 | 1,922,323 | 1,600,000 | 1,862,927 | 0 | (9,327) | 0 | 0 | 5.875 | 4.528 | JD | 3,917 | 94,000 | 02/14/2014 | 12/16/2036 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 437076-AS-1 | HOME DEPOT INC | .0 | | 1 | 1FE | 39,155,866 | 120.1452 | 37,184,939 | 30,950,000 | 38,656,264 | 0 | (290,880) | 0 | 0 | 5.875 | 3.929 | JD | 75,763 | 1,818,313 | 04/01/2017 | 12/16/2036 |
| 437076-BA-9 | HOME DEPOT INC | .0 | | 1,2 | 1FE | 20,608,300 | 98.2927 | 19,658,540 | 20,000,000 | 20,584,263 | 0 | (14,516) | 0 | 0 | 4.200 | 4.008 | AO | 210,000 | 840,000 | 04/01/2017 | 04/01/2043 |
| 437076-BS-0 | HOME DEPOT INC | .C | | 1,2 | 1FE | 512,810 | 94.3441 | 471,721 | 500,000 | 512,504 | 0 | (250) | 0 | 0 | 3.900 | 3.755 | JD | 867 | 19,500 | 08/23/2017 | 06/15/2047 |
| 438516-AT-3 | HONEYWELL INTERNATIONAL INC | | | 1 | 1FE | 510,275 | 120.7059 | 603,530 | 500,000 | 508,527 | 0 | (78) | 0 | 0 | 5.700 | 5.550 | MS | 8,392 | 14,250 | 02/02/2010 | 03/15/2037 |
| 438516-BS-4 | HONEYWELL INTERNATIONAL INC | .0 | | 1,2 | 1FE | 13,009,880 | 94.9293 | 12,340,809 | 13,000,000 | 13,010,217 | 0 | 358 | 0 | 0 | 3.812 | 3.807 | MN | 55,062 | 495,560 | 11/21/2017 | 11/21/2047 |
| 44106M-AX-0 | HOSPITALITY PROPERTIES TRUST | .0 | | 1,2 | 2FE | 7,539,147 | 90.1244 | 6,939,579 | 7,700,000 | 7,555,330 | 0 | 13,589 | 0 | 0 | 3.950 | 4.202 | JJ | 140,247 | 218,819 | 10/17/2017 | 01/15/2028 |
| 44106M-AY-8 | HOSPITALITY PROPERTIES TRUST | | | 1,2 | 2FE | 2,222,863 | 91.5550 | 2,087,454 | 2,280,000 | 2,226,226 | 0 | 3,362 | 0 | 0 | 4.375 | 4.649 | FA | 37,683 | 53,477 | 01/30/2018 | 02/15/2030 |
| 44106M-AY-8 | HOSPITALITY PROPERTIES TRUST | .0 | | 1,2 | 2FE | 6,372,208 | 91.5550 | 5,984,035 | 6,536,000 | 6,381,847 | 0 | 9,639 | 0 | 0 | 4.375 | 4.649 | FA | 108,026 | 153,301 | 01/30/2018 | 02/15/2030 |
| 44329H-AD-6 | HP CMNTYS LLC | | | | 1FE | 339,954 | 113.9881 | 341,964 | 300,000 | 338,721 | 0 | (511) | 0 | 0 | 5.820 | 4.986 | MS | 5,141 | 17,460 | 07/18/2016 | 09/15/2053 |
| 44329H-AJ-3 | HP CMNTYS LLC | | | 1 | 1FE | 1,424,920 | 113.5890 | 1,363,068 | 1,200,000 | 1,412,412 | 0 | (5,527) | 0 | 0 | 5.780 | 4.506 | MS | 20,423 | 69,360 | 09/27/2016 | 03/15/2046 |
| 44329H-AK-0 | HP CMNTYS LLC | | | | 1FE | 683,250 | 114.8222 | 688,933 | 600,000 | 681,003 | 0 | (1,053) | 0 | 0 | 5.860 | 5.002 | MS | 10,353 | 35,160 | 10/06/2016 | 09/15/2053 |
| 44329H-AT-1 | HP CMNTYS LLC | | | | 1FE | 171,069 | 110.9416 | 166,412 | 150,000 | 169,182 | 0 | (806) | 0 | 0 | 5.930 | 4.764 | MS | 2,619 | 8,895 | 07/18/2016 | 09/15/2034 |
| 44329H-AU-8 | HP CMNTYS LLC | | | | 1FE | 374,115 | 110.2603 | 385,911 | 350,000 | 372,970 | 0 | (473) | 0 | 0 | 6.080 | 5.560 | MS | 6,266 | 21,280 | 07/18/2016 | 03/15/2046 |
| 44329H-AV-6 | HP CMNTYS LLC | | | | 1FE | 206,482 | 112.2274 | 224,455 | 200,000 | 206,366 | 0 | (41) | 0 | 0 | 6.160 | 5.935 | MS | 3,628 | 12,320 | 07/18/2016 | 09/15/2053 |
| 444859-AZ-5 | HUMANA INC | .0 | | 1 | 2FE | 7,457,544 | 135.4880 | 7,451,840 | 5,500,000 | 7,443,061 | 0 | (14,483) | 0 | 0 | 8.150 | 5.233 | JD | 19,922 | 224,125 | 09/27/2018 | 06/15/2038 |
| 448414-AE-2 | HUTCHISON WHAMPOA FINANCE (CI) LIMITED | .0 | C | | 1FE | 2,621,538 | 124.3464 | 2,486,928 | 2,000,000 | 2,532,882 | 0 | (51,541) | 0 | 0 | 7.500 | 3.829 | FA | 62,500 | 150,000 | 04/01/2017 | 08/01/2027 |
| 448579-AG-7 | HYATT HOTELS CORP | .0 | | 1,2 | 2FE | 1,997,320 | 97.3202 | 1,946,404 | 2,000,000 | 1,997,456 | 0 | 136 | 0 | 0 | 4.375 | 4.391 | MS | 32,813 | 0 | 08/07/2018 | 09/15/2028 |
| 449669-AK-6 | MOSAIC GLOBAL HOLDINGS INC | .0 | | 1 | 2FE | 3,692,817 | 117.4091 | 3,762,962 | 3,205,000 | 3,682,333 | 0 | (10,484) | 0 | 0 | 7.300 | 5.212 | JJ | 107,884 | 0 | 09/27/2018 | 01/15/2028 |
| 449786-AY-8 | ING BANK NV | .0 | C | | 2FE | 8,305,499 | 104.4529 | 7,797,409 | 7,465,000 | 8,098,369 | 0 | (120,041) | 0 | 0 | 5.800 | 3.821 | MS | 115,459 | 432,970 | 04/01/2017 | 09/25/2023 |
| 450636-AC-9 | INDIANA TOLL ROAD CONCESSION CO LLC | .0 | | 1,2 | 2FE | 24,494,606 | 96.8597 | 25,570,961 | 26,400,000 | 24,605,744 | 0 | 63,161 | 0 | 0 | 5.183 | 5.829 | JJ | 630,944 | 1,368,312 | 04/01/2017 | 07/15/2035 |
| 45138L-BE-2 | IDAHO POWER CO | .0 | | 1,2 | 1FE | 9,696,390 | 95.5918 | 9,559,180 | 10,000,000 | 9,706,835 | 0 | 5,674 | 0 | 0 | 4.050 | 4.233 | MS | 135,000 | 405,000 | 04/01/2017 | 03/01/2046 |
| 452308-AJ-8 | ILLINOIS TOOL WORKS INC | .C | | 1 | 1FE | 1,196,204 | 100.7639 | 1,007,639 | 1,000,000 | 1,009,940 | 0 | (39,771) | 0 | 0 | 6.250 | 2.186 | AO | 15,625 | 62,500 | 02/14/2014 | 04/01/2019 |
| 452308-AR-0 | ILLINOIS TOOL WORKS INC | | | 1,2 | 1FE | 4,702,750 | 98.4374 | 4,921,870 | 5,000,000 | 4,726,975 | 0 | 4,474 | 0 | 0 | 3.900 | 4.269 | MS | 65,000 | 146,250 | 06/19/2015 | 09/01/2042 |
| 45475Q-AQ-6 | INDIANA GAS COMPANY, INC. | .0 | | | 1FE | 7,689,591 | 112.0792 | 7,845,544 | 7,000,000 | 7,675,136 | 0 | (14,455) | 0 | 0 | 6.550 | 5.248 | MS | 135,003 | 0 | 09/27/2018 | 06/30/2028 |
| 454889-AM-8 | INDIANA MICHIGAN POWER CO | .0 | | 1 | 2FE | 8,567,706 | 116.7307 | 8,171,149 | 7,000,000 | 8,478,002 | 0 | (52,337) | 0 | 0 | 6.050 | 4.358 | MS | 124,697 | 423,500 | 04/01/2017 | 03/15/2037 |
| 455434-BH-2 | INDIANAPOLIS POWER & LIGHT CO | .0 | | 1 | 1FE | 3,532,248 | 118.6505 | 3,559,515 | 3,000,000 | 3,527,173 | 0 | (5,075) | 0 | 0 | 6.050 | 4.591 | AO | 45,375 | 90,750 | 09/27/2018 | 10/01/2036 |
| 455434-BL-3 | INDIANAPOLIS POWER & LIGHT CO | .0 | | 1 | 1FE | 3,125,280 | 125.9390 | 3,148,475 | 2,500,000 | 3,119,850 | 0 | (5,430) | 0 | 0 | 6.600 | 4.591 | JD | 13,750 | 82,500 | 09/27/2018 | 06/01/2037 |
| 45672N-AG-6 | INFOR (US) INC | .0 | | 1,2 | 5FE | 1,849,680 | 96.7150 | 1,740,870 | 1,800,000 | 1,833,386 | 0 | (10,146) | 0 | 0 | 6.500 | 5.768 | MN | 14,950 | 117,000 | 04/01/2017 | 05/15/2022 |
| 456837-AM-5 | ING GROEP NV | .0 | C | | 1FE | 6,178,796 | 98.8643 | 6,129,587 | 6,200,000 | 6,179,220 | 0 | 424 | 0 | 0 | 4.550 | 4.593 | AO | 69,741 | 0 | 09/25/2018 | 10/02/2028 |
| 456866-AL-6 | INGERSOLL-RAND COMPANY | .0 | C | | 2FE | 407,027 | 109.6103 | 397,885 | 363,000 | 398,041 | 0 | (4,463) | 0 | 0 | 7.200 | 5.399 | JD | 2,178 | 28,008 | 04/01/2017 | 06/01/2025 |
| 456866-AM-4 | INGERSOLL-RAND COMPANY | .C | C | 1 | 2FE | 771,845 | 112.4963 | 742,476 | 660,000 | 740,120 | 0 | (7,115) | 0 | 0 | 6.443 | 4.750 | MN | 5,434 | 42,524 | 02/14/2014 | 11/15/2027 |
| 45687A-AG-7 | INGERSOLL RAND GLOBAL HOLDING CO LTD | .0 | C | 1 | 2FE | 14,935,908 | 114.7509 | 14,917,617 | 13,000,000 | 14,925,916 | 0 | (9,992) | 0 | 0 | 5.750 | 4.722 | JD | 33,222 | 373,750 | 09/27/2018 | 06/15/2043 |
| 458140-AY-6 | INTEL CORP | .0 | | 1,2 | 1FE | 30,101,731 | 95.9826 | 26,779,145 | 27,900,000 | 30,054,693 | 0 | (43,668) | 0 | 0 | 4.100 | 3.655 | MN | 158,875 | 1,143,900 | 12/07/2017 | 05/11/2047 |
| 458140-BG-4 | INTEL CORP | .0 | | 1,2 | 1FE | 446,695 | 92.5919 | 462,960 | 500,000 | 446,855 | 0 | 160 | 0 | 0 | 3.734 | 4.386 | JD | 1,193 | 9,335 | 11/01/2018 | 12/08/2047 |
| 45866F-AH-7 | INTERCONTINENTAL EXCHANGE INC | .0 | | 1,2 | 1FE | 12,609,576 | 97.8860 | 12,431,522 | 12,700,000 | 12,610,614 | 0 | 1,038 | 0 | 0 | 4.250 | 4.292 | MS | 206,904 | 0 | 08/06/2018 | 09/21/2048 |
| 459200-AP-6 | INTERNATIONAL BUSINESS MACHINES CORPORAT | .0 | | 1 | 1FE | 54,730,800 | 126.8094 | 57,064,230 | 45,000,000 | 54,516,782 | 0 | (122,057) | 0 | 0 | 7.125 | 5.862 | JD | 267,188 | 1,603,125 | 04/01/2017 | 12/01/2096 |
| 459200-BB-6 | INTERNATIONAL BUSINESS MACHINES CORPORAT | .0 | | 1 | 1FE | 17,757,495 | 116.4410 | 16,365,783 | 14,055,000 | 17,440,470 | 0 | (183,940) | 0 | 0 | 5.875 | 3.651 | MN | 73,398 | 825,731 | 04/01/2017 | 11/29/2032 |
| 459200-HF-1 | INTERNATIONAL BUSINESS MACHINES CORP | .0 | | 1 | 1FE | 11,705,275 | 89.8472 | 10,512,122 | 11,700,000 | 11,705,700 | 0 | (144) | 0 | 0 | 4.000 | 3.997 | JD | 14,300 | 468,000 | 09/13/2017 | 06/20/2042 |
| 459200-JR-3 | INTERNATIONAL BUSINESS MACHINES CORP | .C | | 1 | 1FE | 994,690 | 95.8016 | 958,016 | 1,000,000 | 995,582 | 0 | 469 | 0 | 0 | 3.300 | 3.363 | JJ | 14,117 | 33,000 | 01/24/2017 | 01/27/2027 |
| 459506-AL-5 | INTERNATIONAL FLAVORS & FRAGRANCES INC | .C | | 1,2 | 2FE | 500,610 | 99.6041 | 498,021 | 500,000 | 500,608 | 0 | (2) | 0 | 0 | 5.000 | 4.992 | MS | 6,597 | 0 | 09/26/2018 | 09/26/2048 |
| 461070-AC-8 | INTERSTATE POWER AND LIGHT COMPANY | .0 | | 1 | 1FE | 1,655,251 | 125.3802 | 1,629,943 | 1,300,000 | 1,628,073 | 0 | (15,805) | 0 | 0 | 6.450 | 4.149 | AO | 17,702 | 83,850 | 04/01/2017 | 10/15/2033 |
| 46611J-AB-8 | JBG / ROCKVILLE NCI CAMPUS L L C | | | | 1FE | 925,000 | 116.3366 | 1,076,114 | 925,000 | 925,000 | 0 | 0 | 0 | 0 | 6.100 | 6.101 | MON | 2,508 | 56,425 | 08/27/2010 | 07/15/2033 |
| 46625H-HF-0 | JPMORGAN CHASE & CO | .0 | | | 1FE | 25,832,280 | 121.6056 | 24,321,120 | 20,000,000 | 25,523,931 | 0 | (180,063) | 0 | 0 | 6.400 | 4.287 | MN | 163,556 | 1,280,000 | 04/01/2017 | 05/15/2038 |
| 46625H-JB-7 | JPMORGAN CHASE & CO | .0 | | | 1FE | 15,379,840 | 112.6620 | 14,920,955 | 13,244,000 | 15,344,050 | 0 | (24,862) | 0 | 0 | 5.600 | 4.475 | JJ | 341,990 | 181,664 | 09/27/2018 | 07/15/2041 |
| 46625H-JD-3 | JPMORGAN CHASE & CO | .C | | | 1FE | 2,159,540 | 103.0386 | 2,060,772 | 2,000,000 | 2,066,822 | 0 | (20,394) | 0 | 0 | 4.500 | 3.343 | JJ | 39,250 | 90,000 | 02/25/2014 | 01/24/2022 |
| 46625H-JZ-4 | JPMORGAN CHASE & CO | .C | | | 1FE | 500,745 | 97.5681 | 487,841 | 500,000 | 500,539 | 0 | (56) | 0 | 0 | 4.125 | 4.109 | JD | 917 | 20,625 | 12/11/2014 | 12/15/2026 |
| 46647P-AL-0 | JPMORGAN CHASE & CO | .C | | 1,2,5 | 1FE | 500,000 | 88.5162 | 442,581 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.964 | 3.964 | MN | 2,533 | 20,095 | 11/03/2017 | 11/15/2048 |
| 46849L-TC-5 | JACKSON NATIONAL LIFE GLOBAL FUNDING | .C | C | | 1FE | 499,030 | 100.5334 | 502,667 | 500,000 | 499,098 | 0 | 68 | 0 | 0 | 3.875 | 3.907 | JD | 1,076 | 9,688 | 06/06/2018 | 06/11/2025 |
| 468502-AA-7 | JACKSON NATIONAL LIFE INSURANCE COMPANY | | C | | 1FE | 2,140,620 | 126.4203 | 2,510,707 | 1,986,000 | 2,090,405 | 0 | (6,287) | 0 | 0 | 8.150 | 7.265 | MS | 47,658 | 149,634 | 01/29/2014 | 03/15/2027 |
| 468502-AA-7 | JACKSON NATIONAL LIFE INSURANCE COMPANY | .C | C | | 1FE | 2,629,036 | 126.4203 | 2,528,406 | 2,000,000 | 2,536,569 | 0 | (53,680) | 0 | 0 | 8.150 | 4.242 | MS | 47,994 | 163,000 | 04/01/2017 | 03/15/2027 |
| 468502-AA-7 | JACKSON NATIONAL LIFE INSURANCE COMPANY | .0 | C | | 1FE | 3,463,630 | 126.4203 | 3,375,422 | 2,670,000 | 3,366,906 | 0 | (57,938) | 0 | 0 | 8.150 | 4.333 | MS | 64,073 | 163,000 | 09/27/2018 | 03/15/2027 |
| 47102X-AJ-4 | JANUS CAPITAL GROUP INC | | | 1,2 | 2FE | 1,980,500 | 98.1383 | 1,962,766 | 2,000,000 | 1,985,924 | 0 | 1,765 | 0 | 0 | 4.875 | 5.002 | FA | 40,625 | 97,500 | 07/28/2015 | 08/01/2025 |
| 47102X-AJ-4 | JANUS CAPITAL GROUP INC | .C | | 1,2 | 2FE | 247,563 | 98.1383 | 245,346 | 250,000 | 248,240 | 0 | 221 | 0 | 0 | 4.875 | 5.002 | FA | 5,078 | 12,188 | 07/28/2015 | 08/01/2025 |
| 472319-AF-9 | JEFFERIES GROUP INC | .C | | 1 | 2FE | 137,088 | 102.6156 | 133,400 | 130,000 | 130,542 | 0 | (952) | 0 | 0 | 8.500 | 7.693 | JJ | 5,095 | 11,050 | 09/22/2009 | 07/15/2019 |
| 472319-AH-5 | JEFFERIES GROUP INC | .C | | 1 | 2FE | 193,056 | 106.4135 | 207,506 | 195,000 | 194,463 | 0 | 210 | 0 | 0 | 6.875 | 7.008 | AO | 2,830 | 13,406 | 06/23/2010 | 04/15/2021 |
| 476556-DA-0 | JERSEY CENTRAL POWER & LIGHT CO | | | 1 | 2FE | 998,730 | 100.3052 | 1,003,052 | 1,000,000 | 999,987 | 0 | 151 | 0 | 0 | 7.350 | 7.366 | FA | 30,625 | 73,500 | 01/22/2009 | 02/01/2019 |
| 478111-AC-1 | JOHNS HOPKINS HEALTH SYSTEM CORP | .C | | 1 | 1FE | 95,602 | 96.5705 | 96,571 | 100,000 | 95,775 | 0 | 83 | 0 | 0 | 3.837 | 4.095 | MN | 490 | 3,837 | 11/14/2016 | 05/15/2046 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 478111-AC-1 | JOHNS HOPKINS HEALTH SYSTEM CORP | 0 | | 1 | 1FE | 11,617,190 | 96.5705 | 10,974,272 | 11,364,000 | 11,610,746 | 0 | (5,133) | 0 | 0 | 3.837 | 3.710 | MN | 55,716 | 436,037 | 08/17/2017 | 05/15/2046 |
| 478115-AD-0 | JOHNS HOPKINS UNIVERSITY | 0 | | 1 | 1FE | 14,365,373 | 94.7839 | 13,350,312 | 14,085,000 | 14,357,660 | 0 | (6,036) | 0 | 0 | 3.753 | 3.639 | JJ | 264,305 | 528,610 | 10/02/2017 | 07/01/2045 |
| 478160-AT-1 | JOHNSON & JOHNSON | 0 | | 1 | 1FE | 34,327,713 | 124.1430 | 32,622,298 | 26,278,000 | 33,880,514 | 0 | (260,024) | 0 | 0 | 5.850 | 3.748 | JJ | 708,849 | 1,537,263 | 04/01/2017 | 07/15/2038 |
| 478160-AV-6 | JOHNSON & JOHNSON | 0 | | 1 | 1FE | 27,081,906 | 107.8722 | 26,401,721 | 24,475,000 | 26,957,789 | 0 | (72,714) | 0 | 0 | 4.500 | 3.808 | MS | 367,125 | 1,101,375 | 04/01/2017 | 09/01/2040 |
| 478160-BV-5 | JOHNSON & JOHNSON | 0 | | 1,2 | 1FE | 58,683,420 | 94.9807 | 56,988,420 | 60,000,000 | 58,731,952 | 0 | 26,209 | 0 | 0 | 3.700 | 3.826 | MS | 740,000 | 2,220,000 | 04/01/2017 | 03/01/2046 |
| 478165-AB-9 | SC JOHNSON & SON INC | 0 | | | 1FE | 3,767,358 | 120.4717 | 3,614,151 | 3,000,000 | 3,664,501 | 0 | (59,774) | 0 | 0 | 6.750 | 3.848 | FA | 76,500 | 202,500 | 04/01/2017 | 02/15/2028 |
| 478165-AF-0 | S C JOHNSON & SON INC | 0 | | | 1FE | 5,572,995 | 119.3587 | 5,669,538 | 4,750,000 | 5,562,111 | 0 | (10,883) | 0 | 0 | 5.750 | 4.139 | FA | 103,181 | 0 | 09/27/2018 | 02/15/2033 |
| 478375-AJ-7 | JOHNSON CONTROLS INTERNATIONAL PLC | 0 | C | 1 | 2FE | 21,305,317 | 102.3447 | 20,571,285 | 20,100,000 | 21,298,252 | 0 | (7,064) | 0 | 0 | 5.700 | 5.242 | MS | 381,900 | 0 | 09/27/2018 | 03/01/2041 |
| 478375-AM-0 | JOHNSON CONTROLS INTERNATIONAL PLC | 0 | C | | 2FE | 22,750,918 | 118.0962 | 20,678,645 | 17,510,000 | 22,601,097 | 0 | (88,639) | 0 | 0 | 6.950 | 4.978 | JD | 101,412 | 1,216,945 | 04/01/2017 | 12/01/2045 |
| 478375-AR-9 | JOHNSON CONTROLS INTERNATIONAL PLC | C | C | 1,2 | 2FE | 2,034,520 | 98.0709 | 1,961,418 | 2,000,000 | 2,027,726 | 0 | (3,478) | 0 | 0 | 3.900 | 3.670 | FA | 29,683 | 78,000 | 12/28/2016 | 02/14/2026 |
| 478375-AU-2 | JOHNSON CONTROLS INTERNATIONAL PLC | 0 | C | 1,2 | 2FE | 6,597,247 | 92.5199 | 6,013,794 | 6,500,000 | 6,594,865 | 0 | (1,734) | 0 | 0 | 4.500 | 4.408 | FA | 110,500 | 292,500 | 04/01/2017 | 02/15/2047 |
| 480200-AA-5 | JONES LANG LASALLE INC | C | | 1,2 | 2FE | 246,833 | 101.0140 | 252,535 | 250,000 | 248,447 | 0 | 359 | 0 | 0 | 4.400 | 4.577 | MN | 1,406 | 11,000 | 02/21/2014 | 11/15/2022 |
| 48121@-AA-9 | JRD HOLDINGS LLC | 0 | C | | 2PL | 2,921,407 | 100.0309 | 2,858,026 | 2,857,143 | 2,900,617 | 0 | (12,107) | 0 | 0 | 4.040 | 3.551 | AO | 19,559 | 129,857 | 04/01/2017 | 04/30/2022 |
| 48203R-AJ-3 | JUNIPER NETWORKS INC | C | | 1,2 | 2FE | 249,708 | 99.7500 | 249,375 | 250,000 | 249,792 | 0 | 27 | 0 | 0 | 4.350 | 4.365 | JD | 483 | 10,875 | 02/25/2015 | 06/15/2025 |
| 48305Q-AD-5 | KAISER FOUNDATION HOSPITALS | C | | 1,2 | 1FE | 257,327 | 98.7670 | 246,918 | 250,000 | 257,119 | 0 | (138) | 0 | 0 | 4.150 | 3.980 | MN | 1,729 | 10,375 | 06/01/2017 | 05/01/2047 |
| 48305Q-AD-5 | KAISER FOUNDATION HOSPITALS | 0 | | 1,2 | 1FE | 24,337,628 | 98.7670 | 22,592,951 | 22,875,000 | 24,299,813 | 0 | (28,505) | 0 | 0 | 4.150 | 3.786 | MN | 158,219 | 949,313 | 08/15/2017 | 05/01/2047 |
| 485134-BH-2 | KANSAS CITY POWER & LIGHT CO | 0 | | 1 | 2FE | 8,457,491 | 119.7135 | 8,379,945 | 7,000,000 | 8,365,724 | 0 | (53,670) | 0 | 0 | 6.050 | 4.400 | MN | 54,114 | 423,500 | 04/01/2017 | 11/15/2035 |
| 485134-BL-3 | KANSAS CITY POWER & LIGHT CO | | | 1 | 1FE | 626,279 | 101.0249 | 606,149 | 600,000 | 600,896 | 0 | (1,442) | 0 | 0 | 7.150 | 6.528 | AO | 10,725 | 21,450 | 09/25/2009 | 04/01/2019 |
| 485260-BJ-1 | KANSAS GAS AND ELECTRIC CO | 0 | | 1 | 1FE | 17,212,443 | 125.7982 | 17,297,253 | 13,750,000 | 17,183,578 | 0 | (28,864) | 0 | 0 | 6.530 | 4.550 | JD | 39,906 | 448,938 | 09/27/2018 | 12/15/2037 |
| 487312-AA-8 | KEENAN FT DETRICK ENERGY LLC | | | 1 | 1FE | 967,806 | 109.4688 | 1,214,717 | 1,109,647 | 1,005,508 | 0 | 5,289 | 0 | 0 | 6.093 | 7.720 | MN | 8,639 | 69,015 | 10/13/2009 | 05/15/2033 |
| 487312-AB-6 | KEENAN FT DETRICK ENERGY LLC | | | 1 | 1FE | 839,105 | 117.0178 | 981,903 | 839,105 | 839,105 | 0 | 0 | 0 | 0 | 7.750 | 7.746 | MN | 8,309 | 66,080 | 02/03/2009 | 05/15/2033 |
| 487836-BQ-0 | KELLOGG CO | 0 | | 1 | 2FE | 15,622,755 | 92.7639 | 14,192,877 | 15,300,000 | 15,612,848 | 0 | (7,349) | 0 | 0 | 4.500 | 4.369 | AO | 172,125 | 643,500 | 09/27/2018 | 04/01/2046 |
| 491674-BG-1 | KENTUCKY UTILITIES CO | 0 | | 1,2 | 1FE | 13,919,928 | 112.2451 | 13,469,412 | 12,000,000 | 13,829,206 | 0 | (53,170) | 0 | 0 | 5.125 | 4.051 | MN | 102,500 | 615,000 | 04/01/2017 | 11/01/2040 |
| 49337W-AC-4 | KEYSPAN CORPORATION | 0 | C | 1 | 2FE | 6,650,895 | 130.7558 | 6,537,790 | 5,000,000 | 6,492,842 | 0 | (92,172) | 0 | 0 | 8.000 | 4.691 | MN | 51,111 | 400,000 | 04/01/2017 | 11/15/2030 |
| 49338C-AA-1 | KEYSPAN GAS EAST CORP | 0 | C | 1 | 1FE | 4,777,208 | 119.1328 | 4,765,312 | 4,000,000 | 4,771,842 | 0 | (5,366) | 0 | 0 | 5.819 | 4.444 | AO | 58,190 | 116,380 | 09/27/2018 | 04/01/2041 |
| 494550-AL-0 | KINDER MORGAN ENERGY PARTNERS, L.P. | 0 | | 1 | 2FE | 7,546,240 | 120.7148 | 7,381,710 | 6,115,000 | 7,526,697 | 0 | (19,543) | 0 | 0 | 7.750 | 5.297 | MS | 139,541 | 0 | 09/27/2018 | 03/15/2032 |
| 494550-AQ-9 | KINDER MORGAN ENERGY PARTNERS, L.P. | 0 | | 1 | 2FE | 4,716,220 | 115.5856 | 4,623,424 | 4,000,000 | 4,708,221 | 0 | (7,999) | 0 | 0 | 7.300 | 5.519 | FA | 110,311 | 0 | 09/27/2018 | 08/15/2033 |
| 494550-AT-3 | KINDER MORGAN ENERGY PARTNERS, L.P. | | | 1 | 2FE | 1,642,260 | 102.2322 | 1,533,483 | 1,500,000 | 1,637,703 | 0 | (2,280) | 0 | 0 | 5.800 | 4.968 | MS | 25,617 | 43,500 | 02/15/2018 | 03/15/2035 |
| 494550-BV-7 | KINDER MORGAN ENERGY PARTNERS LP | C | | 1,2 | 2FE | 998,320 | 99.4009 | 994,009 | 1,000,000 | 998,953 | 0 | 160 | 0 | 0 | 4.250 | 4.271 | MS | 14,167 | 42,500 | 09/08/2014 | 09/01/2024 |
| 49549*-AA-3 | KJ FDG SEC TL | | | 9 | 1PL | 7,600,000 | 101.2804 | 7,697,310 | 7,600,000 | 7,600,000 | 0 | 0 | 0 | 0 | 4.800 | 4.800 | JD | 30,400 | 98,265 | 07/20/2018 | 12/01/2049 |
| 49549*-AA-3 | KJ FDG SEC TL | 0 | | 9 | 1PL | 51,997,813 | 101.2804 | 52,665,808 | 52,000,000 | 51,997,820 | 0 | 7 | 0 | 0 | 4.800 | 4.800 | JD | 208,000 | 672,338 | 07/19/2018 | 12/01/2049 |
| 50075N-AT-1 | MONDELEZ INTERNATIONAL INC | 0 | | | 2FE | 19,034,001 | 119.7800 | 19,007,839 | 15,868,959 | 19,003,941 | 0 | (27,059) | 0 | 0 | 6.875 | 5.226 | FA | 454,580 | 39,735 | 09/27/2018 | 02/01/2038 |
| 50075N-AW-4 | MONDELEZ INTERNATIONAL INC | 0 | | | 2FE | 4,729,072 | 118.2853 | 4,731,412 | 4,000,000 | 4,724,127 | 0 | (4,945) | 0 | 0 | 6.875 | 5.388 | JJ | 118,403 | 0 | 09/27/2018 | 01/26/2039 |
| 50076Q-AE-6 | KRAFT FOODS GROUP INC | | | | 2FE | 2,162,290 | 89.4273 | 1,788,546 | 2,000,000 | 2,149,222 | 0 | (1,432) | 0 | 0 | 5.000 | 4.482 | JD | 7,500 | 50,000 | 01/09/2015 | 06/04/2042 |
| 50076Q-AE-6 | KRAFT FOODS GROUP INC | 0 | | | 2FE | 7,546,293 | 89.4273 | 7,064,757 | 7,900,000 | 7,548,893 | 0 | 2,600 | 0 | 0 | 5.000 | 5.335 | JD | 29,625 | 197,500 | 09/27/2018 | 06/04/2042 |
| 50076Q-AR-7 | KRAFT FOODS GROUP INC | 0 | | | 2FE | 24,949,920 | 111.5734 | 22,314,680 | 20,000,000 | 24,721,270 | 0 | (134,325) | 0 | 0 | 6.875 | 4.998 | JJ | 592,014 | 1,375,000 | 04/01/2017 | 01/26/2039 |
| 501044-CN-9 | THE KROGER CO | 0 | | 1,2 | 2FE | 2,253,577 | 101.6060 | 2,235,332 | 2,200,000 | 2,253,370 | 0 | (207) | 0 | 0 | 5.400 | 5.209 | JJ | 54,780 | 0 | 09/27/2018 | 07/15/2040 |
| 50540R-AS-1 | LABORATORY CORPORATION OF AMERICA HOLDIN | 0 | | 1,2 | 2FE | 3,187,650 | 93.0945 | 2,792,835 | 3,000,000 | 3,182,213 | 0 | (3,850) | 0 | 0 | 4.700 | 4.306 | FA | 58,750 | 141,000 | 07/21/2017 | 02/01/2045 |
| 514666-AN-6 | LAND O LAKES INC | | | | 3FE | 753,063 | 97.5000 | 731,250 | 750,000 | 753,064 | 0 | 1 | 0 | 0 | 7.000 | 6.968 | MJSD | 2,333 | 12,688 | 10/04/2018 | 12/29/2049 |
| 524671-AA-2 | LEGRAND S.A. | C | C | | 1FE | 1,834,256 | 123.3808 | 1,727,331 | 1,400,000 | 1,669,313 | 0 | (36,990) | 0 | 0 | 8.500 | 4.832 | FA | 44,956 | 119,000 | 02/14/2014 | 02/15/2025 |
| 525015-AA-1 | LEHIGH UNIVERSITY | | | 1 | 1FE | 889,600 | 91.5740 | 915,740 | 1,000,000 | 894,074 | 0 | 1,533 | 0 | 0 | 3.479 | 4.135 | MN | 4,445 | 26,093 | 11/17/2016 | 11/15/2046 |
| 527288-BE-3 | LEUCADIA NATIONAL CORP | 0 | | 1,2 | 2FE | 3,194,928 | 101.8977 | 3,056,931 | 3,000,000 | 3,141,086 | 0 | (31,325) | 0 | 0 | 5.500 | 4.224 | AO | 33,458 | 165,000 | 04/01/2017 | 10/18/2023 |
| 53079E-AG-9 | LIBERTY MUTUAL GROUP INC | 0 | | 1 | 2FE | 7,067,156 | 116.5137 | 7,049,079 | 6,050,000 | 7,056,498 | 0 | (10,658) | 0 | 0 | 6.500 | 4.990 | MS | 115,790 | 0 | 09/27/2018 | 03/15/2035 |
| 53079E-BF-0 | LIBERTY MUTUAL GROUP INC | 0 | | 1 | 2FE | 7,886,542 | 97.1044 | 7,622,695 | 7,850,000 | 7,886,717 | 0 | 175 | 0 | 0 | 4.850 | 4.818 | FA | 158,635 | 0 | 09/27/2018 | 08/01/2044 |
| 53117C-AS-1 | LIBERTY PROPERTY LP | | | 1,2 | 2FE | 3,962,658 | 93.3785 | 3,968,586 | 4,250,000 | 3,982,421 | 0 | 19,764 | 0 | 0 | 3.250 | 4.211 | AO | 34,531 | 69,063 | 04/25/2018 | 10/01/2026 |
| 532457-BA-5 | ELI LILLY AND CO | 0 | | 1 | 1FE | 6,056,410 | 117.8362 | 5,891,810 | 5,000,000 | 5,993,668 | 0 | (36,526) | 0 | 0 | 5.550 | 4.002 | MS | 81,708 | 277,500 | 04/01/2017 | 03/15/2037 |
| 534187-AR-0 | LINCOLN NATIONAL CORP | 0 | | 1 | 2FE | 11,486,033 | 115.4037 | 11,621,153 | 10,070,000 | 11,472,573 | 0 | (13,461) | 0 | 0 | 6.150 | 4.941 | AO | 144,505 | 309,653 | 09/27/2018 | 04/07/2036 |
| 534187-AW-9 | LINCOLN NATIONAL CORP | | | 1 | 2FE | 4,579,080 | 118.0777 | 4,723,108 | 4,000,000 | 4,533,751 | 0 | (16,517) | 0 | 0 | 6.300 | 5.180 | AO | 57,400 | 252,000 | 02/08/2016 | 10/09/2037 |
| 534187-AW-9 | LINCOLN NATIONAL CORP | 0 | | 1 | 2FE | 11,171,297 | 118.0777 | 11,217,382 | 9,500,000 | 11,157,180 | 0 | (14,117) | 0 | 0 | 6.300 | 4.871 | AO | 136,325 | 299,250 | 09/27/2018 | 10/09/2037 |
| 534187-AY-5 | LINCOLN NATIONAL CORP | | | 1 | 2FE | 1,367,959 | 103.2150 | 1,414,046 | 1,370,000 | 1,369,775 | 0 | 188 | 0 | 0 | 6.250 | 6.265 | FA | 32,347 | 85,625 | 12/08/2009 | 02/15/2020 |
| 534187-AY-5 | LINCOLN NATIONAL CORP | C | | 1 | 2FE | 249,628 | 103.2150 | 258,038 | 250,000 | 249,959 | 0 | 34 | 0 | 0 | 6.250 | 6.265 | FA | 5,903 | 15,625 | 12/08/2009 | 02/15/2020 |
| 534187-BA-6 | LINCOLN NATIONAL CORP | 0 | | 1 | 2FE | 2,911,466 | 125.7417 | 2,703,447 | 2,150,000 | 2,883,216 | 0 | (19,963) | 0 | 0 | 7.000 | 4.504 | JD | 6,689 | 150,500 | 07/20/2017 | 06/15/2040 |
| 539439-AM-1 | LLOYDS BANKING GROUP PLC | 0 | C | | 2FE | 25,579,725 | 94.6703 | 23,842,715 | 25,185,000 | 25,513,330 | 0 | (39,722) | 0 | 0 | 4.582 | 4.362 | JD | 67,315 | 1,153,977 | 04/01/2017 | 12/10/2025 |
| 539439-AU-3 | LLOYDS BANKING GROUP PLC | | C | 2 | 3FE | 800,000 | 96.5200 | 772,160 | 800,000 | 800,000 | 0 | 0 | 0 | 0 | 7.500 | 7.500 | JD | 667 | 12,833 | 10/02/2018 | 12/27/2066 |
| 53944Y-AA-1 | LLOYDS BANKING GROUP PLC | C | C | | 2FE | 248,588 | 96.5625 | 241,406 | 250,000 | 249,099 | 0 | 132 | 0 | 0 | 4.500 | 4.571 | MN | 1,781 | 11,250 | 10/29/2014 | 11/04/2024 |
| 539830-BB-4 | LOCKHEED MARTIN CORP | | | 1 | 2FE | 1,029,540 | 95.4186 | 954,186 | 1,000,000 | 1,028,678 | 0 | (715) | 0 | 0 | 4.070 | 3.885 | JD | 1,809 | 40,700 | 09/19/2017 | 12/15/2042 |
| 539830-BB-4 | LOCKHEED MARTIN CORP | 0 | | 1 | 2FE | 19,487,184 | 95.4186 | 17,747,860 | 18,600,000 | 19,456,928 | 0 | (21,707) | 0 | 0 | 4.070 | 3.776 | JD | 33,645 | 757,020 | 07/21/2017 | 12/15/2042 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 539830-BK-4 | LOCKHEED MARTIN CORP | | | 1,2 | 2FE | 981,240 | 103.1828 | 1,031,828 | 1,000,000 | 983,121 | 0 | 405 | 0 | 0 | 4.500 | 4.643 | MN | 5,750 | 28,125 | 11/16/2015 | 05/15/2036 |
| 539830-BK-4 | LOCKHEED MARTIN CORP | 0 | | 1,2 | 2FE | 7,083,753 | 103.1828 | 6,882,293 | 6,670,000 | 7,057,049 | 0 | (15,777) | 0 | 0 | 4.500 | 4.023 | MN | 38,353 | 300,150 | 04/01/2017 | 05/15/2036 |
| 540424-AP-3 | LOEWS CORP | 0 | | 1 | 1FE | 2,286,471 | 114.2664 | 2,171,062 | 1,900,000 | 2,260,467 | 0 | (15,217) | 0 | 0 | 6.000 | 4.348 | FA | 47,500 | 114,000 | 04/01/2017 | 02/01/2035 |
| 546268-AG-8 | LOUISIANA LAND AND EXPLORATION COMPANY ( | | | | 1FE | 727,790 | 117.0930 | 639,328 | 546,000 | 635,793 | 0 | (16,279) | 0 | 0 | 7.650 | 3.937 | JD | 3,481 | 53,153 | 09/28/2012 | 12/01/2023 |
| 548661-AH-0 | LOWE'S COMPANIES, INC. | 0 | | | 2FE | 6,551,590 | 116.4199 | 5,820,995 | 5,000,000 | 6,339,262 | 0 | (123,120) | 0 | 0 | 6.875 | 3.430 | FA | 129,861 | 343,750 | 04/01/2017 | 02/15/2028 |
| 548661-CJ-4 | LOWE'S COMPANIES INC | 0 | | 1 | 2FE | 5,918,540 | 104.7401 | 5,237,005 | 5,000,000 | 5,858,396 | 0 | (35,047) | 0 | 0 | 5.500 | 4.078 | AO | 58,056 | 275,000 | 04/01/2017 | 10/15/2035 |
| 548661-CL-9 | LOWE'S COMPANIES INC | 0 | | 1 | 2FE | 1,757,159 | 112.8380 | 1,692,570 | 1,500,000 | 1,754,699 | 0 | (2,460) | 0 | 0 | 5.800 | 4.412 | AO | 18,367 | 43,500 | 09/27/2018 | 10/15/2036 |
| 549271-AF-1 | LUBRIZOL CORPORATION (THE) | 0 | | 1 | 1FE | 10,000,296 | 126.9215 | 9,963,338 | 7,850,000 | 9,975,024 | 0 | (25,271) | 0 | 0 | 6.500 | 4.142 | AO | 127,563 | 255,125 | 09/27/2018 | 10/01/2034 |
| 552953-CA-7 | MGM RESORTS INTERNATIONAL | 0 | | 1 | 3FE | 1,106,250 | 102.5000 | 1,025,000 | 1,000,000 | 1,069,109 | 0 | (21,582) | 0 | 0 | 6.625 | 4.116 | JD | 2,944 | 66,250 | 04/01/2017 | 12/15/2021 |
| 55336V-AA-8 | MPLX LP | C | | 1,2 | 2FE | 996,400 | 97.1202 | 971,202 | 1,000,000 | 997,632 | 0 | 335 | 0 | 0 | 4.000 | 4.044 | FA | 15,111 | 40,000 | 02/09/2015 | 02/15/2025 |
| 55608J-AB-4 | MACQUARIE GROUP LTD | | C | | 2FE | 398,264 | 102.5889 | 410,356 | 400,000 | 399,857 | 0 | 218 | 0 | 0 | 7.625 | 7.685 | FA | 11,692 | 30,500 | 08/06/2009 | 08/13/2019 |
| 55608J-AC-2 | MACQUARIE GROUP LTD | | C | | 2FE | 164,080 | 102.6528 | 167,324 | 163,000 | 163,150 | 0 | (136) | 0 | 0 | 6.000 | 5.907 | JJ | 4,537 | 9,780 | 05/11/2010 | 01/14/2020 |
| 55608J-AC-2 | MACQUARIE GROUP LTD | C | C | | 2FE | 258,769 | 102.6528 | 268,950 | 262,000 | 261,567 | 0 | 393 | 0 | 0 | 6.000 | 6.167 | JJ | 7,292 | 15,720 | 03/22/2010 | 01/14/2020 |
| 55608J-AE-8 | MACQUARIE GROUP LTD | C | C | | 2FE | 146,232 | 105.0041 | 154,356 | 147,000 | 146,804 | 0 | 88 | 0 | 0 | 6.250 | 6.321 | JJ | 4,262 | 9,188 | 01/11/2011 | 01/14/2021 |
| 55608J-AN-8 | MACQUARIE GROUP LTD | 0 | C | 2,5 | 1FE | 6,600,000 | 97.8769 | 6,459,875 | 6,600,000 | 6,600,000 | 0 | 0 | 0 | 0 | 4.654 | 4.654 | MS | 80,204 | 153,582 | 03/19/2018 | 03/27/2029 |
| 55608J-AP-3 | MACQUARIE GROUP LTD | 0 | C | 2,5 | 1FE | 19,500,000 | 98.5426 | 19,215,807 | 19,500,000 | 19,500,000 | 0 | 0 | 0 | 0 | 5.033 | 5.034 | JJ | 207,192 | 0 | 10/04/2018 | 01/15/2030 |
| 55616*-AA-8 | CTL - MACYS (MOONACHIE NJ) | | | | 2 | 1,212,036 | 102.1990 | 1,238,689 | 1,212,036 | 1,212,036 | 0 | 0 | 0 | 0 | 6.020 | 6.020 | MON | 3,243 | 73,081 | 10/27/2011 | 03/15/2037 |
| 55616*-AA-8 | CTL - MACYS (MOONACHIE NJ) | C | | | 2 | 93,234 | 102.1990 | 95,284 | 93,234 | 93,234 | 0 | 0 | 0 | 0 | 6.020 | 6.020 | MON | 249 | 5,622 | 10/27/2011 | 03/15/2037 |
| 559080-AC-0 | MAGELLAN MIDSTREAM PARTNERS LP | 0 | | 1 | 2FE | 22,788,958 | 115.9158 | 22,603,581 | 19,500,000 | 22,640,701 | 0 | (89,270) | 0 | 0 | 6.400 | 5.043 | MN | 208,000 | 1,120,000 | 09/27/2018 | 05/01/2037 |
| 559080-AK-2 | MAGELLAN MIDSTREAM PARTNERS LP | C | | 1,2 | 2FE | 249,688 | 104.5281 | 261,320 | 250,000 | 249,788 | 0 | 24 | 0 | 0 | 5.000 | 5.014 | MS | 4,167 | 12,500 | 02/22/2016 | 03/01/2026 |
| 559080-AM-8 | MAGELLAN MIDSTREAM PARTNERS LP | 0 | | 1,2 | 2FE | 5,957,436 | 88.9191 | 5,335,146 | 6,000,000 | 5,958,356 | 0 | 741 | 0 | 0 | 4.200 | 4.242 | AO | 61,600 | 252,000 | 10/10/2017 | 10/03/2047 |
| 56081#-AS-9 | MAJOR LEAGUE BASEBALL TRUST | 0 | | | 1PL | 7,280,140 | 100.8715 | 7,061,005 | 7,000,000 | 7,212,830 | 0 | (38,981) | 0 | 0 | 4.040 | 3.366 | JD | 16,497 | 282,800 | 04/01/2017 | 12/10/2023 |
| 56081#-BP-4 | MAJOR LEAGUE BASEBALL TRUST | 0 | | | 1FE | 1,200,000 | 95.8714 | 1,150,457 | 1,200,000 | 1,200,000 | 0 | 0 | 0 | 0 | 4.010 | 4.008 | JD | 2,807 | 24,060 | 02/15/2018 | 12/10/2038 |
| 56585A-AM-4 | MARATHON PETROLEUM CORP | | | 1,2 | 2FE | 964,420 | 98.7302 | 987,302 | 1,000,000 | 965,864 | 0 | 491 | 0 | 0 | 5.850 | 6.110 | JD | 2,600 | 58,500 | 12/21/2015 | 12/15/2045 |
| 570535-AG-9 | MARKEL CORPORATION | | | | 2FE | 5,360,721 | 124.4103 | 5,163,027 | 4,150,000 | 5,235,437 | 0 | (45,264) | 0 | 0 | 7.350 | 4.929 | FA | 115,232 | 305,025 | 02/08/2016 | 08/15/2034 |
| 570535-AG-9 | MARKEL CORPORATION | 0 | | | 2FE | 26,109,486 | 124.4103 | 25,815,137 | 20,750,000 | 25,896,146 | 0 | (136,175) | 0 | 0 | 7.350 | 5.037 | FA | 576,158 | 735,000 | 09/27/2018 | 08/15/2034 |
| 570535-AS-3 | MARKEL CORP | 0 | | 1,2 | 2FE | 7,453,725 | 86.8172 | 6,511,290 | 7,500,000 | 7,454,622 | 0 | 773 | 0 | 0 | 4.300 | 4.337 | MN | 53,750 | 321,604 | 10/30/2017 | 11/01/2047 |
| 57169*-AM-9 | MARS INC | 0 | | | 1 | 11,789,631 | 112.9162 | 11,856,201 | 10,500,000 | 11,727,937 | 0 | (61,694) | 0 | 0 | 6.720 | 3.997 | AO | 166,600 | 352,800 | 09/27/2018 | 10/06/2023 |
| 571748-AK-8 | MARSH & MCLENNAN COMPANIES, INC. | 0 | | | 1FE | 18,910,865 | 116.8385 | 19,132,304 | 16,375,000 | 18,879,917 | 0 | (30,948) | 0 | 0 | 5.875 | 4.439 | FA | 400,846 | 0 | 09/27/2018 | 08/01/2033 |
| 571748-BC-5 | MARSH & MCLENNAN COMPANIES INC | 0 | | 1,2 | 1FE | 5,062,041 | 93.2553 | 4,382,999 | 4,700,000 | 5,052,091 | 0 | (7,011) | 0 | 0 | 4.350 | 3.904 | JJ | 85,755 | 204,450 | 07/20/2017 | 01/30/2047 |
| 573284-AJ-5 | MARTIN MARIETTA MATERIALS INC | 0 | | 1 | 2FE | 17,094,210 | 111.3352 | 16,700,280 | 15,000,000 | 16,986,024 | 0 | (64,105) | 0 | 0 | 6.250 | 5.127 | MN | 156,250 | 937,500 | 04/01/2017 | 05/01/2037 |
| 573284-AU-0 | MARTIN MARIETTA MATERIALS INC | 0 | | 1,2 | 2FE | 11,955,510 | 81.8511 | 11,459,154 | 14,000,000 | 11,964,419 | 0 | 8,909 | 0 | 0 | 4.250 | 5.230 | JD | 26,444 | 297,500 | 09/27/2018 | 12/15/2047 |
| 574599-BM-7 | MASCO CORP | 0 | | 1,2 | 2FE | 2,576,970 | 85.4060 | 2,562,180 | 3,000,000 | 2,578,793 | 0 | 1,823 | 0 | 0 | 4.500 | 5.481 | MN | 17,250 | 67,500 | 09/27/2018 | 05/15/2047 |
| 575634-AS-9 | MASSACHUSETTS ELECTRIC CO | 0 | C | 1 | 1FE | 15,477,982 | 119.0218 | 15,472,834 | 13,000,000 | 15,460,020 | 0 | (17,962) | 0 | 0 | 5.900 | 4.493 | MN | 98,006 | 383,500 | 09/27/2018 | 11/15/2039 |
| 575767-AG-3 | MASSACHUSETTS MUTUAL LIFE INSURANCE CO | | | | 1FE | 740,325 | 149.8935 | 1,124,201 | 750,000 | 741,403 | 0 | 144 | 0 | 0 | 8.875 | 8.999 | JD | 5,547 | 66,563 | 05/27/2009 | 06/01/2039 |
| 57636Q-AK-0 | MASTERCARD INC | 0 | | 1,2 | 1FE | 8,092,953 | 99.3131 | 8,044,361 | 8,100,000 | 8,093,059 | 0 | 106 | 0 | 0 | 3.950 | 3.955 | FA | 111,094 | 159,975 | 02/21/2018 | 02/26/2048 |
| 580135-BY-6 | MCDONALD'S CORPORATION | 0 | | 1 | 2FE | 13,115,025 | 115.0646 | 12,657,106 | 11,000,000 | 12,832,305 | 0 | (164,512) | 0 | 0 | 6.375 | 4.143 | JJ | 336,990 | 701,250 | 04/01/2017 | 01/08/2028 |
| 58013M-EC-4 | MCDONALDS CORPORATION | 0 | | 1 | 2FE | 622,323 | 116.8305 | 584,153 | 500,000 | 615,701 | 0 | (3,867) | 0 | 0 | 6.300 | 4.467 | AO | 6,650 | 31,500 | 04/01/2017 | 10/15/2037 |
| 58013M-EK-6 | MCDONALDS CORP | 0 | | 1 | 2FE | 2,647,218 | 102.4321 | 2,560,803 | 2,500,000 | 2,640,811 | 0 | (3,829) | 0 | 0 | 4.875 | 4.465 | JJ | 56,198 | 121,875 | 04/01/2017 | 07/15/2040 |
| 581557-AM-7 | MCKESSON CORP | 0 | | 1 | 2FE | 3,647,679 | 121.8160 | 3,654,480 | 3,000,000 | 3,630,858 | 0 | (16,821) | 0 | 0 | 7.650 | 4.538 | MS | 76,500 | 0 | 09/27/2018 | 03/01/2027 |
| 581557-BC-8 | MCKESSON CORP | 0 | | 1,2 | 2FE | 2,101,704 | 96.2415 | 1,828,589 | 1,900,000 | 2,095,812 | 0 | (4,444) | 0 | 0 | 4.883 | 4.208 | MS | 27,318 | 92,777 | 08/24/2017 | 03/15/2044 |
| 581559-AE-3 | MCKESSON CORP | 0 | | 1,2 | 2FE | 8,595,179 | 110.7188 | 8,580,707 | 7,750,000 | 8,584,130 | 0 | (8,284) | 0 | 0 | 6.000 | 5.168 | MS | 155,000 | 60,000 | 09/27/2018 | 03/01/2041 |
| 583491-AB-1 | MECCANICA HOLDINGS USA INC | 0 | C | 1 | 3FE | 17,025,000 | 105.0000 | 15,750,000 | 15,000,000 | 16,948,916 | 0 | (45,845) | 0 | 0 | 7.375 | 6.244 | JJ | 510,104 | 1,106,250 | 04/01/2017 | 07/15/2039 |
| 58501W-AX-9 | MEDIUM-TERM STRUCTURED ENHANCED RETURN T | 0 | | 9 | 1 | 30,855,000 | 108.6920 | 32,607,600 | 30,000,000 | 30,843,447 | 0 | (9,331) | 0 | 0 | 7.034 | 6.809 | AO | 527,550 | 2,110,200 | 04/01/2017 | 10/01/2047 |
| 585055-AQ-9 | MEDTRONIC INC | | C | 1 | 1FE | 293,987 | 126.9023 | 317,256 | 250,000 | 286,588 | 0 | (408) | 0 | 0 | 6.500 | 5.310 | MS | 4,785 | 8,125 | 09/25/2009 | 03/15/2039 |
| 585055-BS-4 | MEDTRONIC INC | | C | 1 | 1FE | 495,210 | 99.6049 | 498,025 | 500,000 | 496,906 | 0 | 202 | 0 | 0 | 3.500 | 3.612 | MS | 5,153 | 8,750 | 12/01/2014 | 03/15/2025 |
| 585055-BU-9 | MEDTRONIC INC | 0 | C | 1 | 1FE | 28,489,658 | 104.8442 | 26,840,115 | 25,600,000 | 28,403,653 | 0 | (60,655) | 0 | 0 | 4.625 | 3.949 | MS | 348,622 | 1,184,000 | 09/11/2017 | 03/15/2045 |
| 586054-AC-2 | MEMORIAL SLOAN-KETTERING CANCER CENTER | | | 1 | 1FE | 996,370 | 100.5252 | 1,005,252 | 1,000,000 | 996,509 | 0 | 46 | 0 | 0 | 4.200 | 4.219 | JJ | 21,000 | 0 | 02/04/2015 | 07/01/2055 |
| 589331-AQ-0 | MERCK & CO INC | 0 | | 1 | 1FE | 3,887,192 | 127.1223 | 3,940,791 | 3,100,000 | 3,847,836 | 0 | (22,929) | 0 | 0 | 5.850 | 4.099 | JD | 504 | 272,025 | 04/01/2017 | 06/30/2039 |
| 59022C-AB-9 | BANK OF AMERICA CORP | | | 1 | 2FE | 2,771,032 | 110.4495 | 3,203,036 | 2,900,000 | 2,823,450 | 0 | 7,398 | 0 | 0 | 6.220 | 6.664 | MS | 53,112 | 180,380 | 01/26/2010 | 09/15/2026 |
| 59156R-AJ-7 | METLIFE INC | 0 | | 1 | 1FE | 21,300,391 | 121.2311 | 21,436,083 | 17,682,000 | 21,259,860 | 0 | (40,532) | 0 | 0 | 6.375 | 4.539 | JD | 50,099 | 563,614 | 09/27/2018 | 06/15/2034 |
| 59156R-AM-0 | METLIFE INC | C | | 1 | 1FE | 1,200,069 | 112.6515 | 1,126,515 | 1,000,000 | 1,186,702 | 0 | (7,799) | 0 | 0 | 5.700 | 4.126 | JD | 2,533 | 57,000 | 04/01/2017 | 06/15/2035 |
| 59156R-AM-0 | METLIFE INC | 0 | | 1 | 1FE | 4,280,856 | 112.6515 | 4,196,268 | 3,725,000 | 4,275,153 | 0 | (5,703) | 0 | 0 | 5.700 | 4.427 | JD | 9,437 | 106,163 | 09/27/2018 | 06/15/2035 |
| 59156R-AP-3 | METLIFE INC | 0 | | 1,2,5 | 2FE | 9,542,160 | 101.5860 | 9,142,740 | 9,000,000 | 9,535,815 | 0 | (6,345) | 0 | 0 | 6.400 | 5.742 | JD | 25,600 | 288,000 | 09/27/2018 | 12/15/2066 |
| 59156R-AV-0 | METLIFE INC | | | 1,2,5 | 2FE | 4,099,595 | 146.0000 | 3,686,500 | 2,525,000 | 4,052,239 | 0 | (47,356) | 0 | 0 | 10.750 | 5.080 | FA | 113,099 | 166,625 | 10/01/2018 | 08/01/2069 |
| 59156R-BD-9 | METLIFE INC | 0 | | 1 | 1FE | 6,620,453 | 93.6305 | 6,366,874 | 6,800,000 | 6,628,052 | 0 | 4,139 | 0 | 0 | 4.125 | 4.296 | FA | 107,525 | 280,500 | 04/01/2017 | 08/13/2042 |
| 59156R-BG-2 | METLIFE INC | 0 | | 1 | 1FE | 31,521,293 | 104.3438 | 28,830,192 | 27,630,000 | 31,403,319 | 0 | (87,364) | 0 | 0 | 4.875 | 4.003 | MN | 179,595 | 1,346,963 | 09/08/2017 | 11/13/2043 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 59156R-BS-6 | METLIFE CAPITAL TRUST X | | | 1,2,5 | 2FE | 1,880,060 | 126.0000 | 1,764,000 | 1,400,000 | 1,874,816 | 0 | (5,244) | 0 | 0 | 9.250 | 5.736 | AO | 29,857 | 46,250 | 11/05/2018 | 04/08/2068 |
| 59156R-BS-6 | METLIFE CAPITAL TRUST X | 0 | | 1,2,5 | 2FE | 296,000 | 126.0000 | 252,000 | 200,000 | 291,400 | 0 | (4,368) | 0 | 0 | 9.250 | 4.791 | AO | 4,265 | 18,500 | 12/08/2017 | 04/08/2068 |
| 592838-AA-4 | MEXICO GENERADORA DE ENERGIA S DE RL | 0 | C | 1 | 2FE | 2,015,060 | 95.5000 | 1,931,626 | 2,022,645 | 2,015,259 | 0 | 199 | 0 | 0 | 5.500 | 5.558 | JD | 7,725 | 56,851 | 09/27/2018 | 12/06/2032 |
| 594918-AD-6 | MICROSOFT CORP | 0 | | | 1FE | 4,524,197 | 117.5143 | 4,524,301 | 3,850,000 | 4,490,080 | 0 | (19,970) | 0 | 0 | 5.200 | 4.001 | JD | 16,683 | 200,200 | 04/01/2017 | 06/01/2039 |
| 594918-AX-2 | MICROSOFT CORP | C | | 1,2 | 1FE | 556,260 | 112.3605 | 561,803 | 500,000 | 556,015 | 0 | (245) | 0 | 0 | 4.875 | 4.142 | JD | 1,083 | 12,188 | 10/15/2018 | 12/15/2043 |
| 594918-AX-2 | MICROSOFT CORP | 0 | | 1,2 | 1FE | 2,155,508 | 112.3605 | 2,176,985 | 1,937,500 | 2,154,557 | 0 | (951) | 0 | 0 | 4.875 | 4.142 | JD | 4,198 | 47,227 | 10/15/2018 | 12/15/2043 |
| 594918-BS-2 | MICROSOFT CORP | C | | 1,2 | 1FE | 2,041,080 | 94.1860 | 1,883,720 | 2,000,000 | 2,037,399 | 0 | (1,604) | 0 | 0 | 3.450 | 3.306 | FA | 27,408 | 69,000 | 08/17/2016 | 08/08/2036 |
| 594918-BT-0 | MICROSOFT CORP | 0 | | 1,2 | 1FE | 20,949,357 | 95.7983 | 20,021,845 | 20,900,000 | 20,948,042 | 0 | (1,066) | 0 | 0 | 3.700 | 3.686 | FA | 307,172 | 773,300 | 07/25/2017 | 08/08/2046 |
| 594918-CA-0 | MICROSOFT CORP | 0 | | 1,2 | 1FE | 10,336,522 | 104.9766 | 9,867,800 | 9,400,000 | 10,309,960 | 0 | (18,750) | 0 | 0 | 4.250 | 3.688 | FA | 160,910 | 399,500 | 07/20/2017 | 02/06/2047 |
| 595620-AB-1 | MIDAMERICAN ENERGY COMPANY | 0 | | 1 | 1FE | 26,222,900 | 128.9784 | 24,989,565 | 19,375,000 | 25,587,474 | 0 | (368,283) | 0 | 0 | 6.750 | 3.633 | JD | 3,633 | 1,961,719 | 04/01/2017 | 12/30/2031 |
| 595620-AE-5 | MIDAMERICAN ENERGY CO | | | 1 | 1FE | 386,299 | 118.9841 | 475,936 | 400,000 | 389,038 | 0 | 192 | 0 | 0 | 5.750 | 6.006 | MN | 3,833 | 11,500 | 09/25/2009 | 11/01/2035 |
| 59562H-AJ-7 | MIDAMERICAN FUNDING LLC | 0 | | 1 | 1FE | 38,277,982 | 125.0673 | 36,469,625 | 29,160,000 | 37,173,280 | 0 | (640,319) | 0 | 0 | 6.927 | 3.664 | MS | 673,304 | 2,019,913 | 04/01/2017 | 03/01/2029 |
| 59562V-AM-9 | BERKSHIRE HATHAWAY ENERGY CO | | | 1 | 1FE | 484,100 | 119.7015 | 598,508 | 500,000 | 487,604 | 0 | 221 | 0 | 0 | 6.125 | 6.364 | AO | 7,656 | 15,313 | 08/02/2007 | 04/01/2036 |
| 59562V-AP-2 | BERKSHIRE HATHAWAY ENERGY CO | | | 1 | 1FE | 311,818 | 116.9592 | 380,117 | 325,000 | 314,474 | 0 | 162 | 0 | 0 | 5.950 | 6.247 | MN | 2,471 | 9,669 | 09/25/2009 | 05/15/2037 |
| 59562V-AP-2 | BERKSHIRE HATHAWAY ENERGY CO | 0 | | 1 | 1FE | 2,957,030 | 116.9592 | 2,923,980 | 2,500,000 | 2,953,001 | 0 | (4,029) | 0 | 0 | 5.950 | 4.491 | MN | 19,007 | 74,375 | 09/27/2018 | 05/15/2037 |
| 59562V-AR-8 | BERKSHIRE HATHAWAY ENERGY CO | | | 1 | 1FE | 322,228 | 123.2362 | 400,518 | 325,000 | 322,878 | 0 | 57 | 0 | 0 | 6.500 | 6.561 | MS | 6,220 | 10,563 | 11/02/2007 | 09/15/2037 |
| 60040#-AB-8 | MILLENNIUM PIPELINE CO LLC | 0 | | | 2PL | 10,872,310 | 107.6873 | 10,807,118 | 10,035,648 | 10,861,209 | 0 | (11,101) | 0 | 0 | 6.000 | 5.150 | MJSD | 1,673 | 457,593 | 09/27/2018 | 06/30/2032 |
| 60687Y-AR-0 | MIZUHO FINANCIAL GROUP INC | C | C | | 1FE | 300,000 | 100.9826 | 302,948 | 300,000 | 300,000 | 0 | 0 | 0 | 0 | 4.018 | 4.018 | MS | 3,884 | 6,027 | 02/28/2018 | 03/05/2028 |
| 60687Y-AR-0 | MIZUHO FINANCIAL GROUP INC | 0 | C | | 1FE | 8,800,000 | 100.9826 | 8,886,469 | 8,800,000 | 8,800,000 | 0 | 0 | 0 | 0 | 4.018 | 4.018 | MS | 113,933 | 176,792 | 02/28/2018 | 03/05/2028 |
| 60687Y-AT-6 | MIZUHO FINANCIAL GROUP INC | 0 | C | 2,5 | 1FE | 4,800,000 | 101.4385 | 4,869,048 | 4,800,000 | 4,800,000 | 0 | 0 | 0 | 0 | 4.254 | 4.255 | MS | 62,392 | 0 | 09/05/2018 | 09/11/2029 |
| 60871R-AD-2 | MOLSON COORS BREWING CO | 0 | | 1 | 2FE | 13,903,652 | 94.1276 | 13,177,864 | 14,000,000 | 13,904,888 | 0 | 1,236 | 0 | 0 | 5.000 | 5.050 | MN | 116,667 | 350,000 | 09/27/2018 | 05/01/2042 |
| 614810-AB-5 | MONTPELIER RE HOLDINGS LTD | C | C | 1 | 1FE | 199,364 | 102.1053 | 204,211 | 200,000 | 199,732 | 0 | 63 | 0 | 0 | 4.700 | 4.739 | AO | 1,984 | 9,400 | 10/02/2012 | 10/15/2022 |
| 615369-AA-3 | MOODY'S CORP | | | 1 | 2FE | 504,284 | 103.7043 | 466,669 | 450,000 | 462,761 | 0 | (3,117) | 0 | 0 | 5.500 | 3.725 | MS | 8,250 | 12,375 | 09/25/2012 | 09/01/2020 |
| 615369-AE-5 | MOODY'S CORP | C | | 1 | 2FE | 1,016,630 | 107.8010 | 1,078,010 | 1,000,000 | 1,015,829 | 0 | (295) | 0 | 0 | 5.250 | 5.138 | JJ | 24,208 | 52,500 | 11/12/2015 | 07/15/2044 |
| 617446-HD-4 | MORGAN STANLEY & CO. | | | 1 | 1FE | 3,489,501 | 125.9169 | 3,777,507 | 3,000,000 | 3,387,241 | 0 | (18,947) | 0 | 0 | 7.250 | 5.837 | AO | 54,375 | 217,500 | 09/25/2012 | 04/01/2032 |
| 61744Y-AK-4 | MORGAN STANLEY | 0 | | 1,2,5 | 1FE | 8,908,720 | 94.5504 | 8,982,288 | 9,500,000 | 8,919,204 | 0 | 10,484 | 0 | 0 | 3.591 | 4.382 | JJ | 150,672 | 0 | 10/15/2018 | 07/22/2028 |
| 61746B-DQ-6 | MORGAN STANLEY | C | | 1 | 1FE | 991,240 | 99.5221 | 995,221 | 1,000,000 | 994,912 | 0 | 842 | 0 | 0 | 3.875 | 3.982 | AO | 6,674 | 38,750 | 04/23/2014 | 04/29/2024 |
| 61747W-AL-3 | MORGAN STANLEY | C | | 1 | 1FE | 2,274,200 | 104.7985 | 2,095,970 | 2,000,000 | 2,102,985 | 0 | (37,683) | 0 | 0 | 5.500 | 3.393 | JJ | 46,750 | 110,000 | 02/25/2014 | 07/28/2021 |
| 61747Y-DY-8 | MORGAN STANLEY | 0 | | 1 | 1FE | 22,858,540 | 93.5345 | 21,615,823 | 23,110,000 | 22,868,621 | 0 | 4,897 | 0 | 0 | 4.300 | 4.368 | JJ | 425,096 | 993,730 | 04/01/2017 | 01/27/2045 |
| 617482-V9-2 | MORGAN STANLEY | 0 | | | 1FE | 3,915,733 | 122.3797 | 3,732,581 | 3,050,000 | 3,882,296 | 0 | (19,581) | 0 | 0 | 6.375 | 4.487 | JJ | 84,796 | 194,438 | 04/01/2017 | 07/24/2042 |
| 61965R-AA-3 | MOSS CREEK RESOURCES HOLDINGS INC | 0 | | 1,2 | 4FE | 2,450,000 | 86.5000 | 2,119,250 | 2,450,000 | 2,450,000 | 0 | 0 | 0 | 0 | 7.500 | 7.500 | N/A | 84,729 | 90,344 | 01/12/2018 | 01/15/2026 |
| 620076-BE-8 | MOTOROLA SOLUTIONS INC | 0 | | 1 | 2FE | 1,874,434 | 90.8761 | 1,817,522 | 2,000,000 | 1,875,046 | 0 | 612 | 0 | 0 | 5.500 | 5.979 | MS | 36,667 | 0 | 09/27/2018 | 09/01/2044 |
| 628312-AB-6 | MUTUAL OF OMAHA INSURANCE CO | 0 | | 1 | 1FE | 5,276,152 | 126.0304 | 6,856,054 | 5,440,000 | 5,294,457 | 0 | 2,726 | 0 | 0 | 6.950 | 7.195 | AO | 79,817 | 378,080 | 09/28/2011 | 10/15/2040 |
| 628530-BC-0 | MYLAN INC | 0 | | 1,2 | 2FE | 10,476,554 | 84.6320 | 9,309,520 | 11,000,000 | 10,479,996 | 0 | 3,442 | 0 | 0 | 5.400 | 5.760 | MN | 52,800 | 297,000 | 09/27/2018 | 11/29/2043 |
| 628931-AB-3 | JPMORGAN CHASE BANK NA | 0 | | | 1FE | 1,271,933 | 119.9563 | 1,199,563 | 1,000,000 | 1,216,320 | 0 | (32,286) | 0 | 0 | 8.250 | 4.048 | MN | 13,750 | 82,500 | 04/01/2017 | 11/01/2024 |
| 62952E-AE-7 | NYU HOSPITALS CENTER | 0 | | 1,2 | 1FE | 25,205,777 | 99.5402 | 23,740,338 | 23,850,000 | 25,167,628 | 0 | (28,823) | 0 | 0 | 4.368 | 4.021 | JJ | 520,884 | 1,041,768 | 11/02/2017 | 07/01/2047 |
| 636792-AA-1 | NATIONAL LIFE INSURANCE CO | 0 | | 1 | 2FE | 5,162,249 | 158.8120 | 7,114,778 | 4,480,000 | 5,095,764 | 0 | (10,976) | 0 | 0 | 10.500 | 8.995 | MS | 138,507 | 470,400 | 06/02/2011 | 09/15/2039 |
| 638585-BF-5 | BANK OF AMERICA CORP | 0 | | | 2FE | 9,372,080 | 114.3871 | 9,150,968 | 8,000,000 | 9,341,039 | 0 | (31,041) | 0 | 0 | 6.800 | 4.550 | MS | 160,178 | 0 | 09/27/2018 | 03/15/2028 |
| 63859W-AE-9 | NATIONWIDE BUILDING SOCIETY | | C | | 2FE | 697,942 | 91.0223 | 637,156 | 700,000 | 698,346 | 0 | 180 | 0 | 0 | 4.000 | 4.036 | MS | 8,322 | 28,000 | 09/07/2016 | 09/14/2026 |
| 63861V-AC-1 | NATIONWIDE BUILDING SOCIETY | 0 | C | 2,5 | 2FE | 7,800,000 | 97.9728 | 7,641,878 | 7,800,000 | 7,800,000 | 0 | 0 | 0 | 0 | 4.363 | 4.365 | FA | 141,798 | 0 | 07/25/2018 | 08/01/2024 |
| 638671-AK-3 | NATIONWIDE MUTUAL INSURANCE CO | 0 | | 1 | 1FE | 3,747,682 | 151.4967 | 4,605,500 | 3,040,000 | 3,675,948 | 0 | (12,620) | 0 | 0 | 9.375 | 7.380 | FA | 107,667 | 285,000 | 03/13/2012 | 08/15/2039 |
| 638904-AB-8 | NAVIGATORS GROUP INC | | | 1 | 2FE | 800,000 | 104.5487 | 836,390 | 800,000 | 800,000 | 0 | 0 | 0 | 0 | 5.750 | 5.749 | AO | 9,711 | 46,000 | 10/02/2013 | 10/15/2023 |
| 638904-AB-8 | NAVIGATORS GROUP INC | C | | 1 | 2FE | 150,000 | 104.5487 | 156,823 | 150,000 | 150,000 | 0 | 0 | 0 | 0 | 5.750 | 5.750 | AO | 1,821 | 8,625 | 10/02/2013 | 10/15/2023 |
| 63946B-AF-7 | NBCUNIVERSAL MEDIA LLC | C | | 1 | 1FE | 299,674 | 117.5794 | 292,773 | 249,000 | 294,474 | 0 | (1,174) | 0 | 0 | 6.400 | 4.998 | AO | 2,700 | 15,936 | 02/14/2014 | 04/30/2040 |
| 63946B-AF-7 | NBCUNIVERSAL MEDIA LLC | 0 | | 1 | 1FE | 35,432,104 | 117.5794 | 34,098,026 | 29,000,000 | 35,272,489 | 0 | (102,732) | 0 | 0 | 6.400 | 4.770 | AO | 314,489 | 1,280,000 | 09/27/2018 | 04/30/2040 |
| 64072T-AC-9 | CSC HOLDINGS LLC | | C | 1,2 | 3FE | 1,000,000 | 101.2500 | 1,012,500 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 6.625 | 6.620 | JJ | 30,549 | 66,250 | 09/25/2015 | 10/15/2025 |
| 644188-BF-0 | NEW ENGLAND POWER CO | | C | 1,2 | 1FE | 744,945 | 92.1262 | 690,947 | 750,000 | 745,071 | 0 | 68 | 0 | 0 | 3.800 | 3.838 | JD | 2,058 | 14,250 | 11/30/2017 | 12/05/2047 |
| 64952G-AF-5 | NEW YORK LIFE INSURANCE CO | C | | 1 | 1FE | 5,824,688 | 131.1707 | 5,902,682 | 4,500,000 | 5,702,925 | 0 | (33,395) | 0 | 0 | 6.750 | 4.720 | MN | 38,813 | 303,750 | 04/01/2017 | 11/15/2039 |
| 64952W-CH-4 | NEW YORK LIFE GLOBAL FUNDING | C | | | 1FE | 501,087 | 91.7422 | 458,711 | 500,000 | 500,842 | 0 | (101) | 0 | 0 | 2.350 | 2.326 | JJ | 5,451 | 11,750 | 07/11/2016 | 07/14/2026 |
| 649840-CM-5 | NEW YORK STATE ELECTRIC & GAS CORPORATIO | 0 | C | 1 | 1FE | 4,391,328 | 108.4827 | 4,339,308 | 4,000,000 | 4,288,181 | 0 | (59,933) | 0 | 0 | 5.750 | 3.925 | MN | 38,333 | 230,000 | 04/01/2017 | 05/01/2023 |
| 649840-CQ-6 | NEW YORK STATE ELECTRIC & GAS CORP | C | C | 1,2 | 1FE | 992,820 | 96.9735 | 969,735 | 1,000,000 | 994,132 | 0 | 638 | 0 | 0 | 3.250 | 3.335 | JD | 2,708 | 32,500 | 11/21/2016 | 12/01/2026 |
| 650119-AR-1 | NEW YORK UNIVERSITY | | | 2 | 1FE | 499,500 | 98.6318 | 493,159 | 500,000 | 499,624 | 0 | 77 | 0 | 0 | 4.142 | 4.148 | JJ | 10,355 | 0 | 04/06/2017 | 07/01/2048 |
| 65158N-AA-0 | NEWMARK GROUP INC | 0 | | 1,2 | 2FE | 989,370 | 98.4682 | 984,682 | 1,000,000 | 989,660 | 0 | 290 | 0 | 0 | 6.125 | 6.375 | MN | 9,358 | 0 | 11/01/2018 | 11/15/2023 |
| 651639-AM-8 | NEWMONT MINING CORP | 0 | | 1 | 2FE | 1,160,269 | 109.5033 | 1,095,033 | 1,000,000 | 1,153,287 | 0 | (4,111) | 0 | 0 | 6.250 | 5.049 | AO | 15,625 | 62,500 | 04/01/2017 | 10/01/2039 |
| 65334H-AA-0 | NEXEN INC. | 0 | C | 1 | 1FE | 4,098,606 | 135.5070 | 4,065,210 | 3,000,000 | 4,004,493 | 0 | (54,753) | 0 | 0 | 7.875 | 4.486 | MS | 69,563 | 236,250 | 04/01/2017 | 03/15/2032 |
| 65334H-AG-7 | NEXEN INC | | C | 1 | 1FE | 3,511,140 | 121.7091 | 3,651,273 | 3,000,000 | 3,469,425 | 0 | (15,181) | 0 | 0 | 6.400 | 5.080 | MN | 24,533 | 192,000 | 02/08/2016 | 05/15/2037 |
| 65334H-AG-7 | NEXEN INC | 0 | C | 1 | 1FE | 16,735,073 | 121.7091 | 16,430,729 | 13,500,000 | 16,556,709 | 0 | (104,461) | 0 | 0 | 6.400 | 4.566 | MN | 110,400 | 864,000 | 04/01/2017 | 05/15/2037 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 654106-AD-5 | NIKE INC | | | 1,2 | 1FE | 5,485,370 | 92.3758 | 5,080,669 | 5,500,000 | 5,486,961 | 0 | 365 | 0 | 0 | 3.625 | 3.640 | MN | 33,229 | 99,688 | 03/13/2015 | 05/01/2043 |
| 654106-AE-3 | NIKE INC | | | 1,2 | 1FE | 2,724,425 | 95.6356 | 2,629,979 | 2,750,000 | 2,726,077 | 0 | 345 | 0 | 0 | 3.875 | 3.928 | MN | 17,760 | 53,281 | 10/26/2015 | 11/01/2045 |
| 654579-AA-9 | NIPPON LIFE INSURANCE CO | | C | 2,5 | 1FE | 1,077,240 | 102.2500 | 1,073,625 | 1,050,000 | 1,075,659 | 0 | (1,581) | 0 | 0 | 5.000 | 4.295 | AO | 10,646 | 20,000 | 10/23/2018 | 10/18/2042 |
| 65473Q-AW-3 | NISOURCE FINANCE CORP | 0 | | 1 | 2FE | 6,371,277 | 117.9646 | 6,488,053 | 5,500,000 | 6,366,113 | 0 | (5,164) | 0 | 0 | 6.250 | 5.054 | JD | 15,278 | 171,875 | 09/27/2018 | 12/15/2040 |
| 65473Q-B*-3 | NISOURCE FINANCE CORPORATION | 0 | | | 2 | 9,955,638 | 108.8990 | 9,800,910 | 9,000,000 | 9,925,798 | 0 | (29,840) | 0 | 0 | 5.890 | 4.161 | MN | 48,593 | 265,050 | 09/27/2018 | 11/28/2025 |
| 65486A-AA-1 | NLV FINANCIAL CORPORATION | | | 1 | 2FE | 2,351,420 | 124.8593 | 2,497,186 | 2,000,000 | 2,314,938 | 0 | (13,299) | 0 | 0 | 7.500 | 5.880 | FA | 56,667 | 150,000 | 02/08/2016 | 08/15/2033 |
| 65487@-AA-1 | CTL - NOAA - ALPENA MI (GSA) | | | | 1 | 333,067 | 100.8765 | 332,659 | 329,769 | 331,959 | 0 | (288) | 0 | 0 | 4.090 | 3.974 | MON | 1,734 | 12,780 | 12/03/2012 | 07/15/2025 |
| 655044-AE-5 | NOBLE ENERGY INC | 0 | | 1,2 | 2FE | 4,226,516 | 97.6096 | 3,855,579 | 3,950,000 | 4,224,866 | 0 | (1,650) | 0 | 0 | 6.000 | 5.449 | MS | 79,000 | 0 | 09/27/2018 | 03/01/2041 |
| 65535H-AB-5 | NOMURA HOLDINGS INC | | C | | 2FE | 503,945 | 103.8607 | 524,497 | 505,000 | 504,862 | 0 | 110 | 0 | 0 | 6.700 | 6.725 | MS | 10,996 | 33,835 | 02/25/2010 | 03/04/2020 |
| 655422-AV-5 | GLENCORE CANADA CORP | 0 | C | 1 | 2FE | 5,902,578 | 98.9806 | 5,641,894 | 5,700,000 | 5,901,286 | 0 | (1,292) | 0 | 0 | 6.200 | 5.863 | JD | 15,707 | 176,700 | 09/27/2018 | 06/15/2035 |
| 655844-AF-5 | NORFOLK SOUTHERN CORPORATION | 0 | | 1 | 2FE | 27,370,247 | 128.6484 | 26,372,922 | 20,500,000 | 26,986,823 | 0 | (224,005) | 0 | 0 | 7.050 | 4.497 | MN | 240,875 | 1,445,250 | 04/01/2017 | 05/01/2037 |
| 655844-AK-4 | NORFOLK SOUTHERN CORPORATION | 0 | | 1 | 2FE | 11,593,480 | 143.4001 | 11,472,008 | 8,000,000 | 11,590,136 | 0 | (2,860) | 0 | 0 | 7.900 | 5.427 | MN | 80,756 | 632,000 | 04/01/2017 | 05/15/2097 |
| 655844-BC-1 | NORFOLK SOUTHERN CORP | | | 1 | 2FE | 564,984 | 101.0666 | 555,866 | 550,000 | 550,878 | 0 | (761) | 0 | 0 | 5.900 | 5.538 | JD | 1,442 | 16,225 | 09/25/2009 | 06/15/2019 |
| 655844-BH-0 | NORFOLK SOUTHERN CORP | 0 | | 1 | 2FE | 5,446,330 | 103.5987 | 5,179,935 | 5,000,000 | 5,427,667 | 0 | (10,993) | 0 | 0 | 4.837 | 4.247 | AO | 60,463 | 241,850 | 04/01/2017 | 10/01/2041 |
| 655844-BR-8 | NORFOLK SOUTHERN CORP | | | 1,2 | 2FE | 2,483,175 | 101.9311 | 2,548,278 | 2,500,000 | 2,484,402 | 0 | 259 | 0 | 0 | 4.650 | 4.691 | JJ | 53,604 | 93,000 | 10/29/2015 | 01/15/2046 |
| 656531-AC-4 | NORSK HYDRO A.S. | 0 | C | | 1FE | 6,061,391 | 118.2563 | 6,078,374 | 5,140,000 | 6,006,356 | 0 | (50,865) | 0 | 0 | 7.750 | 3.618 | JD | 17,704 | 204,600 | 09/27/2018 | 06/15/2023 |
| 656531-AD-2 | NORSK HYDRO A.S. | 0 | C | 1 | 1FE | 76,313 | 119.2437 | 71,546 | 60,000 | 73,381 | 0 | (1,697) | 0 | 0 | 7.150 | 3.473 | MN | 548 | 4,290 | 04/01/2017 | 11/15/2025 |
| 656531-AG-5 | NORSK HYDRO ASA | 0 | C | 1 | 1FE | 3,888,996 | 121.0972 | 3,935,659 | 3,250,000 | 3,874,417 | 0 | (14,579) | 0 | 0 | 6.800 | 4.221 | JJ | 101,906 | 0 | 09/27/2018 | 01/15/2028 |
| 656531-AM-2 | NORSK HYDRO ASA | 0 | C | | 1FE | 3,741,504 | 123.7809 | 3,713,427 | 3,000,000 | 3,723,092 | 0 | (18,412) | 0 | 0 | 7.250 | 3.956 | MS | 59,208 | 0 | 09/27/2018 | 09/23/2027 |
| 66516X-AB-1 | NORTHERN GROUP HSG LLC | | | | 1FE | 600,000 | 118.7074 | 712,244 | 600,000 | 600,000 | 0 | 0 | 0 | 0 | 6.503 | 6.504 | MON | 1,734 | 39,018 | 07/25/2013 | 08/15/2043 |
| 66516X-AB-1 | NORTHERN GROUP HSG LLC | C | | | 1FE | 300,000 | 118.7074 | 356,122 | 300,000 | 300,000 | 0 | 0 | 0 | 0 | 6.503 | 6.504 | MON | 867 | 19,509 | 07/25/2013 | 08/15/2043 |
| 66516X-AC-9 | NORTHERN GROUP HSG LLC | C | | | 1FE | 122,785 | 122.2967 | 122,297 | 100,000 | 121,931 | 0 | (282) | 0 | 0 | 6.803 | 5.336 | MON | 302 | 6,803 | 10/28/2015 | 08/15/2053 |
| 66516X-AC-9 | NORTHERN GROUP HSG LLC | 0 | | | 1FE | 3,932,687 | 122.2967 | 4,524,978 | 3,700,000 | 3,925,144 | 0 | (3,242) | 0 | 0 | 6.803 | 6.328 | MON | 11,187 | 251,711 | 07/22/2016 | 08/15/2053 |
| 665772-CA-5 | NORTHERN STATES POWER COMPANY (MINNESOTA | 0 | | 1 | 1FE | 16,822,712 | 111.9416 | 16,231,532 | 14,500,000 | 16,666,876 | 0 | (90,907) | 0 | 0 | 5.250 | 4.006 | JJ | 351,021 | 761,250 | 04/01/2017 | 07/15/2035 |
| 665772-CP-2 | NORTHERN STATES POWER CO | C | | 1,2 | 1FE | 745,515 | 92.3372 | 692,529 | 750,000 | 745,661 | 0 | 91 | 0 | 0 | 3.600 | 3.634 | MN | 3,450 | 27,000 | 05/23/2016 | 05/15/2046 |
| 665789-AZ-6 | NORTHERN STATES POWER CO (WISCONSIN) | C | | 1,2 | 1FE | 1,376,302 | 94.0339 | 1,297,668 | 1,380,000 | 1,376,371 | 0 | 65 | 0 | 0 | 3.750 | 3.765 | JD | 4,313 | 51,319 | 11/27/2017 | 12/01/2047 |
| 666807-BH-4 | NORTHROP GRUMMAN CORP | 0 | | 1 | 2FE | 6,148,511 | 101.0932 | 5,769,389 | 5,707,000 | 6,132,184 | 0 | (9,763) | 0 | 0 | 4.750 | 4.256 | JD | 22,590 | 271,083 | 04/01/2017 | 06/01/2043 |
| 666807-BP-6 | NORTHROP GRUMMAN CORP | | | 1,2 | 2FE | 2,353,275 | 90.9510 | 2,273,775 | 2,500,000 | 2,354,116 | 0 | 841 | 0 | 0 | 4.030 | 4.389 | AO | 21,269 | 50,375 | 09/12/2018 | 10/15/2047 |
| 666807-BP-6 | NORTHROP GRUMMAN CORP | 0 | | 1,2 | 2FE | 18,870,516 | 90.9510 | 17,189,739 | 18,900,000 | 18,871,193 | 0 | 546 | 0 | 0 | 4.030 | 4.039 | AO | 160,797 | 765,901 | 10/10/2017 | 10/15/2047 |
| 667748-AF-4 | NORTHWEST PIPELINE CORPORATION | 0 | | | 2FE | 1,996,829 | 111.6260 | 1,953,455 | 1,750,000 | 1,989,325 | 0 | (7,504) | 0 | 0 | 7.125 | 4.779 | JD | 10,391 | 62,344 | 09/27/2018 | 12/01/2025 |
| 668131-AA-3 | NORTHWESTERN MUTUAL LIFE INSURANCE CO | C | | 1 | 1FE | 3,463,119 | 121.5821 | 3,647,463 | 3,000,000 | 3,415,312 | 0 | (10,792) | 0 | 0 | 6.063 | 4.998 | MS | 45,978 | 181,890 | 02/14/2014 | 03/30/2040 |
| 668131-AA-3 | NORTHWESTERN MUTUAL LIFE INSURANCE CO | 0 | | 1 | 1FE | 15,850,875 | 121.5821 | 15,197,763 | 12,500,000 | 15,693,957 | 0 | (91,387) | 0 | 0 | 6.063 | 4.228 | MS | 191,574 | 757,875 | 04/01/2017 | 03/30/2040 |
| 668444-AP-7 | NORTHWESTERN UNIVERSITY | 0 | | 2 | 1FE | 32,014,781 | 99.3529 | 31,748,219 | 31,955,000 | 32,014,427 | 0 | 414 | 0 | 0 | 3.812 | 3.789 | JD | 101,510 | 1,218,125 | 12/12/2017 | 12/01/2050 |
| 67054K-AA-7 | SFR GROUP SA | 0 | C | 1,2 | 4FE | 2,214,500 | 91.7500 | 1,972,625 | 2,150,000 | 2,205,331 | 0 | (5,593) | 0 | 0 | 7.375 | 6.923 | JJ | 73,115 | 158,563 | 04/01/2017 | 05/01/2026 |
| 67077M-AE-8 | NUTRIEN LTD | C | C | 1,2 | 2FE | 152,309 | 97.4978 | 152,097 | 156,000 | 152,434 | 0 | 125 | 0 | 0 | 4.000 | 4.343 | JD | 277 | 3,120 | 09/06/2018 | 12/15/2026 |
| 67077M-AQ-1 | NUTRIEN LTD | 0 | C | 1,2 | 2FE | 2,232,520 | 109.5092 | 2,190,184 | 2,000,000 | 2,231,161 | 0 | (1,359) | 0 | 0 | 6.125 | 5.225 | JJ | 56,486 | 0 | 09/27/2018 | 01/15/2041 |
| 674599-CH-6 | OCCIDENTAL PETROLEUM CORP | C | | 1,2 | 1FE | 997,720 | 97.8392 | 978,392 | 1,000,000 | 998,276 | 0 | 205 | 0 | 0 | 3.400 | 3.427 | AO | 7,178 | 34,000 | 03/28/2016 | 04/15/2026 |
| 674599-CN-3 | OCCIDENTAL PETROLEUM CORP | C | | 1,2 | 1FE | 694,904 | 95.5743 | 669,020 | 700,000 | 694,988 | 0 | 84 | 0 | 0 | 4.200 | 4.243 | MS | 8,657 | 15,762 | 02/28/2018 | 03/15/2048 |
| 674599-CN-3 | OCCIDENTAL PETROLEUM CORP | 0 | | 1,2 | 1FE | 19,627,201 | 95.5743 | 18,923,711 | 19,800,000 | 19,629,598 | 0 | 2,397 | 0 | 0 | 4.200 | 4.252 | MS | 244,860 | 434,572 | 11/01/2018 | 03/15/2048 |
| 675553-AA-9 | OCHSNER CLINIC FOUNDATION | 0 | | 1,2 | 1FE | 8,334,431 | 121.0753 | 8,475,271 | 7,000,000 | 8,327,855 | 0 | (6,576) | 0 | 0 | 5.897 | 4.631 | MN | 52,745 | 206,395 | 09/27/2018 | 05/15/2045 |
| 677050-AG-1 | OGLETHORPE POWER CORP | 0 | | 1 | 2FE | 8,235,514 | 111.5868 | 7,811,076 | 7,000,000 | 8,226,632 | 0 | (8,882) | 0 | 0 | 5.950 | 4.630 | MN | 69,417 | 208,250 | 09/27/2018 | 11/01/2039 |
| 677071-AG-7 | OHANA MILITARY CMNTYS LLC | 0 | | 1 | 1FE | 2,002,368 | 116.4951 | 2,038,664 | 1,750,000 | 2,001,804 | 0 | (564) | 0 | 0 | 5.780 | 4.343 | AO | 25,288 | 0 | 12/13/2018 | 10/01/2036 |
| 677071-AK-8 | OHANA MILITARY COMMUNITIES LLC | 0 | | | 1FE | 3,017,217 | 114.0258 | 3,715,382 | 3,258,369 | 3,038,551 | 0 | 1,851 | 0 | 0 | 5.880 | 6.502 | AO | 47,898 | 192,160 | 02/14/2012 | 10/01/2051 |
| 677071-AU-6 | OHANA MILITARY CMNTYS LLC | C | | 1 | 1FE | 398,213 | 114.8095 | 510,709 | 444,831 | 403,133 | 0 | 416 | 0 | 0 | 6.000 | 6.895 | AO | 6,672 | 26,814 | 03/11/2010 | 10/01/2051 |
| 677071-AU-6 | OHANA MILITARY CMNTYS LLC | 0 | | 1 | 1FE | 2,148,625 | 114.8095 | 2,953,228 | 2,572,285 | 2,189,712 | 0 | 3,443 | 0 | 0 | 6.000 | 7.487 | AO | 38,584 | 155,030 | 05/11/2010 | 10/01/2051 |
| 677071-AV-4 | OHANA MILITARY COMMUNITIES LLC | | | | 1FE | 690,821 | 116.2002 | 843,759 | 726,125 | 694,669 | 0 | 268 | 0 | 0 | 6.150 | 6.549 | AO | 11,164 | 44,791 | 02/22/2012 | 10/01/2051 |
| 677400-AF-3 | OHIO NATIONAL FINANCIAL SERVICES | | | 1 | 2FE | 497,335 | 103.2585 | 516,293 | 500,000 | 499,571 | 0 | 300 | 0 | 0 | 6.375 | 6.444 | AO | 5,401 | 31,875 | 04/20/2010 | 04/30/2020 |
| 677400-AG-1 | OHIO NATIONAL FINANCIAL SERVICES | | | 1 | 2FE | 498,455 | 119.4878 | 597,439 | 500,000 | 498,883 | 0 | 57 | 0 | 0 | 6.625 | 6.652 | MN | 5,521 | 33,125 | 04/19/2011 | 05/01/2031 |
| 67740Q-AG-1 | OHIO NATIONAL FINANCIAL SERVICES | C | | 1 | 2FE | 99,691 | 119.4878 | 119,488 | 100,000 | 99,777 | 0 | 11 | 0 | 0 | 6.625 | 6.652 | MN | 1,104 | 6,625 | 04/19/2011 | 05/01/2031 |
| 677400-AG-1 | OHIO NATIONAL FINANCIAL SERVICES | 0 | | 1 | 2FE | 2,258,428 | 119.4878 | 2,389,756 | 2,000,000 | 2,254,675 | 0 | (3,753) | 0 | 0 | 6.625 | 5.212 | MN | 22,083 | 66,250 | 09/27/2018 | 05/01/2031 |
| 677412-AF-5 | OHIO NATIONAL LIFE INSURANCE CO | | | 1 | 2FE | 1,410,646 | 124.5269 | 1,755,829 | 1,410,000 | 1,410,596 | 0 | (10) | 0 | 0 | 6.875 | 6.871 | JD | 4,308 | 96,938 | 09/25/2012 | 06/15/2042 |
| 677412-AF-5 | OHIO NATIONAL LIFE INSURANCE CO | 0 | | 1 | 2FE | 23,093,489 | 124.5269 | 23,454,642 | 18,835,000 | 23,021,181 | 0 | (48,220) | 0 | 0 | 6.875 | 5.221 | JD | 57,551 | 899,594 | 09/27/2018 | 06/15/2042 |
| 678858-BS-9 | OKLAHOMA GAS AND ELECTRIC CO | C | | 1,2 | 1FE | 2,007,430 | 92.2545 | 1,845,090 | 2,000,000 | 2,007,251 | 0 | (145) | 0 | 0 | 3.850 | 3.828 | FA | 29,089 | 77,856 | 08/23/2017 | 08/15/2047 |
| 678858-BS-9 | OKLAHOMA GAS AND ELECTRIC CO | 0 | | 1,2 | 1FE | 19,936,400 | 92.2545 | 18,450,900 | 20,000,000 | 19,938,092 | 0 | 1,187 | 0 | 0 | 3.850 | 3.868 | FA | 290,889 | 778,556 | 08/08/2017 | 08/15/2047 |
| 680033-AC-1 | OLD NATIONAL BANCORP | C | | | 1FE | 2,000,000 | 100.4018 | 2,008,036 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.125 | 4.125 | FA | 31,167 | 82,500 | 08/12/2014 | 08/15/2024 |
| 680223-AK-0 | OLD REPUBLIC INTERNATIONAL CORP | 0 | | 1,2 | 2FE | 1,374,226 | 95.4879 | 1,336,831 | 1,400,000 | 1,376,567 | 0 | 2,341 | 0 | 0 | 3.875 | 4.132 | FA | 18,837 | 54,250 | 02/05/2018 | 08/26/2026 |
| 68233D-AP-2 | ONCOR ELECTRIC DELIVERY CO. | C | | 1 | 1FE | 1,742,476 | 132.8217 | 1,793,093 | 1,350,000 | 1,672,620 | 0 | (15,696) | 0 | 0 | 7.250 | 4.879 | JJ | 45,131 | 97,875 | 02/14/2014 | 01/15/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 68233D-AP-2 | ONCOR ELECTRIC DELIVERY CO. | 0 | | 1 | 1FE | 15,681,120 | 132.8217 | 15,400,676 | 11,595,000 | 15,473,007 | 0 | (131,336) | 0 | 0 | 7.250 | 4.094 | JJ | 387,627 | 441,888 | 09/27/2018 | 01/15/2033 |
| 68233D-AT-4 | ONCOR ELECTRIC DELIVERY CO. | 0 | | 1 | 1FE | 40,191,197 | 129.0504 | 38,611,880 | 29,920,000 | 39,462,831 | 0 | (437,853) | 0 | 0 | 7.000 | 3.906 | MN | 349,067 | 1,790,950 | 09/27/2018 | 05/01/2032 |
| 68233J-AS-3 | ONCOR ELECTRIC DELIVERY CO LLC | 0 | | 1,2 | 1FE | 9,968,035 | 113.6374 | 9,519,405 | 8,377,000 | 9,900,432 | 0 | (39,637) | 0 | 0 | 5.300 | 4.072 | JD | 36,998 | 443,981 | 04/01/2017 | 06/01/2042 |
| 68235P-AF-5 | ONE GAS INC | C | | 1,2 | 1FE | 1,375,875 | 106.1124 | 1,326,405 | 1,250,000 | 1,365,566 | 0 | (2,700) | 0 | 0 | 4.658 | 4.060 | FA | 24,260 | 58,225 | 11/25/2014 | 02/01/2044 |
| 68235P-AG-3 | ONE GAS INC | C | | 1,2 | 1FE | 494,560 | 102.9348 | 514,674 | 500,000 | 494,573 | 0 | 13 | 0 | 0 | 4.500 | 4.567 | MN | 3,500 | 0 | 11/01/2018 | 11/01/2048 |
| 68235P-AG-3 | ONE GAS INC | 0 | | 1,2 | 1FE | 8,407,520 | 102.9348 | 8,749,458 | 8,500,000 | 8,407,737 | 0 | 217 | 0 | 0 | 4.500 | 4.567 | MN | 59,500 | 0 | 11/01/2018 | 11/01/2048 |
| 682441-AA-8 | ONEAMERICA FINANCIAL PARTNERS, INC | 0 | | 1 | 1FE | 6,742,020 | 123.0619 | 6,905,003 | 5,611,000 | 6,662,812 | 0 | (46,447) | 0 | 0 | 7.000 | 5.171 | AO | 82,918 | 392,770 | 04/01/2017 | 10/15/2033 |
| 68245J-AB-6 | ONEBEACON US HOLDINGS INC | 0 | C | 1 | 2FE | 3,246,184 | 100.6406 | 3,215,467 | 3,195,000 | 3,231,665 | 0 | (8,580) | 0 | 0 | 4.600 | 4.274 | MN | 21,229 | 146,970 | 04/01/2017 | 11/09/2022 |
| 68268N-AC-7 | ONEOK PARTNERS LP | 0 | | 1 | 2FE | 7,550,035 | 111.8777 | 7,216,112 | 6,450,000 | 7,540,152 | 0 | (9,883) | 0 | 0 | 6.650 | 5.182 | AO | 107,231 | 214,463 | 09/27/2018 | 10/01/2036 |
| 68268N-AG-8 | ONEOK PARTNERS LP | 0 | | 1,2 | 2FE | 10,999,670 | 103.0302 | 10,303,020 | 10,000,000 | 10,993,918 | 0 | (5,752) | 0 | 0 | 6.125 | 5.343 | FA | 255,208 | 0 | 09/27/2018 | 02/01/2041 |
| 68389X-AE-5 | ORACLE CORP | 0 | | 1 | 1FE | 14,142,173 | 124.5049 | 13,384,277 | 10,750,000 | 13,960,032 | 0 | (106,085) | 0 | 0 | 6.500 | 4.221 | AO | 147,514 | 698,750 | 04/01/2017 | 04/15/2038 |
| 68389X-AM-7 | ORACLE CORP | C | | 1 | 1FE | 2,321,292 | 110.4960 | 2,209,920 | 2,000,000 | 2,306,727 | 0 | (8,541) | 0 | 0 | 5.375 | 4.278 | JJ | 49,569 | 107,500 | 04/01/2017 | 07/15/2040 |
| 68389X-AW-5 | ORACLE CORP | 0 | | 1,2 | 1FE | 5,380,788 | 100.1242 | 4,906,086 | 4,900,000 | 5,367,042 | 0 | (10,854) | 0 | 0 | 4.500 | 3.900 | JJ | 105,963 | 220,500 | 09/13/2017 | 07/08/2044 |
| 68389X-BJ-3 | ORACLE CORP | 0 | | 1,2 | 1FE | 20,225,000 | 93.3085 | 18,661,700 | 20,000,000 | 20,218,529 | 0 | (4,472) | 0 | 0 | 4.000 | 3.934 | JJ | 368,889 | 800,000 | 07/11/2017 | 07/15/2046 |
| 68389X-BQ-7 | ORACLE CORP | C | | 1,2 | 1FE | 995,310 | 93.1700 | 931,700 | 1,000,000 | 995,412 | 0 | 88 | 0 | 0 | 4.000 | 4.027 | MN | 5,111 | 40,667 | 11/07/2017 | 11/15/2047 |
| 68389X-BQ-7 | ORACLE CORP | 0 | | 1,2 | 1FE | 1,353,690 | 93.1700 | 1,397,550 | 1,500,000 | 1,354,093 | 0 | 403 | 0 | 0 | 4.000 | 4.613 | MN | 7,667 | 30,000 | 11/01/2018 | 11/15/2047 |
| 690742-AB-7 | OWENS CORNING | | | 1 | 2FE | 2,763,000 | 110.5962 | 2,764,905 | 2,500,000 | 2,743,197 | 0 | (7,333) | 0 | 0 | 7.000 | 6.100 | JD | 14,583 | 175,000 | 02/08/2016 | 12/01/2036 |
| 690742-AB-7 | OWENS CORNING | 0 | | 1 | 2FE | 2,567,442 | 110.5962 | 2,321,414 | 2,099,000 | 2,542,424 | 0 | (14,747) | 0 | 0 | 7.000 | 5.176 | JD | 12,244 | 146,930 | 04/01/2017 | 12/01/2036 |
| 690742-AG-6 | OWENS CORNING | 0 | | 1,2 | 2FE | 16,136,400 | 75.3057 | 15,061,140 | 20,000,000 | 16,151,901 | 0 | 15,501 | 0 | 0 | 4.300 | 5.668 | JJ | 396,556 | 0 | 09/27/2018 | 07/15/2047 |
| 693304-AV-9 | PECO ENERGY CO | C | | 1,2 | 1FE | 998,200 | 91.6367 | 916,367 | 1,000,000 | 998,242 | 0 | 34 | 0 | 0 | 3.700 | 3.710 | MS | 10,894 | 36,692 | 09/18/2017 | 09/15/2047 |
| 693476-BL-6 | PNC FUNDING CORP | C | | | 1FE | 1,523,798 | 101.8374 | 1,456,275 | 1,430,000 | 1,475,907 | 0 | (27,646) | 0 | 0 | 4.375 | 2.333 | FA | 24,330 | 62,563 | 04/01/2017 | 08/11/2020 |
| 693506-BP-1 | PPG INDUSTRIES INC | C | | 1,2 | 1FE | 748,928 | 96.3615 | 722,711 | 750,000 | 749,017 | 0 | 89 | 0 | 0 | 3.750 | 3.767 | MS | 8,281 | 15,469 | 02/22/2018 | 03/15/2028 |
| 69351U-AV-5 | PPL ELECTRIC UTILITIES CORP | C | | 1,2 | 1FE | 994,390 | 99.7349 | 997,349 | 1,000,000 | 994,444 | 0 | 54 | 0 | 0 | 4.150 | 4.183 | JD | 1,844 | 20,865 | 06/11/2018 | 06/15/2048 |
| 693627-AY-7 | DUKE ENERGY INDIANA LLC | | | 1 | 1FE | 4,829,556 | 123.2090 | 4,928,360 | 4,000,000 | 4,676,223 | 0 | (24,902) | 0 | 0 | 6.120 | 4.648 | AO | 51,680 | 211,140 | 09/25/2012 | 10/15/2035 |
| 693627-AY-7 | DUKE ENERGY INDIANA LLC | 0 | | 1 | 1FE | 13,095,657 | 123.2090 | 13,244,968 | 10,750,000 | 12,999,878 | 0 | (60,280) | 0 | 0 | 6.120 | 4.350 | AO | 138,890 | 512,550 | 09/27/2018 | 10/15/2035 |
| 69403W-AE-7 | PACBEA 06A AE - ABS | | | 1 | 2FE | 373,009 | 101.2593 | 405,861 | 400,814 | 375,645 | 0 | 307 | 0 | 0 | 5.578 | 6.147 | JJ | 10,309 | 22,454 | 10/24/2012 | 07/15/2051 |
| 69403W-AG-2 | PACBEA 06A AG - ABS | | | 9 | 2FE | 1,163,264 | 97.5882 | 1,361,488 | 1,395,136 | 1,138,517 | 0 | 1,315 | 0 | 0 | 5.628 | 7.422 | JJ | 36,206 | 79,048 | 07/26/2013 | 07/15/2051 |
| 694476-AA-0 | PACIFIC LIFE INSURANCE COMPANY | 0 | | 1 | 2FE | 10,600,308 | 121.7620 | 10,958,580 | 9,000,000 | 10,580,920 | 0 | (19,388) | 0 | 0 | 6.600 | 4.908 | MS | 174,900 | 0 | 09/27/2018 | 09/15/2033 |
| 69478X-AC-9 | PACIFIC PREMIER BANCORP INC | | | | 2FE | 1,031,250 | 102.5167 | 1,025,167 | 1,000,000 | 1,021,494 | 0 | (3,174) | 0 | 0 | 5.750 | 5.306 | MS | 18,847 | 57,500 | 09/22/2015 | 09/03/2024 |
| 698900-AG-2 | PANCANA CORP | 0 | C | 1 | 2FE | 9,754,296 | 113.0952 | 9,047,616 | 8,000,000 | 9,729,313 | 0 | (24,983) | 0 | 0 | 7.200 | 4.909 | MN | 96,000 | 288,000 | 09/27/2018 | 11/01/2031 |
| 70109H-AM-7 | PARKER HANNIFIN CORP | | | 1,2 | 1FE | 4,300,760 | 98.9198 | 3,956,792 | 4,000,000 | 4,257,061 | 0 | (5,055) | 0 | 0 | 4.200 | 3.650 | MN | 18,667 | 84,000 | 03/12/2015 | 11/21/2034 |
| 70213H-AD-0 | PARTNERS HEALTHCARE SYSTEM INC | 0 | | 1,2 | 1FE | 16,731,368 | 90.9249 | 15,229,921 | 16,750,000 | 16,731,701 | 0 | 329 | 0 | 0 | 3.765 | 3.771 | JJ | 315,319 | 320,574 | 12/19/2017 | 07/01/2048 |
| 70466W-AA-7 | PEACHTREE CORNERS FUNDING TRUST | C | | 1 | 2FE | 1,000,000 | 97.0016 | 970,016 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.976 | 3.976 | FA | 15,020 | 39,760 | 03/10/2015 | 02/15/2025 |
| 706451-BG-5 | PETROLEOS MEXICANOS | 0 | | 1 | 2FE | 3,762,756 | 87.3000 | 3,326,130 | 3,810,000 | 3,763,677 | 0 | 921 | 0 | 0 | 6.625 | 6.748 | JD | 11,218 | 126,206 | 09/27/2018 | 06/15/2035 |
| 707567-AC-7 | PENN MUTUAL LIFE INSURANCE CO | | | 1 | 1FE | 1,316,975 | 131.5084 | 1,808,241 | 1,375,000 | 1,322,824 | 0 | 903 | 0 | 0 | 7.625 | 7.998 | AO | 26,211 | 104,844 | 06/24/2010 | 06/15/2040 |
| 708696-BV-0 | PENNSYLVANIA ELECTRIC CO | | | 1 | 2FE | 399,140 | 116.0514 | 464,206 | 400,000 | 399,401 | 0 | 48 | 0 | 0 | 6.150 | 6.163 | AO | 6,150 | 12,300 | 09/28/2009 | 10/01/2038 |
| 708696-BX-6 | PENNSYLVANIA ELECTRIC CO | C | | 1,2 | 2FE | 498,625 | 101.2201 | 506,101 | 500,000 | 499,206 | 0 | 108 | 0 | 0 | 4.150 | 4.179 | AO | 4,381 | 20,750 | 06/05/2014 | 04/15/2025 |
| 711123-D8-5 | PEOPLES GAS LIGHT AND COKE COMPANY | 0 | | | 1 | 14,000,000 | 90.6304 | 12,688,256 | 14,000,000 | 14,000,000 | 0 | 0 | 0 | 0 | 3.770 | 3.770 | JD | 43,983 | 542,461 | 11/02/2017 | 12/01/2047 |
| 713448-BP-2 | PEPSICO INC | 0 | | 1 | 1FE | 18,233,370 | 119.8095 | 17,971,425 | 15,000,000 | 18,076,844 | 0 | (91,377) | 0 | 0 | 5.500 | 4.043 | JJ | 380,417 | 825,000 | 04/01/2017 | 01/15/2040 |
| 713448-DP-0 | PEPSICO INC | | | 1,2 | 1FE | 991,860 | 88.7521 | 887,521 | 1,000,000 | 992,220 | 0 | 164 | 0 | 0 | 3.450 | 3.494 | AO | 8,146 | 34,500 | 10/03/2016 | 10/06/2046 |
| 713448-EA-2 | PEPSICO INC | 0 | | | 1FE | 4,709,812 | 125.0571 | 4,455,784 | 3,563,000 | 4,523,188 | 0 | (107,904) | 0 | 0 | 7.290 | 3.299 | MS | 76,480 | 268,650 | 04/01/2017 | 09/15/2026 |
| 713448-ED-6 | PEPSICO INC | 0 | | 1 | 1FE | 7,740,532 | 117.5631 | 7,641,602 | 6,500,000 | 7,656,240 | 0 | (49,146) | 0 | 0 | 5.500 | 4.004 | MN | 45,681 | 373,750 | 04/01/2017 | 05/15/2035 |
| 714264-AK-4 | PERNOD RICARD SA | 0 | C | 1 | 2FE | 8,581,804 | 109.1297 | 8,130,163 | 7,450,000 | 8,536,723 | 0 | (26,537) | 0 | 0 | 5.500 | 4.479 | JJ | 188,940 | 409,750 | 04/01/2017 | 01/15/2042 |
| 714294-AH-8 | PERRIGO CO | 0 | C | 1,2 | 2FE | 13,993,710 | 85.7942 | 12,869,130 | 15,000,000 | 13,993,710 | 0 | (5,377) | 1,365,007 | 0 | 5.300 | 0.000 | MN | 101,583 | 795,000 | 04/01/2017 | 11/15/2043 |
| 717081-EC-3 | PFIZER INC | | | 1 | 1FE | 3,731,963 | 98.9985 | 3,712,444 | 3,750,000 | 3,733,418 | 0 | 451 | 0 | 0 | 4.000 | 4.035 | JD | 6,667 | 75,000 | 11/14/2016 | 12/15/2036 |
| 71713U-AW-2 | PHARMACIA LLC | | | 1 | 1FE | 3,809,546 | 122.3840 | 4,252,844 | 3,475,000 | 3,694,596 | 0 | (16,043) | 0 | 0 | 6.600 | 5.754 | JD | 19,113 | 229,350 | 01/26/2010 | 12/01/2028 |
| 718546-AK-0 | PHILLIPS 66 | C | | 1,2 | 1FE | 175,955 | 97.4012 | 173,374 | 178,000 | 176,235 | 0 | 73 | 0 | 0 | 4.650 | 4.740 | MN | 1,058 | 8,277 | 11/12/2014 | 11/15/2034 |
| 718546-AL-8 | PHILLIPS 66 | 0 | | 1,2 | 1FE | 11,710,080 | 97.5818 | 10,602,263 | 10,865,000 | 11,687,255 | 0 | (17,423) | 0 | 0 | 4.875 | 4.378 | MN | 67,680 | 529,669 | 08/17/2017 | 11/15/2044 |
| 718546-AR-5 | PHILLIPS 66 | C | | 1,2 | 2FE | 999,000 | 96.5987 | 965,987 | 1,000,000 | 999,084 | 0 | 84 | 0 | 0 | 3.900 | 3.912 | MS | 11,483 | 21,017 | 02/26/2018 | 03/15/2028 |
| 72345H-AA-3 | PINNACLE BANK | | | 2,5 | 2FE | 1,100,000 | 100.3381 | 1,103,719 | 1,100,000 | 1,100,000 | 0 | 0 | 0 | 0 | 4.875 | 4.851 | JJ | 22,493 | 53,625 | 07/24/2015 | 07/30/2025 |
| 723787-AM-9 | PIONEER NATURAL RESOURCES CO | C | | 1,2 | 2FE | 501,219 | 100.9649 | 504,825 | 500,000 | 500,916 | 0 | (114) | 0 | 0 | 4.450 | 4.418 | JJ | 10,260 | 22,250 | 12/01/2015 | 01/15/2026 |
| 72650R-BH-4 | PLAINS ALL AMERICAN PIPELINE LP | 0 | | 1,2 | 2FE | 5,554,656 | 85.4557 | 5,127,342 | 6,000,000 | 5,556,916 | 0 | 2,260 | 0 | 0 | 4.900 | 5.432 | FA | 111,067 | 0 | 09/27/2018 | 02/15/2045 |
| 731020-AA-4 | POLAR TANKERS INC | | | 1 | 1FE | 1,717,666 | 116.2670 | 2,127,686 | 1,830,000 | 1,747,913 | 0 | 5,203 | 0 | 0 | 5.951 | 6.506 | MN | 15,428 | 108,903 | 05/11/2010 | 05/10/2037 |
| 731020-AA-4 | POLAR TANKERS INC | 0 | | 1 | 1FE | 18,162,284 | 116.2670 | 18,893,388 | 16,250,000 | 18,131,660 | 0 | (30,624) | 0 | 0 | 5.951 | 4.661 | MN | 136,997 | 483,519 | 09/27/2018 | 05/10/2037 |
| 736508-BP-6 | PORTLAND GENERAL ELECTRIC CO | 0 | | | 1FE | 11,650,660 | 118.0671 | 11,806,710 | 10,000,000 | 11,636,009 | 0 | (14,651) | 0 | 0 | 5.810 | 4.508 | AO | 145,250 | 290,500 | 09/27/2018 | 10/01/2037 |
| 74005P-BD-5 | PRAXAIR INC | | C | 1,2 | 1FE | 1,926,780 | 89.9267 | 1,798,534 | 2,000,000 | 1,933,150 | 0 | 811 | 0 | 0 | 3.550 | 3.764 | MN | 10,650 | 35,500 | 03/10/2015 | 11/07/2042 |
| 740816-AM-5 | PRESIDENT AND FELLOWS OF HARVARD COLLEGE | C | | 1,2 | 1FE | 190,526 | 89.2060 | 178,412 | 200,000 | 190,933 | 0 | 196 | 0 | 0 | 3.150 | 3.405 | JJ | 2,905 | 6,300 | 11/09/2016 | 07/15/2046 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 74170*-AV-1 | PRIME PROPERTY FUND LLC | 0 | | | 1Z | 4,500,000 | 103.9259 | 4,676,666 | 4,500,000 | 4,500,000 | 0 | 0 | 0 | 0 | 4.580 | 4.580 | MN | 30,343 | 0 | 10/10/2018 | 11/08/2033 |
| 74251V-AA-0 | PRINCIPAL FINANCIAL GROUP INC | 0 | | 1 | 1FE | 6,210,599 | 117.4173 | 6,205,504 | 5,285,000 | 6,201,929 | 0 | (8,671) | 0 | 0 | 6.050 | 4.610 | AO | 67,501 | 159,871 | 09/27/2018 | 10/15/2036 |
| 742718-DF-3 | PROCTER & GAMBLE CO | 0 | | 1 | 1FE | 4,897,931 | 121.3139 | 4,549,271 | 3,750,000 | 4,825,328 | 0 | (42,089) | 0 | 0 | 5.550 | 3.419 | MS | 67,063 | 208,125 | 04/01/2017 | 03/05/2037 |
| 743263-AG-0 | PROGRESS ENERGY INC | 0 | | 1 | 2FE | 355,586 | 127.3985 | 343,976 | 270,000 | 347,781 | 0 | (4,533) | 0 | 0 | 7.000 | 4.091 | AO | 3,203 | 18,900 | 04/01/2017 | 10/30/2031 |
| 743315-AJ-2 | PROGRESSIVE CORPORATION (THE) | 0 | | 1 | 1FE | 1,192,538 | 122.7480 | 1,227,480 | 1,000,000 | 1,188,644 | 0 | (3,894) | 0 | 0 | 6.625 | 4.312 | MS | 22,083 | 0 | 09/27/2018 | 03/01/2029 |
| 743315-AQ-6 | PROGRESSIVE CORP | 0 | | 1 | 1FE | 18,054,978 | 91.5424 | 17,393,056 | 19,000,000 | 18,089,816 | 0 | 19,558 | 0 | 0 | 3.700 | 3.998 | JJ | 302,681 | 703,000 | 04/01/2017 | 01/26/2045 |
| 743315-AS-2 | PROGRESSIVE CORP | 0 | | 1,2 | 1FE | 14,076,860 | 97.3087 | 13,136,675 | 13,500,000 | 14,061,281 | 0 | (11,614) | 0 | 0 | 4.125 | 3.878 | AO | 117,563 | 536,250 | 11/01/2018 | 04/15/2047 |
| 743478-AA-3 | PROSIGHT GLOBAL INC | | | | 2FE | 3,039,540 | 103.2800 | 3,098,400 | 3,000,000 | 3,019,081 | 0 | (9,190) | 0 | 0 | 7.500 | 7.131 | MN | 21,875 | 225,000 | 08/11/2016 | 11/20/2020 |
| 743674-AY-9 | PROTECTIVE LIFE CORP | 0 | C | 1 | 2FE | 13,904,530 | 135.5784 | 13,557,840 | 10,000,000 | 13,877,914 | 0 | (26,616) | 0 | 0 | 8.450 | 5.339 | AO | 178,389 | 422,500 | 09/27/2018 | 10/15/2039 |
| 743755-AF-7 | PROVIDENCE HEALTH & SERVICES OBLIGATED G | | | 1 | 1FE | 1,753,088 | 101.8887 | 1,783,052 | 1,750,000 | 1,750,380 | 0 | (22) | 0 | 0 | 6.250 | 6.220 | AO | 27,344 | 85,938 | 09/25/2009 | 10/01/2019 |
| 743862-AA-2 | UNUM GROUP | 0 | | 1 | 2FE | 3,552,975 | 117.2897 | 3,518,691 | 3,000,000 | 3,540,617 | 0 | (12,358) | 0 | 0 | 7.250 | 4.804 | MS | 64,042 | 0 | 09/27/2018 | 03/15/2028 |
| 744320-AM-4 | PRUDENTIAL FINANCIAL INC | | | 1,2,5 | 2FE | 1,462,580 | 97.9330 | 1,371,062 | 1,400,000 | 1,459,383 | 0 | (3,197) | 0 | 0 | 5.625 | 4.562 | JD | 3,500 | 39,375 | 10/01/2018 | 06/15/2043 |
| 744320-AN-2 | PRUDENTIAL FINANCIAL INC | | | 2,5 | 2FE | 3,517,081 | 93.6250 | 3,300,281 | 3,525,000 | 3,518,015 | 0 | (17) | 0 | 0 | 5.200 | 5.191 | MS | 53,972 | 118,950 | 10/22/2018 | 03/15/2044 |
| 744320-AV-4 | PRUDENTIAL FINANCIAL INC | | | 2,5 | 2FE | 1,282,038 | 93.7100 | 1,194,803 | 1,275,000 | 1,281,830 | 0 | (208) | 0 | 0 | 5.375 | 5.275 | MN | 8,757 | 47,703 | 10/01/2018 | 05/15/2045 |
| 744320-AY-8 | PRUDENTIAL FINANCIAL INC | 0 | | 1,2 | 1FE | 435,660 | 89.3580 | 446,790 | 500,000 | 435,842 | 0 | 182 | 0 | 0 | 3.905 | 4.723 | JD | 1,302 | 9,763 | 11/01/2018 | 12/07/2047 |
| 744320-AC-9 | PRUDENTIAL FINANCIAL INC | 0 | | | 1FE | 3,533,376 | 113.5171 | 3,405,513 | 3,000,000 | 3,492,094 | 0 | (24,085) | 0 | 0 | 5.750 | 4.228 | JJ | 79,542 | 172,500 | 04/01/2017 | 07/15/2033 |
| 744320-AH-8 | PRUDENTIAL FINANCIAL INC | 0 | | | 1FE | 14,988,022 | 106.6463 | 14,930,482 | 14,000,000 | 14,978,793 | 0 | (9,229) | 0 | 0 | 5.400 | 4.781 | JD | 37,800 | 378,000 | 09/27/2018 | 06/13/2035 |
| 744320-AQ-8 | PRUDENTIAL FINANCIAL INC | 0 | | | 1FE | 5,685,685 | 113.1108 | 5,655,540 | 5,000,000 | 5,679,645 | 0 | (6,040) | 0 | 0 | 5.700 | 4.581 | JD | 13,458 | 142,500 | 09/27/2018 | 12/14/2036 |
| 744320-BD-6 | PRUDENTIAL FINANCIAL INC | 0 | | | 1FE | 9,266,565 | 120.8133 | 9,060,998 | 7,500,000 | 9,252,139 | 0 | (14,426) | 0 | 0 | 6.625 | 4.741 | JD | 41,406 | 248,438 | 09/27/2018 | 12/01/2037 |
| 744320-BG-9 | PRUDENTIAL FINANCIAL INC | | | | 1FE | 221,696 | 101.8139 | 203,628 | 200,000 | 201,319 | 0 | (1,180) | 0 | 0 | 7.375 | 5.877 | JD | 656 | 7,375 | 09/25/2009 | 06/15/2019 |
| 744320-BM-6 | PRUDENTIAL FINANCIAL INC | C | | 1 | 1FE | 1,755,011 | 103.0460 | 1,648,736 | 1,600,000 | 1,672,120 | 0 | (47,741) | 0 | 0 | 5.375 | 2.240 | JD | 2,389 | 86,000 | 04/01/2017 | 06/21/2020 |
| 744320-BU-8 | PRUDENTIAL FINANCIAL INC | 0 | | 1 | 1FE | 12,061,230 | 112.4951 | 11,249,510 | 10,000,000 | 11,977,417 | 0 | (49,250) | 0 | 0 | 5.800 | 4.418 | MN | 72,500 | 580,000 | 04/01/2017 | 11/16/2041 |
| 744320-CA-1 | PRUDENTIAL FINANCIAL INC | 0 | | 1 | 1FE | 16,448,100 | 100.1234 | 15,018,510 | 15,000,000 | 16,403,432 | 0 | (31,436) | 0 | 0 | 4.600 | 4.009 | MN | 88,167 | 690,000 | 07/12/2017 | 05/15/2044 |
| 744448-BZ-3 | PUBLIC SERVICE COMPANY OF COLORADO | | | 1 | 1FE | 5,154,321 | 126.7430 | 4,721,177 | 3,725,000 | 4,908,583 | 0 | (43,174) | 0 | 0 | 6.250 | 3.839 | MS | 77,604 | 227,344 | 09/25/2012 | 09/01/2037 |
| 744448-CA-7 | PUBLIC SERVICE COMPANY OF COLORADO | 0 | | 1 | 1FE | 6,616,230 | 129.3796 | 6,468,980 | 5,000,000 | 6,531,248 | 0 | (49,645) | 0 | 0 | 6.500 | 4.192 | FA | 135,417 | 325,000 | 04/01/2017 | 08/01/2038 |
| 744448-CQ-2 | PUBLIC SERVICE COMPANY OF COLORADO | C | | 1,2 | 1FE | 249,318 | 98.3439 | 245,860 | 250,000 | 249,322 | 0 | 5 | 0 | 0 | 4.100 | 4.116 | JD | 456 | 4,954 | 06/14/2018 | 06/15/2048 |
| 744533-BJ-8 | PUBLIC SERVICE CO OF OKLAHOMA | 0 | | 1 | 2FE | 25,644,780 | 127.3033 | 25,460,660 | 20,000,000 | 25,342,854 | 0 | (176,604) | 0 | 0 | 6.625 | 4.508 | MN | 169,306 | 1,325,000 | 04/01/2017 | 11/15/2037 |
| 744560-AQ-9 | PUBLIC SERVICE ELECTRIC AND GAS CO | 0 | | 1 | 1FE | 60,658 | 116.6149 | 58,307 | 50,000 | 60,021 | 0 | (373) | 0 | 0 | 5.700 | 4.109 | JD | 238 | 2,850 | 04/01/2017 | 12/01/2036 |
| 744560-BQ-8 | PUBLIC SERVICE ELECTRIC AND GAS CO | | | 1,2 | 1FE | 746,670 | 94.5727 | 709,295 | 750,000 | 746,847 | 0 | 65 | 0 | 0 | 3.800 | 3.825 | MS | 9,500 | 28,500 | 02/29/2016 | 03/01/2046 |
| 744560-BT-2 | PUBLIC SERVICE ELECTRIC AND GAS CO | | | 1,2 | 1FE | 1,998,540 | 91.1923 | 1,823,846 | 2,000,000 | 1,998,614 | 0 | 67 | 0 | 0 | 3.600 | 3.604 | JD | 6,000 | 44,750 | 12/04/2017 | 12/01/2047 |
| 74531E-AA-0 | PUGET SOUND ENERGY, INC. | 0 | | 1 | 1FE | 5,148,596 | 122.8511 | 4,914,044 | 4,000,000 | 4,989,752 | 0 | (92,028) | 0 | 0 | 7.020 | 3.731 | MS | 82,680 | 280,800 | 04/01/2017 | 12/01/2027 |
| 74531E-AC-6 | PUGET SOUND ENERGY, INC. | 0 | | 1 | 1FE | 921,868 | 124.4084 | 933,063 | 750,000 | 918,397 | 0 | (3,470) | 0 | 0 | 7.000 | 4.260 | AO | 11,083 | 26,250 | 09/27/2018 | 03/09/2029 |
| 745332-CD-6 | PUGET SOUND ENERGY INC | 0 | | 1,2 | 1FE | 12,305,070 | 117.2000 | 11,720,000 | 10,000,000 | 12,199,568 | 0 | (61,559) | 0 | 0 | 5.638 | 4.101 | AO | 119,024 | 563,800 | 04/01/2017 | 04/15/2041 |
| 745867-AP-6 | PULTE HOMES, INC. | | | 1 | 3FE | 3,476,970 | 91.2500 | 3,650,000 | 4,000,000 | 4,036,322 | 0 | (1,522) | 0 | 0 | 6.375 | 6.278 | MN | 32,583 | 255,000 | 02/08/2016 | 05/15/2033 |
| 747262-AM-5 | QVC INC | 0 | | 1 | 2FE | 9,350,551 | 89.7034 | 9,249,318 | 10,311,000 | 9,354,953 | 0 | 4,402 | 0 | 0 | 5.950 | 6.731 | MS | 180,643 | 0 | 09/27/2018 | 03/15/2043 |
| 74733L-AD-4 | OOREDOO INTERNATIONAL FINANCE LTD | 0 | C | | 1FE | 1,021,400 | 102.2248 | 1,022,248 | 1,000,000 | 1,019,169 | 0 | (2,231) | 0 | 0 | 4.750 | 3.802 | FA | 17,813 | 0 | 09/27/2018 | 02/16/2021 |
| 74733V-AC-4 | QEP RESOURCES INC | 0 | | 1,2 | 3FE | 1,049,875 | 88.5000 | 973,500 | 1,100,000 | 1,060,287 | 0 | 7,770 | 0 | 0 | 5.250 | 6.214 | MN | 9,625 | 57,750 | 08/25/2017 | 05/01/2023 |
| 747368-AB-0 | QSPCF LP (QUANTUM PARTNERS) | | | | 1FE | 3,250,000 | 101.0964 | 3,285,633 | 3,250,000 | 3,250,000 | 0 | 0 | 0 | 0 | 5.480 | 5.480 | JJ | 78,166 | 178,100 | 12/06/2013 | 01/23/2021 |
| 747525-AJ-2 | QUALCOMM INC | 0 | | 1,2 | 1FE | 1,040,894 | 96.5351 | 1,003,965 | 1,040,000 | 1,040,933 | 0 | 38 | 0 | 0 | 4.650 | 4.642 | MN | 5,508 | 24,180 | 10/09/2018 | 05/20/2035 |
| 74834L-AN-0 | QUEST DIAGNOSTICS INC | 0 | | 1 | 2FE | 23,126,957 | 115.9601 | 23,307,980 | 20,100,000 | 23,052,040 | 0 | (28,058) | 0 | 0 | 6.950 | 5.654 | JJ | 698,475 | 347,500 | 09/27/2018 | 07/01/2037 |
| 74840L-AB-8 | QUICKEN LOANS INC | 0 | | 1,2 | 3FE | 1,064,319 | 88.5000 | 973,500 | 1,100,000 | 1,066,949 | 0 | 2,630 | 0 | 0 | 5.250 | 5.679 | JJ | 26,629 | 34,810 | 02/09/2018 | 01/15/2028 |
| 749514-AA-3 | REST-AV LLC | | | | 3PL | 292,493 | 99.9439 | 292,329 | 292,493 | 292,493 | 0 | 0 | 0 | 0 | 5.000 | 5.000 | DEC | 15,112 | 31,882 | 12/18/2014 | 12/18/2018 |
| 749514-AA-3 | REST-AV LLC | C | | | 3PL | 19,500 | 99.9439 | 19,489 | 19,500 | 19,500 | 0 | 0 | 0 | 0 | 5.000 | 5.000 | DEC | 1,007 | 2,125 | 12/18/2014 | 12/18/2018 |
| 74951L-AA-5 | REST-AT LLC | | | 5 | 3AM | 37,782 | 99.8043 | 37,708 | 37,782 | 37,782 | 0 | 0 | 0 | 0 | 5.000 | 4.964 | APR | 1,351 | 3,820 | 12/23/2016 | 05/01/2019 |
| 74951L-AB-3 | REST-AT LLC | | | 5 | 3AM | 100,000 | 99.9176 | 99,918 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 5.900 | 5.843 | N/A | 983 | 0 | 12/23/2016 | 05/01/2019 |
| 74955D-AA-9 | RGS (AEGCO) FUNDING CORPORATION | 0 | | | 2FE | 1,329,639 | 103.4575 | 1,267,035 | 1,224,691 | 1,289,552 | 0 | (27,360) | 0 | 0 | 9.810 | 3.919 | JD | 8,009 | 161,751 | 04/01/2017 | 12/07/2022 |
| 751212-AB-7 | RALPH LAUREN CORP | C | | 1,2 | 1FE | 748,463 | 98.9238 | 741,929 | 750,000 | 749,476 | 0 | 310 | 0 | 0 | 2.625 | 2.669 | FA | 7,273 | 19,688 | 08/13/2015 | 08/18/2020 |
| 75405U-AA-4 | RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD | 0 | C | 1 | 1FE | 2,930,800 | 108.2700 | 2,944,944 | 2,720,000 | 2,922,765 | 0 | (8,035) | 0 | 0 | 5.838 | 4.403 | MS | 40,139 | 79,397 | 09/27/2018 | 09/30/2027 |
| 755111-AP-6 | RAYTHEON COMPANY | 0 | | 1 | 1FE | 14,844,363 | 126.7138 | 14,312,324 | 11,295,000 | 14,398,997 | 0 | (258,263) | 0 | 0 | 7.000 | 3.648 | MN | 131,775 | 790,650 | 04/01/2017 | 11/01/2028 |
| 755111-BZ-3 | RAYTHEON CO | | | 1,2 | 1FE | 1,073,830 | 101.5660 | 1,015,660 | 1,000,000 | 1,068,310 | 0 | (650) | 0 | 0 | 4.200 | 3.780 | JD | 1,867 | 21,000 | 03/27/2015 | 12/15/2044 |
| 755111-BZ-3 | RAYTHEON CO | C | | 1,2 | 1FE | 744,413 | 101.5660 | 761,745 | 750,000 | 744,837 | 0 | 108 | 0 | 0 | 4.200 | 4.244 | JD | 1,400 | 31,500 | 11/24/2014 | 12/15/2044 |
| 756109-AR-5 | REALTY INCOME CORP | C | | 1,2 | 1FE | 994,990 | 100.5965 | 1,005,965 | 1,000,000 | 996,509 | 0 | 372 | 0 | 0 | 4.125 | 4.178 | AO | 8,708 | 41,250 | 09/16/2014 | 10/15/2026 |
| 75913M-AA-7 | REGIONS BANK | 0 | | | 2FE | 4,102,742 | 117.0345 | 4,096,208 | 3,500,000 | 4,097,912 | 0 | (4,830) | 0 | 0 | 6.450 | 5.021 | JD | 3,135 | 112,875 | 09/27/2018 | 06/26/2037 |
| 7591EP-AE-0 | REGIONS FINANCIAL CORP | 0 | | | 2FE | 34,301,846 | 126.2186 | 34,609,140 | 27,420,000 | 34,029,193 | 0 | (165,572) | 0 | 0 | 7.375 | 5.336 | JD | 117,963 | 1,837,850 | 09/27/2018 | 12/10/2037 |
| 759351-AL-3 | REINSURANCE GROUP OF AMERICA INC | | | 1 | 2FE | 99,623 | 104.3485 | 104,349 | 100,000 | 99,800 | 0 | 37 | 0 | 0 | 4.700 | 4.748 | MS | 1,384 | 4,700 | 09/19/2013 | 09/15/2023 |
| 759351-AL-3 | REINSURANCE GROUP OF AMERICA INC | C | | 1 | 2FE | 268,982 | 104.3485 | 281,741 | 270,000 | 269,459 | 0 | 100 | 0 | 0 | 4.700 | 4.748 | MS | 3,737 | 12,690 | 09/19/2013 | 09/15/2023 |
| 759468-AB-7 | RELIANCE HOLDING USA INC | C | | 1 | 2FE | 1,099,117 | 113.5617 | 1,135,617 | 1,000,000 | 1,110,888 | 0 | (2,629) | 0 | 0 | 6.250 | 5.380 | AO | 12,500 | 62,500 | 02/08/2016 | 10/19/2040 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 759509-AB-8 | RELIANCE STEEL AND ALUMINUM CO | | | 1 | 2FE | 1,728,623 | 109.9564 | 1,814,281 | 1,650,000 | 1,723,009 | 0 | (2,134) | 0 | 0 | 6.850 | 6.430 | MN | 14,442 | 113,025 | 02/08/2016 | 11/15/2036 |
| 760759-AF-7 | REPUBLIC SERVICES INC | 0 | | 1 | 2FE | 3,452,526 | 114.6901 | 3,440,703 | 3,000,000 | 3,447,683 | 0 | (4,843) | 0 | 0 | 6.086 | 4.755 | MS | 53,760 | 0 | 09/27/2018 | 03/15/2035 |
| 76125G-AA-2 | REST LLC | | | | 2FE | 2,581,465 | 98.6265 | 2,546,008 | 2,581,465 | 2,581,465 | 0 | 0 | 0 | 0 | 5.000 | 5.000 | JJ | 64,178 | 199,968 | 09/09/2014 | 01/05/2022 |
| 76125G-AA-2 | REST LLC | C | | | 2FE | 120,068 | 98.6265 | 118,419 | 120,068 | 120,068 | 0 | 0 | 0 | 0 | 5.000 | 5.000 | JJ | 2,985 | 9,301 | 09/09/2014 | 01/05/2022 |
| 762028-AA-2 | CTL - HOME DEPOT TREXLERTOWN PA | | | | 1 | 493,884 | 118.7643 | 586,558 | 493,884 | 493,884 | 0 | 0 | 0 | 0 | 6.365 | 6.365 | MON | 1,397 | 31,487 | 03/23/2010 | 01/15/2039 |
| 762028-AA-2 | CTL - HOME DEPOT TREXLERTOWN PA | C | | | 1 | 445,378 | 118.7643 | 528,950 | 445,378 | 445,378 | 0 | 0 | 0 | 0 | 6.365 | 6.365 | MON | 1,260 | 28,395 | 03/23/2010 | 01/15/2039 |
| 767201-AD-8 | RIO TINTO FINANCE (USA) LTD | C | C | 1 | 1FE | 1,643,083 | 124.6364 | 1,620,273 | 1,300,000 | 1,551,096 | 0 | (20,557) | 0 | 0 | 7.125 | 4.600 | JJ | 42,710 | 92,625 | 02/14/2014 | 07/15/2028 |
| 767201-AD-8 | RIO TINTO FINANCE (USA) LTD | 0 | C | 1 | 1FE | 6,752,192 | 124.6364 | 6,529,701 | 5,239,000 | 6,602,773 | 0 | (90,546) | 0 | 0 | 7.125 | 3.839 | JJ | 172,123 | 249,375 | 09/27/2018 | 07/15/2028 |
| 767201-AS-5 | RIO TINTO FINANCE (USA) LTD | C | C | 1,2 | 1FE | 1,490,355 | 100.4089 | 1,506,134 | 1,500,000 | 1,493,362 | 0 | 891 | 0 | 0 | 3.750 | 3.828 | JD | 2,500 | 56,250 | 06/16/2015 | 06/15/2025 |
| 771367-BX-6 | ROCHESTER GAS AND ELECTRIC CORPORATION | 0 | C | 1 | 1FE | 3,455,511 | 124.9846 | 3,749,538 | 3,000,000 | 3,422,880 | 0 | (19,162) | 0 | 0 | 6.375 | 5.006 | MS | 63,750 | 191,250 | 04/01/2017 | 09/01/2033 |
| 771367-CA-5 | ROCHESTER GAS AND ELECTRIC CORP | | C | 1 | 1FE | 850,000 | 144.1238 | 1,225,052 | 850,000 | 850,000 | 0 | 0 | 0 | 0 | 8.000 | 7.999 | JD | 3,022 | 68,000 | 12/19/2008 | 12/15/2033 |
| 773903-AE-9 | ROCKWELL AUTOMATION INC | 0 | | 1 | 1FE | 6,115,265 | 122.9324 | 6,146,620 | 5,000,000 | 6,105,892 | 0 | (9,373) | 0 | 0 | 6.250 | 4.501 | JD | 26,042 | 156,250 | 09/27/2018 | 12/01/2037 |
| 77509N-AF-0 | ROGERS CABLE INC. | 0 | C | 1 | 2FE | 9,703,109 | 136.2454 | 9,618,925 | 7,060,000 | 9,490,618 | 0 | (124,300) | 0 | 0 | 8.750 | 5.149 | MN | 102,958 | 617,750 | 04/01/2017 | 05/01/2032 |
| 775109-AL-5 | ROGERS COMMUNICATIONS INC | | C | 1 | 2FE | 2,956,214 | 131.3371 | 2,922,250 | 2,225,000 | 2,848,510 | 0 | (17,729) | 0 | 0 | 7.500 | 5.174 | FA | 63,042 | 139,688 | 09/25/2012 | 08/15/2038 |
| 775109-AL-5 | ROGERS COMMUNICATIONS INC | 0 | C | 1 | 2FE | 1,314,365 | 131.3371 | 1,313,371 | 1,000,000 | 1,311,967 | 0 | (2,398) | 0 | 0 | 7.500 | 4.989 | FA | 28,333 | 0 | 09/27/2018 | 08/15/2038 |
| 780097-BB-6 | ROYAL BANK OF SCOTLAND GROUP PLC | | C | 2 | 3FE | 3,412,358 | 103.5000 | 3,312,000 | 3,200,000 | 3,394,026 | 0 | (18,332) | 0 | 0 | 8.625 | 6.106 | MJSD | 767 | 94,875 | 10/22/2018 | 12/29/2049 |
| 780099-CK-1 | ROYAL BANK OF SCOTLAND GROUP PLC | | C | 2 | 3FE | 632,260 | 99.7500 | 598,500 | 600,000 | 631,087 | 0 | (1,173) | 0 | 0 | 8.000 | 7.013 | MJSD | 133 | 16,000 | 10/24/2018 | 12/29/2049 |
| 78009P-EH-0 | ROYAL BANK OF SCOTLAND GROUP PLC | 0 | C | 2,5 | 2FE | 8,936,690 | 96.4266 | 8,678,394 | 9,000,000 | 8,937,405 | 0 | 715 | 0 | 0 | 5.076 | 5.161 | JJ | 119,286 | 0 | 10/09/2018 | 01/27/2030 |
| 783549-AZ-1 | RYDER SYSTEM, INC. | | | 1 | 2FE | 824,149 | 117.0478 | 1,007,782 | 861,000 | 839,831 | 0 | 2,272 | 0 | 0 | 6.950 | 7.411 | JD | 4,987 | 59,840 | 01/26/2010 | 12/01/2025 |
| 783549-AZ-1 | RYDER SYSTEM, INC. | 0 | | 1 | 2FE | 576,287 | 117.0478 | 585,239 | 500,000 | 573,931 | 0 | (2,356) | 0 | 0 | 6.950 | 4.443 | JD | 2,896 | 17,375 | 09/27/2018 | 12/01/2025 |
| 78409V-AB-0 | S&P GLOBAL INC | 0 | | 1 | 1FE | 10,810,404 | 124.6114 | 11,215,026 | 9,000,000 | 10,718,838 | 0 | (53,944) | 0 | 0 | 6.550 | 4.978 | MN | 75,325 | 589,500 | 04/01/2017 | 11/15/2037 |
| 78440P-AC-2 | SK TELECOM CO LTD | 0 | C | | 1FE | 9,542,102 | 119.7280 | 9,757,832 | 8,150,000 | 9,508,268 | 0 | (33,833) | 0 | 0 | 6.625 | 4.277 | JJ | 241,472 | 0 | 09/27/2018 | 07/20/2027 |
| 785592-A*-7 | SABINE PASS LIQUEFACTION | | | | 2FE | 3,250,000 | 98.3614 | 3,196,746 | 3,250,000 | 3,250,000 | 0 | 0 | 0 | 0 | 5.000 | 5.000 | MS | 47,847 | 162,500 | 02/24/2017 | 09/15/2037 |
| 790849-AK-9 | ST. JUDE MEDICAL INC | 0 | | 1,2 | 2 | 40,246,000 | 90.4828 | 36,193,120 | 40,000,000 | 40,240,188 | 0 | (5,394) | 0 | 0 | 4.750 | 4.708 | AO | 401,111 | 1,900,000 | 04/01/2017 | 04/15/2043 |
| 792860-AK-4 | TRAVELERS COMPANIES INC | 0 | | 1 | 1FE | 13,563,290 | 129.8402 | 12,984,020 | 10,000,000 | 13,341,067 | 0 | (129,304) | 0 | 0 | 6.750 | 4.061 | JD | 20,625 | 675,000 | 04/01/2017 | 06/20/2036 |
| 795830-AS-7 | SALVATION ARMY | | | | 1FE | 751,494 | 110.8710 | 975,665 | 880,000 | 773,867 | 0 | 3,009 | 0 | 0 | 5.707 | 6.899 | MS | 16,741 | 50,222 | 03/31/2009 | 09/01/2036 |
| 795830-AV-0 | SALVATION ARMY | | | | 1FE | 752,942 | 110.1631 | 925,370 | 840,000 | 789,628 | 0 | 4,903 | 0 | 0 | 5.637 | 6.649 | MS | 15,784 | 47,351 | 03/31/2009 | 09/01/2026 |
| 79588T-AA-8 | SAMMONS FINANCIAL GROUP INC | 0 | | 1 | 2FE | 33,195,410 | 118.2634 | 34,154,470 | 28,880,000 | 33,174,923 | 0 | (20,487) | 0 | 0 | 7.000 | 5.845 | AO | 426,782 | 1,234,100 | 09/27/2018 | 10/15/2043 |
| 797440-BH-6 | SAN DIEGO GAS & ELECTRIC CO | 0 | | 1 | 1FE | 6,049,255 | 113.1131 | 5,655,655 | 5,000,000 | 5,872,827 | 0 | (102,227) | 0 | 0 | 6.000 | 3.324 | JD | 25,000 | 300,000 | 04/01/2017 | 06/01/2026 |
| 797440-BK-9 | SAN DIEGO GAS & ELECTRIC CO | | | 1 | 1FE | 464,891 | 119.5267 | 537,870 | 450,000 | 462,495 | 0 | (101) | 0 | 0 | 6.000 | 5.763 | JD | 2,250 | 13,500 | 09/25/2009 | 06/01/2039 |
| 797440-BK-9 | SAN DIEGO GAS & ELECTRIC CO | 0 | | 1 | 1FE | 4,180,114 | 119.5267 | 3,903,742 | 3,266,000 | 4,134,112 | 0 | (26,861) | 0 | 0 | 6.000 | 4.070 | JD | 16,330 | 195,960 | 04/01/2017 | 06/01/2039 |
| 80281L-AA-3 | SANTANDER UK GROUP HOLDINGS PLC | | C | | 2FE | 1,495,860 | 94.0204 | 1,410,306 | 1,500,000 | 1,497,016 | 0 | 370 | 0 | 0 | 4.750 | 4.785 | MS | 20,979 | 71,250 | 09/08/2015 | 09/15/2025 |
| 80281L-AB-1 | SANTANDER UK GROUP HOLDINGS PLC | 0 | C | | 2FE | 2,123,960 | 97.1772 | 2,026,145 | 2,085,000 | 2,123,124 | 0 | (619) | 0 | 0 | 5.625 | 5.494 | MS | 34,533 | 117,281 | 04/01/2017 | 09/15/2045 |
| 80283L-AJ-2 | SANTANDER UK PLC | C | C | | 1FE | 248,330 | 100.8191 | 252,048 | 250,000 | 249,058 | 0 | 160 | 0 | 0 | 4.000 | 4.081 | MS | 3,000 | 10,000 | 03/10/2014 | 03/13/2024 |
| 80529E-AA-1 | SAVINGS BK LIFE INS CO MASS | 0 | | | 2FE | 9,045,450 | 99.3100 | 8,937,900 | 9,000,000 | 9,046,054 | 0 | 604 | 0 | 0 | 6.500 | 6.460 | FA | 243,750 | 0 | 09/27/2018 | 08/01/2047 |
| 806605-AG-6 | MERCK & CO INC | 0 | | 1 | 1FE | 2,270,716 | 129.3439 | 2,263,518 | 1,750,000 | 2,215,976 | 0 | (31,219) | 0 | 0 | 6.500 | 4.096 | JD | 9,479 | 113,750 | 04/01/2017 | 12/01/2033 |
| 806605-AH-4 | MERCK & CO INC | 0 | | 1 | 1FE | 8,041,944 | 134.5739 | 8,074,434 | 6,000,000 | 7,925,753 | 0 | (67,566) | 0 | 0 | 6.550 | 4.080 | MS | 115,717 | 393,000 | 04/01/2017 | 09/15/2037 |
| 806851-AG-6 | SCHLUMBERGER HOLDINGS CORP | C | | 1,2 | 2FE | 2,084,354 | 98.7040 | 1,974,080 | 2,000,000 | 2,068,934 | 0 | (8,969) | 0 | 0 | 4.000 | 3.422 | JD | 2,222 | 80,000 | 04/01/2017 | 12/21/2025 |
| 808513-AZ-8 | CHARLES SCHWAB CORP | 0 | | 1,2 | 1FE | 12,449,625 | 101.6953 | 12,711,913 | 12,500,000 | 12,448,987 | 0 | (638) | 0 | 0 | 4.000 | 4.050 | FA | 84,722 | 0 | 10/29/2018 | 02/01/2029 |
| 81373P-AA-1 | SECURIAN FINANCIAL GROUP INC | 0 | | 1 | 1FE | 8,722,263 | 99.1157 | 8,672,624 | 8,750,000 | 8,722,719 | 0 | 456 | 0 | 0 | 4.800 | 4.820 | AO | 88,667 | 221,667 | 04/02/2018 | 04/15/2048 |
| 814120-AC-5 | SECURITY BENEFIT LIFE INSURANCE COMPANY | 0 | | 1 | 2FE | 3,087,972 | 120.5400 | 4,261,089 | 3,535,000 | 3,157,820 | 0 | 12,324 | 0 | 0 | 7.450 | 8.752 | AO | 65,839 | 260,047 | 01/24/2012 | 10/01/2033 |
| 81721M-AM-1 | SENIOR HOUSING PROPERTIES TRUST | 0 | | 1,2 | 2FE | 16,726,199 | 94.3440 | 16,062,066 | 17,025,000 | 16,746,633 | 0 | 20,434 | 0 | 0 | 4.750 | 4.975 | FA | 305,504 | 411,083 | 08/02/2018 | 02/15/2028 |
| 822582-AN-2 | SHELL INTERNATIONAL FINANCE BV | 0 | C | 1 | 1FE | 12,263,664 | 115.4738 | 12,124,749 | 10,500,000 | 12,182,387 | 0 | (47,535) | 0 | 0 | 5.500 | 4.338 | MS | 154,000 | 577,500 | 04/01/2017 | 03/25/2040 |
| 822582-BE-1 | SHELL INTERNATIONAL FINANCE BV | C | C | 1 | 1FE | 100,320 | 99.2457 | 99,246 | 100,000 | 100,295 | 0 | (12) | 0 | 0 | 4.125 | 4.100 | MN | 573 | 4,125 | 11/17/2016 | 05/11/2035 |
| 822582-BE-1 | SHELL INTERNATIONAL FINANCE BV | 0 | C | 1 | 1FE | 19,631,900 | 99.2457 | 18,658,192 | 18,800,000 | 19,583,604 | 0 | (34,140) | 0 | 0 | 4.125 | 3.781 | MN | 107,708 | 775,500 | 07/19/2017 | 05/11/2035 |
| 822582-BQ-4 | SHELL INTERNATIONAL FINANCE BV | 0 | C | 1 | 1FE | 8,881,688 | 96.5663 | 8,449,551 | 8,750,000 | 8,878,642 | 0 | (2,592) | 0 | 0 | 4.000 | 3.912 | MN | 49,583 | 350,000 | 08/25/2017 | 05/10/2046 |
| 824348-BF-2 | SHERWIN-WILLIAMS CO | C | | 1,2 | 2FE | 497,800 | 97.7774 | 488,887 | 500,000 | 498,444 | 0 | 189 | 0 | 0 | 3.950 | 4.001 | JJ | 9,107 | 19,750 | 07/22/2015 | 01/15/2026 |
| 828807-CE-5 | SIMON PROPERTY GROUP LP | 0 | | 1,2 | 1FE | 18,418,046 | 127.3455 | 18,000,286 | 14,135,000 | 18,221,458 | 0 | (115,267) | 0 | 0 | 6.750 | 4.582 | FA | 397,547 | 954,113 | 04/01/2017 | 02/01/2040 |
| 83367T-BF-5 | SOCIETE GENERALE SA | | C | 2 | 3FE | 618,560 | 98.8750 | 593,250 | 600,000 | 617,653 | 0 | (907) | 0 | 0 | 7.875 | 7.157 | JD | 1,706 | 23,625 | 10/25/2018 | 12/18/2063 |
| 83367T-BR-9 | SOCIETE GENERALE SA | 0 | C | | 2FE | 1,086,593 | 98.7820 | 1,066,846 | 1,080,000 | 1,085,551 | 0 | (668) | 0 | 0 | 4.750 | 4.662 | MN | 5,273 | 51,300 | 04/01/2017 | 11/24/2025 |
| 83367T-BT-5 | SOCIETE GENERALE SA | 0 | C | | 2FE | 1,034,663 | 100.1429 | 986,408 | 985,000 | 1,033,414 | 0 | (803) | 0 | 0 | 5.625 | 5.281 | MN | 5,695 | 55,406 | 04/01/2017 | 11/24/2045 |
| 83368J-KG-4 | SOCIETE GENERALE SA | | C | 2 | 3FE | 2,046,200 | 97.3750 | 1,947,500 | 2,000,000 | 2,041,616 | 0 | (4,584) | 0 | 0 | 7.375 | 6.425 | MS | 44,250 | 0 | 12/19/2018 | 09/13/2066 |
| 83368R-AM-4 | SOCIETE GENERALE SA | 0 | C | | 2FE | 21,942,800 | 100.1988 | 22,043,736 | 22,000,000 | 21,944,163 | 0 | 1,363 | 0 | 0 | 4.750 | 4.783 | MS | 310,597 | 0 | 09/10/2018 | 09/14/2028 |
| 83416W-AA-1 | SOLAR STAR FUNDING LLC | 0 | | 1 | 2FE | 8,482,449 | 107.0322 | 8,903,988 | 8,318,981 | 8,482,668 | 0 | 220 | 0 | 0 | 5.375 | 5.110 | JD | 1,242 | 229,566 | 09/27/2018 | 06/30/2035 |
| 835407-AA-5 | SOMPO JAPAN INSURANCE INC | | C | 2,5 | 1FE | 829,920 | 100.6250 | 805,000 | 800,000 | 828,256 | 0 | (1,664) | 0 | 0 | 5.325 | 4.402 | MS | 11,005 | 10,650 | 10/01/2018 | 03/28/2073 |
| 837004-BX-7 | SOUTH CAROLINA ELECTRIC & GAS COMPANY | 0 | | 1 | 2FE | 5,048,868 | 108.1794 | 4,813,983 | 4,450,000 | 5,001,634 | 0 | (27,607) | 0 | 0 | 5.300 | 4.146 | MN | 30,136 | 235,850 | 04/01/2017 | 05/15/2033 |
| 837004-BZ-2 | SOUTH CAROLINA ELECTRIC & GAS CO | 0 | | 1 | 2FE | 6,621,615 | 105.2245 | 6,839,593 | 6,500,000 | 6,620,499 | 0 | (1,116) | 0 | 0 | 5.250 | 5.080 | MS | 113,750 | 0 | 09/27/2018 | 03/01/2035 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 837004-CB-4 | SOUTH CAROLINA ELECTRIC & GAS CO | 0 | | 1 | 2FE | 409,703 | 117.9241 | 412,734 | 350,000 | 406,641 | 0 | (1,799) | 0 | 0 | 6.050 | 4.749 | JJ | 9,764 | 21,175 | 04/01/2017 | 01/15/2038 |
| 842400-FC-2 | SOUTHERN CALIFORNIA EDISON CO | | | 1 | 1FE | 186,956 | 107.6657 | 215,331 | 200,000 | 189,803 | 0 | 142 | 0 | 0 | 5.625 | 6.110 | FA | 4,688 | 5,625 | 07/30/2007 | 02/01/2036 |
| 842400-FL-2 | SOUTHERN CALIFORNIA EDISON CO | | | 1 | 1FE | 427,641 | 113.9184 | 427,194 | 375,000 | 418,573 | 0 | (494) | 0 | 0 | 6.050 | 5.120 | MS | 6,680 | 11,344 | 09/25/2009 | 03/15/2039 |
| 84250Q-AT-0 | SOUTHERN CALIFORNIA WATER COMPANY | 0 | | | 1FE | 13,502,771 | 117.7875 | 13,545,563 | 11,500,000 | 13,271,505 | 0 | (135,185) | 0 | 0 | 6.590 | 4.656 | JD | 63,154 | 757,850 | 04/01/2017 | 01/25/2029 |
| 84265V-AA-3 | SOUTHERN PERU COPPER CORP | | C | 1 | 2FE | 1,009,740 | 116.7500 | 1,167,500 | 1,000,000 | 1,008,164 | 0 | (245) | 0 | 0 | 7.500 | 7.414 | JJ | 32,083 | 75,000 | 01/26/2010 | 07/27/2035 |
| 84265V-AA-3 | SOUTHERN PERU COPPER CORP | 0 | C | 1 | 2FE | 2,577,750 | 116.7500 | 2,451,750 | 2,100,000 | 2,573,301 | 0 | (4,449) | 0 | 0 | 7.500 | 5.421 | JJ | 67,375 | 0 | 09/27/2018 | 07/27/2035 |
| 843452-AY-9 | SOUTHERN NATURAL GAS COMPANY | 0 | | 1 | 2FE | 3,568,749 | 117.0363 | 3,511,089 | 3,000,000 | 3,560,283 | 0 | (8,466) | 0 | 0 | 7.350 | 5.248 | FA | 83,300 | 0 | 09/27/2018 | 02/15/2031 |
| 844741-BE-7 | SOUTHWEST AIRLINES CO | C | | 1,2 | 2FE | 493,910 | 95.1885 | 475,943 | 500,000 | 494,458 | 0 | 533 | 0 | 0 | 3.450 | 3.597 | MN | 2,156 | 17,250 | 12/20/2017 | 11/16/2027 |
| 85253#-AH-4 | STAG INDL OPER PARTNERSHIP SR GTD NT SER | 0 | | | 2 | 7,750,000 | 98.4584 | 7,630,526 | 7,750,000 | 7,750,000 | 0 | 0 | 0 | 0 | 4.270 | 4.270 | JD | 16,546 | 165,463 | 03/14/2018 | 06/13/2028 |
| 852891-AC-4 | STANCORP FINANCIAL GROUP INC | C | C | 1 | 2FE | 288,103 | 104.2119 | 302,215 | 290,000 | 289,211 | 0 | 194 | 0 | 0 | 5.000 | 5.083 | FA | 5,478 | 14,500 | 08/03/2012 | 08/15/2022 |
| 853250-AA-6 | STANDARD CHARTERED BANK PLC | 0 | C | | 2FE | 7,649,520 | 119.9328 | 7,195,968 | 6,000,000 | 7,505,365 | 0 | (84,381) | 0 | 0 | 8.000 | 5.227 | MN | 41,333 | 480,000 | 04/01/2017 | 05/30/2031 |
| 853254-BA-7 | STANDARD CHARTERED PLC | | C | 2 | 3FE | 820,150 | 100.2500 | 802,000 | 800,000 | 818,832 | 0 | (1,318) | 0 | 0 | 7.500 | 6.677 | AO | 14,833 | 15,000 | 10/23/2018 | 08/08/2066 |
| 853254-BH-2 | STANDARD CHARTERED PLC | | C | 2 | 3FE | 824,160 | 98.5000 | 788,000 | 800,000 | 822,915 | 0 | (1,245) | 0 | 0 | 7.750 | 6.956 | AO | 15,328 | 15,500 | 10/01/2018 | 12/29/2049 |
| 853254-BM-1 | STANDARD CHARTERED PLC | 0 | C | 2,5 | 1FE | 9,500,000 | 98.9957 | 9,404,592 | 9,500,000 | 9,500,000 | 0 | 0 | 0 | 0 | 4.247 | 4.251 | JJ | 97,504 | 0 | 09/27/2018 | 01/20/2023 |
| 857473-AE-2 | STATE STREET BOSTON CORPORATION | | | | 1FE | 946,030 | 121.4520 | 1,214,520 | 1,000,000 | 967,873 | 0 | 3,061 | 0 | 0 | 7.350 | 7.929 | JD | 3,267 | 73,500 | 04/24/2009 | 06/15/2026 |
| 857477-AL-7 | STATE STREET CORP | | | | 1FE | 185,565 | 98.2626 | 196,525 | 200,000 | 192,649 | 0 | 653 | 0 | 0 | 3.100 | 4.026 | MN | 792 | 3,100 | 12/04/2013 | 05/15/2023 |
| 859428-AT-1 | STERLING NATIONAL BANK | | | 2,5 | 2S | 1,758,750 | 101.6340 | 1,778,595 | 1,750,000 | 1,754,586 | 0 | (1,881) | 0 | 0 | 5.250 | 5.125 | AO | 22,969 | 91,875 | 08/30/2016 | 04/01/2026 |
| 860630-60-7 | STIFEL FINANCIAL CORP | 0 | | 2 | 2FE | 4,864,020 | 120.3000 | 4,060,000 | 5,000,000 | 4,814,865 | 0 | (49,155) | 0 | 0 | 5.200 | 5.456 | JAJO | 54,889 | 65,000 | 09/27/2018 | 10/15/2047 |
| 863667-AN-1 | STRYKER CORP | 0 | | 1,2 | 1FE | 3,787,000 | 96.1595 | 3,785,800 | 3,937,000 | 3,790,948 | 0 | 3,948 | 0 | 0 | 3.500 | 4.100 | MS | 40,573 | 0 | 10/10/2018 | 03/15/2026 |
| 863667-AQ-4 | STRYKER CORP | 0 | | 1,2 | 2FE | 960,620 | 97.3103 | 973,103 | 1,000,000 | 961,408 | 0 | 788 | 0 | 0 | 3.650 | 4.160 | MS | 11,558 | 0 | 10/10/2018 | 03/07/2028 |
| 863871-AM-1 | NAVIENT CORP | @ | | | 1FE | 158,086 | 89.4877 | 178,975 | 200,000 | 181,963 | 0 | 4,267 | 0 | 0 | 0.000 | 2.639 | N/A | 0 | 0 | 09/28/2012 | 10/03/2022 |
| 86562M-AK-6 | SUMITOMO MITSUI FINANCIAL GROUP INC | C | C | | 1FE | 1,000,000 | 93.8020 | 938,020 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.010 | 3.010 | AO | 6,020 | 30,100 | 10/11/2016 | 10/19/2026 |
| 86562M-BG-4 | SUMITOMO MITSUI FINANCIAL GROUP INC | 0 | C | | 1FE | 8,000,000 | 102.7614 | 8,220,912 | 8,000,000 | 8,000,000 | 0 | 0 | 0 | 0 | 4.306 | 4.306 | AO | 71,767 | 0 | 10/10/2018 | 10/16/2028 |
| 86722T-AB-8 | SUNCOR ENERGY INC | 0 | C | 1 | 1FE | 3,825,420 | 121.4201 | 3,642,603 | 3,000,000 | 3,819,420 | 0 | (6,000) | 0 | 0 | 6.850 | 4.746 | JD | 17,125 | 102,750 | 09/27/2018 | 06/01/2039 |
| 867914-AH-6 | SUNTRUST BANKS, INC. | 0 | | | 2FE | 10,870,534 | 111.3323 | 11,044,164 | 9,920,000 | 10,842,250 | 0 | (28,284) | 0 | 0 | 6.000 | 4.462 | FA | 224,853 | 0 | 09/27/2018 | 02/15/2026 |
| 869099-AH-4 | SUSQUEHANNA BANCSHARES INC | | | | 1FE | 313,479 | 104.9016 | 314,705 | 300,000 | 305,697 | 0 | (593) | 0 | 0 | 5.375 | 4.798 | FA | 6,092 | 8,063 | 09/07/2012 | 08/15/2022 |
| 87089H-AB-9 | SWISS RE TREASURY (US) CORP | 0 | C | 1 | 1FE | 5,284,084 | 97.4422 | 5,034,838 | 5,167,000 | 5,280,472 | 0 | (2,748) | 0 | 0 | 4.250 | 4.105 | JD | 15,250 | 219,598 | 07/31/2017 | 12/06/2042 |
| 87151Q-AC-0 | SYMETRA FINANCIAL CORP | 0 | C | 1 | 2FE | 14,049,350 | 98.0971 | 13,733,594 | 14,000,000 | 14,039,511 | 0 | (6,217) | 0 | 0 | 4.250 | 4.192 | JJ | 274,361 | 595,000 | 04/01/2017 | 07/15/2024 |
| 871829-AJ-6 | SYSCO CORP | 0 | | 1 | 2FE | 4,484,316 | 109.2800 | 4,371,200 | 4,000,000 | 4,453,503 | 0 | (18,034) | 0 | 0 | 5.375 | 4.409 | MS | 59,722 | 215,000 | 04/01/2017 | 09/21/2035 |
| 872241-AB-0 | COX COMMUNICATIONS INC | 0 | | 1 | 2FE | 10,738,689 | 108.9013 | 10,617,877 | 9,750,000 | 10,717,613 | 0 | (21,076) | 0 | 0 | 6.530 | 5.148 | FA | 265,281 | 0 | 09/27/2018 | 02/01/2028 |
| 872287-AL-1 | TCI COMMUNICATIONS, INC. | | | | 1FE | 1,922,447 | 122.4095 | 1,836,143 | 1,500,000 | 1,784,783 | 0 | (24,683) | 0 | 0 | 7.125 | 4.558 | FA | 40,375 | 106,875 | 09/25/2012 | 02/15/2028 |
| 872287-AL-1 | TCI COMMUNICATIONS, INC. | 0 | | | 1FE | 1,633,105 | 122.4095 | 1,530,119 | 1,250,000 | 1,581,312 | 0 | (30,067) | 0 | 0 | 7.125 | 3.678 | FA | 33,646 | 89,063 | 04/01/2017 | 02/15/2028 |
| 87305Q-CB-5 | TTX CO | 0 | | 1 | 1FE | 11,845,070 | 120.1083 | 12,010,830 | 10,000,000 | 11,832,952 | 0 | (12,118) | 0 | 0 | 5.875 | 4.545 | JD | 48,958 | 293,750 | 09/27/2018 | 12/01/2040 |
| 87305Q-CJ-8 | TTX CO | 0 | | 1,2 | 1FE | 9,115,460 | 91.9341 | 9,193,410 | 10,000,000 | 9,145,506 | 0 | 17,078 | 0 | 0 | 3.900 | 4.457 | FA | 162,500 | 390,000 | 04/01/2017 | 02/01/2045 |
| 875127-AV-4 | TAMPA ELECTRIC CO | 0 | C | 1 | 2FE | 504,471 | 120.7607 | 483,043 | 400,000 | 498,200 | 0 | (3,666) | 0 | 0 | 6.550 | 4.498 | MN | 3,348 | 26,200 | 04/01/2017 | 05/15/2036 |
| 875127-BE-1 | TAMPA ELECTRIC CO | | C | 1,2 | 2FE | 994,640 | 95.5571 | 955,571 | 1,000,000 | 994,749 | 0 | 95 | 0 | 0 | 4.300 | 4.332 | JD | 1,911 | 22,456 | 06/04/2018 | 06/15/2048 |
| 87612E-AF-3 | TARGET CORPORATION | C | | 1 | 1FE | 1,305,142 | 128.8588 | 1,288,588 | 1,000,000 | 1,276,718 | 0 | (16,535) | 0 | 0 | 7.000 | 4.147 | JJ | 32,278 | 70,000 | 04/01/2017 | 07/15/2031 |
| 87612E-BA-3 | TARGET CORP | 0 | | 1 | 1FE | 13,087,934 | 94.3049 | 12,259,637 | 13,000,000 | 13,085,040 | 0 | (2,219) | 0 | 0 | 4.000 | 3.957 | JJ | 260,000 | 520,000 | 07/20/2017 | 07/01/2042 |
| 87612E-BG-0 | TARGET CORP | 0 | | 1,2 | 1FE | 24,699,064 | 91.6781 | 22,736,169 | 24,800,000 | 24,701,952 | 0 | 2,274 | 0 | 0 | 3.900 | 3.923 | MN | 123,587 | 1,034,367 | 10/16/2017 | 11/15/2047 |
| 878091-BC-0 | TEACHERS INSURANCE AND ANNUITY ASSOCIATI | | | 1 | 1FE | 3,352,876 | 130.0214 | 4,199,691 | 3,230,000 | 3,336,084 | 0 | (2,453) | 0 | 0 | 6.850 | 6.555 | JD | 9,219 | 221,255 | 05/11/2010 | 12/16/2039 |
| 878091-BC-0 | TEACHERS INSURANCE AND ANNUITY ASSOCIATI | C | | 1 | 1FE | 5,081,560 | 130.0214 | 5,200,856 | 4,000,000 | 4,967,349 | 0 | (25,754) | 0 | 0 | 6.850 | 4.978 | JD | 11,417 | 274,000 | 02/14/2014 | 12/16/2039 |
| 878091-BC-0 | TEACHERS INSURANCE AND ANNUITY ASSOCIATI | 0 | | 1 | 1FE | 26,436,660 | 130.0214 | 26,004,280 | 20,000,000 | 26,142,279 | 0 | (172,233) | 0 | 0 | 6.850 | 4.559 | JD | 57,083 | 1,370,000 | 04/01/2017 | 12/16/2039 |
| 87927V-AF-5 | TELECOM ITALIA CAPITAL | 0 | C | 1 | 3FE | 6,500,000 | 90.2630 | 5,867,095 | 6,500,000 | 6,500,000 | 0 | 0 | 0 | 0 | 6.375 | 6.374 | MN | 52,948 | 207,188 | 09/27/2018 | 11/15/2033 |
| 87938W-AC-7 | TELEFONICA EMISIONES SAU | 0 | C | 1 | 2FE | 34,408,078 | 113.9501 | 32,475,779 | 28,500,000 | 34,346,030 | 0 | (56,576) | 0 | 0 | 7.045 | 5.238 | JD | 61,350 | 1,039,138 | 09/27/2018 | 06/20/2036 |
| 87938W-AV-5 | TELEFONICA EMISIONES SAU | 0 | C | 1 | 2FE | 3,500,000 | 90.4591 | 3,166,069 | 3,500,000 | 3,500,000 | 0 | 0 | 0 | 0 | 4.665 | 4.665 | MS | 52,157 | 81,638 | 02/27/2018 | 03/06/2038 |
| 88023U-AD-3 | TEMPUR SEALY INTERNATIONAL INC | 0 | | 1,2 | 4FE | 2,110,500 | 96.5000 | 2,026,500 | 2,100,000 | 2,108,237 | 0 | (1,466) | 0 | 0 | 5.625 | 5.531 | AO | 24,938 | 118,125 | 04/01/2017 | 10/15/2023 |
| 88023U-AG-6 | TEMPUR SEALY INTERNATIONAL INC | 0 | | 1,2 | 4FE | 3,549,600 | 91.2500 | 3,285,000 | 3,600,000 | 3,557,678 | 0 | 4,447 | 0 | 0 | 5.500 | 5.696 | JD | 8,800 | 198,000 | 04/01/2017 | 06/15/2026 |
| 88104U-AC-7 | TERRAFORM GLOBAL OPERATING LLC | 0 | | 1,2 | 3FE | 3,570,375 | 93.0000 | 3,301,500 | 3,550,000 | 3,569,377 | 0 | (998) | 0 | 0 | 6.125 | 6.030 | MS | 72,479 | 114,155 | 05/15/2018 | 03/01/2026 |
| 882389-CC-1 | TEXAS EASTERN TRANSMISSION LP | 0 | | 1 | 2FE | 16,928,228 | 120.7135 | 16,954,211 | 14,045,000 | 16,890,819 | 0 | (37,409) | 0 | 0 | 7.000 | 4.931 | JJ | 453,341 | 0 | 09/27/2018 | 07/15/2032 |
| 883556-BG-6 | THERMO FISHER SCIENTIFIC INC | 0 | | 1,2 | 2FE | 11,347,480 | 110.2300 | 11,023,000 | 10,000,000 | 11,298,868 | 0 | (28,767) | 0 | 0 | 5.300 | 4.428 | FA | 220,833 | 530,000 | 04/01/2017 | 02/01/2044 |
| 884903-AY-1 | THOMSON CORP | 0 | C | 1 | 2FE | 21,191,845 | 102.8081 | 21,057,155 | 20,482,000 | 21,185,737 | 0 | (6,108) | 0 | 0 | 5.500 | 5.189 | FA | 425,570 | 0 | 09/27/2018 | 08/15/2035 |
| 884903-BH-7 | THOMSON REUTERS CORP | C | C | 1 | 2FE | 1,314,201 | 105.3279 | 1,316,599 | 1,250,000 | 1,308,071 | 0 | (1,415) | 0 | 0 | 5.850 | 5.478 | AO | 15,438 | 73,125 | 02/14/2014 | 04/15/2040 |
| 88579Y-AZ-4 | 3M CO | 0 | | 1,2 | 1FE | 15,948,338 | 93.7973 | 15,101,365 | 16,100,000 | 15,952,096 | 0 | 2,962 | 0 | 0 | 3.625 | 3.677 | AO | 123,210 | 604,700 | 09/21/2017 | 10/15/2047 |
| 886546-AB-6 | TIFFANY & CO | | | 1,2 | 2FE | 4,126,040 | 100.2785 | 4,011,140 | 4,000,000 | 4,078,741 | 0 | (5,324) | 0 | 0 | 3.800 | 3.405 | AO | 38,000 | 76,000 | 01/26/2015 | 10/01/2024 |
| 887317-AD-7 | TIME WARNER INC | 0 | | 1 | 2FE | 9,594,316 | 108.6001 | 9,231,009 | 8,500,000 | 9,585,468 | 0 | (8,847) | 0 | 0 | 6.500 | 5.379 | MN | 70,597 | 276,250 | 09/27/2018 | 11/15/2036 |
| 887317-AH-8 | TIME WARNER INC | 0 | | 1 | 2FE | 9,579,015 | 103.9857 | 9,358,713 | 9,000,000 | 9,576,176 | 0 | (2,839) | 0 | 0 | 6.100 | 5.585 | JJ | 253,150 | 0 | 09/27/2018 | 07/15/2040 |
| 887317-AM-7 | TIME WARNER INC | 0 | | 1 | 2FE | 2,948,994 | 96.3125 | 2,889,375 | 3,000,000 | 2,949,390 | 0 | 396 | 0 | 0 | 5.375 | 5.506 | AO | 34,042 | 80,625 | 09/27/2018 | 10/15/2041 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 88731E-AJ-9 | TIME WARNER ENTERTAINMENT COMPANY, L.P. | | | | 2FE | 398,378 | 121.9120 | 396,214 | 325,000 | 379,501 | 0 | (923) | 0 | 0 | 8.375 | 6.567 | JJ | 12,551 | 0 | 11/16/2006 | 07/15/2033 |
| 88731E-AJ-9 | TIME WARNER ENTERTAINMENT COMPANY, L.P. | 0 | | | 2FE | 26,686,420 | 121.9120 | 24,382,400 | 20,000,000 | 26,211,525 | 0 | (278,187) | 0 | 0 | 8.375 | 5.287 | JJ | 772,361 | 1,675,000 | 04/01/2017 | 07/15/2033 |
| 88732J-AJ-7 | SPECTRUM MANAGEMENT HOLDING COMPANY LLC | | | 1 | 2FE | 246,598 | 102.6240 | 205,248 | 200,000 | 239,447 | 0 | (539) | 0 | 0 | 6.550 | 4.906 | MN | 2,183 | 6,550 | 09/25/2012 | 05/01/2037 |
| 88732J-AS-7 | SPECTRUM MANAGEMENT HOLDING COMPANY LLC | | | 1 | 2FE | 993,480 | 101.1222 | 1,011,222 | 1,000,000 | 999,780 | 0 | 853 | 0 | 0 | 8.250 | 8.343 | AO | 20,625 | 82,500 | 03/23/2009 | 04/01/2019 |
| 88732J-AU-2 | SPECTRUM MANAGEMENT HOLDING COMPANY LLC | 0 | | 1 | 2FE | 2,310,198 | 101.6126 | 2,032,252 | 2,000,000 | 2,297,276 | 0 | (7,695) | 0 | 0 | 6.750 | 5.528 | JD | 6,000 | 135,000 | 04/01/2017 | 06/15/2039 |
| 88732J-AW-8 | SPECTRUM MANAGEMENT HOLDING COMPANY LLC | | | 1 | 2FE | 533,774 | 101.4025 | 507,013 | 500,000 | 505,099 | 0 | (1,914) | 0 | 0 | 5.000 | 4.029 | FA | 10,417 | 12,500 | 10/17/2011 | 02/01/2020 |
| 889175-BD-6 | TOLEDO EDISON CO | | | 1 | 2FE | 612,065 | 119.3647 | 596,824 | 500,000 | 609,501 | 0 | (1,622) | 0 | 0 | 6.150 | 4.399 | MN | 3,929 | 15,375 | 04/24/2018 | 05/15/2037 |
| 88948A-BC-0 | TOLL ROAD INVESTORS PARTNERSHIP II, L.P. | @ | C | 1 | 2FE | 15,060,591 | 64.5332 | 17,617,564 | 27,300,000 | 16,684,462 | 0 | 981,443 | 0 | 0 | 0.000 | 6.155 | N/A | 0 | 0 | 04/01/2017 | 02/15/2027 |
| 89054X-AA-3 | TOPAZ SOLAR FARMS LLC | 0 | | 1 | 2FE | 10,540,467 | 96.8807 | 9,818,704 | 10,134,840 | 10,549,751 | 0 | 9,284 | 0 | 0 | 5.750 | 5.202 | MS | 147,307 | 301,721 | 09/27/2018 | 09/30/2039 |
| 891092-AE-8 | TORO CO | 0 | | 1 | 2FE | 7,961,667 | 116.3845 | 8,146,915 | 7,000,000 | 7,954,116 | 0 | (7,551) | 0 | 0 | 6.625 | 5.441 | MN | 77,292 | 231,875 | 09/27/2018 | 05/01/2037 |
| 891160-MJ-9 | TORONTO-DOMINION BANK | C | C | 2 | 1FE | 1,996,500 | 94.6929 | 1,893,858 | 2,000,000 | 1,996,927 | 0 | 187 | 0 | 0 | 3.625 | 3.640 | MS | 21,347 | 72,500 | 09/08/2016 | 09/15/2031 |
| 891490-AS-3 | TOSCO CORPORATION | 0 | | | 1FE | 13,840,490 | 132.9471 | 13,294,710 | 10,000,000 | 13,743,605 | 0 | (57,211) | 0 | 0 | 7.900 | 5.315 | JJ | 395,000 | 790,000 | 04/01/2017 | 01/01/2047 |
| 891906-AB-5 | TOTAL SYSTEM SERVICES INC | | | 1,2 | 2FE | 917,318 | 99.1865 | 942,272 | 950,000 | 933,243 | 0 | 1,485 | 0 | 0 | 3.750 | 4.191 | JD | 2,969 | 17,813 | 02/04/2014 | 06/01/2023 |
| 891906-AB-5 | TOTAL SYSTEM SERVICES INC | C | | 1,2 | 2FE | 342,888 | 99.1865 | 347,153 | 350,000 | 346,514 | 0 | 709 | 0 | 0 | 3.750 | 3.998 | JD | 1,094 | 13,125 | 05/29/2013 | 06/01/2023 |
| 893526-DF-7 | TRANSCANADA PIPELINES LIMITED | 0 | C | 1 | 2FE | 1,097,140 | 105.7382 | 1,057,382 | 1,000,000 | 1,096,005 | 0 | (1,135) | 0 | 0 | 5.600 | 4.710 | MS | 14,156 | 28,000 | 09/27/2018 | 03/31/2034 |
| 893526-DJ-9 | TRANSCANADA PIPELINES LTD | 0 | C | 1 | 1FE | 11,443,960 | 111.6119 | 11,161,190 | 10,000,000 | 11,434,941 | 0 | (9,019) | 0 | 0 | 6.100 | 5.001 | JD | 50,833 | 305,000 | 09/27/2018 | 06/01/2040 |
| 893526-DL-4 | TRANSCANADA PIPELINES LTD | 0 | C | 1 | 2FE | 7,880,396 | 108.8110 | 7,344,743 | 6,750,000 | 7,870,900 | 0 | (9,496) | 0 | 0 | 6.200 | 4.844 | AO | 88,350 | 209,250 | 09/27/2018 | 10/15/2037 |
| 89352H-AM-1 | TRANSCANADA PIPELINES LTD | | C | 1,2 | 2FE | 2,650,350 | 95.5885 | 2,389,713 | 2,500,000 | 2,625,057 | 0 | (3,192) | 0 | 0 | 4.625 | 4.171 | MS | 38,542 | 69,375 | 05/06/2014 | 03/01/2034 |
| 89352L-AC-4 | TRANSCANADA PIPELINES LIMITED | | C | 1 | 1FE | 1,684,929 | 115.1310 | 1,439,138 | 1,250,000 | 1,501,730 | 0 | (32,006) | 0 | 0 | 7.060 | 3.678 | AO | 18,876 | 88,250 | 09/25/2012 | 10/14/2025 |
| 89352L-AG-5 | TRANSCANADA PIPELINES LIMITED | 0 | C | 1 | 2FE | 3,746,316 | 121.6944 | 3,650,832 | 3,000,000 | 3,732,385 | 0 | (13,931) | 0 | 0 | 7.700 | 4.715 | JD | 10,267 | 115,500 | 09/27/2018 | 06/15/2029 |
| 89417E-AD-1 | TRAVELERS CO INC | C | | 1 | 1FE | 650,046 | 124.5945 | 622,973 | 500,000 | 641,351 | 0 | (5,066) | 0 | 0 | 6.250 | 4.059 | JD | 1,389 | 31,250 | 04/01/2017 | 06/15/2037 |
| 89417E-AD-1 | TRAVELERS CO INC | 0 | | 1 | 1FE | 5,070,355 | 124.5945 | 4,859,186 | 3,900,000 | 5,002,534 | 0 | (39,512) | 0 | 0 | 6.250 | 4.059 | JD | 10,833 | 243,750 | 04/01/2017 | 06/15/2037 |
| 89417E-AF-6 | TRAVELERS CO INC | | | 1 | 1FE | 307,167 | 101.2522 | 303,757 | 300,000 | 300,391 | 0 | (363) | 0 | 0 | 5.900 | 5.579 | JD | 1,426 | 8,850 | 09/25/2009 | 06/02/2019 |
| 89417E-AH-2 | TRAVELERS CO INC | 0 | | 1 | 1FE | 10,878,326 | 114.4632 | 10,376,089 | 9,065,000 | 10,795,043 | 0 | (48,720) | 0 | 0 | 5.350 | 4.028 | MN | 80,830 | 484,978 | 04/01/2017 | 11/01/2040 |
| 89420G-AE-9 | TRAVELERS PROPERTY CASUALTY CORP. | 0 | | 1 | 1FE | 5,569,146 | 126.0748 | 5,673,366 | 4,500,000 | 5,554,738 | 0 | (14,408) | 0 | 0 | 6.375 | 4.171 | MS | 84,469 | 0 | 09/27/2018 | 03/15/2033 |
| 89566E-A@-7 | TRI-STATE GENERATION & TRANSMISSIO | | | 1 | | 600,000 | 102.4227 | 614,536 | 600,000 | 600,000 | 0 | 0 | 0 | 0 | 6.310 | 6.308 | AO | 8,729 | 44,170 | 03/20/2009 | 04/08/2021 |
| 896239-AC-4 | TRIMBLE INC | 0 | | 1,2 | 2FE | 6,147,721 | 98.4625 | 6,055,444 | 6,150,000 | 6,147,908 | 0 | 188 | 0 | 0 | 4.900 | 4.904 | JD | 13,393 | 150,675 | 08/22/2018 | 06/15/2028 |
| 89641U-AB-7 | TRINITY ACQUISITION PLC | 0 | C | 1 | 2FE | 5,543,490 | 110.9082 | 5,545,410 | 5,000,000 | 5,540,944 | 0 | (2,546) | 0 | 0 | 6.125 | 5.331 | FA | 115,694 | 0 | 09/27/2018 | 08/15/2043 |
| 899038-AF-6 | TUDOR INVESTMENT CORP | | | | 2PL | 171,213 | 100.1952 | 166,992 | 166,667 | 167,258 | 0 | (1,232) | 0 | 0 | 5.500 | 4.718 | JD | 306 | 13,750 | 07/17/2015 | 06/19/2019 |
| 90131H-AB-1 | 21ST CENTURY FOX AMERICA INC | 0 | | 1 | 2FE | 5,456,850 | 115.4062 | 5,770,310 | 5,000,000 | 5,441,444 | 0 | (9,171) | 0 | 0 | 5.400 | 4.787 | AO | 67,500 | 270,000 | 04/01/2017 | 10/01/2043 |
| 90131H-AT-2 | 21ST CENTURY FOX AMERICA INC | 0 | | | 2FE | 307,263 | 117.5804 | 293,951 | 250,000 | 293,936 | 0 | (7,731) | 0 | 0 | 7.750 | 3.885 | JJ | 8,665 | 19,375 | 04/01/2017 | 01/20/2024 |
| 90131H-AU-9 | 21ST CENTURY FOX AMERICA INC | 0 | | | 2FE | 3,096,097 | 117.4612 | 2,960,022 | 2,520,000 | 2,963,027 | 0 | (77,360) | 0 | 0 | 7.750 | 3.904 | FA | 81,375 | 195,300 | 04/01/2017 | 02/01/2024 |
| 90131H-AX-3 | 21ST CENTURY FOX AMERICA INC | 0 | | | 2FE | 2,560,846 | 123.0526 | 2,461,052 | 2,000,000 | 2,460,686 | 0 | (58,016) | 0 | 0 | 7.700 | 3.833 | AO | 26,094 | 154,000 | 04/01/2017 | 10/30/2025 |
| 90131H-AZ-8 | 21ST CENTURY FOX AMERICA INC | 0 | | | 2FE | 12,591,040 | 124.6099 | 12,460,990 | 10,000,000 | 12,254,025 | 0 | (195,684) | 0 | 0 | 7.125 | 4.167 | AO | 164,271 | 712,500 | 04/01/2017 | 04/08/2028 |
| 90131H-BA-2 | 21ST CENTURY FOX AMERICA INC | 0 | | | 2FE | 6,639,759 | 125.9224 | 6,560,557 | 5,210,000 | 6,455,146 | 0 | (107,186) | 0 | 0 | 7.300 | 4.179 | AO | 64,445 | 380,330 | 04/01/2017 | 04/30/2028 |
| 90131H-BC-8 | 21ST CENTURY FOX AMERICA INC | 0 | | | 2FE | 4,563,733 | 129.8016 | 4,731,268 | 3,645,000 | 4,545,113 | 0 | (18,620) | 0 | 0 | 7.625 | 4.508 | MN | 23,933 | 138,966 | 09/27/2018 | 11/30/2028 |
| 90131H-BE-4 | 21ST CENTURY FOX AMERICA INC | 0 | | | 2FE | 9,771,048 | 145.4417 | 10,471,802 | 7,200,000 | 9,604,973 | 0 | (97,501) | 0 | 0 | 8.450 | 5.279 | FA | 253,500 | 608,400 | 04/01/2017 | 08/01/2034 |
| 90131H-BF-1 | 21ST CENTURY FOX AMERICA INC | 0 | | | 2FE | 18,864,560 | 121.5817 | 19,453,072 | 16,000,000 | 18,675,865 | 0 | (110,616) | 0 | 0 | 6.200 | 4.698 | JD | 44,089 | 992,000 | 04/01/2017 | 12/15/2034 |
| 90131H-BG-9 | 21ST CENTURY FOX AMERICA INC | | | 1 | 2FE | 492,312 | 124.7553 | 623,777 | 500,000 | 494,054 | 0 | 128 | 0 | 0 | 6.400 | 6.517 | JD | 1,422 | 16,000 | 09/10/2007 | 12/15/2035 |
| 90131H-BG-9 | 21ST CENTURY FOX AMERICA INC | 0 | | 1 | 2FE | 8,490,916 | 124.7553 | 8,732,871 | 7,000,000 | 8,400,157 | 0 | (53,167) | 0 | 0 | 6.400 | 4.678 | JD | 19,911 | 448,000 | 04/01/2017 | 12/15/2035 |
| 90131H-BL-8 | 21ST CENTURY FOX AMERICA INC | 0 | | 1 | 2FE | 3,129,578 | 131.6723 | 3,291,808 | 2,500,000 | 3,096,737 | 0 | (19,260) | 0 | 0 | 6.650 | 4.725 | MN | 21,243 | 166,250 | 04/01/2017 | 11/15/2037 |
| 90131H-BM-6 | 21ST CENTURY FOX AMERICA INC | C | | | 2FE | 1,890,840 | 132.8897 | 2,126,235 | 1,600,000 | 1,857,484 | 0 | (7,622) | 0 | 0 | 6.750 | 5.387 | JJ | 51,600 | 108,000 | 02/14/2014 | 01/09/2038 |
| 90131H-BR-5 | 21ST CENTURY FOX AMERICA INC | 0 | | | 2FE | 20,325,808 | 146.8201 | 21,582,555 | 14,700,000 | 20,169,870 | 0 | (92,212) | 0 | 0 | 7.750 | 5.173 | JD | 94,938 | 1,139,250 | 04/01/2017 | 12/01/2045 |
| 902133-AG-2 | TYCO ELECTRONICS GROUP | 0 | C | 1 | 1FE | 40,437,025 | 128.1666 | 39,067,743 | 30,482,000 | 40,348,819 | 0 | (88,206) | 0 | 0 | 7.125 | 4.542 | AO | 542,961 | 1,085,921 | 09/27/2018 | 10/01/2037 |
| 90265E-AL-4 | UDR INC | | | 1,2 | 2FE | 8,417,559 | 92.1764 | 8,410,175 | 9,124,000 | 8,469,110 | 0 | 51,551 | 0 | 0 | 2.950 | 4.049 | MS | 89,719 | 134,579 | 04/18/2018 | 09/01/2026 |
| 90313Q-AQ-8 | UNUM CORPORATION | | | | 2FE | 2,318,200 | 115.8846 | 2,317,692 | 2,000,000 | 2,308,301 | 0 | (9,899) | 0 | 0 | 7.190 | 5.053 | MN | 18,374 | 71,900 | 08/15/2018 | 02/01/2028 |
| 903192-AA-0 | UNUM CORPORATION | | | 1 | 2FE | 1,181,210 | 115.3472 | 1,153,472 | 1,000,000 | 1,149,527 | 0 | (11,455) | 0 | 0 | 6.750 | 4.839 | JD | 3,000 | 67,500 | 02/08/2016 | 12/15/2028 |
| 903192-AA-0 | UNUM CORPORATION | 0 | | 1 | 2FE | 8,550,443 | 115.3472 | 8,651,040 | 7,500,000 | 8,530,176 | 0 | (20,267) | 0 | 0 | 6.750 | 4.983 | JD | 22,500 | 253,125 | 09/27/2018 | 12/15/2028 |
| 904764-AH-0 | UNILEVER CAPITAL CORP | 0 | C | 1 | 1FE | 12,821,930 | 122.2118 | 12,221,180 | 10,000,000 | 12,577,384 | 0 | (141,840) | 0 | 0 | 5.900 | 3.533 | MN | 75,389 | 590,000 | 04/01/2017 | 11/15/2032 |
| 907818-CF-3 | UNION PACIFIC CORPORATION | 0 | | 1 | 1FE | 9,337,856 | 120.7411 | 9,236,694 | 7,650,000 | 9,243,344 | 0 | (64,035) | 0 | 0 | 6.625 | 4.081 | FA | 211,172 | 132,500 | 09/27/2018 | 02/01/2029 |
| 907818-CU-0 | UNION PACIFIC CORPORATION | 0 | | 1 | 1FE | 9,604,466 | 118.1900 | 9,490,657 | 8,030,000 | 9,586,280 | 0 | (18,186) | 0 | 0 | 6.250 | 4.488 | MN | 83,646 | 250,938 | 09/27/2018 | 05/01/2034 |
| 907818-DT-2 | UNION PACIFIC CORP | | | 1,2 | 1FE | 2,312,655 | 103.6171 | 2,072,342 | 2,000,000 | 2,294,368 | 0 | (2,987) | 0 | 0 | 4.821 | 3.886 | FA | 40,175 | 48,210 | 04/14/2016 | 02/01/2044 |
| 907818-DZ-8 | UNION PACIFIC CORP | | | 1,2 | 1FE | 3,262,756 | 93.5823 | 3,088,216 | 3,300,000 | 3,265,596 | 0 | 715 | 0 | 0 | 4.150 | 4.216 | JJ | 63,149 | 136,950 | 08/08/2014 | 01/15/2045 |
| 907818-EN-4 | UNION PACIFIC CORP | 0 | | 1,2 | 1FE | 30,939,300 | 93.2013 | 27,960,390 | 30,000,000 | 30,914,492 | 0 | (18,239) | 0 | 0 | 4.000 | 3.821 | AO | 253,333 | 1,200,000 | 07/11/2017 | 04/15/2047 |
| 907834-AC-9 | ANADARKO PETROLEUM CORP | 0 | | | 2FE | 4,557,632 | 106.1057 | 4,244,228 | 4,000,000 | 4,557,943 | 0 | 311 | 0 | 0 | 7.500 | 6.577 | MN | 50,000 | 150,000 | 09/27/2018 | 11/01/2096 |
| 90983V-AA-1 | UNITED COMMUNITIES LLC | C | | | 2FE | 160,596 | 104.2296 | 198,093 | 190,055 | 163,407 | 0 | 510 | 0 | 0 | 5.611 | 6.973 | MS | 3,140 | 10,717 | 05/14/2010 | 09/15/2051 |
| 911308-AB-0 | UNITED PARCEL SERVICE OF AMERICA, INC. | 0 | | 1 | 1FE | 4,226,894 | 135.3860 | 4,019,610 | 2,969,000 | 4,061,108 | 0 | (96,003) | 0 | 0 | 8.375 | 3.693 | AO | 62,163 | 248,654 | 04/01/2017 | 04/01/2030 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 911312-AJ-5 | UNITED PARCEL SERVICE INC | | | 1 | 1FE | 204,316 | 121.8100 | 243,620 | 200,000 | 203,564 | 0 | (35) | 0 | 0 | 6.200 | 6.041 | JJ | 5,718 | 0 | 06/03/2008 | 01/15/2038 |
| 911312-AJ-5 | UNITED PARCEL SERVICE INC | 0 | | 1 | 1FE | 10,295,783 | 121.8100 | 9,317,247 | 7,649,000 | 10,170,312 | 0 | (89,308) | 0 | 0 | 6.200 | 3.760 | JJ | 218,676 | 474,238 | 07/27/2017 | 01/15/2038 |
| 911312-AN-6 | UNITED PARCEL SERVICE INC | 0 | | 1,2 | 1FE | 8,180,504 | 106.0771 | 7,411,607 | 6,987,000 | 8,130,559 | 0 | (34,391) | 0 | 0 | 4.875 | 3.754 | MN | 43,523 | 340,616 | 07/07/2017 | 11/15/2040 |
| 911312-BN-5 | UNITED PARCEL SERVICE INC | 0 | | 1,2 | 1FE | 10,913,720 | 90.2983 | 9,932,813 | 11,000,000 | 10,914,448 | 0 | 662 | 0 | 0 | 3.750 | 3.793 | MN | 52,708 | 404,219 | 11/01/2018 | 11/15/2047 |
| 913017-BA-6 | UNITED TECHNOLOGIES CORPORATION | 0 | | 1 | 2FE | 19,552,386 | 125.7712 | 17,607,968 | 14,000,000 | 18,910,270 | 0 | (371,664) | 0 | 0 | 7.500 | 3.535 | MS | 309,167 | 1,050,000 | 04/01/2017 | 09/15/2029 |
| 913017-BJ-7 | UNITED TECHNOLOGIES CORP | | | 1 | 2FE | 451,770 | 105.7507 | 528,754 | 500,000 | 461,978 | 0 | 621 | 0 | 0 | 5.400 | 6.144 | MN | 4,500 | 13,500 | 04/07/2009 | 05/01/2035 |
| 913017-BJ-7 | UNITED TECHNOLOGIES CORP | 0 | | 1 | 2FE | 24,648,677 | 105.7507 | 22,318,685 | 21,105,000 | 24,408,869 | 0 | (140,059) | 0 | 0 | 5.400 | 4.078 | MN | 189,945 | 1,139,670 | 04/01/2017 | 05/01/2035 |
| 913017-BP-3 | UNITED TECHNOLOGIES CORP | | | 1 | 2FE | 407,749 | 114.5720 | 429,645 | 375,000 | 402,273 | 0 | (315) | 0 | 0 | 6.125 | 5.512 | JJ | 10,591 | 0 | 02/02/2010 | 07/15/2038 |
| 913017-BT-5 | UNITED TECHNOLOGIES CORP | 0 | | 1 | 2FE | 15,875,460 | 94.4741 | 14,171,115 | 15,000,000 | 15,840,459 | 0 | (21,000) | 0 | 0 | 4.500 | 4.125 | JD | 56,250 | 675,000 | 04/01/2017 | 06/01/2042 |
| 91324P-AR-3 | UNITEDHEALTH GROUP INC | | | 1 | 1FE | 592,150 | 118.0391 | 590,196 | 500,000 | 576,139 | 0 | (2,877) | 0 | 0 | 5.800 | 4.517 | MS | 8,539 | 29,000 | 09/28/2012 | 03/15/2036 |
| 91324P-AR-3 | UNITEDHEALTH GROUP INC | 0 | | 1 | 1FE | 12,985,522 | 118.0391 | 12,984,301 | 11,000,000 | 12,965,159 | 0 | (20,363) | 0 | 0 | 5.800 | 4.318 | MS | 187,856 | 0 | 09/27/2018 | 03/15/2036 |
| 91324P-AX-0 | UNITEDHEALTH GROUP INC | 0 | | 1 | 1FE | 19,180,200 | 127.6875 | 19,153,125 | 15,000,000 | 19,142,761 | 0 | (37,439) | 0 | 0 | 6.500 | 4.314 | JD | 43,333 | 487,500 | 09/27/2018 | 06/15/2037 |
| 91324P-BE-1 | UNITEDHEALTH GROUP INC | 0 | | 1 | 1FE | 3,895,869 | 129.3401 | 3,880,203 | 3,000,000 | 3,888,032 | 0 | (7,837) | 0 | 0 | 6.625 | 4.316 | MN | 25,396 | 99,375 | 09/27/2018 | 11/15/2037 |
| 91324P-BK-7 | UNITEDHEALTH GROUP INC | C | | 1 | 1FE | 3,222,570 | 130.6420 | 3,266,050 | 2,500,000 | 3,134,147 | 0 | (19,829) | 0 | 0 | 6.875 | 4.828 | FA | 64,931 | 171,875 | 02/14/2014 | 02/15/2038 |
| 91324P-BK-7 | UNITEDHEALTH GROUP INC | 0 | | 1 | 1FE | 22,323,504 | 130.6420 | 21,555,930 | 16,500,000 | 22,069,551 | 0 | (152,985) | 0 | 0 | 6.875 | 4.273 | FA | 428,542 | 859,375 | 09/27/2018 | 02/15/2038 |
| 91324P-CA-8 | UNITEDHEALTH GROUP INC | 0 | | 1,2 | 1FE | 21,389,962 | 95.3282 | 20,972,204 | 22,000,000 | 21,415,972 | 0 | 14,237 | 0 | 0 | 3.950 | 4.126 | AO | 183,456 | 869,000 | 04/01/2017 | 10/15/2042 |
| 91324P-DF-6 | UNITEDHEALTH GROUP INC | 0 | | 1,2 | 1FE | 14,663,248 | 91.5169 | 13,544,501 | 14,800,000 | 14,666,106 | 0 | 2,447 | 0 | 0 | 3.750 | 3.802 | AO | 117,167 | 539,583 | 10/18/2017 | 10/15/2047 |
| 91324P-DQ-2 | UNITEDHEALTH GROUP INC | C | | 1,2 | 1FE | 497,950 | 102.9334 | 514,667 | 500,000 | 497,951 | 0 | 1 | 0 | 0 | 4.450 | 4.475 | JD | 865 | 0 | 12/13/2018 | 12/15/2048 |
| 91529Y-AJ-5 | UNUM GROUP | 0 | | 1 | 2FE | 13,766,384 | 99.6644 | 11,461,406 | 11,500,000 | 13,693,233 | 0 | (51,739) | 0 | 0 | 5.750 | 4.439 | FA | 249,806 | 661,250 | 07/20/2017 | 08/15/2042 |
| 91911K-AK-8 | VALEANT PHARMACEUTICALS INTERNATIONAL IN | | C | 1,2 | 3FE | 500,000 | 101.0000 | 505,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 7.000 | 7.000 | MS | 10,306 | 35,000 | 03/09/2017 | 03/15/2024 |
| 91911K-AK-8 | VALEANT PHARMACEUTICALS INTERNATIONAL IN | 0 | C | 1,2 | 3FE | 1,486,500 | 101.0000 | 1,414,000 | 1,400,000 | 1,467,510 | 0 | (14,508) | 0 | 0 | 7.000 | 5.647 | MS | 28,856 | 98,000 | 09/14/2017 | 03/15/2024 |
| 91911K-AN-2 | VALEANT PHARMACEUTICALS INTERNATIONAL IN | 0 | C | 1,2 | 3FE | 1,439,125 | 93.2500 | 1,352,125 | 1,450,000 | 1,440,258 | 0 | 1,133 | 0 | 0 | 5.500 | 5.620 | MN | 13,292 | 82,851 | 02/22/2018 | 11/01/2025 |
| 91913Y-AE-0 | VALERO ENERGY CORP | 0 | | 1 | 2FE | 1,771,771 | 123.3345 | 1,726,683 | 1,400,000 | 1,766,600 | 0 | (5,171) | 0 | 0 | 7.500 | 4.810 | AO | 22,167 | 52,500 | 09/27/2018 | 04/15/2032 |
| 91913Y-AL-4 | VALERO ENERGY CORP | 0 | | 1 | 2FE | 7,249,896 | 109.5637 | 6,573,822 | 6,000,000 | 7,239,596 | 0 | (10,300) | 0 | 0 | 6.625 | 4.910 | JD | 17,667 | 198,750 | 09/27/2018 | 06/15/2037 |
| 92240M-BF-4 | VECTOR GROUP LTD | 0 | | 1,2 | 3FE | 204,250 | 85.0000 | 170,000 | 200,000 | 203,807 | 0 | (443) | 0 | 0 | 6.125 | 5.750 | FA | 5,104 | 6,125 | 02/13/2018 | 02/01/2025 |
| 92277G-AB-3 | VENTAS REALTY LP | 0 | | 1,2 | 2FE | 5,455,520 | 108.8114 | 5,440,570 | 5,000,000 | 5,453,001 | 0 | (2,519) | 0 | 0 | 5.700 | 5.048 | MS | 72,042 | 142,500 | 09/27/2018 | 09/30/2043 |
| 92334N-AC-7 | VEOLIA ENVIRONNEMENT SA | 0 | C | 1 | 2FE | 21,362,732 | 120.9533 | 21,953,024 | 18,150,000 | 21,339,709 | 0 | (23,023) | 0 | 0 | 6.750 | 5.291 | JD | 102,094 | 776,250 | 09/27/2018 | 06/01/2038 |
| 92344G-AX-4 | VERIZON GLOBAL FUNDING CORP | C | | 1 | 2FE | 1,441,557 | 112.1317 | 1,457,712 | 1,300,000 | 1,421,360 | 0 | (4,556) | 0 | 0 | 5.850 | 5.018 | MS | 22,393 | 76,050 | 02/14/2014 | 09/15/2035 |
| 925524-AH-3 | VIACOM INC. | | | 1 | 2FE | 4,573,550 | 124.6060 | 4,423,513 | 3,550,000 | 4,354,919 | 0 | (49,332) | 0 | 0 | 7.875 | 5.238 | JJ | 117,261 | 279,563 | 02/14/2014 | 07/30/2030 |
| 925524-AH-3 | VIACOM INC. | 0 | | 1 | 2FE | 20,642,901 | 124.6060 | 19,313,930 | 15,500,000 | 20,197,385 | 0 | (264,918) | 0 | 0 | 7.875 | 4.487 | JJ | 511,984 | 945,000 | 09/27/2018 | 07/30/2030 |
| 925524-AV-2 | CBS CORP | 0 | | 1 | 2FE | 15,992,415 | 105.0514 | 15,757,710 | 15,000,000 | 15,919,763 | 0 | (43,251) | 0 | 0 | 5.500 | 4.901 | MN | 105,417 | 825,000 | 04/01/2017 | 05/15/2033 |
| 92553P-AP-7 | VIACOM INC (NEW) | 0 | | 1 | 2FE | 433,595 | 78.9564 | 394,782 | 500,000 | 433,956 | 0 | 361 | 0 | 0 | 4.375 | 5.355 | MS | 6,441 | 0 | 09/27/2018 | 03/15/2043 |
| 927804-FA-7 | VIRGINIA ELECTRIC AND POWER CO | | | 1 | 2FE | 530,295 | 118.7326 | 593,663 | 500,000 | 524,235 | 0 | (344) | 0 | 0 | 6.000 | 5.556 | JJ | 13,833 | 0 | 12/04/2009 | 01/15/2036 |
| 927804-FE-9 | VIRGINIA ELECTRIC AND POWER CO | | | 1 | 2FE | 3,502,760 | 123.0308 | 3,075,770 | 2,500,000 | 3,334,919 | 0 | (29,567) | 0 | 0 | 6.350 | 3.848 | MN | 13,670 | 158,750 | 09/25/2012 | 11/30/2037 |
| 927804-FG-4 | VIRGINIA ELECTRIC AND POWER CO | | | 1 | 2FE | 6,659,007 | 150.8785 | 5,884,262 | 3,900,000 | 6,247,516 | 0 | (73,352) | 0 | 0 | 8.875 | 4.328 | MN | 44,227 | 346,125 | 09/25/2012 | 11/15/2038 |
| 927804-FH-2 | VIRGINIA ELECTRIC AND POWER CO | C | | 1 | 2FE | 2,135,462 | 100.7699 | 2,015,398 | 2,000,000 | 2,030,318 | 0 | (60,450) | 0 | 0 | 5.000 | 1.905 | JD | 278 | 150,000 | 04/01/2017 | 06/30/2019 |
| 927804-FH-2 | VIRGINIA ELECTRIC AND POWER CO | 0 | | 1 | 2FE | 912,910 | 100.7699 | 861,583 | 855,000 | 867,961 | 0 | (25,843) | 0 | 0 | 5.000 | 1.905 | JD | 119 | 64,125 | 04/01/2017 | 06/30/2019 |
| 927804-FV-1 | VIRGINIA ELECTRIC AND POWER CO | C | | 1,2 | 1FE | 997,080 | 94.9343 | 949,343 | 1,000,000 | 997,631 | 0 | 263 | 0 | 0 | 2.950 | 2.984 | MN | 3,769 | 29,500 | 11/10/2016 | 11/15/2026 |
| 92826C-AE-2 | VISA INC | | | 1,2 | 1FE | 1,382,625 | 103.4210 | 1,292,763 | 1,250,000 | 1,375,397 | 0 | (2,360) | 0 | 0 | 4.150 | 3.352 | JD | 2,450 | 25,938 | 09/07/2017 | 12/14/2035 |
| 92826C-AE-2 | VISA INC | C | | 1,2 | 1FE | 1,062,230 | 103.4210 | 1,034,210 | 1,000,000 | 1,057,740 | 0 | (2,516) | 0 | 0 | 4.150 | 3.679 | JD | 1,960 | 41,500 | 02/28/2017 | 12/14/2035 |
| 92826C-AF-9 | VISA INC | C | | 1,2 | 1FE | 1,478,902 | 103.3482 | 1,498,549 | 1,450,000 | 1,477,311 | 0 | (557) | 0 | 0 | 4.300 | 4.182 | JD | 2,944 | 62,350 | 12/29/2015 | 12/14/2045 |
| 92826C-AJ-1 | VISA INC | 0 | | 1,2 | 1FE | 19,319,102 | 94.1401 | 18,263,179 | 19,400,000 | 19,321,223 | 0 | 1,614 | 0 | 0 | 3.650 | 3.673 | MS | 208,496 | 715,968 | 09/06/2017 | 09/15/2047 |
| 92857T-AH-0 | VODAFONE AIRTOUCH PLC | 0 | C | 1 | 2FE | 13,726,075 | 124.5817 | 12,882,994 | 10,341,000 | 13,372,571 | 0 | (206,109) | 0 | 0 | 7.875 | 4.496 | FA | 307,645 | 814,354 | 04/01/2017 | 02/15/2030 |
| 92857W-AB-6 | VODAFONE GROUP PUBLIC LIMITED COMPANY | 0 | C | 1 | 2FE | 11,661,810 | 110.3820 | 11,038,200 | 10,000,000 | 11,531,507 | 0 | (76,324) | 0 | 0 | 6.250 | 4.734 | MN | 53,819 | 625,000 | 04/01/2017 | 11/30/2032 |
| 92857W-AQ-3 | VODAFONE GROUP PLC | 0 | C | 1 | 2FE | 9,196,704 | 104.8120 | 8,384,960 | 8,000,000 | 9,132,633 | 0 | (37,780) | 0 | 0 | 6.150 | 4.958 | FA | 169,467 | 492,000 | 04/01/2017 | 02/27/2037 |
| 929160-AG-4 | VULCAN MATERIALS CO | 0 | | 1 | 2FE | 2,873,963 | 116.9625 | 2,924,063 | 2,500,000 | 2,871,408 | 0 | (2,555) | 0 | 0 | 7.150 | 5.842 | MN | 15,392 | 89,375 | 09/27/2018 | 11/30/2037 |
| 929160-AV-1 | VULCAN MATERIALS CO | 0 | | 1,2 | 2FE | 3,580,744 | 84.8301 | 3,393,204 | 4,000,000 | 3,582,723 | 0 | 1,979 | 0 | 0 | 4.500 | 5.207 | JD | 8,000 | 90,000 | 09/27/2018 | 06/15/2047 |
| 929218-AA-3 | VZ REPACK TRUST | | | | 1AM | 1,145,576 | 40.0000 | 1,560,000 | 3,900,000 | 1,575,942 | 0 | 141,900 | 0 | 0 | 0.000 | 12.394 | MON | 0 | 1,590 | 12/11/2015 | 05/20/2035 |
| 92929Q-AQ-0 | WASTE MANAGEMENT HOLDINGS INC | 0 | | | 2FE | 5,074,628 | 120.5171 | 4,820,684 | 4,000,000 | 4,900,356 | 0 | (101,241) | 0 | 0 | 7.100 | 3.672 | FA | 118,333 | 284,000 | 04/01/2017 | 08/01/2026 |
| 92936M-AD-9 | WPP FINANCE 2010 | 0 | C | 1 | 2FE | 10,501,133 | 91.4293 | 10,027,051 | 10,967,000 | 10,503,915 | 0 | 2,782 | 0 | 0 | 5.125 | 5.444 | MS | 177,985 | 0 | 09/27/2018 | 09/07/2042 |
| 92936M-AE-7 | WPP FINANCE 2010 | 0 | C | 1 | 2FE | 3,067,098 | 98.0361 | 2,941,083 | 3,000,000 | 3,066,984 | 0 | (114) | 0 | 0 | 5.625 | 5.460 | MN | 21,563 | 84,375 | 09/27/2018 | 11/15/2043 |
| 92936U-AC-3 | W. P. CAREY INC | C | | 1,2 | 2FE | 248,430 | 97.3008 | 243,252 | 250,000 | 248,973 | 0 | 146 | 0 | 0 | 4.000 | 4.077 | FA | 4,167 | 10,000 | 01/21/2015 | 02/01/2025 |
| 92976G-AG-6 | WELLS FARGO BANK NA | 0 | | | 1FE | 6,061,219 | 112.9265 | 5,685,849 | 5,035,000 | 6,001,911 | 0 | (34,731) | 0 | 0 | 5.850 | 4.310 | FA | 122,728 | 294,548 | 04/01/2017 | 02/01/2037 |
| 92976G-AJ-0 | WELLS FARGO BANK NA | 0 | | | 1FE | 25,272,151 | 123.6718 | 23,806,822 | 19,250,000 | 24,946,448 | 0 | (190,015) | 0 | 0 | 6.600 | 4.307 | JJ | 585,842 | 1,270,500 | 04/01/2017 | 01/15/2038 |
| 930059-A@-9 | WADDELL AND REED FINANCIAL INC. | | | | 2 | 1,000,000 | 98.8919 | 988,919 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 5.750 | 5.750 | JJ | 26,833 | 57,500 | 08/06/2010 | 01/31/2021 |
| 930059-A@-9 | WADDELL AND REED FINANCIAL INC. | 0 | | | 2 | 2,488,175 | 98.8919 | 2,472,298 | 2,500,000 | 2,491,502 | 0 | 3,327 | 0 | 0 | 5.750 | 5.928 | JJ | 67,083 | 71,875 | 02/16/2018 | 01/31/2021 |
| 93042#-AA-9 | CTL - WALGREENS (LAMBERTVILLE MI) | | | | 2 | 557,190 | 102.3024 | 570,019 | 557,190 | 557,216 | 0 | (1) | 0 | 0 | 5.440 | 5.440 | MON | 1,179 | 30,420 | 03/28/2012 | 06/30/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 931142-CB-7 | WAL MART STORES INC | | | | 1FE | 52,660,968 | 115.1960 | 51,365,896 | 44,590,000 | 52,116,925 | 0 | (316,744) | 0 | 0 | 5.250 | 3.866 | MS | 780,325 | 2,340,975 | 04/01/2017 | 09/01/2035 |
| 931142-CK-7 | WAL-MART STORES INC | C | | | 1FE | 1,340,486 | 129.6187 | 1,296,187 | 1,000,000 | 1,320,949 | 0 | (11,387) | 0 | 0 | 6.500 | 4.033 | FA | 24,556 | 65,000 | 04/01/2017 | 08/15/2037 |
| 931142-CK-7 | WAL-MART STORES INC | | | | 1FE | 32,213,889 | 129.6187 | 31,149,318 | 24,031,500 | 31,744,384 | 0 | (273,635) | 0 | 0 | 6.500 | 4.033 | FA | 590,107 | 1,562,048 | 04/01/2017 | 08/15/2037 |
| 931142-CM-3 | WAL-MART STORES INC | C | | | 1FE | 1,855,878 | 126.4900 | 1,897,350 | 1,500,000 | 1,811,590 | 0 | (9,904) | 0 | 0 | 6.200 | 4.568 | AO | 19,633 | 93,000 | 02/14/2014 | 04/15/2038 |
| 931142-CM-3 | WAL-MART STORES INC | | | | 1FE | 45,740,113 | 126.4900 | 44,505,507 | 35,185,000 | 45,163,436 | 0 | (335,593) | 0 | 0 | 6.200 | 4.064 | AO | 460,533 | 2,181,470 | 04/01/2017 | 04/15/2038 |
| 931142-CS-0 | WAL MART STORES INC | C | | | 1FE | 2,330,678 | 119.9792 | 2,399,584 | 2,000,000 | 2,294,449 | 0 | (8,104) | 0 | 0 | 5.625 | 4.538 | AO | 28,125 | 112,500 | 02/14/2014 | 04/01/2040 |
| 931142-CS-0 | WAL MART STORES INC | | | | 1FE | 9,846,328 | 119.9792 | 9,598,336 | 8,000,000 | 9,758,281 | 0 | (51,291) | 0 | 0 | 5.625 | 4.070 | AO | 112,500 | 450,000 | 04/01/2017 | 04/01/2040 |
| 931142-DB-6 | WAL MART STORES INC | | | | 1FE | 12,757,067 | 120.8990 | 12,497,330 | 10,337,000 | 12,649,674 | 0 | (62,665) | 0 | 0 | 5.625 | 4.086 | AO | 122,752 | 581,456 | 04/01/2017 | 04/15/2041 |
| 931142-EC-3 | WALMART INC | C | | 1,2 | 1FE | 493,495 | 99.5019 | 497,510 | 500,000 | 493,553 | 0 | 58 | 0 | 0 | 4.050 | 4.126 | JD | 113 | 10,238 | 06/20/2018 | 06/29/2048 |
| 931422-AE-9 | WALGREEN CO | | | 1 | 2FE | 193,610 | 100.0617 | 179,110 | 179,000 | 179,071 | 0 | (790) | 0 | 0 | 5.250 | 4.171 | JJ | 4,333 | 0 | 09/25/2009 | 01/15/2019 |
| 931422-AK-5 | WALGREEN CO | | | 1 | 2FE | 10,720,560 | 87.6660 | 9,393,412 | 10,715,000 | 10,721,710 | 0 | (387) | 0 | 0 | 4.400 | 4.394 | MS | 138,819 | 471,460 | 07/20/2017 | 09/15/2042 |
| 931427-AC-2 | WALGREENS BOOTS ALLIANCE INC | | | 1,2 | 2FE | 15,716,906 | 91.0473 | 13,452,239 | 14,775,000 | 15,689,488 | 0 | (19,323) | 0 | 0 | 4.800 | 4.393 | MN | 84,710 | 709,200 | 07/06/2017 | 11/18/2044 |
| 94106L-AG-4 | WASTE MANAGEMENT INC | | | 1 | 2FE | 11,104,074 | 123.5691 | 11,121,219 | 9,000,000 | 11,063,827 | 0 | (40,247) | 0 | 0 | 7.375 | 4.573 | MN | 84,813 | 331,875 | 09/27/2018 | 05/15/2029 |
| 942683-AH-6 | ACTAVIS INC | C | | 1,2 | 2FE | 7,683,715 | 91.6328 | 7,188,593 | 7,845,000 | 7,690,211 | 0 | 3,458 | 0 | 0 | 4.625 | 4.765 | AO | 90,708 | 362,831 | 04/01/2017 | 10/01/2042 |
| 94973V-AH-0 | ANTHEM INC | | | 1 | 2FE | 18,318,354 | 111.7287 | 18,435,236 | 16,500,000 | 18,282,450 | 0 | (27,134) | 0 | 0 | 5.950 | 4.961 | JD | 43,633 | 550,375 | 09/27/2018 | 12/15/2034 |
| 94973V-AL-1 | ANTHEM INC | | | 1 | 2FE | 2,088,900 | 110.5895 | 2,377,674 | 2,150,000 | 2,101,211 | 0 | 1,657 | 0 | 0 | 5.850 | 6.065 | JJ | 57,996 | 125,775 | 12/02/2009 | 01/15/2036 |
| 94973V-AY-3 | ANTHEM INC | | | 1 | 2FE | 26,272,302 | 96.3903 | 23,422,843 | 24,300,000 | 26,202,584 | 0 | (49,599) | 0 | 0 | 4.625 | 4.098 | MN | 143,606 | 1,054,500 | 09/27/2018 | 05/15/2042 |
| 949746-RF-0 | WELLS FARGO & CO | | | | 1FE | 1,110,248 | 108.4513 | 1,084,513 | 1,000,000 | 1,109,727 | 0 | (521) | 0 | 0 | 5.606 | 4.845 | JJ | 25,850 | 0 | 09/27/2018 | 01/15/2044 |
| 94974B-FY-1 | WELLS FARGO & CO | C | | | 1FE | 1,020,040 | 97.6531 | 976,531 | 1,000,000 | 1,013,807 | 0 | (1,577) | 0 | 0 | 4.100 | 3.884 | JD | 3,189 | 41,000 | 10/07/2014 | 06/03/2026 |
| 94974B-GT-1 | WELLS FARGO & CO | | | | 1FE | 1,409,196 | 91.7312 | 1,375,968 | 1,500,000 | 1,409,712 | 0 | 516 | 0 | 0 | 4.400 | 4.797 | JD | 3,117 | 33,000 | 09/27/2018 | 06/14/2046 |
| 94980V-AG-3 | WELLS FARGO BANK NA | | | | 1FE | 6,071,870 | 115.0798 | 5,753,990 | 5,000,000 | 6,007,736 | 0 | (37,480) | 0 | 0 | 5.950 | 4.308 | FA | 103,299 | 297,500 | 04/01/2017 | 08/26/2036 |
| 957576-AA-9 | WESTERN AND SOUTHERN FINANCIAL GROUP INC | C | | 1 | 1FE | 2,259,432 | 116.8246 | 2,336,492 | 2,000,000 | 2,240,017 | 0 | (11,381) | 0 | 0 | 5.750 | 4.608 | JJ | 53,028 | 115,000 | 04/01/2017 | 07/15/2033 |
| 957576-AA-9 | WESTERN AND SOUTHERN FINANCIAL GROUP INC | | | 1 | 1FE | 1,139,742 | 116.8246 | 1,168,246 | 1,000,000 | 1,133,968 | 0 | (3,766) | 0 | 0 | 5.750 | 4.485 | JJ | 26,514 | 28,750 | 09/27/2018 | 07/15/2033 |
| 95829T-AA-3 | WESTERN GROUP HSG LP | C | | | 1FE | 446,428 | 123.3159 | 489,357 | 396,832 | 444,051 | 0 | (693) | 0 | 0 | 6.750 | 5.811 | MS | 7,887 | 26,858 | 10/28/2015 | 03/15/2057 |
| 95829T-AA-3 | WESTERN GROUP HSG LP | | | | 1FE | 4,232,873 | 123.3159 | 5,199,418 | 4,216,341 | 4,231,852 | 0 | (460) | 0 | 0 | 6.750 | 6.717 | MS | 83,800 | 285,207 | 10/28/2015 | 03/15/2057 |
| 959802-AM-1 | WESTERN UNION CO | | | 1 | 2FE | 5,935,356 | 94.6280 | 5,677,680 | 6,000,000 | 5,936,444 | 0 | 1,088 | 0 | 0 | 6.200 | 6.291 | JD | 10,333 | 186,000 | 09/27/2018 | 06/21/2040 |
| 961214-DF-7 | WESTPAC BANKING CORP | C | C | 2 | 2FE | 250,000 | 94.9178 | 237,295 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 4.322 | 4.322 | MN | 1,141 | 10,805 | 11/15/2016 | 11/23/2031 |
| 961548-AV-6 | WESTVACO CORPORATION | | | | 2FE | 387,738 | 126.9590 | 380,877 | 300,000 | 386,221 | 0 | (1,516) | 0 | 0 | 8.200 | 4.813 | JJ | 11,343 | 0 | 09/27/2018 | 01/15/2030 |
| 962166-AW-4 | WEYERHAEUSER CO | | | | 2FE | 4,223,138 | 117.2078 | 4,224,169 | 3,604,000 | 4,208,333 | 0 | (14,806) | 0 | 0 | 6.950 | 4.600 | AO | 62,620 | 125,239 | 09/27/2018 | 10/01/2027 |
| 962166-BR-4 | WEYERHAEUSER CO | | | 1 | 2FE | 632,991 | 122.2837 | 611,419 | 500,000 | 631,092 | 0 | (1,899) | 0 | 0 | 7.375 | 4.689 | MS | 10,858 | 0 | 09/27/2018 | 03/15/2032 |
| 96926G-AC-7 | RICE UNIVERSITY | | | 1 | 1FE | 459,835 | 94.5963 | 472,982 | 500,000 | 462,958 | 0 | 448 | 0 | 0 | 3.574 | 4.055 | MN | 2,283 | 8,935 | 05/11/2015 | 05/15/2045 |
| 96926G-AE-3 | RICE UNIVERSITY | | | 1 | 1FE | 33,100,000 | 93.5507 | 30,965,282 | 33,100,000 | 33,100,000 | 0 | 0 | 0 | 0 | 3.567 | 3.567 | MN | 150,864 | 1,174,118 | 11/14/2017 | 11/15/2047 |
| 96928*-CF-2 | CTL - WALGREENS POOL II | | | | 2 | 323,487 | 111.3949 | 376,966 | 338,405 | 326,364 | 0 | 411 | 0 | 0 | 6.800 | 7.182 | MON | 2,947 | 21,166 | 04/21/2010 | 06/15/2034 |
| 96928*-CF-2 | CTL - WALGREENS POOL II | C | | | 2 | 134,288 | 111.3949 | 149,590 | 134,288 | 134,288 | 0 | 0 | 0 | 0 | 6.800 | 6.800 | MON | 1,169 | 8,397 | 10/13/2009 | 06/15/2034 |
| 96928*-DD-6 | CTL - WALGREENS (BETHEL PARK PA) | | | | 2 | 364,793 | 110.1262 | 401,733 | 364,793 | 364,793 | 0 | 0 | 0 | 0 | 6.540 | 6.540 | MON | 1,060 | 23,927 | 06/17/2010 | 10/15/2034 |
| 96928*-DD-6 | CTL - WALGREENS (BETHEL PARK PA) | C | | | 2 | 210,769 | 110.1262 | 232,112 | 210,769 | 210,769 | 0 | 0 | 0 | 0 | 6.540 | 6.540 | MON | 613 | 13,824 | 06/17/2010 | 10/15/2034 |
| 96928*-EB-9 | CTL - WALMART (ANAHEIM CA) | | | | 2 | 866,800 | 101.8790 | 883,088 | 866,800 | 866,800 | 0 | 0 | 0 | 0 | 4.710 | 4.710 | MON | 1,815 | 41,453 | 04/20/2011 | 01/15/2023 |
| 96928*-EH-6 | CTL - DELHAIZE (WILLIAMSBURG VA) | | | | 2 | 1,136,303 | 103.4267 | 1,175,241 | 1,136,303 | 1,136,303 | 0 | 0 | 0 | 0 | 5.440 | 5.440 | MON | 1,030 | 67,251 | 11/07/2011 | 10/15/2031 |
| 96949L-AE-5 | WILLIAMS PARTNERS LP | | | 1,2 | 2FE | 1,990,300 | 90.7404 | 1,814,808 | 2,000,000 | 1,990,496 | 0 | 149 | 0 | 0 | 4.850 | 4.881 | MS | 32,333 | 47,422 | 02/26/2018 | 03/01/2048 |
| 96950F-AF-1 | WILLIAMS PARTNERS LP | | | 1 | 2FE | 14,741,337 | 106.3783 | 13,829,179 | 13,000,000 | 14,730,063 | 0 | (11,274) | 0 | 0 | 6.300 | 5.254 | AO | 172,900 | 409,500 | 09/27/2018 | 04/15/2040 |
| 96950F-AL-8 | WILLIAMS PARTNERS LP | C | | 1,2 | 2FE | 1,839,168 | 100.5267 | 1,809,481 | 1,800,000 | 1,821,118 | 0 | (4,039) | 0 | 0 | 4.500 | 4.219 | MN | 10,350 | 81,000 | 02/18/2014 | 11/15/2023 |
| 970648-AH-4 | WILLIS NORTH AMERICA INC | C | C | 1,2 | 2FE | 996,470 | 96.0673 | 960,673 | 1,000,000 | 996,491 | 0 | 21 | 0 | 0 | 5.050 | 5.073 | MS | 15,571 | 0 | 09/05/2018 | 09/15/2048 |
| 970648-AH-4 | WILLIS NORTH AMERICA INC | | C | 1,2 | 2FE | 14,947,050 | 96.0673 | 14,410,095 | 15,000,000 | 14,947,370 | 0 | 320 | 0 | 0 | 5.050 | 5.073 | MS | 233,563 | 0 | 09/05/2018 | 09/15/2048 |
| 976656-BP-2 | WISCONSIN ELECTRIC POWER COMPANY | | | | 1FE | 12,231,210 | 119.1962 | 11,919,620 | 10,000,000 | 11,944,013 | 0 | (167,047) | 0 | 0 | 6.500 | 4.001 | JD | 54,167 | 650,000 | 04/01/2017 | 06/01/2028 |
| 976657-AG-1 | WEC ENERGY GROUP INC | | | 1 | 2FE | 1,212,181 | 117.5172 | 1,175,172 | 1,000,000 | 1,195,461 | 0 | (9,735) | 0 | 0 | 6.200 | 4.345 | AO | 15,500 | 62,000 | 04/01/2017 | 04/01/2033 |
| 983024-AG-5 | WYETH | C | | 1 | 1FE | 709,031 | 127.2051 | 699,628 | 550,000 | 697,150 | 0 | (6,929) | 0 | 0 | 6.500 | 4.103 | FA | 14,896 | 35,750 | 04/01/2017 | 02/01/2034 |
| 983024-AG-5 | WYETH | | | 1 | 1FE | 7,090,309 | 127.2051 | 6,996,281 | 5,500,000 | 6,971,503 | 0 | (69,287) | 0 | 0 | 6.500 | 4.103 | FA | 148,958 | 357,500 | 04/01/2017 | 02/01/2034 |
| 983024-AL-4 | WYETH | | | 1 | 1FE | 23,636,344 | 123.6505 | 23,518,325 | 19,020,000 | 23,343,700 | 0 | (170,796) | 0 | 0 | 6.000 | 4.134 | FA | 431,120 | 1,141,200 | 04/01/2017 | 02/15/2036 |
| 983024-AN-0 | WYETH | | | 1 | 1FE | 198,642 | 119.9265 | 239,853 | 200,000 | 198,981 | 0 | 33 | 0 | 0 | 5.950 | 5.996 | AO | 2,975 | 5,950 | 03/22/2007 | 04/01/2037 |
| 983024-AN-0 | WYETH | C | | 1 | 1FE | 2,469,468 | 119.9265 | 2,398,530 | 2,000,000 | 2,442,232 | 0 | (15,861) | 0 | 0 | 5.950 | 4.203 | AO | 29,750 | 119,000 | 04/01/2017 | 04/01/2037 |
| 983024-AN-0 | WYETH | | | 1 | 1FE | 19,508,653 | 119.9265 | 19,008,350 | 15,850,000 | 19,311,098 | 0 | (115,941) | 0 | 0 | 5.950 | 4.222 | AO | 235,769 | 853,825 | 10/15/2018 | 04/01/2037 |
| 98389B-AH-3 | XCEL ENERGY INC | | | 1 | 2FE | 2,691,632 | 125.8023 | 2,516,046 | 2,000,000 | 2,569,523 | 0 | (21,703) | 0 | 0 | 6.500 | 4.188 | JJ | 65,000 | 130,000 | 09/25/2012 | 07/01/2036 |
| 98417E-AC-4 | GLENCORE FINANCE CANADA LTD | | C | 1 | 2FE | 946,660 | 105.0873 | 892,191 | 849,000 | 946,001 | 0 | (660) | 0 | 0 | 6.900 | 5.889 | MN | 7,485 | 29,291 | 09/27/2018 | 11/15/2037 |
| 98420E-AC-9 | XLIT LTD | C | C | 1 | 2FE | 249,083 | 99.3772 | 248,443 | 250,000 | 249,380 | 0 | 84 | 0 | 0 | 4.450 | 4.496 | MS | 2,812 | 11,125 | 03/24/2015 | 03/31/2025 |
| 98420E-AD-7 | XLIT LTD | C | C | 1 | 2FE | 6,298,176 | 103.4044 | 6,204,264 | 6,000,000 | 6,296,789 | 0 | (1,387) | 0 | 0 | 5.500 | 5.154 | MS | 83,417 | 165,000 | 09/27/2018 | 03/31/2045 |
| 98462Y-AB-6 | YAMANA GOLD INC | | C | 1,2 | 2FE | 508,550 | 97.8250 | 489,125 | 500,000 | 507,058 | 0 | (1,144) | 0 | 0 | 4.950 | 4.647 | JJ | 11,413 | 24,750 | 08/29/2017 | 07/15/2024 |
| 98462Y-AD-2 | YAMANA GOLD INC | | C | 1,2 | 2FE | 699,930 | 92.8611 | 650,028 | 700,000 | 699,944 | 0 | 13 | 0 | 0 | 4.625 | 4.626 | JD | 1,439 | 33,364 | 11/29/2017 | 12/15/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 98462Y-C#-5 | YAMANA GOLD INC. | | A | | 2 | 2,670,000 | 96.1576 | 2,567,408 | 2,670,000 | 2,670,000 | 0 | 0 | 0 | 0 | 4.780 | 4.780 | JD | 64,168 | 127,626 | 06/10/2013 | 06/30/2023 |
| 98462Y-C#-5 | YAMANA GOLD INC. | C | A | | 2 | 100,000 | 96.1576 | 96,158 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 4.780 | 4.780 | JD | 2,403 | 4,780 | 06/10/2013 | 06/30/2023 |
| 98956P-AB-8 | ZIMMER HOLDINGS INC | 0 | | 1 | 2FE | 14,391,065 | 104.9192 | 13,639,496 | 13,000,000 | 14,382,108 | 0 | (8,957) | 0 | 0 | 5.750 | 4.930 | MN | 64,368 | 373,750 | 09/27/2018 | 11/30/2039 |
| 989701-BE-6 | ZIONS BANCORP | 0 | | 1,2 | 2FE | 5,680,645 | 101.6079 | 5,568,113 | 5,480,000 | 5,628,102 | 0 | (30,634) | 0 | 0 | 4.500 | 3.822 | JD | 12,330 | 260,300 | 04/01/2017 | 06/13/2023 |
| 98978V-AH-6 | ZOETIS INC | 0 | | 1,2 | 2FE | 13,049,346 | 101.3941 | 12,877,051 | 12,700,000 | 13,037,335 | 0 | (8,033) | 0 | 0 | 4.700 | 4.515 | FA | 248,708 | 596,900 | 07/06/2017 | 02/01/2043 |
| 98978V-AK-9 | ZOETIS INC | C | | 1,2 | 2FE | 249,423 | 102.6341 | 256,585 | 250,000 | 249,577 | 0 | 52 | 0 | 0 | 4.500 | 4.529 | MN | 1,500 | 11,250 | 11/09/2015 | 11/13/2025 |
| 98978V-AM-5 | ZOETIS INC | 0 | | 1,2 | 2FE | 15,497,883 | 91.8841 | 14,333,920 | 15,600,000 | 15,500,330 | 0 | 1,914 | 0 | 0 | 3.950 | 3.988 | MS | 186,572 | 616,200 | 11/02/2017 | 09/12/2047 |
| F9731#-AG-2 | VICAT | 0 | C | | 2 | 8,498,232 | 105.3077 | 8,424,616 | 8,000,000 | 8,470,003 | 0 | (28,229) | 0 | 0 | 6.110 | 4.458 | N/A | 40,733 | 244,400 | 09/27/2018 | 12/01/2022 |
| G2615*-AC-0 | DCC TREASURY 2010 LIMITED | 0 | D | | 2 | 21,249,003 | 101.5204 | 20,304,080 | 20,000,000 | 20,530,394 | 0 | (415,899) | 0 | 0 | 5.710 | 3.484 | AO | 285,500 | 1,142,000 | 04/01/2017 | 03/24/2020 |
| G2978#-AE-3 | ELECTRICITY SUPPLY BOARD | 0 | D | | 1 | 21,874,487 | 106.3223 | 21,264,460 | 20,000,000 | 21,437,919 | 0 | (254,438) | 0 | 0 | 6.050 | 4.418 | JD | 53,778 | 1,210,000 | 04/01/2017 | 12/15/2023 |
| H42097-AA-5 | UBS GROUP AG | | D | 2,5 | 3FE | 2,928,664 | 101.6624 | 2,846,547 | 2,800,000 | 2,917,761 | 0 | (10,903) | 0 | 0 | 7.125 | 5.435 | AUG | 79,800 | 0 | 11/02/2018 | 12/29/2049 |
| H919B9-YE-5 | CREDIT SUISSE GROUP AG | | D | 2 | 3FE | 2,037,340 | 98.7500 | 1,975,000 | 2,000,000 | 2,035,190 | 0 | (2,150) | 0 | 0 | 7.125 | 6.551 | JJ | 60,167 | 0 | 12/19/2018 | 12/31/2049 |
| M8222M-AD-4 | RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD | 0 | D | 1 | 1FE | 3,049,800 | 110.2500 | 3,042,900 | 2,760,000 | 3,042,956 | 0 | (6,844) | 0 | 0 | 6.332 | 4.878 | MS | 44,176 | 87,382 | 09/27/2018 | 09/30/2027 |
| N0431#-AL-4 | ARUBA, PARLIAMENT OF | 0 | C | | 2 | 3,234,717 | 107.0083 | 3,210,249 | 3,000,000 | 3,225,091 | 0 | (9,626) | 0 | 0 | 6.100 | 4.505 | N/A | 27,958 | 91,500 | 09/27/2018 | 05/06/2024 |
| N67040-AE-9 | OILTANKING FIN BV | 0 | C | | 2 | 11,652,410 | 115.3511 | 11,535,110 | 10,000,000 | 11,587,806 | 0 | (64,604) | 0 | 0 | 7.790 | 4.573 | FA | 264,772 | 0 | 09/27/2018 | 08/31/2024 |
| N67040-AG-4 | OILTANKING FIN BV | 0 | C | | 2 | 6,235,505 | 124.1669 | 6,208,345 | 5,000,000 | 6,213,080 | 0 | (22,425) | 0 | 0 | 8.120 | 5.136 | FA | 137,994 | 0 | 09/27/2018 | 08/31/2029 |
| N73388-AC-5 | RED ELECTRICA DE ESPANA FIN BV | 0 | C | | 1 | 13,861,335 | 106.7086 | 13,616,017 | 12,760,000 | 13,666,283 | 0 | (113,492) | 0 | 0 | 5.310 | 4.102 | AO | 135,511 | 677,556 | 04/01/2017 | 10/19/2025 |
| P00173-AA-5 | ABENGOA TRANSMISION SUR SA | 0 | C | 1 | 2FE | 2,839,607 | 110.0000 | 2,819,104 | 2,562,822 | 2,838,119 | 0 | (1,488) | 0 | 0 | 6.875 | 5.800 | AO | 29,855 | 88,409 | 09/27/2018 | 04/30/2043 |
| P1905C-AA-8 | BRF BRASIL FOODS SA | 0 | D | 1 | 3FE | 962,735 | 98.3750 | 954,238 | 970,000 | 963,297 | 0 | 563 | 0 | 0 | 5.875 | 6.101 | JD | 3,957 | 28,494 | 09/27/2018 | 06/06/2022 |
| P3697U-AD-0 | EMBOTELLADORA ANDINA SA | 0 | C | 1 | 2FE | 1,585,960 | 102.6709 | 1,561,624 | 1,521,000 | 1,582,849 | 0 | (3,112) | 0 | 0 | 5.000 | 4.050 | AO | 19,013 | 38,025 | 09/27/2018 | 10/01/2023 |
| P4909L-AA-8 | GNL QUINTERO SA | 0 | D | 1 | 2FE | 3,065,320 | 96.5000 | 3,003,080 | 3,112,000 | 3,067,007 | 0 | 1,687 | 0 | 0 | 4.634 | 4.898 | JJ | 60,488 | 0 | 09/27/2018 | 07/31/2029 |
| P9367R-AG-6 | TRANSPORTADORA DE GAS DEL PERU SA | 0 | C | 1 | 2FE | 3,802,864 | 96.3750 | 3,748,988 | 3,890,000 | 3,805,591 | 0 | 2,727 | 0 | 0 | 4.250 | 4.603 | AO | 28,013 | 82,663 | 09/27/2018 | 04/30/2028 |
| Q1296#-AC-3 | VICINITY CENTRES RE LTD | 0 | C | | 1 | 6,279,790 | 100.2500 | 6,015,000 | 6,000,000 | 6,015,516 | 0 | (152,790) | 0 | 0 | 5.480 | 2.868 | FA | 131,520 | 328,800 | 04/01/2017 | 02/07/2019 |
| Q2688#-AD-5 | VICINITY CENTRES RE LTD | 0 | C | | 1 | 9,812,762 | 97.6073 | 9,760,730 | 10,000,000 | 9,853,471 | 0 | 23,296 | 0 | 0 | 3.630 | 3.927 | JJ | 170,408 | 363,000 | 04/01/2017 | 07/12/2024 |
| Q3383#-AB-5 | ECHO ENTERTAINMENT GROUP LTD | | D | 5 | 2PL | 1,400,000 | 102.3261 | 1,432,565 | 1,400,000 | 1,400,000 | 0 | 0 | 0 | 0 | 5.690 | 5.689 | JD | 3,540 | 79,660 | 05/05/2011 | 06/15/2021 |
| Q5000*-AA-9 | INVESTA COMMERCIAL PROPERTY FUND | 0 | D | | 1FE | 9,104,295 | 90.9871 | 9,098,710 | 10,000,000 | 9,212,300 | 0 | 62,286 | 0 | 0 | 3.310 | 4.291 | JD | 15,631 | 331,000 | 04/01/2017 | 12/14/2028 |
| Q78063-AG-1 | QBE INSURANCE GROUP LTD | | D | 2 | 2FE | 1,682,340 | 100.6250 | 1,610,000 | 1,600,000 | 1,679,089 | 0 | (3,251) | 0 | 0 | 6.750 | 5.751 | JD | 8,700 | 54,000 | 10/24/2018 | 12/02/2044 |
| Q8277*-AL-5 | SANTOS FIN LTD | 0 | D | | 2 | 4,578,991 | 100.8111 | 4,536,500 | 4,500,000 | 4,520,928 | 0 | (34,217) | 0 | 0 | 6.300 | 5.483 | FA | 117,338 | 283,500 | 04/01/2017 | 08/02/2019 |
| Q8815*-AE-6 | TABCORP INVESTMENTS NO 4 PTY LTD | 0 | C | | 2FE | 30,447,732 | 99.9514 | 29,985,420 | 30,000,000 | 30,071,274 | 0 | (218,911) | 0 | 0 | 4.580 | 3.820 | AO | 244,267 | 1,389,000 | 04/01/2017 | 04/27/2019 |
| Q9396#-AH-4 | VICTORIA POWER NETWORKS FINANCE | 0 | C | | 1 | 17,905,280 | 97.5782 | 17,564,076 | 18,000,000 | 17,921,072 | 0 | 8,440 | 0 | 0 | 3.750 | 3.815 | MN | 91,875 | 675,000 | 04/01/2017 | 11/25/2026 |
| Q9396#-AJ-0 | VICTORIA POWER NETWORKS FINANCE | 0 | C | | 1 | 12,041,368 | 98.2745 | 11,792,940 | 12,000,000 | 12,033,468 | 0 | (4,990) | 0 | 0 | 3.650 | 3.597 | MN | 59,617 | 438,000 | 04/01/2017 | 11/25/2024 |
| R16582-5H-8 | DNB BANK ASA | | D | 2 | 2FE | 1,439,960 | 98.1750 | 1,374,450 | 1,400,000 | 1,437,333 | 0 | (2,627) | 0 | 0 | 6.500 | 5.566 | MAR | 69,514 | 0 | 10/01/2018 | 10/18/2066 |
| W94232-TS-9 | SWEDBANK AB | | D | 2 | 2FE | 815,440 | 95.2500 | 762,000 | 800,000 | 814,299 | 0 | (1,141) | 0 | 0 | 6.000 | 5.383 | MS | 13,867 | 0 | 10/01/2018 | 12/16/2066 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 8,996,498,261 | XXX | 8,705,643,373 | 8,053,542,186 | 8,942,392,940 | 0 | (31,317,246) | 1,477,078 | 0 | XXX | XXX | XXX | 106,824,326 | 330,103,686 | XXX | XXX |
| 00437S-AQ-4 | ACCR 032 A3 - RMBS | | | 4 | 1FM | 79,750 | 95.3919 | 92,933 | 97,423 | 79,750 | 0 | 0 | 0 | 0 | 3.246 | 7.111 | MON | 53 | 1,266 | 12/02/2008 | 10/25/2033 |
| 00438Q-AC-8 | ACCR 071 A3 - RMBS | | | 4 | 1FM | 146,566 | 99.8063 | 160,282 | 160,593 | 158,923 | 0 | 970 | 0 | 0 | 2.636 | 5.495 | MON | 71 | 1,735 | 11/06/2013 | 02/25/2037 |
| 00442E-AF-2 | ACE 06NC3 A2B - RMBS | | | 4 | 1FM | 169,404 | 36.6699 | 255,586 | 696,992 | 169,451 | 0 | 0 | 0 | 0 | 2.616 | 14.548 | MON | 304 | 3,306 | 07/07/2008 | 12/25/2036 |
| 02149C-AD-3 | CWALT 0641CB 1A4 - CMO/RMBS | 0 | | 4 | 4FM | 2,691,811 | 86.0274 | 2,615,108 | 3,039,856 | 2,694,340 | 0 | 2,529 | 0 | 0 | 5.750 | 6.850 | MON | 14,566 | 43,906 | 09/27/2018 | 01/25/2037 |
| 040104-PB-1 | ARSI 05W3 A2D - RMBS | | | 4 | 1FM | 151,663 | 99.7595 | 165,806 | 166,205 | 163,241 | 0 | 693 | 0 | 0 | 2.846 | 5.575 | MON | 79 | 1,852 | 02/05/2013 | 11/25/2035 |
| 04541G-MN-9 | ABSHE 04HE8 M1 - RMBS | | | 4 | 1FM | 465,603 | 96.9823 | 602,071 | 620,805 | 515,979 | 0 | 6,041 | 0 | 0 | 3.556 | 6.014 | MON | 368 | 18,624 | 05/18/2012 | 12/25/2034 |
| 04542B-MT-6 | ABFC 05AQ1 A5 - RMBS | 0 | | 4 | 1FM | 4,220,165 | 102.1301 | 4,214,908 | 4,127,000 | 4,217,390 | 0 | (2,775) | 0 | 0 | 4.783 | 4.493 | MON | 16,449 | 49,364 | 09/27/2018 | 03/25/2035 |
| 05946X-S6-1 | BAFC 057 3A1 - CMO/RMBS | 0 | | 4 | 1FM | 3,760,099 | 105.4064 | 3,775,568 | 3,581,916 | 3,760,459 | 0 | 359 | 0 | 0 | 5.750 | 4.700 | MON | 17,163 | 53,095 | 09/27/2018 | 11/25/2035 |
| 05946X-XQ-1 | BAFC 05EA 4A1 - CMO/RMBS | | | 4 | 1FM | 31,812 | 100.4358 | 32,572 | 32,430 | 32,578 | 0 | 10 | 0 | 0 | 4.562 | 4.148 | MON | 123 | 610 | 12/16/2013 | 03/20/2035 |
| 05946X-Z3-0 | BAFC 058 3A3 - CMO/RMBS | | | 4 | 6FE | 467,393 | 83.2199 | 374,333 | 449,811 | 374,333 | (80,205) | (1,020) | 0 | 0 | 5.500 | 4.617 | MON | 2,062 | 10,307 | 09/25/2012 | 01/25/2036 |
| 05949T-AX-7 | BAFC 061 123 - CMO/RMBS | | | 4 | 1FM | 410,023 | 100.1793 | 435,528 | 434,749 | 406,954 | 0 | 825 | 0 | 0 | 5.750 | 7.298 | MON | 2,083 | 11,568 | 03/30/2012 | 01/25/2036 |
| 05952H-CD-9 | BOAMS 071 217 - CMO/RMBS | | | 4 | 1FM | 407,428 | 91.4372 | 403,371 | 441,145 | 366,492 | 0 | 1,061 | 0 | 0 | 6.000 | 7.618 | MON | 2,206 | 27,148 | 07/14/2011 | 01/25/2037 |
| 12464Y-AA-7 | CBASS 07CB5 A1 - RMBS | | | 4 | 1FM | 116,477 | 72.9535 | 140,931 | 193,179 | 119,655 | 0 | 0 | 0 | 0 | 2.566 | 9.101 | MON | 83 | 1,859 | 05/15/2009 | 04/25/2037 |
| 12543P-AC-7 | CWHL 0621 A3 - CMO/RMBS | 0 | | 4 | 4FM | 2,900,972 | 85.0898 | 2,807,759 | 3,299,761 | 2,903,744 | 0 | 2,772 | 0 | 0 | 6.000 | 7.188 | MON | 16,499 | 49,954 | 09/27/2018 | 02/25/2037 |
| 12544D-AX-7 | CWHL 0714 A22 - CMO/RMBS | 0 | | 4 | 4FM | 2,687,463 | 80.3632 | 2,460,309 | 3,061,488 | 2,689,846 | 0 | 2,383 | 0 | 0 | 6.250 | 7.456 | MON | 15,945 | 48,472 | 09/27/2018 | 09/25/2037 |
| 12553X-AD-5 | CIM 18INV1 A4 - CMO/RMBS | 0 | | 4 | 1FM | 17,982,921 | 100.4456 | 18,172,269 | 18,091,660 | 17,983,893 | 0 | 972 | 0 | 0 | 4.000 | 4.158 | MON | 60,306 | 182,923 | 09/27/2018 | 08/25/2048 |
| 12567A-AG-2 | CMALT 07A3 1A7 - CMO/RMBS | 0 | | 4 | 3FM | 3,145,214 | 95.3323 | 3,129,613 | 3,282,847 | 3,146,280 | 0 | 1,067 | 0 | 0 | 5.750 | 6.130 | MON | 15,730 | 47,521 | 09/27/2018 | 03/25/2037 |
| 12627H-AK-6 | CSAB 062 A6A - RMBS | 0 | | 4 | 1FM | 3,358,544 | 54.4576 | 3,237,963 | 5,945,844 | 3,370,210 | 0 | 11,666 | 0 | 0 | 5.720 | 11.442 | MON | 28,342 | 43,172 | 09/27/2018 | 09/25/2036 |
| 126378-AE-8 | CSMC 071A A2A - RMBS | 0 | | 4 | 1FM | 2,795,911 | 44.8271 | 2,753,895 | 6,143,365 | 2,843,860 | 0 | 47,949 | 0 | 0 | 5.802 | 13.966 | MON | 29,704 | 39,995 | 09/27/2018 | 02/25/2037 |
| 12654P-AA-6 | CSMC 18RPL9 A1 - CMO/RMBS | C | | 4 | 1FM | 1,456,728 | 101.1500 | 1,471,409 | 1,454,681 | 1,456,600 | 0 | (127) | 0 | 0 | 3.850 | 3.809 | MON | 4,667 | 12,116 | 10/02/2018 | 09/25/2057 |
| 126671-R2-4 | CWL 035 AF5 - RMBS | 0 | | 4 | 1FM | 4,501,229 | 102.6414 | 4,501,746 | 4,385,896 | 4,502,660 | 0 | 1,430 | 0 | 0 | 5.138 | 4.904 | MON | 18,778 | 56,977 | 09/27/2018 | 02/25/2034 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 126671-R3-2 | CWL 035 AF6 - RMBS | 0 | | 4 | 1FM | 103,362 | 102.2488 | 103,241 | 100,970 | 103,032 | 0 | (187) | 0 | 0 | 4.804 | 3.459 | MON | 404 | 4,850 | 04/01/2017 | 01/25/2034 |
| 126673-DP-4 | CWL 047 AF6 - RMBS | 0 | | 4 | 1FM | 777 | 100.1641 | 770 | 769 | 769 | 0 | 16 | 0 | 0 | 4.711 | 2.662 | MON | 3 | (68) | 04/01/2017 | 12/25/2034 |
| 126673-P2-2 | CWL 054 MF1 - RMBS | 0 | | 4 | 1FM | 14,480,068 | 99.5366 | 14,432,803 | 14,500,000 | 14,480,520 | 0 | 452 | 0 | 0 | 4.541 | 4.562 | MON | 54,873 | 165,021 | 09/27/2018 | 08/27/2035 |
| 126673-QR-6 | CWHEL 04S A - RMBS | | | 4 | 1FM | 193,113 | 97.5773 | 310,181 | 317,882 | 250,793 | 0 | 3,695 | 0 | 0 | 2.695 | 11.705 | MON | 357 | 3,366 | 11/15/2011 | 02/15/2030 |
| 126673-QY-1 | CWL 0413 MF1 - RMBS | 0 | | 4 | 1FM | 6,486,716 | 100.5357 | 6,482,066 | 6,447,526 | 6,481,798 | 0 | (4,918) | 0 | 0 | 4.865 | 4.550 | MON | 26,141 | 78,472 | 09/27/2018 | 04/25/2035 |
| 126673-WE-8 | CWL 051 MF1 - RMBS | 0 | | 4 | 1FM | 5,933,729 | 100.6584 | 5,893,889 | 5,855,336 | 5,927,811 | 0 | (5,918) | 0 | 0 | 4.951 | 4.504 | MON | 24,156 | 72,615 | 09/27/2018 | 06/25/2035 |
| 126673-Y8-9 | CWL 057 AF5 - RMBS | 0 | | 4 | 1FM | 5,599,774 | 99.1090 | 5,591,728 | 5,642,000 | 5,600,197 | 0 | 423 | 0 | 0 | 4.955 | 5.023 | MON | 23,299 | 70,000 | 09/27/2018 | 10/25/2035 |
| 126673-ZU-9 | CWL 053 AF6 - RMBS | 0 | | 4 | 1FM | 86,878 | 99.8587 | 86,703 | 86,825 | 86,753 | 0 | (68) | 0 | 0 | 4.564 | 4.612 | MON | 330 | 4,000 | 04/01/2017 | 07/25/2035 |
| 12667G-JJ-3 | CWALT 0511CB 2A6 - CMO/RMBS | 0 | | 4 | 3FM | 4,940,900 | 99.3207 | 4,895,009 | 4,928,490 | 4,924,771 | 0 | (16,128) | 0 | 0 | 5.500 | 3.802 | MON | 22,589 | 68,813 | 09/27/2018 | 06/25/2035 |
| 126685-AD-8 | CWHEL 05C 2A - RMBS | C | | 4 | 1FM | 109,590 | 96.3487 | 133,410 | 138,466 | 120,372 | 0 | 737 | 0 | 0 | 2.635 | 4.377 | MON | 152 | 3,049 | 04/20/2010 | 07/15/2035 |
| 126685-AF-3 | CWHEL 05D 2A - RMBS | C | | 4 | 1FM | 72,311 | 96.0031 | 86,776 | 90,388 | 79,498 | 0 | 714 | 0 | 0 | 2.645 | 3.999 | MON | 100 | 2,004 | 04/22/2010 | 11/15/2035 |
| 12668A-2M-6 | CWALT 0570CB A3 - CMO/RMBS | 0 | | 4 | 3FM | 3,590,810 | 90.4110 | 3,533,938 | 3,908,747 | 3,593,529 | 0 | 2,719 | 0 | 0 | 5.500 | 6.275 | MON | 17,915 | 54,341 | 09/27/2018 | 12/25/2035 |
| 12668A-Z3-2 | CWALT 0565CB 2A3 - CMO/RMBS | 0 | | 4 | 3FM | 2,731,226 | 91.9403 | 2,658,646 | 2,891,709 | 2,732,634 | 0 | 1,409 | 0 | 0 | 5.500 | 6.019 | MON | 13,254 | 40,092 | 09/27/2018 | 12/25/2035 |
| 126694-TX-6 | CWHL 0530 A8 - CMO/RMBS | | | 4 | 2FM | 226,556 | 90.2350 | 215,476 | 238,795 | 213,650 | 0 | (2,151) | 0 | 0 | 5.500 | 5.349 | MON | 1,094 | 5,512 | 02/16/2012 | 01/25/2036 |
| 126698-AC-3 | CWL 0713 2A1 - RMBS | | | 4 | 1FM | 395,324 | 98.8892 | 467,659 | 472,912 | 422,743 | 0 | (1,502) | 0 | 0 | 3.406 | 5.209 | MON | 268 | 6,289 | 12/16/2013 | 02/25/2036 |
| 144539-AB-9 | CARR 06NC5 A2 - RMBS | | | 4 | 1FM | 429,085 | 92.4326 | 586,794 | 634,834 | 429,085 | 0 | 0 | 0 | 0 | 2.616 | 5.749 | MON | 277 | 6,440 | 05/15/2009 | 03/25/2036 |
| 144539-AC-7 | CARR 06NC5 A3 - RMBS | 0 | | 4 | 2FM | 15,650,926 | 76.4828 | 15,296,570 | 20,000,000 | 15,710,145 | 0 | 59,219 | 0 | 0 | 2.656 | 4.584 | MON | 8,854 | 123,743 | 09/27/2018 | 10/27/2036 |
| 161546-FV-3 | CFAB 034 1A5 - RMBS | 0 | | 4 | 1FM | 1,513,699 | 101.0545 | 1,511,114 | 1,495,345 | 1,519,352 | 0 | 5,654 | 0 | 0 | 5.205 | 5.209 | MON | 6,486 | 18,807 | 09/27/2018 | 07/25/2036 |
| 16163Y-AE-4 | CHASE 16A M4 - CMO/RMBS | 0 | | 4 | 3AM | 4,220,704 | 97.9268 | 4,316,965 | 4,408,360 | 4,222,425 | 0 | 1,720 | 0 | 0 | 3.750 | 4.072 | MON | 13,776 | 41,421 | 09/27/2018 | 03/26/2046 |
| 170255-AN-3 | CWHL 071 A4 - CMO/RMBS | 0 | | 4 | 3FM | 3,698,023 | 80.8835 | 3,554,666 | 4,394,798 | 3,702,610 | 0 | 4,587 | 0 | 0 | 6.000 | 7.602 | MON | 21,974 | 67,676 | 09/27/2018 | 03/25/2037 |
| 17309A-AA-7 | CMALT 06A1 1A1 - CMO/RMBS | | | 4 | 1FM | 282,576 | 94.1501 | 306,681 | 325,736 | 272,060 | 0 | 6,461 | 0 | 0 | 5.750 | 9.152 | MON | 1,561 | 19,016 | 06/20/2011 | 04/25/2036 |
| 17309A-AD-1 | CMALT 06A1 1A4 - CMO/RMBS | 0 | | 4 | 3FM | 2,792,250 | 94.1501 | 2,692,278 | 2,859,560 | 2,792,828 | 0 | 578 | 0 | 0 | 5.750 | 5.967 | MON | 13,702 | 41,745 | 09/27/2018 | 04/25/2036 |
| 17309N-AG-6 | CRMSI 061 M1 - RMBS | 0 | | 4 | 1FM | 10,098,831 | 100.7507 | 10,075,070 | 10,000,000 | 10,086,722 | 0 | (12,109) | 0 | 0 | 5.225 | 5.004 | MON | 43,542 | 130,831 | 09/27/2018 | 07/25/2036 |
| 225458-5R-5 | CSFB 059 2A1 - CMO/RMBS | 0 | | 4 | 3FM | 2,526,558 | 88.5637 | 2,484,335 | 2,805,138 | 2,528,933 | 0 | 2,375 | 0 | 0 | 5.500 | 6.464 | MON | 12,857 | 38,914 | 09/27/2018 | 10/25/2035 |
| 225458-F7-8 | CSFB 057 2A4 - CMO/RMBS | 0 | | 4 | 2FM | 2,373,098 | 78.2054 | 2,285,944 | 2,922,998 | 2,377,414 | 0 | 4,316 | 0 | 0 | 5.500 | 7.466 | MON | 13,397 | 40,569 | 09/27/2018 | 08/25/2035 |
| 294751-DF-6 | EQABS 034 M1 - RMBS | 0 | | 4 | 1FM | 188,083 | 98.6513 | 187,845 | 190,414 | 188,152 | 0 | 69 | 0 | 0 | 4.466 | 4.661 | MON | 709 | 2,128 | 09/27/2018 | 10/25/2034 |
| 31846L-BW-5 | FAMLT 982 2F - RMBS | 0 | | 4 | 1FM | 43,172 | 99.2051 | 43,311 | 43,658 | 43,313 | 0 | 65 | 0 | 0 | 7.020 | 7.856 | MON | 255 | 3,137 | 04/01/2017 | 09/20/2029 |
| 32028P-AF-2 | FFML 06FF11 2A4 - RMBS | 0 | | 4 | 3FM | 13,018,792 | 84.2164 | 12,826,407 | 15,230,303 | 12,983,554 | 0 | (35,237) | 0 | 0 | 2.746 | 4.184 | MON | 8,052 | 98,732 | 09/27/2018 | 08/25/2036 |
| 3622E8-AC-9 | GSAA 0615 F3A - RMBS | 0 | | 4 | 1FM | 3,651,832 | 53.2306 | 3,404,355 | 6,395,485 | 3,565,932 | 0 | (85,901) | 0 | 0 | 5.882 | 4.306 | MON | 31,351 | 41,368 | 09/27/2018 | 09/25/2036 |
| 362341-ST-7 | GSAA 0512 AF5 - RMBS | 0 | | 4 | 1FM | 11,885,490 | 85.1669 | 11,344,628 | 13,320,468 | 11,897,512 | 0 | 12,022 | 0 | 0 | 5.659 | 6.726 | MON | 62,812 | 161,138 | 09/27/2018 | 09/25/2035 |
| 36249B-AD-2 | GSAA 077 A4 - RMBS | | | 4 | 1FM | 389,340 | 95.0062 | 427,538 | 450,011 | 415,022 | 0 | 1,903 | 0 | 0 | 2.776 | 4.352 | MON | 208 | 5,202 | 01/17/2013 | 07/25/2037 |
| 38011W-AA-4 | GMACN 02A CTF - RMBS | 0 | | 4 | 1 | 6,024,284 | 121.7486 | 6,075,052 | 4,989,831 | 6,021,832 | 0 | (2,451) | 0 | 0 | 6.845 | 4.483 | MON | 28,463 | 0 | 12/17/2018 | 05/10/2037 |
| 44328B-AD-0 | HASC 06HE2 2A2 - RMBS | | | 4 | 1FM | 183,784 | 35.6929 | 220,211 | 616,962 | 183,784 | 0 | 0 | 0 | 0 | 2.616 | 12.453 | MON | 269 | 4,326 | 10/28/2008 | 12/25/2036 |
| 45073D-AA-6 | IXIS 07HE1 A1 - RMBS | | | 4 | 1FM | 161,163 | 32.8410 | 178,508 | 543,550 | 161,163 | 0 | 0 | 0 | 0 | 2.566 | 12.237 | MON | 232 | 2,701 | 05/15/2009 | 05/25/2037 |
| 45254N-JW-8 | IMM 046 2A - RMBS | 0 | | 4 | 1FM | 4,671,962 | 101.9751 | 4,511,760 | 4,424,375 | 4,679,811 | 0 | 7,849 | 0 | 0 | 6.060 | 3.142 | MON | 22,343 | 48,140 | 09/27/2018 | 10/25/2034 |
| 45256V-AA-5 | IMSA 062 A11 - RMBS | 0 | | 4 | 1FM | 4,338,216 | 84.7454 | 4,275,539 | 5,045,159 | 4,349,614 | 0 | 11,398 | 0 | 0 | 2.686 | 3.899 | MON | 2,259 | 32,218 | 09/27/2018 | 08/25/2036 |
| 46627M-AU-1 | JPALT 05S1 2A9 - CMO/RMBS | 0 | | 4 | 4FM | 3,490,141 | 94.1358 | 3,402,095 | 3,614,029 | 3,491,198 | 0 | 1,057 | 0 | 0 | 6.000 | 6.328 | MON | 18,070 | 54,650 | 09/27/2018 | 12/25/2035 |
| 46643D-AE-7 | JPMMT 140AK4 A4 - CMO/RMBS | | | 4 | 1FM | 1,206,745 | 98.2461 | 1,170,220 | 1,191,111 | 1,208,130 | 0 | 144 | 0 | 0 | 3.500 | 3.055 | MON | 3,474 | 34,118 | 10/07/2014 | 09/25/2044 |
| 550786-AN-7 | LVII 093 B1 - CMO/RMBS | | | 4 | 1FM | 247,343 | 100.9500 | 243,010 | 240,723 | 241,189 | 0 | (1,882) | 0 | 0 | 5.279 | 4.338 | MON | 1,059 | 15,530 | 07/20/2015 | 11/27/2037 |
| 550786-AN-7 | LVII 093 B1 - CMO/RMBS | C | | 4 | 1FM | 29,099 | 100.9500 | 28,589 | 28,320 | 28,375 | 0 | (222) | 0 | 0 | 5.279 | 4.342 | MON | 125 | 1,826 | 07/20/2015 | 11/27/2037 |
| 55275R-AD-4 | MABS 06NC3 A4 - RMBS | 0 | | 4 | 1FM | 8,766,179 | 62.1110 | 8,398,797 | 13,522,236 | 8,813,446 | 0 | 47,267 | 0 | 0 | 2.666 | 5.858 | MON | 6,009 | 84,527 | 09/27/2018 | 10/25/2036 |
| 57643L-NW-2 | MABS 06AB1 A3B - RMBS | 0 | | 4 | 3FM | 3,075,229 | 85.3771 | 2,940,893 | 3,444,591 | 3,078,097 | 0 | 2,868 | 0 | 0 | 6.000 | 7.075 | MON | 17,223 | 38,357 | 09/27/2018 | 02/25/2036 |
| 59020U-AB-1 | MLMI 04A1 2A1 - CMO/RMBS | | | 4 | 1FM | 99,453 | 99.9503 | 104,532 | 104,584 | 100,737 | 0 | 108 | 0 | 0 | 4.122 | 4.465 | MON | 359 | 1,768 | 12/16/2013 | 02/25/2034 |
| 61744C-MH-6 | MSAC 05NC1 A2C - RMBS | | | 4 | 1FM | 156,954 | 100.3029 | 228,159 | 227,470 | 216,731 | 0 | 1,299 | 0 | 0 | 3.266 | 5.831 | MON | 124 | 2,927 | 09/25/2009 | 01/25/2035 |
| 61749H-AE-0 | MSAC 06HE3 A2D - RMBS | 0 | | 4 | 2FM | 10,434,725 | 92.7978 | 10,384,366 | 11,190,308 | 10,455,554 | 0 | 20,829 | 0 | 0 | 3.006 | 3.781 | MON | 5,607 | 79,998 | 09/27/2018 | 04/25/2036 |
| 67087T-CD-1 | OAK 01B A3 - ABS | 0 | | 4 | 1FE | 254,024 | 100.4831 | 252,762 | 251,547 | 251,704 | 0 | (1,316) | 0 | 0 | 6.535 | 6.081 | MON | 1,279 | 17,032 | 04/01/2017 | 03/16/2023 |
| 67389M-AE-1 | OAKS 151 A5 - CMO/RMBS | | | 4 | 1FM | 207,515 | 99.2141 | 207,604 | 209,248 | 207,240 | 0 | 105 | 0 | 0 | 3.500 | 3.726 | MON | 610 | 7,397 | 11/25/2015 | 04/25/2046 |
| 67389M-AE-1 | OAKS 151 A5 - CMO/RMBS | C | | 4 | 1FM | 124,509 | 99.2141 | 124,562 | 125,549 | 124,335 | 0 | 99 | 0 | 0 | 3.500 | 3.728 | MON | 366 | 4,438 | 11/25/2015 | 04/25/2046 |
| 69374J-AA-9 | PSMC 183 A1 - CMO/RMBS | 0 | | 4 | 1FM | 7,107,056 | 100.4819 | 7,158,081 | 7,123,752 | 7,107,830 | 0 | 774 | 0 | 0 | 4.000 | 4.093 | MON | 23,746 | 71,656 | 09/10/2018 | 08/25/2048 |
| 69374J-AM-3 | PSMC 183 A12 - CMO/RMBS | 0 | | 4 | 1FM | 1,184,882 | 99.8421 | 1,198,105 | 1,200,000 | 1,185,153 | 0 | 271 | 0 | 0 | 4.000 | 4.163 | MON | 4,000 | 12,000 | 09/10/2018 | 08/25/2048 |
| 69374K-AA-6 | PSMC 184 A1 - CMO/RMBS | 0 | | 4 | 1FM | 11,874,663 | 100.0898 | 12,026,265 | 12,015,469 | 11,878,500 | 0 | 3,837 | 0 | 0 | 4.000 | 4.314 | MON | 40,052 | 80,716 | 10/09/2018 | 11/25/2048 |
| 74922L-AG-8 | RALI 06QS16 A7 - CMO/RMBS | 0 | | 4 | 4FM | 4,727,168 | 88.0917 | 4,688,173 | 5,321,925 | 4,731,446 | 0 | 4,277 | 0 | 0 | 6.000 | 7.099 | MON | 26,610 | 80,793 | 09/27/2018 | 11/25/2036 |
| 74929C-CG-9 | RBSSP 102M 132 - CMO/RMBS | 0 | | 4 | 3FM | 2,500,238 | 97.5777 | 2,463,829 | 2,524,992 | 2,500,455 | 0 | 217 | 0 | 0 | 5.750 | 5.840 | MON | 12,099 | 36,617 | 09/27/2018 | 04/26/2036 |
| 74929G-AF-4 | RBSSP 105B 2A2 - CMO/RMBS | 0 | | 4 | 4FM | 2,957,561 | 86.0872 | 2,919,168 | 3,390,943 | 2,959,786 | 0 | 2,225 | 0 | 0 | 6.000 | 7.165 | MON | 16,955 | 51,540 | 09/27/2018 | 05/26/2040 |
| 749580-AD-8 | RFMSI 07S5 A4 - CMO/RMBS | 0 | | 4 | 3FM | 3,135,456 | 92.8569 | 3,063,536 | 3,299,202 | 3,136,662 | 0 | 1,206 | 0 | 0 | 6.000 | 6.459 | MON | 16,496 | 50,287 | 09/27/2018 | 05/25/2037 |
| 74958A-AJ-3 | RFMSI 06S7 A9 - CMO/RMBS | 0 | | 4 | 4FM | 2,678,869 | 94.3350 | 2,627,938 | 2,785,751 | 2,679,679 | 0 | 810 | 0 | 0 | 6.500 | 6.874 | MON | 15,089 | 45,744 | 09/27/2018 | 08/25/2036 |
| 75114T-AC-5 | RALI 06QS5 A3 - CMO/RMBS | 0 | | 4 | 4FM | 2,299,799 | 91.3183 | 2,272,381 | 2,488,419 | 2,301,280 | 0 | 1,480 | 0 | 0 | 6.000 | 6.736 | MON | 12,442 | 37,758 | 09/27/2018 | 05/25/2036 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 75970N-AG-2 | RAMC 052 AV3 - RMBS | | | 4 | 1FM | 271,670 | 95.2502 | 304,319 | 319,495 | 283,437 | 0 | 1,016 | 0 | 0 | 2.876 | 4.615 | MON | 153 | 3,517 | 12/26/2013 | 08/25/2035 |
| 759950-BD-9 | RAMC 033 A - RMBS | 0 | | 4 | 1FM | 704,436 | 98.7491 | 744,223 | 753,651 | 702,220 | 0 | (5,459) | 0 | 0 | 3.506 | 3.896 | MON | 510 | 22,658 | 04/01/2017 | 12/25/2033 |
| 759950-CV-8 | RAMC 042 AF6 - RMBS | 0 | | 4 | 1FM | 223,032 | 98.2729 | 221,641 | 225,537 | 221,199 | 0 | (327) | 0 | 0 | 5.396 | 5.375 | MON | 1,014 | 10,229 | 04/01/2017 | 07/25/2034 |
| 759950-FZ-6 | RAMC 054 A5 - RMBS | 0 | | 4 | 1FM | 11,991,696 | 81.6930 | 11,845,482 | 14,500,000 | 12,033,226 | 0 | 41,530 | 0 | 0 | 3.780 | 5.993 | MON | 45,676 | 139,053 | 09/27/2018 | 02/25/2036 |
| 761042-AH-3 | RMT 98B M2 - CMO/RMBS | 0 | | 4 | 1FM | 23,171 | 98.2235 | 22,970 | 23,386 | 23,261 | 0 | 39 | 0 | 0 | 3.256 | 2.922 | MON | 11 | 655 | 04/01/2017 | 11/26/2027 |
| 761136-AJ-9 | RAST 07A1 A9 - CMO/RMBS | | | 4 | 3FM | 766,602 | 60.5999 | 635,917 | 1,049,369 | 628,531 | 0 | (22,836) | 0 | 0 | 5.750 | 8.992 | MON | 5,028 | 47,010 | 11/19/2014 | 03/25/2037 |
| 762009-AR-9 | RFMSI 07S6 116 - CMO/RMBS | 0 | | 4 | 4FM | 4,394,450 | 92.3093 | 4,295,713 | 4,653,610 | 4,396,332 | 0 | 1,882 | 0 | 0 | 6.000 | 6.516 | MON | 23,268 | 71,214 | 09/27/2018 | 06/25/2037 |
| 81377A-AD-4 | SABR 06HE2 A2C - RMBS | 0 | | 4 | 1FM | 9,020,187 | 54.0699 | 8,659,585 | 16,015,534 | 9,082,249 | 0 | 62,062 | 0 | 0 | 2.656 | 6.976 | MON | 7,090 | 99,493 | 09/27/2018 | 07/25/2036 |
| 81745C-AA-1 | SEMT 137 A1 - CMO/RMBS | | | 4 | 1FM | 1,445,124 | 93.1360 | 1,363,220 | 1,463,687 | 1,449,548 | 0 | 366 | 0 | 0 | 2.500 | 2.677 | MON | 3,049 | 15,384 | 05/16/2013 | 06/25/2043 |
| 81745E-AA-7 | SEMT 138 A1 - CMO/RMBS | C | | 4 | 1FM | 175,455 | 96.4961 | 173,286 | 179,579 | 176,510 | 0 | 297 | 0 | 0 | 3.000 | 3.365 | MON | 449 | 5,438 | 06/11/2013 | 06/25/2043 |
| 81746C-AY-8 | SEMT 143 B1 - CMO/RMBS | | | 4 | 1FM | 318,156 | 101.4528 | 317,318 | 312,774 | 315,234 | 0 | (931) | 0 | 0 | 3.931 | 3.632 | MON | 1,025 | 12,339 | 05/13/2015 | 10/25/2044 |
| 81746D-AU-4 | SEMT 175 A19 - CMO/RMBS | | | 4 | 1FM | 1,818,913 | 97.5192 | 1,766,613 | 1,811,553 | 1,816,750 | 0 | (659) | 0 | 0 | 3.500 | 3.365 | MON | 5,284 | 26,559 | 07/12/2017 | 08/26/2047 |
| 81746Q-AG-6 | SEMT 182 A7 - CMO/RMBS | 0 | | 4 | 1FM | 12,369,949 | 94.3777 | 11,702,835 | 12,400,000 | 12,369,281 | 0 | (668) | 0 | 0 | 3.500 | 3.528 | MON | 36,167 | 397,833 | 01/16/2018 | 02/25/2048 |
| 83611X-AC-8 | SVHE 06EQ2 A3 - RMBS | 0 | | 4 | 1FM | 12,480,634 | 76.7704 | 12,241,890 | 15,946,101 | 12,530,325 | 0 | 49,692 | 0 | 0 | 2.666 | 4.430 | MON | 7,086 | 99,759 | 09/27/2018 | 01/25/2037 |
| 86358R-C2-1 | SASC 029 A2 - RMBS | | | 4 | 1FM | 105,730 | 98.5784 | 112,868 | 114,496 | 113,933 | 0 | 427 | 0 | 0 | 2.806 | 3.956 | MON | 54 | 1,274 | 12/16/2013 | 10/25/2027 |
| 86359B-LE-9 | SARM 04ARM2 4A1 - CMO/RMBS | | | 4 | 1FM | 114,303 | 99.0136 | 117,776 | 118,949 | 116,158 | 0 | (380) | 0 | 0 | 4.145 | 4.369 | MON | 411 | 2,087 | 12/16/2013 | 03/25/2034 |
| 86359B-N6-4 | SASC 0421XS 1A4 - RMBS | | | 4 | 1FM | 1,916,918 | 101.4795 | 2,170,314 | 2,138,672 | 1,916,918 | 0 | (1,166) | 0 | 0 | 5.103 | 5.693 | MON | 9,095 | 70,078 | 09/25/2012 | 12/25/2034 |
| 86359B-UF-6 | SASC 0411XS A5B - RMBS | 0 | | 4 | 1FM | 959,166 | 99.0643 | 949,954 | 958,927 | 958,602 | 0 | (563) | 0 | 0 | 5.440 | 5.200 | MON | 4,347 | 13,217 | 09/27/2018 | 06/25/2034 |
| 86359B-XK-2 | SASC 0416XS A3B - RMBS | | | 4 | 1FM | 1,093,936 | 99.8833 | 1,235,312 | 1,236,756 | 1,093,936 | 0 | (582) | 0 | 0 | 5.336 | 6.032 | MON | 5,499 | 45,064 | 09/25/2012 | 08/25/2034 |
| 88632A-AA-6 | TBMLT 183 A1 - CMO/RMBS | 0 | | 4 | 1FM | 10,018,786 | 100.4471 | 10,166,841 | 10,121,583 | 10,020,472 | 0 | 1,686 | 0 | 0 | 4.000 | 4.254 | MON | 33,739 | 67,904 | 10/26/2018 | 11/25/2048 |
| 933637-AJ-9 | WAMU 06AR18 3A3 - CMO/RMBS | | | 4 | 1FM | 166,830 | 90.1885 | 313,461 | 347,562 | 199,921 | 0 | 3,481 | 0 | 0 | 3.229 | 14.219 | MON | 935 | 4,517 | 12/08/2006 | 01/25/2037 |
| 93934F-DF-6 | WMALT 058 3C1 - CMO/RMBS | | | 4 | 1FM | 377,560 | 75.6246 | 366,481 | 484,606 | 306,259 | 0 | (7,180) | 0 | 0 | 6.000 | 9.818 | MON | 2,423 | 23,264 | 11/19/2014 | 10/25/2035 |
| 93935E-AC-8 | WMALT 068 A3A - RMBS | | | 4 | 4FM | 360,228 | 64.7103 | 294,894 | 455,714 | 381,023 | 0 | 1,786 | 0 | 0 | 4.506 | 0.499 | MON | 1,711 | 5,551 | 01/16/2014 | 10/25/2036 |
| 93935H-AH-0 | WMALT 067 A5 - RMBS | | | 4 | 1FM | 1,151,733 | 45.9416 | 908,101 | 1,976,643 | 874,141 | 0 | (45,211) | 0 | 0 | 4.376 | 7.301 | MON | 7,208 | 37,014 | 11/19/2014 | 09/25/2036 |
| 97652Q-AC-3 | WIN 142 A3 - CMO/RMBS | | | 4 | 1FM | 1,209,271 | 98.2218 | 1,171,657 | 1,192,869 | 1,212,946 | 0 | 801 | 0 | 0 | 3.500 | 2.945 | MON | 3,479 | 34,177 | 10/08/2014 | 09/20/2044 |
| 97652R-AD-9 | WIN 143 A4 - CMO/RMBS | | | 4 | 1FM | 892,413 | 98.8999 | 870,144 | 879,823 | 893,592 | 0 | (1,146) | 0 | 0 | 3.500 | 3.033 | MON | 2,566 | 31,311 | 02/08/2016 | 11/21/2044 |
| BGH5MM-09-3 | FNMA MF 30/15 - MBS | 0 | | 4 | 1 | 4,203,281 | 99.9370 | 4,197,354 | 4,200,000 | 4,203,842 | 0 | 561 | 0 | 0 | 4.020 | 4.107 | MON | 2,814 | 42,679 | 07/26/2018 | 09/01/2048 |
| 3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 330,171,417 | XXX | 326,375,058 | 374,606,489 | 330,124,145 | (80,205) | 200,936 | 0 | 0 | XXX | XXX | XXX | 1,155,776 | 4,351,339 | XXX | XXX |
| 05359A-AJ-2 | AVMT 18AVM D - CMBS | | | 4 | 1FM | 9,802,950 | 97.5567 | 9,755,671 | 10,000,000 | 9,812,393 | 0 | 9,443 | 0 | 0 | 4.112 | 4.495 | MON | 34,269 | 209,043 | 06/19/2018 | 07/09/2040 |
| 05491U-BE-7 | BBCMS 18C2 XA - CMBS | 0 | | 3,6 | 1FE | 1,074,618 | 6.0027 | 1,080,481 | 0 | 1,071,083 | 0 | (3,535) | 0 | 0 | 0.774 | 5.101 | MON | 11,604 | 0 | 12/06/2018 | 12/15/2051 |
| 05525B-AA-8 | BAMLL 13IBRK A - CMBS | | | 4 | 1FM | 102,031 | 98.2255 | 98,225 | 100,000 | 101,058 | 0 | (73) | 0 | 0 | 3.652 | 3.417 | MON | 304 | 1,502 | 05/21/2013 | 03/12/2037 |
| 05525M-AE-6 | BAMLL 14520M B - CMBS | | | 4 | 1FM | 3,040,686 | 95.9676 | 2,879,028 | 3,000,000 | 3,034,084 | 0 | (1,535) | 0 | 0 | 4.214 | 4.209 | MON | 7,023 | 128,173 | 08/01/2014 | 08/16/2046 |
| 05526Q-AJ-5 | BAMLL 15200P D - CMBS | 0 | | 4 | 1FM | 9,653,871 | 97.2452 | 9,627,276 | 9,900,000 | 9,676,903 | 0 | 23,032 | 0 | 0 | 3.596 | 4.065 | MON | 29,665 | 271,932 | 02/28/2018 | 04/15/2033 |
| 05604F-AC-9 | BWAY 131515 A2 - CMBS | | | 4 | 1FM | 1,947,487 | 99.5615 | 1,891,669 | 1,900,000 | 1,924,041 | 0 | (1,557) | 0 | 0 | 3.454 | 3.235 | MON | 5,469 | 27,347 | 02/26/2013 | 03/10/2033 |
| 056059-AN-8 | BX 18IND E - CMBS | 0 | | 4 | 1FM | 13,819,379 | 98.8753 | 13,663,957 | 13,819,379 | 13,819,379 | 0 | 0 | 0 | 0 | 3.980 | 4.257 | MON | 25,973 | 69,131 | 10/22/2018 | 11/15/2035 |
| 056059-AQ-1 | BX 18IND F - CMBS | | | 4 | 1FM | 9,985,100 | 98.8754 | 9,872,807 | 9,985,100 | 9,985,100 | 0 | 0 | 0 | 0 | 4.080 | 4.348 | MON | 19,238 | 51,200 | 10/22/2018 | 11/15/2035 |
| 056083-AL-2 | BXP 17GM D - CMBS | | | 4 | 1FM | 14,199,316 | 91.5830 | 13,737,447 | 15,000,000 | 14,253,690 | 0 | 54,373 | 0 | 0 | 3.425 | 4.236 | MON | 42,810 | 348,188 | 04/10/2018 | 06/15/2039 |
| 06054A-AY-5 | BACM 15UBS7 XA - CMBS | | | 3,6 | 1FE | 1,595,934 | 4.3997 | 1,063,066 | 0 | 1,183,577 | 0 | (183,613) | 0 | 0 | 0.851 | 1.899 | MON | 17,135 | 233,630 | 10/07/2015 | 09/17/2048 |
| 06054A-BC-2 | BACM 15UBS7 B - CMBS | C | | 4 | 1FM | 776,389 | 99.8039 | 698,628 | 700,000 | 756,137 | 0 | (7,765) | 0 | 0 | 4.362 | 2.972 | MON | 2,544 | 30,968 | 08/18/2016 | 09/17/2048 |
| 06054M-AJ-2 | BACM 16UB10 B - CMBS | | | 4 | 1FM | 1,287,411 | 97.7573 | 1,221,967 | 1,250,000 | 1,278,400 | 0 | (1,526) | 0 | 0 | 3.790 | 3.442 | MON | 3,948 | 19,740 | 05/20/2016 | 07/16/2049 |
| 06054M-AJ-2 | BACM 16UB10 B - CMBS | C | | 4 | 1FM | 1,029,929 | 97.7573 | 977,573 | 1,000,000 | 1,022,707 | 0 | (2,883) | 0 | 0 | 3.790 | 3.442 | MON | 3,158 | 37,900 | 05/20/2016 | 07/16/2049 |
| 06540R-AK-0 | BANK 17BNK9 C - CMBS | C | | 4 | 1FM | 759,954 | 98.5327 | 738,996 | 750,000 | 758,961 | 0 | (978) | 0 | 0 | 4.221 | 4.132 | MON | 2,638 | 32,102 | 12/05/2017 | 11/18/2054 |
| 06541K-BD-9 | BANK 18BK12 AS - CMBS | C | | 4 | 1FM | 623,149 | 104.9180 | 634,754 | 605,000 | 622,193 | 0 | (956) | 0 | 0 | 4.361 | 4.063 | MON | 2,198 | 15,656 | 05/15/2018 | 05/17/2061 |
| 08161C-AL-5 | BMARK 18B2 C - CMBS | 0 | | 4 | 1FM | 7,964,800 | 95.6491 | 7,651,929 | 8,000,000 | 7,968,252 | 0 | 3,452 | 0 | 0 | 4.203 | 4.380 | MON | 28,019 | 284,851 | 02/09/2018 | 02/17/2051 |
| 08161H-AK-6 | BMARK 18B4 C - CMBS | 0 | | 4 | 1FM | 2,836,820 | 97.7976 | 2,738,333 | 2,800,000 | 2,834,741 | 0 | (2,080) | 0 | 0 | 4.564 | 4.458 | MON | 10,649 | 54,314 | 06/28/2018 | 07/17/2051 |
| 08162P-BA-8 | BMARK 18B1 B - CMBS | 0 | | 4 | 1FM | 1,750,888 | 98.8652 | 1,680,708 | 1,700,000 | 1,746,617 | 0 | (4,271) | 0 | 0 | 4.059 | 3.707 | MON | 5,750 | 63,253 | 01/19/2018 | 01/18/2051 |
| 08162T-BC-6 | BMARK 18B7 XA - CMBS | 0 | | 3,6 | 1FE | 999,359 | 3.3426 | 990,486 | 0 | 990,024 | 0 | (9,604) | 0 | 0 | 0.450 | 5.110 | MON | 11,112 | 11,132 | 11/09/2018 | 05/16/2053 |
| 08162T-BD-4 | BMARK 18B7 AM - CMBS | | | 4 | 1FE | 2,059,881 | 105.4877 | 2,109,755 | 2,000,000 | 2,059,422 | 0 | (459) | 0 | 0 | 4.741 | 4.385 | MON | 7,902 | 7,902 | 11/09/2018 | 05/16/2053 |
| 12512J-AX-2 | CD 18CD7 XA - CMBS | 0 | | 3,6 | 1FE | 1,101,151 | 5.2763 | 1,054,210 | 0 | 1,061,868 | 0 | (40,116) | 0 | 0 | 0.680 | 4.729 | MON | 11,321 | 50,721 | 08/03/2018 | 08/17/2051 |
| 12515G-AG-2 | CD 17CD3 B - CMBS | C | | 4 | 1FM | 514,971 | 98.4959 | 492,480 | 500,000 | 512,417 | 0 | (1,383) | 0 | 0 | 3.984 | 3.640 | MON | 1,660 | 19,920 | 01/27/2017 | 02/11/2050 |
| 12515G-AH-0 | CD 17CD3 C - CMBS | C | | 4 | 1FM | 565,893 | 98.5099 | 541,804 | 550,000 | 563,160 | 0 | (1,460) | 0 | 0 | 4.562 | 4.290 | MON | 2,091 | 25,440 | 01/27/2017 | 02/11/2050 |
| 12515G-AH-0 | CD 17CD3 C - CMBS | 0 | | 4 | 1FM | 4,188,574 | 98.5099 | 4,186,670 | 4,250,000 | 4,189,770 | 0 | 1,195 | 0 | 0 | 4.561 | 4.867 | MON | 16,156 | 16,156 | 11/06/2018 | 02/11/2050 |
| 12515H-BB-0 | CD 17CD5 AS - CMBS | | | 4 | 1FM | 1,029,953 | 98.9185 | 989,185 | 1,000,000 | 1,026,144 | 0 | (1,180) | 0 | 0 | 3.684 | 3.336 | MON | 3,070 | 15,350 | 07/24/2017 | 08/17/2050 |
| 12531W-BH-4 | CFCRE 16C3 C - CMBS | | | 4 | 1FM | 466,654 | 100.1505 | 500,753 | 500,000 | 474,306 | 0 | 2,782 | 0 | 0 | 4.756 | 5.760 | MON | 1,982 | 24,112 | 01/22/2016 | 01/10/2048 |
| 12531W-BH-4 | CFCRE 16C3 C - CMBS | C | | 4 | 1FM | 279,992 | 100.1505 | 300,452 | 300,000 | 284,616 | 0 | 1,661 | 0 | 0 | 4.756 | 5.758 | MON | 1,189 | 14,467 | 01/22/2016 | 01/10/2048 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 12531W-BH-4 | CFCRE 16C3 C - CMBS | 0 | | 4 | 2FM | 1,012,813 | 100.1505 | 1,001,505 | 1,000,000 | 1,011,421 | 0 | (1,391) | 0 | 0 | 4.756 | 4.657 | MON | 3,963 | 40,296 | 02/27/2018 | 01/10/2048 |
| 12532A-BA-6 | CFCRE 16C6 AM - CMBS | C | | 4 | 1FM | 180,248 | 97.6825 | 170,944 | 175,000 | 179,234 | 0 | (489) | 0 | 0 | 3.502 | 3.162 | MON | 511 | 6,129 | 11/01/2016 | 11/15/2049 |
| 12591U-AL-7 | COMM 14UBS2 C - CMBS | C | | 4 | 1FM | 1,424,038 | 101.0487 | 1,379,315 | 1,365,000 | 1,397,483 | 0 | (6,046) | 0 | 0 | 4.973 | 4.528 | MON | 5,656 | 68,962 | 06/12/2014 | 03/12/2047 |
| 12592G-BF-9 | COMM 14CC19 AM - CMBS | | | 4 | 1FM | 3,089,756 | 102.6162 | 3,078,486 | 3,000,000 | 3,053,060 | 0 | (8,906) | 0 | 0 | 4.080 | 3.739 | MON | 10,200 | 122,400 | 08/13/2014 | 08/12/2047 |
| 12592G-BF-9 | COMM 14CC19 AM - CMBS | C | | 4 | 1FM | 1,044,922 | 102.6162 | 1,026,162 | 1,000,000 | 1,029,604 | 0 | (4,886) | 0 | 0 | 4.080 | 3.504 | MON | 3,400 | 40,800 | 09/25/2015 | 08/12/2047 |
| 12592K-BH-6 | COMM 14UBS5 C - CMBS | C | | 4 | 1FM | 730,475 | 99.5367 | 721,641 | 725,000 | 727,864 | 0 | (942) | 0 | 0 | 4.611 | 4.611 | MON | 2,786 | 33,897 | 09/09/2014 | 09/12/2047 |
| 12592L-BP-6 | COMM 14CR20 C - CMBS | C | | 4 | 1FM | 1,012,464 | 99.0222 | 990,222 | 1,000,000 | 1,007,527 | 0 | (1,219) | 0 | 0 | 4.502 | 4.446 | MON | 3,752 | 45,658 | 10/22/2014 | 11/13/2047 |
| 12592M-BQ-2 | COMM 14LC17 C - CMBS | 0 | | 4 | 1FM | 4,517,250 | 99.1953 | 4,523,306 | 4,560,000 | 4,518,802 | 0 | 1,552 | 0 | 0 | 4.554 | 4.849 | MON | 17,304 | 35,198 | 10/29/2018 | 10/11/2047 |
| 12592T-AL-9 | COMM 153BP D - CMBS | | | 4 | 1FM | 4,076,766 | 94.9379 | 4,129,800 | 4,350,000 | 4,100,039 | 0 | 23,274 | 0 | 0 | 3.238 | 4.383 | MON | 11,739 | 95,479 | 04/25/2018 | 02/12/2035 |
| 12592T-AN-5 | COMM 153BP E - CMBS | | | 4 | 1FM | 6,130,059 | 94.1702 | 6,121,064 | 6,500,000 | 6,162,978 | 0 | 32,920 | 0 | 0 | 3.238 | 4.273 | MON | 17,541 | 142,670 | 04/12/2018 | 02/12/2035 |
| 12592T-AN-5 | COMM 153BP E - CMBS | C | | 4 | 1FM | 237,715 | 94.1702 | 235,426 | 250,000 | 238,960 | 0 | 1,245 | 0 | 0 | 3.238 | 4.124 | MON | 675 | 6,184 | 03/01/2018 | 02/12/2035 |
| 12592T-AN-5 | COMM 153BP E - CMBS | 0 | | 4 | 1FM | 6,635,097 | 94.1702 | 6,571,198 | 6,978,000 | 6,669,844 | 0 | 34,747 | 0 | 0 | 3.238 | 4.124 | MON | 18,831 | 172,620 | 03/01/2018 | 02/12/2035 |
| 12592X-BJ-4 | COMM 15CC22 C - CMBS | C | | 4 | 1FM | 1,018,963 | 97.1652 | 971,652 | 1,000,000 | 1,012,807 | 0 | (2,210) | 0 | 0 | 4.121 | 3.992 | MON | 3,434 | 41,788 | 03/18/2015 | 03/12/2048 |
| 12593A-BE-4 | COMM 15CC23 C - CMBS | C | | 4 | 1FM | 1,040,735 | 97.5128 | 1,023,885 | 1,050,000 | 1,040,139 | 0 | (2,211) | 0 | 0 | 4.252 | 4.380 | MON | 3,720 | 45,275 | 05/06/2015 | 05/12/2048 |
| 12593Q-BF-6 | COMM 15CC26 XA - CMBS | | | 3,6 | 1FE | 700,989 | 4.9691 | 468,208 | 0 | 545,263 | 0 | (104,818) | 0 | 0 | 0.964 | (0.019) | MON | 7,569 | 117,792 | 10/05/2015 | 10/13/2048 |
| 12593Q-BH-2 | COMM 15CC26 B - CMBS | | | 4 | 1FM | 1,288,621 | 102.3460 | 1,279,325 | 1,250,000 | 1,276,380 | 0 | (4,217) | 0 | 0 | 4.483 | 4.182 | MON | 4,670 | 56,918 | 09/28/2015 | 10/13/2048 |
| 12593Q-BJ-8 | COMM 15CC26 C - CMBS | | | 4 | 1FM | 516,398 | 98.8109 | 543,460 | 550,000 | 524,315 | 0 | 2,787 | 0 | 0 | 4.483 | 5.398 | MON | 2,055 | 25,044 | 01/14/2016 | 10/13/2048 |
| 12594M-BE-7 | COMM 16COR1 B - CMBS | 0 | | 4 | 1FM | 4,842,188 | 98.0543 | 4,902,714 | 5,000,000 | 4,844,993 | 0 | 2,805 | 0 | 0 | 3.897 | 4.397 | MON | 16,238 | 32,475 | 10/25/2018 | 10/13/2049 |
| 12595F-AL-6 | CSAIL 17CX9 C - CMBS | 0 | | 4 | 1FM | 6,300,700 | 96.9734 | 6,012,351 | 6,200,000 | 6,273,505 | 0 | (13,829) | 0 | 0 | 4.158 | 3.833 | MON | 21,481 | 261,435 | 09/19/2017 | 09/16/2050 |
| 12623S-AF-7 | COMM 12CRE5 XA - CMBS | | | 3,6 | 1FE | 2,400,664 | 5.0160 | 1,448,644 | 0 | 1,616,545 | 0 | (427,096) | 0 | 0 | 1.547 | 1.079 | MON | 37,242 | 473,260 | 09/15/2015 | 12/12/2045 |
| 12625C-AC-7 | COMM 13WP A2 - CMBS | | | 4 | 1FM | 1,028,073 | 101.6256 | 1,016,257 | 1,000,000 | 1,011,472 | 0 | (1,270) | 0 | 0 | 3.424 | 3.103 | MON | 2,854 | 14,268 | 03/25/2013 | 03/12/2031 |
| 12625F-AU-0 | COMM 13CRE7 B - CMBS | | | 4 | 1FM | 1,225,034 | 98.8121 | 1,192,662 | 1,207,000 | 1,214,705 | 0 | (785) | 0 | 0 | 3.613 | 3.454 | MON | 3,634 | 18,170 | 04/11/2013 | 03/12/2046 |
| 12625K-AN-5 | COMM 13CRE8 C - CMBS | C | | 4 | 1FM | 93,656 | 98.5890 | 98,589 | 100,000 | 97,007 | 0 | 715 | 0 | 0 | 3.961 | 4.792 | MON | 330 | 4,012 | 02/21/2014 | 06/12/2046 |
| 12626B-AQ-7 | COMM 13CC10 B - CMBS | | | 4 | 1FM | 1,010,103 | 103.9002 | 1,039,002 | 1,000,000 | 1,004,643 | 0 | (439) | 0 | 0 | 4.792 | 4.775 | MON | 3,994 | 20,408 | 08/01/2013 | 08/10/2046 |
| 12626L-BP-6 | COMM 13CR11 B - CMBS | C | | 4 | 1FM | 2,059,830 | 104.5500 | 2,091,000 | 2,000,000 | 2,028,202 | 0 | (6,041) | 0 | 0 | 5.158 | 4.870 | MON | 8,597 | 104,568 | 10/02/2013 | 08/12/2050 |
| 126281-BB-9 | CSAIL 15C1 XA - CMBS | | | 3,6 | 1FE | 318,376 | 4.0115 | 213,137 | 0 | 216,808 | 0 | (36,911) | 0 | 0 | 0.916 | 5.285 | MON | 4,054 | 52,841 | 02/29/2016 | 04/15/2050 |
| 126281-BB-9 | CSAIL 15C1 XA - CMBS | C | | 3,6 | 1FE | 173,762 | 4.0115 | 116,256 | 0 | 118,308 | 0 | (20,142) | 0 | 0 | 0.916 | 5.270 | MON | 2,211 | 28,822 | 02/29/2016 | 04/15/2050 |
| 12629N-AL-9 | COMM 15DC1 C - CMBS | C | | 4 | 1FM | 969,002 | 97.0155 | 921,647 | 950,000 | 962,430 | 0 | (1,460) | 0 | 0 | 4.351 | 4.205 | MON | 3,444 | 41,912 | 02/24/2015 | 02/12/2048 |
| 12630D-BD-5 | COMM 14CR14 C - CMBS | C | | 4 | 1FM | 2,579,297 | 98.5776 | 2,464,440 | 2,500,000 | 2,562,074 | 0 | (3,941) | 0 | 0 | 4.645 | 4.437 | MON | 9,676 | 116,125 | 06/12/2014 | 02/12/2047 |
| 12636M-AK-4 | CSAIL 16C6 B - CMBS | C | | 4 | 1FM | 514,996 | 98.8058 | 494,029 | 500,000 | 511,325 | 0 | (1,449) | 0 | 0 | 3.924 | 3.573 | MON | 1,635 | 19,620 | 05/17/2016 | 01/15/2049 |
| 12636M-AK-4 | CSAIL 16C6 B - CMBS | 0 | | 4 | 1FM | 6,799,004 | 98.8058 | 6,916,409 | 7,000,000 | 6,802,583 | 0 | 3,579 | 0 | 0 | 3.924 | 4.391 | MON | 22,889 | 37,604 | 11/01/2018 | 01/15/2049 |
| 12636M-AL-2 | CSAIL 16C6 C - CMBS | 0 | | 4 | 1FM | 2,528,023 | 102.5017 | 2,593,293 | 2,530,000 | 2,528,352 | 0 | 329 | 0 | 0 | 4.752 | 4.895 | MON | 10,018 | 10,018 | 11/08/2018 | 01/15/2049 |
| 14069B-AA-2 | CPMRK 07A1 A1 - CMBS | | | 4 | 1 | 993,256 | 99.9513 | 1,036,223 | 1,036,728 | 997,088 | 0 | 682 | 0 | 0 | 5.746 | 6.161 | MON | 3,475 | 59,617 | 02/11/2015 | 02/10/2052 |
| 14070A-AA-1 | CPMRK 2007-AET2 A - CMBS | | | 4 | 1 | 1,512,430 | 106.7998 | 1,636,536 | 1,532,340 | 1,513,429 | 0 | 326 | 0 | 0 | 6.063 | 6.251 | MON | 5,420 | 92,968 | 10/28/2015 | 10/10/2052 |
| 14070A-AA-1 | CPMRK 2007-AET2 A - CMBS | C | | 4 | 1 | 282,791 | 106.7998 | 306,850 | 287,314 | 283,014 | 0 | 74 | 0 | 0 | 6.063 | 6.275 | MON | 1,016 | 17,432 | 10/28/2015 | 10/10/2052 |
| 14070E-AA-3 | CAPMARK MILITARY HSG TR XXXIX - CMBS | | | 4 | 1FE | 3,396,187 | 121.9616 | 3,236,658 | 2,653,833 | 3,365,502 | 0 | (12,173) | 0 | 0 | 6.897 | 5.000 | MON | 10,677 | 183,119 | 05/25/2016 | 07/10/2055 |
| 14070E-AC-9 | CPMRK 2009-AMCW A1A - CMBS | | | 4 | 1FE | 375,244 | 146.1895 | 475,980 | 325,591 | 370,493 | 0 | (588) | 0 | 0 | 7.976 | 6.888 | MON | 1,515 | 25,979 | 05/11/2010 | 07/10/2055 |
| 173200-AG-4 | CGCMT 13375P B - CMBS | C | | 4 | 1FM | 243,242 | 99.5528 | 248,882 | 250,000 | 246,703 | 0 | 798 | 0 | 0 | 3.518 | 3.981 | MON | 733 | 8,916 | 02/28/2014 | 05/11/2035 |
| 17321J-AJ-3 | CGCMT 13GC15 XA - CMBS | | | 3,6 | 1FE | 681,095 | 3.7134 | 384,251 | 0 | 370,151 | 0 | (98,881) | 0 | 0 | 0.920 | 6.804 | MON | 7,930 | 160,761 | 01/20/2015 | 09/12/2046 |
| 17322V-AX-4 | CGCMT 14GC23 C - CMBS | C | | 4 | 1FM | 1,416,172 | 98.5589 | 1,355,185 | 1,375,000 | 1,398,278 | 0 | (4,208) | 0 | 0 | 4.451 | 4.174 | MON | 5,100 | 62,165 | 07/17/2014 | 07/12/2047 |
| 17323V-BF-1 | CGCMT 15GC29 XA - CMBS | C | | 3,6 | 1FE | 240,583 | 4.8996 | 140,600 | 0 | 106,109 | 0 | (43,735) | 0 | 0 | 1.107 | 16.016 | MON | 2,647 | 37,047 | 04/06/2015 | 04/10/2048 |
| 17324D-AX-2 | CGCMT 15P1 B - CMBS | C | | 4 | 1FM | 257,482 | 100.8454 | 252,114 | 250,000 | 255,239 | 0 | (681) | 0 | 0 | 4.288 | 4.018 | MON | 893 | 10,870 | 08/06/2015 | 09/17/2048 |
| 17324K-AV-0 | CGCMT 15GC35 XA - CMBS | C | | 3,6 | 1FE | 297,506 | 4.0563 | 198,522 | 0 | 150,928 | 0 | (42,747) | 0 | 0 | 0.873 | 13.954 | MON | 3,561 | 46,366 | 12/01/2015 | 11/13/2048 |
| 17324T-AM-1 | CGCMT 16GC36 C - CMBS | | | 4 | 1FM | 5,578,892 | 99.2456 | 5,557,752 | 5,600,000 | 5,584,767 | 0 | 1,901 | 0 | 0 | 4.756 | 4.893 | MON | 22,197 | 101,512 | 08/15/2018 | 02/12/2049 |
| 17324T-AM-1 | CGCMT 16GC36 C - CMBS | C | | 4 | 1FM | 229,861 | 99.2456 | 248,114 | 250,000 | 234,417 | 0 | 1,690 | 0 | 0 | 4.756 | 5.958 | MON | 991 | 12,057 | 02/03/2016 | 02/12/2049 |
| 17326F-AK-3 | CGCMT 17C4 C - CMBS | C | | 4 | 1FM | 987,732 | 95.3213 | 934,149 | 980,000 | 985,909 | 0 | (1,629) | 0 | 0 | 4.343 | 4.159 | MON | 3,547 | 41,718 | 10/19/2017 | 10/17/2050 |
| 17327G-AU-8 | CGCMT 18C6 XA - CMBS | 0 | | 3,6 | 1FE | 1,051,180 | 6.2216 | 1,057,670 | 0 | 1,046,380 | 0 | (4,800) | 0 | 0 | 0.791 | 4.603 | MON | 11,206 | 0 | 11/20/2018 | 11/10/2051 |
| 200474-AE-4 | COMM 15LC19 D - CMBS | 0 | | 4 | 1FM | 8,738,014 | 82.8541 | 8,438,687 | 10,185,000 | 8,777,178 | 0 | 39,164 | 0 | 0 | 2.867 | 5.606 | MON | 24,334 | 48,667 | 10/16/2018 | 02/12/2048 |
| 200474-BH-6 | COMM 15LC19 C - CMBS | C | | 4 | 1FM | 1,069,004 | 98.5238 | 985,238 | 1,000,000 | 1,050,655 | 0 | (7,893) | 0 | 0 | 4.259 | 3.370 | MON | 3,550 | 43,194 | 08/18/2016 | 02/12/2048 |
| 20048E-BC-4 | COMM 13LC6 C - CMBS | C | | 4 | 1FM | 236,932 | 101.2031 | 247,948 | 245,000 | 241,352 | 0 | 911 | 0 | 0 | 4.242 | 4.664 | MON | 866 | 10,389 | 02/21/2014 | 01/12/2046 |
| 21870L-AG-1 | CORE 15CALW B - CMBS | C | | 4 | 1FM | 1,029,956 | 98.8450 | 988,450 | 1,000,000 | 1,013,861 | 0 | (4,472) | 0 | 0 | 3.252 | 2.775 | MON | 2,710 | 32,520 | 03/31/2015 | 02/10/2034 |
| 21870L-AJ-5 | CORE 15CALW C - CMBS | | | 4 | 1FM | 1,033,083 | 99.3231 | 993,231 | 1,000,000 | 1,015,381 | 0 | (4,934) | 0 | 0 | 3.555 | 3.025 | MON | 2,963 | 35,550 | 03/31/2015 | 02/10/2034 |
| 23305X-AD-3 | DBUBS 11LC2 A4 - CMBS | 0 | | 4 | 1FM | 3,210,335 | 102.8123 | 3,084,134 | 2,999,772 | 3,119,551 | 0 | (52,306) | 0 | 0 | 4.537 | 2.674 | MON | 11,342 | 136,101 | 04/01/2017 | 07/12/2044 |
| 23305Y-AJ-8 | DBUBS 11LC3 AM - CMBS | C | | 4 | 1FM | 1,740,042 | 104.6320 | 1,621,796 | 1,550,000 | 1,616,622 | 0 | (27,026) | 0 | 0 | 5.338 | 3.560 | MON | 6,895 | 83,895 | 02/14/2014 | 08/12/2044 |
| 23306P-AG-2 | DBWF 18AMX D - CMBS | | | 4 | 2AM | 9,766,011 | 100.9680 | 10,096,800 | 10,000,000 | 9,796,265 | 0 | 30,254 | 0 | 0 | 3.791 | 4.471 | MON | 31,588 | 225,324 | 04/25/2018 | 05/07/2035 |
| 23312J-AJ-2 | DBJPM 17C6 B - CMBS | C | | 4 | 1FM | 720,967 | 96.5069 | 675,548 | 700,000 | 718,120 | 0 | (1,913) | 0 | 0 | 3.792 | 3.450 | MON | 2,212 | 26,544 | 06/14/2017 | 06/10/2050 |
| 23312J-AK-9 | DBJPM 17C6 C - CMBS | 0 | | 4 | 1FM | 3,813,125 | 95.0793 | 3,803,173 | 4,000,000 | 3,815,377 | 0 | 2,252 | 0 | 0 | 4.174 | 4.874 | MON | 13,913 | 13,913 | 11/13/2018 | 06/10/2050 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 23312V-AJ-5 | DBJPM 16C3 B - CMBS | | | 4 | 1FM | 514,966 | 93.7249 | 468,625 | 500,000 | 511,659 | 0 | (596) | 0 | 0 | 3.264 | 2.927 | MON | 1,360 | 6,800 | 07/26/2016 | 08/12/2049 |
| 23312V-AJ-5 | DBJPM 16C3 B - CMBS | 0 | | 4 | 1FM | 1,857,813 | 93.7249 | 1,874,498 | 2,000,000 | 1,860,441 | 0 | 2,628 | 0 | 0 | 3.264 | 4.371 | MON | 5,440 | 10,880 | 10/25/2018 | 08/12/2049 |
| 23312V-AK-2 | DBJPM 16C3 C - CMBS | C | | 4 | 1FM | 1,995,181 | 91.7274 | 1,834,549 | 2,000,000 | 1,995,244 | 0 | 11 | 0 | 0 | 3.493 | 3.587 | MON | 5,821 | 71,042 | 08/18/2016 | 08/12/2049 |
| 23312V-AK-2 | DBJPM 16C3 C - CMBS | 0 | | 4 | 1FM | 4,628,906 | 91.7274 | 4,586,372 | 5,000,000 | 4,635,373 | 0 | 6,466 | 0 | 0 | 3.493 | 4.712 | MON | 14,552 | 14,552 | 11/01/2018 | 08/12/2049 |
| 30262S-AR-9 | FREMF 15K42 B - CMBS | C | | 4 | 1FM | 257,013 | 99.1387 | 247,847 | 250,000 | 254,181 | 0 | (742) | 0 | 0 | 3.851 | 3.569 | MON | 802 | 9,767 | 01/16/2015 | 01/27/2048 |
| 30286X-AN-9 | FREMF 15K43 B - CMBS | C | | 4 | 1FM | 100,522 | 98.5051 | 98,505 | 100,000 | 100,211 | 0 | (76) | 0 | 0 | 3.734 | 3.726 | MON | 311 | 3,788 | 02/19/2015 | 02/25/2048 |
| 30291J-AJ-2 | FREMF 13K29 B - CMBS | C | | 4 | 1FM | 281,203 | 97.7973 | 293,392 | 300,000 | 291,147 | 0 | 2,083 | 0 | 0 | 3.481 | 4.269 | MON | 870 | 10,593 | 03/21/2014 | 05/25/2046 |
| 30291W-AN-4 | FREMF 14K36 B - CMBS | C | | 4 | 1FM | 270,488 | 103.8552 | 259,638 | 250,000 | 261,733 | 0 | (2,305) | 0 | 0 | 4.363 | 3.341 | MON | 909 | 11,048 | 01/16/2015 | 12/26/2046 |
| 30292G-AN-8 | FREMF 14K39 B - CMBS | C | | 4 | 1FM | 265,527 | 99.2132 | 248,033 | 250,000 | 259,318 | 0 | (1,648) | 0 | 0 | 4.156 | 3.432 | MON | 866 | 10,522 | 01/16/2015 | 08/26/2047 |
| 36186X-AB-3 | GMACN 2005-BLIS A2 - CMBS | | | 1 | 1FE | 2,902,703 | 99.2725 | 2,779,630 | 2,800,000 | 2,897,813 | 0 | (1,968) | 0 | 0 | 5.254 | 5.007 | MON | 8,582 | 147,112 | 05/25/2016 | 07/10/2050 |
| 36188A-AA-3 | GMACN 2008-LEWS A - CMBS | | | 4 | 1FE | 810,037 | 123.3030 | 999,279 | 810,426 | 810,103 | 0 | 7 | 0 | 0 | 7.260 | 7.375 | MON | 3,432 | 58,886 | 11/21/2008 | 04/10/2047 |
| 36191Y-AE-8 | GSMS 11GC5 AS - CMBS | C | | 4 | 1FM | 2,215,566 | 104.3347 | 2,086,694 | 2,000,000 | 2,072,976 | 0 | (29,206) | 0 | 0 | 5.209 | 3.607 | MON | 8,682 | 104,180 | 02/14/2014 | 08/12/2044 |
| 36191Y-AG-3 | GSMS 11GC5 B - CMBS | C | | 4 | 1FM | 1,855,999 | 103.5474 | 1,760,306 | 1,700,000 | 1,756,200 | 0 | (22,162) | 0 | 0 | 5.391 | 4.008 | MON | 7,637 | 92,890 | 02/14/2014 | 08/12/2044 |
| 36192H-AL-8 | GSMS 12HOLA D - CMBS | C | | 4 | 1FM | 580,170 | 100.6049 | 603,629 | 600,000 | 594,040 | 0 | 2,148 | 0 | 0 | 4.267 | 4.712 | MON | 2,134 | 25,121 | 05/02/2012 | 04/12/2034 |
| 36192Q-AA-2 | GSMS 12TMSQ A - CMBS | | | 4 | 1FM | 484,531 | 98.9168 | 494,584 | 500,000 | 492,393 | 0 | 710 | 0 | 0 | 3.007 | 3.424 | MON | 1,253 | 6,265 | 06/03/2013 | 12/12/2030 |
| 36197Q-AC-3 | GSMS 13G1 A2 - CMBS | 0 | | 4 | 1FM | 4,492,952 | 99.9547 | 4,497,962 | 4,500,000 | 4,493,672 | 0 | 8,501 | 0 | 0 | 3.557 | 3.598 | MON | 13,339 | 160,065 | 04/01/2017 | 04/11/2031 |
| 36197Q-AG-4 | GSMS 13G1 B - CMBS | 0 | | 4 | 1FM | 1,697,643 | 96.5120 | 1,640,704 | 1,700,000 | 1,696,689 | 0 | 2,198 | 0 | 0 | 3.727 | 3.716 | MON | 5,280 | 62,112 | 04/01/2017 | 04/11/2031 |
| 36197V-AA-6 | GSMS 13PEMB A - CMBS | | | 4 | 1FM | 10,612,422 | 98.5356 | 10,838,913 | 11,000,000 | 10,648,113 | 0 | 35,691 | 0 | 0 | 3.550 | 4.219 | MON | 32,537 | 232,098 | 05/16/2018 | 03/07/2033 |
| 36198F-AP-7 | GSMS 13GC14 B - CMBS | | | 4 | 1FM | 2,035,145 | 103.1122 | 2,062,244 | 2,000,000 | 2,019,827 | 0 | (1,444) | 0 | 0 | 4.750 | 4.647 | MON | 7,917 | 40,428 | 08/14/2013 | 08/10/2046 |
| 36228C-UV-3 | GSMS 05ROCK A - CMBS | 0 | | 4 | 1FM | 4,624,312 | 111.2662 | 4,450,649 | 4,000,000 | 4,502,189 | 0 | (70,619) | 0 | 0 | 5.366 | 3.193 | MON | 17,887 | 214,640 | 04/01/2017 | 05/03/2032 |
| 36248F-AL-6 | GSMS 11GC3 B - CMBS | C | | 4 | 1FM | 2,071,969 | 103.3134 | 1,962,955 | 1,900,000 | 1,953,296 | 0 | (26,091) | 0 | 0 | 5.361 | 3.878 | MON | 8,488 | 101,859 | 02/14/2014 | 03/10/2044 |
| 36250P-AJ-4 | GSMS 15GC32 B - CMBS | 0 | | 4 | 1FM | 2,021,875 | 101.4010 | 2,028,020 | 2,000,000 | 2,021,574 | 0 | (301) | 0 | 0 | 4.401 | 4.300 | MON | 7,335 | 14,916 | 10/29/2018 | 07/10/2048 |
| 36250P-AL-9 | GSMS 15GC32 C - CMBS | C | | 4 | 4FM | 135,430 | 98.8425 | 123,553 | 125,000 | 132,943 | 0 | (1,081) | 0 | 0 | 4.411 | 3.400 | MON | 460 | 5,591 | 08/18/2016 | 07/10/2048 |
| 36250S-AL-3 | GSMS 18GS10 C - CMBS | C | | 4 | 1FM | 97,484 | 99.5316 | 96,546 | 97,000 | 97,483 | 0 | (1) | 0 | 0 | 4.413 | 4.488 | MON | 357 | 1,819 | 07/18/2018 | 07/12/2051 |
| 36250S-AM-1 | GSMS 18GS10 D - CMBS | 0 | | 4 | 1FM | 4,070,313 | 81.7324 | 4,086,619 | 5,000,000 | 4,079,852 | 0 | 9,539 | 0 | 0 | 3.000 | 5.536 | MON | 12,500 | 12,500 | 11/09/2018 | 07/12/2051 |
| 36250V-AJ-1 | GSMS 15GC34 B - CMBS | C | | 4 | 1FM | 684,929 | 101.4974 | 674,958 | 665,000 | 679,140 | 0 | (1,890) | 0 | 0 | 4.466 | 4.122 | MON | 2,475 | 29,699 | 10/14/2015 | 10/13/2048 |
| 36251F-BB-1 | GSMS 15GC28 B - CMBS | C | | 4 | 1FM | 257,488 | 98.4069 | 246,017 | 250,000 | 254,776 | 0 | (739) | 0 | 0 | 3.980 | 3.636 | MON | 829 | 9,950 | 02/13/2015 | 02/12/2048 |
| 36251P-AD-6 | GSMS 16GS3 A4 - CMBS | 0 | | 4 | 1FM | 4,682,473 | 94.9335 | 4,746,675 | 5,000,000 | 4,691,492 | 0 | 9,019 | 0 | 0 | 2.850 | 3.778 | MON | 11,875 | 35,625 | 09/27/2018 | 10/13/2049 |
| 36251P-AJ-3 | GSMS 16GS3 B - CMBS | C | | 4 | 1FM | 1,395,572 | 95.7674 | 1,297,649 | 1,355,000 | 1,387,133 | 0 | (3,814) | 0 | 0 | 3.395 | 3.056 | MON | 3,834 | 46,002 | 09/22/2016 | 10/13/2049 |
| 36251X-AW-7 | GSMS 16GS4 B - CMBS | C | | 4 | 1FM | 190,535 | 97.2575 | 179,926 | 185,000 | 189,784 | 0 | (371) | 0 | 0 | 3.701 | 3.484 | MON | 571 | 6,941 | 11/16/2016 | 11/15/2049 |
| 36252H-AJ-0 | GSMS 17GS5 B - CMBS | C | | 4 | 1FM | 544,848 | 98.8968 | 523,164 | 529,000 | 542,298 | 0 | (1,459) | 0 | 0 | 4.047 | 3.702 | MON | 1,784 | 21,409 | 03/07/2017 | 03/11/2050 |
| 36252T-AW-5 | GSMS 16GS2 B - CMBS | C | | 4 | 1FM | 772,454 | 98.5834 | 739,375 | 750,000 | 767,050 | 0 | (2,142) | 0 | 0 | 3.759 | 3.414 | MON | 2,349 | 28,193 | 05/18/2016 | 05/12/2049 |
| 36252T-AY-1 | GSMS 16GS2 C - CMBS | C | | 4 | 1FM | 292,751 | 101.8567 | 290,291 | 285,000 | 291,631 | 0 | (429) | 0 | 0 | 4.528 | 4.370 | MON | 1,075 | 13,086 | 05/17/2016 | 05/12/2049 |
| 36254X-AE-4 | GSMS 17FARM B - CMBS | | | 4 | 1FM | 2,829,870 | 96.9380 | 2,908,140 | 3,000,000 | 2,832,597 | 0 | 2,727 | 0 | 0 | 3.541 | 4.412 | MON | 8,852 | 8,852 | 11/01/2018 | 01/12/2043 |
| 36255N-AX-3 | GSMS 18GS9 AS - CMBS | C | | 4 | 1FM | 468,628 | 101.6649 | 462,575 | 455,000 | 467,716 | 0 | (912) | 0 | 0 | 4.141 | 3.796 | MON | 1,570 | 14,131 | 03/15/2018 | 03/10/2051 |
| 38011X-AA-2 | GMACN 03KIRT CTF - CMBS | | | 4 | 1 | 880,987 | 109.2423 | 878,385 | 804,070 | 873,898 | 0 | 41 | 0 | 0 | 6.285 | 5.267 | MON | 4,211 | 50,653 | 07/22/2016 | 09/10/2036 |
| 38012D-AB-3 | GMAC COMMERICAL MILIARTY HSG TR XIX - CM | | | 1 | 4AM | 1,236,363 | 103.5000 | 1,196,184 | 1,155,733 | 1,232,113 | 0 | (1,693) | 0 | 0 | 5.466 | 4.919 | MON | 3,685 | 63,228 | 05/20/2016 | 05/10/2050 |
| 38013A-AB-8 | GMACN 2011-DRUM A - CMBS | | | 4 | 1FE | 857,479 | 102.0580 | 875,190 | 857,541 | 857,495 | 0 | 1 | 0 | 0 | 5.587 | 5.653 | MON | 2,795 | 47,945 | 08/25/2011 | 04/10/2047 |
| 38013A-AB-8 | GMACN 2011-DRUM A - CMBS | C | | 4 | 1FE | 115,615 | 102.0580 | 118,003 | 115,624 | 115,617 | 0 | 0 | 0 | 0 | 5.587 | 5.653 | MON | 377 | 6,465 | 08/25/2011 | 04/10/2047 |
| 45378Y-AN-4 | IPT 18INDP C - CMBS | | | 4 | 1FM | 2,457,813 | 100.5797 | 2,514,493 | 2,500,000 | 2,458,630 | 0 | 818 | 0 | 0 | 4.158 | 4.536 | N/A | 8,663 | 8,663 | 11/14/2018 | 07/01/2032 |
| 45378Y-AQ-7 | IPT 18INDP D - CMBS | | | 4 | 1FM | 10,599,875 | 99.8508 | 10,584,190 | 10,600,000 | 10,602,125 | 0 | 2,250 | 0 | 0 | 4.356 | 4.438 | N/A | 38,478 | 230,868 | 06/21/2018 | 07/10/2035 |
| 46361T-AG-7 | ICOT 13IRV B - CMBS | | | 4 | 1FM | 933,594 | 99.4153 | 994,153 | 1,000,000 | 965,546 | 0 | 2,992 | 0 | 0 | 3.173 | 4.103 | MON | 1,851 | 13,486 | 01/10/2014 | 05/15/2048 |
| 46590K-AH-7 | JPMCC 15JP1 B - CMBS | 0 | | 4 | 1FM | 3,137,461 | 102.1353 | 3,064,058 | 3,000,000 | 3,123,360 | 0 | (14,101) | 0 | 0 | 4.622 | 3.948 | MON | 11,554 | 115,543 | 02/12/2018 | 01/15/2049 |
| 46590M-AX-8 | JPMCC 16JP2 C - CMBS | C | | 4 | 1FM | 699,990 | 93.6138 | 702,103 | 750,000 | 700,167 | 0 | 177 | 0 | 0 | 3.792 | 4.915 | MON | 2,370 | 0 | 12/18/2018 | 08/17/2049 |
| 46634G-AB-7 | JPMCC 09IWST A2 - CMBS | | | 4 | 1FM | 273,906 | 102.3686 | 255,922 | 250,000 | 252,947 | 0 | (3,249) | 0 | 0 | 5.633 | 4.290 | MON | 1,174 | 14,082 | 09/01/2011 | 12/05/2027 |
| 46634G-AB-7 | JPMCC 09IWST A2 - CMBS | C | | 4 | 1FM | 251,994 | 102.3686 | 235,448 | 230,000 | 232,720 | 0 | (2,995) | 0 | 0 | 5.633 | 4.286 | MON | 1,080 | 12,956 | 09/01/2011 | 12/05/2027 |
| 46634G-AB-7 | JPMCC 09IWST A2 - CMBS | CF | | 4 | 1FM | 1,861,500 | 102.3686 | 1,740,266 | 1,700,000 | 1,720,023 | 0 | (22,055) | 0 | 0 | 5.633 | 4.291 | MON | 7,980 | 95,761 | 09/13/2011 | 12/05/2027 |
| 46634G-AD-3 | JPMCC 09IWST B - CMBS | | | 4 | 1FM | 218,517 | 103.0675 | 206,135 | 200,000 | 202,110 | 0 | (2,317) | 0 | 0 | 7.151 | 5.964 | MON | 1,192 | 14,302 | 05/11/2010 | 12/05/2027 |
| 46634G-AD-3 | JPMCC 09IWST B - CMBS | C | | 4 | 1FM | 105,625 | 103.0675 | 103,068 | 100,000 | 100,622 | 0 | (712) | 0 | 0 | 7.151 | 6.456 | MON | 596 | 7,151 | 02/16/2010 | 12/05/2027 |
| 46634N-AD-8 | JPMCC 10C1 A2 - CMBS | 0 | | 4 | 1FM | 571,343 | 101.1822 | 554,810 | 548,328 | 556,234 | 0 | (6,259) | 0 | 0 | 4.608 | 3.285 | MON | 2,106 | 25,372 | 04/01/2017 | 06/15/2043 |
| 46639N-AV-3 | JPMBB 13C12 B - CMBS | C | | 4 | 1FM | 1,246,901 | 100.3866 | 1,254,832 | 1,250,000 | 1,247,337 | 0 | (42) | 0 | 0 | 4.095 | 4.200 | MON | 4,266 | 51,875 | 06/14/2013 | 07/17/2045 |
| 46639Y-AW-7 | JPMCC 13LC11 C - CMBS | C | | 4 | 1FM | 989,531 | 98.3640 | 983,640 | 1,000,000 | 993,567 | 0 | 987 | 0 | 0 | 3.958 | 4.117 | MON | 3,299 | 39,582 | 06/12/2014 | 04/17/2046 |
| 46640N-AK-4 | JPMBB 13C15 B - CMBS | | | 4 | 1FM | 1,544,991 | 103.4270 | 1,551,406 | 1,500,000 | 1,522,507 | 0 | (2,495) | 0 | 0 | 4.927 | 4.576 | MON | 6,158 | 37,977 | 10/18/2013 | 11/17/2045 |
| 46640N-AK-4 | JPMBB 13C15 B - CMBS | C | | 4 | 1FM | 778,535 | 103.4270 | 775,703 | 750,000 | 764,804 | 0 | (3,012) | 0 | 0 | 4.927 | 4.465 | MON | 3,079 | 36,950 | 01/28/2014 | 11/17/2045 |
| 46642E-BE-5 | JPMBB 14C21 C - CMBS | C | | 4 | 1FM | 1,570,613 | 98.9734 | 1,521,618 | 1,537,400 | 1,554,699 | 0 | (4,234) | 0 | 0 | 4.654 | 4.485 | MON | 5,963 | 48,996 | 12/21/2018 | 08/16/2047 |
| 46643G-AL-4 | JPMBB 14C24 C - CMBS | C | | 4 | 1FM | 256,287 | 99.5040 | 248,760 | 250,000 | 253,421 | 0 | (744) | 0 | 0 | 4.390 | 4.164 | MON | 915 | 11,174 | 10/09/2014 | 11/18/2047 |
| 46644Y-BB-5 | JPMBB 15C31 C - CMBS | | | 4 | 2FM | 737,813 | 97.9311 | 734,483 | 750,000 | 741,773 | 0 | 1,621 | 0 | 0 | 4.617 | 5.027 | MON | 2,886 | 35,110 | 08/22/2016 | 08/17/2048 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 46645L-BE-6 | JPMBB 16C1 B - CMBS | 0 | | 4 | 1FM | 11,387,674 | 103.0271 | 11,332,983 | 11,000,000 | 11,376,324 | 0 | (11,350) | 0 | 0 | 4.738 | 4.229 | MON | 43,432 | 116,039 | 10/25/2018 | 03/17/2049 |
| 46645U-AY-3 | JPMCC 16JP4 B - CMBS | C | | 4 | 1FM | 949,656 | 98.7435 | 910,415 | 922,000 | 944,469 | 0 | (2,618) | 0 | 0 | 4.053 | 3.702 | MON | 3,114 | 37,365 | 12/05/2016 | 12/17/2049 |
| 46646R-AP-8 | JPMDB 16C4 B - CMBS | 0 | | 4 | 1FM | 8,456,924 | 96.0215 | 8,161,831 | 8,500,000 | 8,460,846 | 0 | 2,523 | 0 | 0 | 3.638 | 3.713 | MON | 25,768 | 309,213 | 04/01/2017 | 12/17/2049 |
| 46648K-BA-3 | JPMDB 17C7 C - CMBS | C | | 4 | 1FM | 594,358 | 95.4182 | 586,822 | 615,000 | 594,153 | 0 | (177) | 0 | 0 | 4.185 | 4.728 | MON | 2,145 | 4,880 | 12/19/2018 | 10/17/2050 |
| 50219Q-AC-8 | LNSTR 164 A2 - CMBS | | | 4 | 1FM | 484,927 | 97.5727 | 487,863 | 500,000 | 489,660 | 0 | 1,057 | 0 | 0 | 2.579 | 3.172 | MON | 1,075 | 5,373 | 01/24/2017 | 03/12/2049 |
| 52521G-AD-7 | LBSBC 071 2A3 - CMBS | 0 | | 4 | 3AM | 786,331 | 97.9850 | 778,301 | 794,306 | 783,388 | 0 | (2,173) | 0 | 0 | 5.620 | 5.875 | MON | 3,720 | 46,166 | 04/01/2017 | 03/25/2037 |
| 553514-AJ-9 | MSBAM 12CKSV B - CMBS | 0 | | 4 | 1FM | 991,778 | 98.5603 | 985,603 | 1,000,000 | 994,680 | 0 | 3,600 | 0 | 0 | 4.088 | 4.331 | MON | 3,407 | 40,880 | 04/01/2017 | 10/18/2030 |
| 61691G-AW-0 | MSBAM 16C32 B - CMBS | C | | 4 | 1FM | 1,029,969 | 98.8804 | 988,804 | 1,000,000 | 1,024,379 | 0 | (2,805) | 0 | 0 | 4.095 | 3.746 | MON | 3,413 | 40,950 | 12/06/2016 | 12/17/2049 |
| 61745M-2J-1 | MSC 051Q9 B - CMBS | | | 4 | 1FM | 313,195 | 100.5349 | 318,831 | 317,134 | 316,162 | 0 | 59 | 0 | 0 | 4.860 | 5.063 | MON | 1,284 | 15,728 | 05/12/2011 | 07/15/2056 |
| 61761D-AH-5 | MSBAM 12C6 C - CMBS | C | | 4 | 1FM | 995,156 | 101.1013 | 1,011,013 | 1,000,000 | 996,218 | 0 | 438 | 0 | 0 | 4.536 | 4.622 | MON | 3,780 | 45,360 | 02/21/2014 | 11/17/2045 |
| 61762T-AK-2 | MSBAM 13C11 C - CMBS | | | 4 | 2FM | 2,047,578 | 96.9503 | 1,939,005 | 2,000,000 | 2,024,290 | 0 | (5,128) | 0 | 0 | 4.337 | 4.150 | MON | 7,229 | 88,383 | 08/06/2014 | 08/17/2046 |
| 61762X-AX-5 | MSBAM 13C12 B - CMBS | | | 4 | 1FM | 509,125 | 104.9504 | 524,752 | 500,000 | 503,690 | 0 | (490) | 0 | 0 | 4.766 | 4.588 | MON | 1,986 | 10,110 | 10/10/2013 | 10/17/2046 |
| 61765D-AX-6 | MSC 15MS1 B - CMBS | | | 4 | 1FM | 99,586 | 100.5285 | 100,529 | 100,000 | 99,642 | 0 | 23 | 0 | 0 | 4.031 | 4.159 | MON | 336 | 4,086 | 06/25/2015 | 05/15/2048 |
| 61765D-AX-6 | MSC 15MS1 B - CMBS | C | | 4 | 1FM | 248,966 | 100.5285 | 251,321 | 250,000 | 249,113 | 0 | 57 | 0 | 0 | 4.031 | 4.159 | MON | 840 | 10,216 | 06/25/2015 | 05/15/2048 |
| 61766C-AG-4 | MSC 16UBS9 AS - CMBS | C | | 4 | 1FM | 514,988 | 99.7014 | 498,507 | 500,000 | 511,021 | 0 | (1,450) | 0 | 0 | 3.903 | 3.555 | MON | 1,626 | 19,515 | 02/19/2016 | 03/17/2049 |
| 61766C-AL-3 | MSC 16UBS9 C - CMBS | | | 4 | 1FM | 3,614,098 | 99.4312 | 3,778,385 | 3,800,000 | 3,656,726 | 0 | 16,041 | 0 | 0 | 4.542 | 5.285 | MON | 14,383 | 132,096 | 08/15/2018 | 03/17/2049 |
| 61766C-AV-1 | MSC 16UBS9 D - CMBS | 0 | | 4 | 1FM | 4,653,226 | 83.9950 | 4,634,844 | 5,518,000 | 4,666,152 | 0 | 12,926 | 0 | 0 | 3.000 | 4.916 | MON | 13,795 | 27,590 | 10/11/2018 | 03/17/2049 |
| 61766E-BD-6 | MSBAM 16C29 A3 - CMBS | C | | 4 | 1FM | 504,988 | 96.9081 | 484,541 | 500,000 | 503,563 | 0 | (543) | 0 | 0 | 3.058 | 2.943 | MON | 1,274 | 15,290 | 04/22/2016 | 05/17/2049 |
| 61766E-BJ-3 | MSBAM 16C29 B - CMBS | | | 4 | 1FM | 772,487 | 97.6315 | 732,236 | 750,000 | 766,904 | 0 | (2,160) | 0 | 0 | 4.039 | 3.690 | MON | 2,524 | 30,292 | 04/22/2016 | 05/17/2049 |
| 61766E-BJ-3 | MSBAM 16C29 B - CMBS | C | | 4 | 1FM | 617,989 | 97.6315 | 585,789 | 600,000 | 613,523 | 0 | (1,728) | 0 | 0 | 4.039 | 3.690 | MON | 2,020 | 24,234 | 04/22/2016 | 05/17/2049 |
| 61766E-BJ-3 | MSBAM 16C29 B - CMBS | 0 | | 4 | 1FM | 6,841,952 | 97.6315 | 6,928,909 | 7,097,000 | 6,845,554 | 0 | 3,603 | 0 | 0 | 4.039 | 4.630 | MON | 23,887 | 47,775 | 11/09/2018 | 05/17/2049 |
| 61766N-BB-0 | MSBAM 16C30 A5 - CMBS | C | | 4 | 1FM | 2,059,851 | 94.9160 | 1,898,321 | 2,000,000 | 2,046,905 | 0 | (5,824) | 0 | 0 | 2.860 | 2.519 | MON | 4,767 | 57,200 | 09/26/2016 | 09/17/2049 |
| 61767F-BA-8 | MSC 16UB11 A4 - CMBS | 0 | | 4 | 1FM | 8,390,953 | 94.6548 | 8,518,932 | 9,000,000 | 8,408,462 | 0 | 17,509 | 0 | 0 | 2.782 | 3.780 | MON | 20,865 | 62,595 | 09/27/2018 | 08/17/2049 |
| 61767Y-BC-3 | MSC 18H3 AS - CMBS | 0 | | 4 | 1FM | 4,943,983 | 101.5674 | 4,875,235 | 4,800,000 | 4,937,957 | 0 | (6,027) | 0 | 0 | 4.429 | 4.075 | MON | 17,716 | 88,580 | 06/27/2018 | 07/17/2051 |
| 61767Y-BD-1 | MSC 18H3 B - CMBS | C | | 4 | 1FM | 236,898 | 101.1200 | 232,576 | 230,000 | 236,611 | 0 | (287) | 0 | 0 | 4.620 | 4.265 | MON | 886 | 4,428 | 06/27/2018 | 07/17/2051 |
| 68275C-AD-0 | FB FB051 B - CMBS | | | 4 | 1FM | 582,120 | 107.3301 | 721,259 | 672,000 | 621,572 | 0 | 5,835 | 0 | 0 | 5.322 | 6.821 | MON | 2,285 | 35,764 | 05/13/2010 | 08/10/2035 |
| 68275C-AE-8 | FB FB051 C - CMBS | | | 4 | 1FM | 408,093 | 106.7377 | 510,206 | 478,000 | 445,288 | 0 | 4,952 | 0 | 0 | 5.294 | 6.742 | MON | 1,617 | 25,661 | 05/13/2010 | 08/10/2035 |
| 78413M-AE-8 | SFAVE 155AVE A2B - CMBS | | | 4 | 1FM | 1,039,889 | 93.9792 | 939,792 | 1,000,000 | 1,034,175 | 0 | (1,549) | 0 | 0 | 4.144 | 3.885 | MON | 3,453 | 41,440 | 02/03/2015 | 01/08/2043 |
| 78413M-AL-2 | SFAVE 155AVE B - CMBS | C | | 4 | 1FM | 519,002 | 92.5077 | 462,538 | 500,000 | 516,318 | 0 | 889 | 0 | 0 | 4.388 | 4.205 | MON | 1,828 | 22,245 | 02/03/2015 | 01/08/2043 |
| 87264J-AA-4 | TMSQ 1415 A - CMBS | | | 4 | 1FM | 1,132,917 | 101.9491 | 1,121,440 | 1,100,000 | 1,120,035 | 0 | (1,842) | 0 | 0 | 3.680 | 3.338 | MON | 3,373 | 31,893 | 10/23/2014 | 10/10/2036 |
| 87264J-AA-4 | TMSQ 1415 A - CMBS | C | | 4 | 1FM | 102,992 | 101.9491 | 101,949 | 100,000 | 101,814 | 0 | (191) | 0 | 0 | 3.680 | 3.340 | MON | 307 | 3,680 | 10/23/2014 | 10/10/2036 |
| 87264J-AG-1 | TMSQ 1415 B - CMBS | C | | 4 | 1FM | 255,584 | 101.8543 | 254,636 | 250,000 | 253,363 | 0 | (255) | 0 | 0 | 3.835 | 3.642 | MON | 799 | 9,720 | 10/23/2014 | 10/10/2036 |
| 90270R-AA-2 | UBSBB 12C4 AS - CMBS | | | 4 | 1FM | 200,563 | 99.6150 | 199,230 | 200,000 | 200,203 | 0 | (38) | 0 | 0 | 3.317 | 3.289 | MON | 553 | 2,764 | 11/07/2014 | 12/12/2045 |
| 90270R-AA-2 | UBSBB 12C4 AS - CMBS | C | | 4 | 1FM | 100,281 | 99.6150 | 99,615 | 100,000 | 100,102 | 0 | (45) | 0 | 0 | 3.317 | 3.289 | MON | 276 | 3,317 | 11/07/2014 | 12/12/2045 |
| 90270Y-AL-3 | UBSBB 13C5 C - CMBS | C | | 4 | 1FM | 143,273 | 98.3605 | 147,541 | 150,000 | 146,923 | 0 | 753 | 0 | 0 | 4.080 | 4.696 | MON | 510 | 6,204 | 02/21/2014 | 03/12/2046 |
| 92890K-BF-1 | WFRBS 14C22 B - CMBS | | | 4 | 1FM | 1,544,946 | 101.6705 | 1,525,057 | 1,500,000 | 1,527,269 | 0 | (2,008) | 0 | 0 | 4.371 | 4.014 | MON | 5,464 | 27,319 | 09/05/2014 | 09/17/2057 |
| 92935J-BC-8 | WFRBS 11C2 A4 - CMBS | C | | 4 | 1FM | 2,842,102 | 102.6530 | 2,646,751 | 2,578,347 | 2,653,815 | 0 | (41,037) | 0 | 0 | 4.869 | 3.151 | MON | 10,462 | 125,844 | 02/14/2014 | 02/15/2044 |
| 92936T-AE-2 | WFRBS 12C7 C - CMBS | C | | 4 | 1FM | 1,962,639 | 100.0707 | 1,841,302 | 1,840,000 | 1,892,220 | 0 | (15,285) | 0 | 0 | 4.821 | 3.961 | MON | 7,393 | 89,935 | 06/12/2014 | 06/16/2045 |
| 92939V-AG-9 | JPMDB 15WPG C - CMBS | | | 4 | 1FM | 5,706,955 | 91.4445 | 5,532,390 | 6,050,000 | 5,760,154 | 0 | 23,645 | 0 | 0 | 3.633 | 4.449 | MON | 18,317 | 168,206 | 08/15/2018 | 06/07/2035 |
| 94987M-AB-7 | WFCM 10C1 A2 - CMBS | C | | 4 | 1FM | 515,078 | 101.6954 | 508,477 | 500,000 | 502,353 | 0 | (1,922) | 0 | 0 | 4.393 | 4.008 | MON | 1,830 | 21,965 | 08/18/2011 | 11/18/2043 |
| 94989C-BC-4 | WFCM 15C26 B - CMBS | 0 | | 4 | 1FM | 8,006,858 | 98.6944 | 7,895,554 | 8,000,000 | 8,003,075 | 0 | (2,514) | 0 | 0 | 3.783 | 3.778 | MON | 25,220 | 302,640 | 04/01/2017 | 02/18/2048 |
| 94989H-AZ-3 | WFCM 15NXS1 XA - CMBS | | | 3,6 | 1FE | 951,750 | 4.7320 | 543,321 | 0 | 729,866 | 0 | (119,176) | 0 | 0 | 1.155 | (5.456) | MON | 11,049 | 141,251 | 04/21/2015 | 05/15/2048 |
| 94989H-AZ-3 | WFCM 15NXS1 XA - CMBS | C | | 3,6 | 1FE | 95,975 | 4.7320 | 54,789 | 0 | 73,600 | 0 | (12,018) | 0 | 0 | 1.155 | (5.456) | MON | 1,114 | 14,244 | 04/21/2015 | 05/15/2048 |
| 94989H-BF-6 | WFCM 15NXS1 B - CMBS | C | | 4 | 1FM | 257,483 | 98.1596 | 245,399 | 250,000 | 254,861 | 0 | (742) | 0 | 0 | 3.658 | 3.313 | MON | 762 | 9,145 | 04/20/2015 | 05/15/2048 |
| 94989V-AJ-8 | WFCM 15NXS3 B - CMBS | 0 | | 4 | 1FM | 3,048,164 | 102.3843 | 3,071,528 | 3,000,000 | 3,047,335 | 0 | (829) | 0 | 0 | 4.487 | 4.288 | MON | 11,219 | 22,811 | 10/29/2018 | 09/17/2057 |
| 95000A-AZ-0 | WFCM 15P2 B - CMBS | C | | 4 | 1FM | 308,997 | 100.0623 | 300,187 | 300,000 | 306,459 | 0 | (869) | 0 | 0 | 4.255 | 3.906 | MON | 1,064 | 12,765 | 12/08/2015 | 12/17/2048 |
| 95000A-BA-4 | WFCM 15P2 C - CMBS | 0 | | 4 | 1FM | 2,110,165 | 98.8187 | 2,085,075 | 2,110,000 | 2,110,165 | 0 | 0 | 0 | 0 | 4.739 | 4.779 | MON | 8,333 | 8,333 | 11/14/2018 | 12/17/2048 |
| 95000G-BD-5 | WFCM 16BNK1 B - CMBS | C | | 4 | 1FM | 180,243 | 91.3195 | 159,809 | 175,000 | 179,068 | 0 | (504) | 0 | 0 | 2.967 | 2.628 | MON | 433 | 5,192 | 08/04/2016 | 08/17/2049 |
| 95000L-BE-2 | WFCM 16C33 B - CMBS | C | | 4 | 1FM | 1,029,936 | 101.3860 | 1,013,860 | 1,000,000 | 1,022,271 | 0 | (2,878) | 0 | 0 | 4.506 | 4.154 | MON | 3,755 | 45,060 | 03/18/2016 | 03/17/2059 |
| 95000M-BR-1 | WFCM 16C36 AS - CMBS | C | | 4 | 1FM | 288,394 | 97.8301 | 273,924 | 280,000 | 286,691 | 0 | (801) | 0 | 0 | 3.419 | 3.074 | MON | 798 | 9,573 | 10/21/2016 | 11/18/2059 |
| 95000M-BU-4 | WFCM 16C36 B - CMBS | 0 | | 4 | 1FM | 3,347,969 | 97.1003 | 3,398,509 | 3,500,000 | 3,350,546 | 0 | 2,577 | 0 | 0 | 3.671 | 4.334 | MON | 10,707 | 21,414 | 10/29/2018 | 11/18/2059 |
| 95000P-AG-9 | WFCM 16C37 AS - CMBS | C | | 4 | 1FM | 257,491 | 102.8042 | 257,011 | 250,000 | 256,080 | 0 | (252) | 0 | 0 | 4.016 | 3.727 | MON | 837 | 10,198 | 12/09/2016 | 12/15/2049 |
| 95001G-AK-9 | WFCM 17C42 AS - CMBS | 0 | | 4 | 1FM | 3,604,962 | 97.6120 | 3,416,419 | 3,500,000 | 3,595,148 | 0 | (7,839) | 0 | 0 | 3.851 | 3.503 | MON | 11,232 | 134,785 | 12/12/2017 | 12/16/2050 |
| 95001G-AL-7 | WFCM 17C42 B - CMBS | 0 | | 4 | 1FM | 2,677,945 | 98.8799 | 2,570,877 | 2,600,000 | 2,670,686 | 0 | (7,112) | 0 | 0 | 4.002 | 3.653 | MON | 8,671 | 104,052 | 12/12/2017 | 12/16/2050 |
| 95001L-AY-8 | WFCM 18C43 B - CMBS | C | | 4 | 1FM | 308,998 | 101.0856 | 303,257 | 300,000 | 308,383 | 0 | (615) | 0 | 0 | 4.253 | 3.902 | MON | 1,063 | 9,569 | 03/12/2018 | 03/17/2051 |
| 98162J-AA-4 | WPT 17WP A - CMBS | C | | 4 | 1FM | 297,141 | 98.5661 | 295,698 | 300,000 | 297,328 | 0 | 187 | 0 | 0 | 3.526 | 3.660 | MON | 882 | 8,816 | 02/21/2018 | 11/13/2036 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | 410,060,268 | XXX | 402,567,936 | 402,151,966 | 406,403,840 | 0 | (1,255,414) | 0 | 0 | XXX | XXX | XXX | 1,435,774 | 11,285,045 | XXX | XXX |
| 000366-AA-2 | AASET 171 A - ABS | | | 4 | 1FE | 1,728,021 | 99.8280 | 1,725,057 | 1,728,030 | 1,728,026 | 0 | (1) | 0 | 0 | 3.967 | 4.000 | MON | 2,856 | 69,122 | 05/25/2017 | 05/16/2042 |
| 000367-AA-0 | AASET 181 A - ABS | 0 | | 4 | 1FE | 448,216 | 100.3539 | 456,906 | 455,295 | 448,344 | 0 | 128 | 0 | 0 | 3.844 | 4.794 | MON | 729 | 1,470 | 12/03/2018 | 01/16/2038 |
| 000367-AB-8 | AASET 181 B - ABS | 0 | | 4 | 3AM | 864,809 | 102.1754 | 883,878 | 865,060 | 867,712 | 0 | 2,903 | 0 | 0 | 5.437 | 5.989 | MON | 1,960 | 31,722 | 12/03/2018 | 01/16/2038 |
| 00037U-AA-8 | AASET 2018-3 A - ABS | | D | 4 | 1FE | 4,220,505 | 101.5689 | 4,286,721 | 4,220,505 | 4,220,505 | 0 | 0 | 0 | 0 | 4.460 | 4.557 | MON | 21,536 | 0 | 11/02/2018 | 12/15/2038 |
| 00037U-AA-8 | AASET 2018-3 A - ABS | 0 | D | 4 | 1FE | 29,047,005 | 101.5689 | 29,502,723 | 29,047,005 | 29,047,005 | 0 | 0 | 0 | 0 | 4.460 | 4.557 | MON | 50,380 | 97,841 | 11/02/2018 | 12/15/2038 |
| 00037U-AC-4 | AASET 2018-3 C - ABS | 0 | D | 4 | 3FE | 2,750,000 | 101.0540 | 2,778,985 | 2,750,000 | 2,750,000 | 0 | 0 | 0 | 0 | 6.901 | 7.132 | MON | 7,380 | 14,233 | 11/02/2018 | 12/15/2038 |
| 00085P-AA-0 | ABPCI 1 A - CDO | C | C | 4 | 1FE | 249,375 | 99.2550 | 248,138 | 250,000 | 249,568 | 0 | 35 | 0 | 0 | 5.169 | 5.262 | JAJO | 2,549 | 11,860 | 12/09/2016 | 12/22/2028 |
| 00100V-AG-5 | ACIS 144 C - CDO | C | | 4 | 1FE | 237,625 | 97.9260 | 244,815 | 250,000 | 244,280 | 0 | 4,422 | 0 | 0 | 5.091 | 5.737 | FMAN | 2,157 | 11,443 | 12/15/2016 | 05/01/2026 |
| 001406-AA-5 | DCAL A1 - ABS | | C | 4 | 1FE | 901,571 | 100.6571 | 907,495 | 901,571 | 901,571 | 0 | 0 | 0 | 0 | 4.213 | 4.250 | MON | 1,688 | 38,670 | 02/13/2015 | 02/15/2040 |
| 001406-AA-5 | DCAL A1 - ABS | 0 | C | 4 | 1FE | 1,199,069 | 100.6571 | 1,209,994 | 1,202,094 | 1,199,244 | 0 | 175 | 0 | 0 | 4.213 | 4.333 | MON | 2,251 | 9,573 | 10/17/2018 | 02/15/2040 |
| 001406-AB-3 | DCAL B1 - ABS | 0 | C | 4 | 2AM | 1,508,694 | 99.9141 | 1,531,353 | 1,532,670 | 1,509,192 | 0 | 498 | 0 | 0 | 5.072 | 5.673 | MON | 3,455 | 9,607 | 12/06/2018 | 02/15/2040 |
| 00191Y-AP-9 | ARES 33R B2R - CDO | C | C | 4 | 1FE | 950,000 | 99.9880 | 949,886 | 950,000 | 950,000 | 0 | 0 | 0 | 0 | 5.551 | 5.692 | MJSD | 3,955 | 46,622 | 12/14/2016 | 12/05/2025 |
| 006346-AS-9 | ADMSO 181 A - ABS | 0 | | 4 | 1FE | 6,302,282 | 102.8469 | 6,481,896 | 6,302,472 | 6,302,298 | 0 | 16 | 0 | 0 | 4.810 | 4.811 | MON | 13,473 | 30,351 | 10/19/2018 | 11/20/2048 |
| 00791A-AA-8 | AECORN LLC - ABS | | | 2AM | | 691,763 | 110.3252 | 763,189 | 691,763 | 691,763 | 0 | 0 | 0 | 0 | 1.500 | 1.500 | MON | 346 | 10,466 | 12/23/2016 | 12/19/2065 |
| 00900C-AE-4 | AIMCO 17A C - CDO | C | | 4 | 1FE | 600,000 | 97.8960 | 587,376 | 600,000 | 600,000 | 0 | 0 | 0 | 0 | 4.919 | 5.448 | JAJO | 5,821 | 26,935 | 04/21/2017 | 07/20/2029 |
| 00900P-AG-0 | AIMCO CLO, SERIES 2018-B - CDO | 0 | | 4,5 | 1FE | 3,875,000 | 99.3470 | 3,849,696 | 3,875,000 | 3,875,000 | 0 | 0 | 0 | 0 | 0.000 | 5.025 | N/A | 0 | 0 | 12/03/2018 | 01/15/2032 |
| 009088-AB-1 | AIR CANADA - ABS | | C | 1 | 1FE | 0 | 97.8300 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4.125 | 4.071 | JD | 0 | 0 | 12/04/2015 | 06/15/2029 |
| 00908P-AA-5 | AIR CANADA - ABS | 0 | C | 1 | 1FE | 9,940,667 | 95.4292 | 9,972,355 | 10,450,000 | 9,951,939 | 0 | 11,272 | 0 | 0 | 3.300 | 3.833 | JJ | 159,014 | 0 | 09/10/2018 | 07/15/2031 |
| 009349-AG-6 | ALS 2016-1 A - ABS | | D | 4 | 1FE | 1,978,208 | 100.6142 | 1,990,358 | 1,978,208 | 1,978,208 | 0 | 0 | 0 | 0 | 4.750 | 4.797 | MON | 4,176 | 95,972 | 12/22/2016 | 12/15/2041 |
| 016269-AC-6 | ALINE 1 C - CDO | 0 | | 4 | 1FE | 3,652,950 | 93.5421 | 3,437,671 | 3,675,000 | 3,654,653 | 0 | 1,703 | 0 | 0 | 4.207 | 4.526 | JAJO | 68,712 | 0 | 10/29/2018 | 07/21/2031 |
| 021345-AA-1 | ALTA WIND HOLDINGS II-IV LLC - ABS | | | 1 | 2FE | 414,201 | 108.5508 | 413,633 | 381,050 | 412,923 | 0 | (142) | 0 | 0 | 7.000 | 5.703 | JD | 74 | 41,602 | 02/08/2016 | 06/30/2035 |
| 023767-AA-4 | AMERICAN AIRLINES INC - ABS | | | 1 | 1FE | 714,177 | 102.1250 | 750,941 | 735,316 | 727,749 | 0 | 2,343 | 0 | 0 | 5.250 | 5.907 | JJ | 16,192 | 40,218 | 08/11/2011 | 07/31/2022 |
| 02376X-AA-7 | AMERICAN AIRLINES INC - ABS | C | | 1 | 2FE | 329,072 | 98.9375 | 325,576 | 329,072 | 329,072 | 0 | 0 | 0 | 0 | 4.375 | 4.373 | AO | 3,599 | 15,244 | 09/02/2014 | 04/01/2024 |
| 023771-R9-1 | AMERICAN AIRLINES 2016-3 PASS THROUGH TR | C | | 1 | 1FE | 1,383,259 | 94.4443 | 1,306,410 | 1,383,259 | 1,383,259 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | AO | 8,761 | 42,613 | 09/19/2016 | 04/15/2030 |
| 02378A-AA-5 | AMERICAN AIRLINES INC - ABS | C | | 1 | 1FE | 1,385,625 | 98.8368 | 1,369,507 | 1,385,625 | 1,385,625 | 0 | 0 | 0 | 0 | 4.000 | 3.999 | FA | 20,938 | 57,667 | 01/04/2017 | 08/15/2030 |
| 02665U-AB-1 | AH4R 14SFR2 B - ABS | | | 4 | 1FE | 2,129,886 | 103.3212 | 2,200,741 | 2,130,000 | 2,127,449 | 0 | (295) | 0 | 0 | 4.290 | 4.304 | MON | 7,615 | 91,377 | 09/10/2014 | 10/17/2036 |
| 02666B-AB-2 | AH4R 15SFR2 B - ABS | C | | 4 | 1FE | 499,966 | 103.4320 | 517,160 | 500,000 | 499,536 | 0 | (134) | 0 | 0 | 4.295 | 4.309 | MON | 1,790 | 21,475 | 09/11/2015 | 10/18/2052 |
| 03027W-AJ-1 | AMETOW 132A 2A - ABS | | | 1,2 | 1FE | 2,360,000 | 98.4839 | 2,324,220 | 2,360,000 | 2,360,000 | 0 | 0 | 0 | 0 | 3.070 | 3.090 | MON | 3,220 | 38,426 | 03/06/2013 | 03/15/2048 |
| 03027W-AK-8 | AMETOW 181 A - ABS | 0 | | 4 | 1FE | 973,950 | 99.8877 | 998,877 | 1,000,000 | 974,344 | 0 | 394 | 0 | 0 | 3.652 | 4.019 | MON | 1,623 | 6,087 | 10/26/2018 | 03/15/2048 |
| 03766#-AA-2 | AASET 2014-1 AR - ABS | | | 4 | 1PL | 2,490,167 | 100.0341 | 2,491,016 | 2,490,167 | 2,490,167 | 0 | 0 | 0 | 0 | 4.067 | 4.115 | MON | 3,938 | 90,038 | 01/31/2018 | 01/15/2043 |
| 03766#-AB-0 | AASET 2014-1 CR - ABS | | | 4 | 3AM | 215,068 | 101.8442 | 219,034 | 215,068 | 215,068 | 0 | 0 | 0 | 0 | 7.350 | 7.458 | MON | 703 | 14,119 | 01/31/2018 | 01/15/2043 |
| 03766E-AB-3 | AASET 162 A - ABS | | | 4 | 1FE | 1,514,126 | 100.4000 | 1,517,211 | 1,511,166 | 1,513,269 | 0 | (370) | 0 | 0 | 4.212 | 4.181 | MON | 2,829 | 65,160 | 10/28/2016 | 11/15/2041 |
| 03766G-AG-7 | APID 26 B - CDO | | | 4 | 1FE | 875,000 | 99.7710 | 872,996 | 875,000 | 875,000 | 0 | 0 | 0 | 0 | 4.845 | 5.242 | JAJO | 8,831 | 38,537 | 04/28/2017 | 07/18/2029 |
| 03766K-AA-1 | AASET 161 A - ABS | | | 4 | 1FE | 1,122,602 | 102.0104 | 1,161,731 | 1,138,836 | 1,129,958 | 0 | 2,539 | 0 | 0 | 4.875 | 5.457 | MON | 2,467 | 58,760 | 03/31/2016 | 03/17/2036 |
| 03766K-AB-9 | AASET 161 B - ABS | | | 4 | 2AM | 669,401 | 100.3346 | 685,588 | 683,302 | 675,389 | 0 | 2,128 | 0 | 0 | 6.500 | 7.374 | MON | 1,974 | 47,008 | 03/31/2016 | 03/17/2036 |
| 03767G-AA-9 | APID 29 D - CDO | | C | 4 | 3AM | 4,250,000 | 88.2810 | 3,751,943 | 4,250,000 | 4,250,000 | 0 | 0 | 0 | 0 | 7.580 | 8.742 | JAJO | 173,609 | 0 | 05/11/2018 | 07/25/2030 |
| 03768B-AA-9 | APID 30 D - CDO | | | 4 | 3AM | 4,350,000 | 89.4177 | 3,889,672 | 4,350,000 | 4,350,000 | 0 | 0 | 0 | 0 | 7.937 | 8.840 | JAJO | 107,412 | 0 | 08/07/2018 | 10/20/2031 |
| 03789X-AA-6 | DIN 141 A2 - ABS | | | 2 | 2AM | 9,381,250 | 99.7670 | 9,359,394 | 9,381,250 | 9,381,250 | 0 | 0 | 0 | 0 | 4.277 | 4.299 | MJSD | 28,978 | 401,992 | 08/13/2014 | 09/06/2044 |
| 038779-AA-2 | ARBYS 151 A2 - ABS | | | 4 | 2AM | 2,182,500 | 102.0020 | 2,226,194 | 2,182,500 | 2,182,500 | 0 | 0 | 0 | 0 | 4.969 | 4.999 | JAJO | 18,376 | 108,727 | 11/06/2015 | 10/30/2045 |
| 04016K-AA-7 | ARES 41 E - CDO | | | 4 | 2AM | 2,486,025 | 96.6390 | 2,522,278 | 2,610,000 | 2,471,665 | 0 | (14,360) | 0 | 0 | 9.436 | 11.294 | JAJO | 53,362 | 0 | 12/21/2018 | 01/16/2029 |
| 04017J-AJ-0 | ARES 49 D - CDO | 0 | C | 4 | 3AM | 1,001,500 | 94.3980 | 943,980 | 1,000,000 | 1,001,732 | 0 | 232 | 0 | 0 | 5.330 | 5.350 | JAJO | 21,765 | 0 | 10/29/2018 | 07/22/2030 |
| 04248N-AA-1 | ARMYHW 051 1A - ABS | 0 | | 1 | 1FE | 1,705,888 | 110.5525 | 1,759,294 | 1,591,365 | 1,705,978 | 0 | 89 | 0 | 0 | 5.524 | 4.926 | JD | 3,907 | 48,223 | 11/28/2018 | 06/15/2050 |
| 04301Y-AA-1 | ARTEMIS 2018-1 CN - ABS | 0 | | 4 | 2FE | 17,554,755 | 102.0285 | 17,910,853 | 17,554,755 | 17,554,755 | 0 | 0 | 0 | 0 | 1.500 | 9.176 | MON | 10,240 | 21,154 | 11/02/2018 | 12/17/2068 |
| 04546K-AA-6 | AASET 182 A - ABS | 0 | | 4 | 1FE | 28,620,238 | 101.0170 | 28,912,208 | 28,621,142 | 28,618,691 | 0 | (1,547) | 0 | 0 | 4.454 | 4.500 | MON | 49,575 | 135,496 | 11/01/2018 | 11/18/2038 |
| 04650U-AA-6 | AT FDG NT ISSUER LLC - ABS | | | 4 | 1PL | 3,048,022 | 97.2014 | 2,962,720 | 3,048,022 | 3,048,022 | 0 | 0 | 0 | 0 | 4.250 | 4.272 | MJSD | 2,879 | 131,819 | 06/14/2013 | 09/23/2027 |
| 04650U-AA-6 | AT FDG NT ISSUER LLC - ABS | 0 | | 4 | 1PL | 2,333,171 | 97.2014 | 2,265,610 | 2,330,841 | 2,333,002 | 0 | (170) | 0 | 0 | 4.250 | 4.250 | MJSD | 2,201 | 100,799 | 02/15/2018 | 09/23/2027 |
| 04942T-AA-7 | ATCLO 12 E - CDO | | | 4 | 3AM | 2,254,000 | 89.7894 | 2,065,157 | 2,300,000 | 2,257,740 | 0 | 3,740 | 0 | 0 | 8.287 | 9.453 | JAJO | 50,828 | 0 | 08/29/2018 | 10/24/2031 |
| 04943A-AG-4 | ATCLO 8 C - CDO | C | C | 4 | 1FE | 700,000 | 98.3630 | 688,541 | 700,000 | 700,000 | 0 | 0 | 0 | 0 | 4.986 | 5.557 | JAJO | 7,466 | 27,463 | 06/23/2017 | 01/16/2030 |
| 04964K-AS-0 | ATRM 9R CR - CDO | C | D | 4 | 1FE | 1,000,000 | 99.8350 | 998,350 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 5.257 | 5.464 | FMAN | 4,965 | 46,335 | 03/30/2017 | 05/30/2030 |
| 04965F-AJ-0 | ATRM 15 C - CDO | 0 | C | 4 | 1FE | 8,000,000 | 94.8930 | 7,591,437 | 8,000,000 | 8,000,000 | 0 | 0 | 0 | 0 | 2.200 | 5.063 | JAJO | 9,778 | 0 | 11/16/2018 | 01/23/2031 |
| 04965F-AL-5 | ATRM 15 D - CDO | 0 | C | 4 | 2AM | 2,750,000 | 99.3810 | 2,732,978 | 2,750,000 | 2,750,000 | 0 | 0 | 0 | 0 | 5.776 | 5.879 | JAJO | 8,824 | 0 | 11/16/2018 | 01/23/2031 |
| 04965T-AA-9 | ATRM 13 E - CDO | | C | 4 | 3AM | 3,254,563 | 92.7500 | 3,014,839 | 3,250,500 | 3,242,307 | 0 | (12,257) | 0 | 0 | 8.527 | 9.253 | JAJO | 53,895 | 0 | 11/15/2018 | 11/21/2030 |
| 04973P-AB-5 | ATTN 3 A1B - CDO | | | 4 | 1FE | 9,604 | 99.2000 | 27,615 | 27,837 | 24,219 | 0 | 1,026 | 0 | 0 | 2.680 | 14.041 | JAJO | 170 | 769 | 09/03/2009 | 10/11/2042 |
| 05363U-AW-3 | AVERY 4R CR - CDO | | C | 4 | 1FE | 800,000 | 99.8630 | 798,904 | 800,000 | 800,000 | 0 | 0 | 0 | 0 | 4.840 | 4.870 | JAJO | 7,314 | 34,893 | 03/30/2017 | 04/27/2026 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 05377R-CK-8 | AESOP 162 A - ABS | | | 4 | 1FE | 1,749,780 | 98.4192 | 1,722,335 | 1,750,000 | 1,749,886 | 0 | 18 | 0 | 0 | 2.720 | 2.738 | MON | 1,454 | 19,833 | 05/24/2016 | 11/21/2022 |
| 05377R-DD-3 | AESOP 182 B - ABS | 0 | | 4 | 1FE | 999,963 | 102.6743 | 1,026,743 | 1,000,000 | 999,963 | 0 | 1 | 0 | 0 | 4.270 | 4.271 | MON | 1,305 | 6,524 | 10/17/2018 | 03/20/2025 |
| 05377R-DE-1 | AESOP 182 C - ABS | 0 | | 4 | 2AM | 3,123,930 | 102.7420 | 3,210,687 | 3,125,000 | 3,123,961 | 0 | 31 | 0 | 0 | 4.950 | 4.958 | MON | 4,727 | 23,633 | 10/17/2018 | 03/20/2025 |
| 05400E-AB-0 | AVOLON AEROSPACE FDG 10 LTD - ABS | | C | | 1FE | 3,733,877 | 98.5500 | 3,679,735 | 3,733,877 | 3,733,877 | 0 | 0 | 0 | 0 | 3.388 | 3.388 | MON | 5,622 | 127,087 | 04/10/2017 | 03/31/2022 |
| 05580N-AA-4 | BRAD 2014-1 A - ABS | | | 4 | 2AM | 763,463 | 98.5000 | 752,011 | 763,463 | 763,463 | 0 | 0 | 0 | 0 | 4.213 | 4.245 | MON | 1,876 | 32,474 | 12/19/2014 | 03/12/2026 |
| 056143-AA-8 | BBAIR 071 G1 - ABS | | | 4 | 2AM | 570,312 | 94.7500 | 671,636 | 708,851 | 667,374 | 0 | 26,440 | 0 | 0 | 2.740 | 6.841 | MON | 971 | 16,161 | 02/17/2012 | 11/14/2033 |
| 056143-AA-8 | BBAIR 071 G1 - ABS | C | | 4 | 1AM | 41,288 | 94.7500 | 53,237 | 56,186 | 52,334 | 0 | 2,319 | 0 | 0 | 2.740 | 7.579 | MON | 77 | 1,287 | 03/04/2010 | 11/14/2033 |
| 05683H-AG-0 | BCC 172R CR - CDO | C | | 4 | 1FE | 600,000 | 97.0650 | 582,390 | 600,000 | 600,000 | 0 | 0 | 0 | 0 | 4.990 | 5.479 | JAJO | 5,655 | 27,082 | 06/30/2017 | 07/25/2030 |
| 06759N-AA-7 | BABSN 161R ER - CDO | | C | 4 | 3AM | 2,700,000 | 91.4710 | 2,469,717 | 2,700,000 | 2,700,000 | 0 | 0 | 0 | 0 | 8.477 | 9.143 | JAJO | 44,505 | 39,362 | 07/25/2018 | 07/23/2030 |
| 06760A-AA-2 | BABSN 163 D - CDO | | | 4 | 3AM | 739,688 | 99.6290 | 747,218 | 750,000 | 734,673 | 0 | (5,014) | 0 | 0 | 9.686 | 10.964 | JAJO | 15,740 | 0 | 12/20/2018 | 01/18/2028 |
| 06760K-AA-0 | BABSN 182 D - CDO | | C | 4 | 3AM | 4,193,900 | 89.5204 | 3,804,615 | 4,250,000 | 4,208,865 | 0 | 14,965 | 0 | 0 | 7.986 | 8.850 | JAJO | 73,541 | 140,649 | 04/04/2018 | 04/15/2030 |
| 06760M-AA-6 | BMM 2017-1A RASS - CDO | 0 | | 4,5 | 2AM | 30,357,490 | 96.8652 | 29,690,756 | 30,651,623 | 30,389,138 | 0 | 29,024 | 0 | 0 | 0.000 | 9.290 | JAJO | 0 | 0 | 11/08/2017 | 01/15/2030 |
| 06760Y-AA-0 | BABSN 184 E - CDO | | | 4 | 3AM | 4,328,250 | 90.3060 | 3,928,311 | 4,350,000 | 4,328,590 | 0 | 340 | 0 | 0 | 8.329 | 8.882 | JAJO | 26,168 | 0 | 10/26/2018 | 10/15/2030 |
| 06761M-AA-5 | BMM A1 - ABS | 0 | C | 4,5 | 1FE | 5,000,000 | 99.8880 | 4,994,400 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 4.470 | 4.370 | JAJO | 26,075 | 0 | 11/13/2018 | 01/15/2031 |
| 06761N-AE-5 | BMM 2018-II COM - CDO | 0 | C | 4,5 | 2FE | 55,000,000 | 98.3030 | 54,066,650 | 55,000,000 | 55,000,000 | 0 | 0 | 0 | 0 | 0.000 | 7.943 | JAJO | 0 | 0 | 11/13/2018 | 01/15/2031 |
| 07132K-AA-9 | BATLN 10 D - CDO | | C | 4 | 3AM | 5,001,000 | 99.6010 | 4,980,050 | 5,000,000 | 4,989,653 | 0 | (11,347) | 0 | 0 | 9.487 | 10.312 | JAJO | 90,921 | 0 | 12/04/2018 | 01/24/2029 |
| 07134H-AA-4 | BATLN 12 E - CDO | | | 4 | 3AM | 5,207,250 | 88.6030 | 4,740,261 | 5,350,000 | 5,222,197 | 0 | 14,947 | 0 | 0 | 8.730 | 9.549 | FMAN | 55,787 | 185,681 | 11/20/2018 | 05/19/2031 |
| 08866T-AA-0 | BIB MERCHANT VOUCHER RECEIVABLES LTD - A | | C | 4 | 1FE | 750,000 | 98.7198 | 740,399 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 4.080 | 4.101 | JAJO | 7,140 | 30,600 | 02/22/2017 | 04/07/2027 |
| 08866T-AB-8 | BIB MERCHANT VOUCHER RECEIVABLES LTD - A | | C | 4 | 1FE | 1,300,000 | 98.6740 | 1,282,762 | 1,300,000 | 1,300,000 | 0 | 0 | 0 | 0 | 4.180 | 4.386 | JAJO | 13,585 | 29,887 | 03/23/2018 | 04/07/2028 |
| 08866T-AB-8 | BIB MERCHANT VOUCHER RECEIVABLES LTD - A | 0 | C | 4 | 1FE | 6,800,000 | 98.6740 | 6,709,832 | 6,800,000 | 6,800,000 | 0 | 0 | 0 | 0 | 4.180 | 4.386 | JAJO | 71,060 | 156,332 | 03/02/2018 | 04/07/2028 |
| 09204V-AE-6 | BLACK 161R DR - CDO | | C | 4 | 2AM | 4,037,500 | 84.6890 | 3,599,283 | 4,250,000 | 4,057,526 | 0 | 20,026 | 0 | 0 | 8.108 | 9.452 | JAJO | 64,132 | 171,714 | 04/12/2018 | 04/26/2031 |
| 095766-AG-6 | BLUEM 154R ER - CDO | | C | 4 | 3AM | 2,550,000 | 89.6150 | 2,285,183 | 2,550,000 | 2,550,000 | 0 | 0 | 0 | 0 | 8.419 | 9.102 | JAJO | 42,341 | 96,080 | 04/16/2018 | 04/20/2030 |
| 09626U-AQ-1 | BLUEM 131R BR - CDO | C | | 4 | 1FE | 999,309 | 99.4790 | 994,790 | 1,000,000 | 1,016,819 | 0 | 9,274 | 0 | 0 | 4.987 | 5.322 | JAJO | 9,836 | 46,828 | 12/06/2016 | 01/22/2029 |
| 09628V-AQ-7 | BLUEM 163R BR - CDO | 0 | | 4 | 1FE | 6,000,000 | 97.8990 | 5,873,940 | 6,000,000 | 6,000,000 | 0 | 0 | 0 | 0 | 4.316 | 4.335 | FMAN | 33,810 | 0 | 11/02/2018 | 11/17/2030 |
| 09629E-AJ-0 | BLUEM 2 C - CDO | 0 | C | 4 | 3AM | 2,501,250 | 92.6880 | 2,317,200 | 2,500,000 | 2,500,688 | 0 | (562) | 0 | 0 | 5.470 | 5.498 | JAJO | 26,970 | 34,907 | 10/12/2018 | 10/21/2030 |
| 09629L-AG-0 | BLUEM 23 C - CDO | 0 | C | 4 | 1FE | 7,000,000 | 95.4271 | 6,679,898 | 7,000,000 | 7,000,000 | 0 | 0 | 0 | 0 | 2.150 | 5.037 | JAJO | 14,214 | 0 | 10/17/2018 | 10/20/2031 |
| 09629Q-AA-2 | BLUEM 22 E - CDO | | | 4 | 3AM | 3,709,560 | 98.1033 | 3,727,927 | 3,800,000 | 3,730,361 | 0 | 20,801 | 0 | 0 | 7.384 | 8.768 | JAJO | 153,079 | 0 | 06/19/2018 | 07/15/2031 |
| 09629R-AA-0 | BLUEM 23 E - CDO | | C | 4 | 3AM | 2,700,000 | 91.8320 | 2,479,464 | 2,700,000 | 2,700,000 | 0 | 0 | 0 | 0 | 1.000 | 8.655 | JAJO | 2,550 | 0 | 10/17/2018 | 10/20/2031 |
| 12189T-AH-7 | BURLINGTON NORTHERN SANTA FE LLC - ABS | | | 4 | 1FE | 197,190 | 100.0087 | 191,938 | 191,922 | 191,930 | 0 | (2,724) | 0 | 0 | 6.600 | 4.923 | JJ | 6,298 | 12,667 | 02/14/2014 | 01/02/2019 |
| 12328M-AN-1 | BLX 05A A - ABS | | | 4 | 1AM | 24,302 | 95.2792 | 32,837 | 34,464 | 28,583 | 0 | 579 | 0 | 0 | 2.796 | 7.472 | MON | 16 | 793 | 05/11/2010 | 09/25/2038 |
| 12328M-AN-1 | BLX 05A A - ABS | C | | 4 | 1AM | 22,330 | 95.2792 | 32,837 | 34,464 | 27,470 | 0 | 688 | 0 | 0 | 2.796 | 8.532 | MON | 16 | 793 | 01/25/2010 | 09/25/2038 |
| 12479M-AH-1 | CBCI 2016-1 A - ABS | | | 4 | 1FE | 3,422,772 | 100.0550 | 3,424,654 | 3,422,772 | 3,422,772 | 0 | 0 | 0 | 0 | 5.250 | 5.284 | JAJO | 37,936 | 181,039 | 05/19/2016 | 07/15/2046 |
| 12479M-AJ-7 | CBCI 2016-1 B - ABS | 0 | | 4 | 2AM | 10,400,000 | 100.4460 | 10,446,384 | 10,400,000 | 10,400,000 | 0 | 0 | 0 | 0 | 7.500 | 7.570 | JAJO | 164,667 | 777,833 | 05/19/2016 | 07/15/2046 |
| 12479R-AB-3 | CAUTO 141 A - ABS | | | 4 | 1FE | 499,699 | 99.6797 | 498,399 | 500,000 | 499,885 | 0 | 56 | 0 | 0 | 3.660 | 3.701 | MON | 712 | 18,402 | 10/10/2014 | 10/17/2044 |
| 12479R-AB-3 | CAUTO 141 A - ABS | C | | 4 | 1FE | 499,699 | 99.6797 | 498,399 | 500,000 | 499,873 | 0 | 44 | 0 | 0 | 3.660 | 3.698 | MON | 712 | 18,402 | 10/10/2014 | 10/17/2044 |
| 12479R-AD-9 | CAUTO 171 A1 - ABS | C | | 4 | 1FE | 500,879 | 100.0186 | 501,594 | 501,500 | 500,995 | 0 | 107 | 0 | 0 | 3.870 | 3.935 | MON | 755 | 17,152 | 04/03/2018 | 04/15/2047 |
| 12479R-AE-7 | CAUTO 171 A2 - ABS | | | 4 | 1FE | 983,196 | 100.5991 | 989,225 | 983,333 | 983,226 | 0 | 9 | 0 | 0 | 4.180 | 4.219 | MON | 1,598 | 17,255 | 03/30/2017 | 04/15/2047 |
| 12479R-AF-4 | CAUTO 171 A3 - ABS | 0 | | 4 | 1FE | 12,218,000 | 100.4004 | 12,266,920 | 12,218,000 | 12,218,000 | 0 | 0 | 0 | 0 | 4.340 | 4.382 | MON | 20,621 | 91,199 | 10/11/2018 | 04/15/2047 |
| 12502Y-AP-8 | CCRIN 2012 C - ABS | | C | 4 | 1FE | 578,452 | 99.1055 | 573,278 | 578,452 | 578,452 | 0 | 0 | 0 | 0 | 4.750 | 4.797 | MON | 1,603 | 28,046 | 07/06/2012 | 07/11/2022 |
| 12528H-AA-8 | CFIP 171 E - CDO | | | 4 | 4AM | 3,096,125 | 92.2640 | 2,860,184 | 3,100,000 | 3,100,997 | 0 | 4,872 | 0 | 0 | 8.645 | 9.400 | JAJO | 55,829 | 67,597 | 08/15/2018 | 01/18/2030 |
| 12550G-AE-3 | CIFC 185 B - CDO | 0 | C | 4 | 1FE | 7,200,000 | 94.7502 | 6,822,016 | 7,200,000 | 7,200,000 | 0 | 0 | 0 | 0 | 4.803 | 4.934 | JAJO | 12,488 | 0 | 11/20/2018 | 01/15/2032 |
| 12550G-AG-8 | CIFC 185 C - CDO | 0 | C | 4 | 2AM | 2,500,000 | 99.0350 | 2,475,875 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 5.833 | 5.943 | MON | 4,861 | 0 | 11/20/2018 | 01/15/2032 |
| 12550N-AJ-7 | CIFC 155R DR - CDO | | C | 4 | 3AM | 3,450,000 | 95.2060 | 3,284,606 | 3,450,000 | 3,450,000 | 0 | 0 | 0 | 0 | 8.040 | 8.746 | JAJO | 52,393 | 138,500 | 04/10/2018 | 10/25/2027 |
| 12550T-AQ-8 | CIFC A2R - CDO | 0 | C | 4,5 | 1Z | 3,000,000 | 100.0000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 4.638 | 4.699 | MON | 0 | 0 | 12/14/2018 | 10/20/2027 |
| 12550Y-AG-9 | CIFC 172 C - CDO | C | | 4 | 1FE | 600,000 | 97.1880 | 583,128 | 600,000 | 600,000 | 0 | 0 | 0 | 0 | 4.819 | 5.332 | JAJO | 5,702 | 26,323 | 03/28/2017 | 04/20/2030 |
| 125634-AJ-4 | CLIF 132 NTS - ABS | C | | 4 | 1FE | 1,116,837 | 99.0682 | 1,106,839 | 1,117,250 | 1,117,032 | 0 | 51 | 0 | 0 | 3.220 | 3.250 | MON | 1,299 | 38,319 | 06/05/2013 | 06/19/2028 |
| 125634-AN-5 | CLIF 141 NTS - ABS | C | | 4 | 1FE | 132,437 | 98.4810 | 130,479 | 132,492 | 132,459 | 0 | 4 | 0 | 0 | 3.290 | 3.322 | MON | 157 | 4,433 | 06/17/2014 | 06/18/2029 |
| 125634-AN-5 | CLIF 141 NTS - ABS | 0 | | 4 | 1FE | 1,277,475 | 98.4810 | 1,278,698 | 1,298,422 | 1,277,808 | 0 | 333 | 0 | 0 | 3.290 | 3.928 | MON | 1,543 | 14,541 | 08/31/2018 | 06/18/2029 |
| 12635X-AA-3 | CSCN 1 A - CDO | | | 4 | 1AM | 1,025,954 | 98.8157 | 1,086,225 | 1,099,244 | 1,046,136 | 0 | 10,938 | 0 | 0 | 1.500 | 1.788 | FMAN | 1,557 | 16,744 | 12/15/2016 | 04/01/2056 |
| 12635X-AB-1 | CSCN 1 B - CDO | | | 4 | 2AM | 668,064 | 104.7202 | 699,598 | 668,064 | 668,064 | 0 | 0 | 0 | 0 | 1.500 | 4.024 | FMAN | 946 | 10,295 | 08/24/2015 | 04/01/2056 |
| 12805P-AJ-5 | CAI 182 A - ABS | 0 | C | 4 | 1FE | 20,235,641 | 102.3410 | 20,704,874 | 20,231,250 | 20,271,702 | 0 | 36,061 | 0 | 0 | 4.340 | 4.334 | MON | 12,195 | 216,925 | 10/29/2018 | 09/25/2043 |
| 14311V-AE-6 | CGMS 164R DR - CDO | | C | 9 | 3AM | 2,700,000 | 89.6320 | 2,420,064 | 2,700,000 | 2,700,000 | 0 | 0 | 0 | 0 | 7.869 | 8.550 | JAJO | 41,902 | 0 | 10/05/2018 | 10/20/2027 |
| 14311Y-AA-8 | CGMS 181 D - CDO | | | 4 | 3AM | 4,250,000 | 90.1730 | 3,832,353 | 4,250,000 | 4,250,000 | 0 | 0 | 0 | 0 | 8.219 | 8.892 | JAJO | 68,891 | 136,854 | 04/17/2018 | 04/21/2031 |
| 14314F-AG-3 | CGMS 173 B - CDO | C | C | 4 | 1FE | 1,000,000 | 99.7430 | 997,430 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.819 | 5.328 | JAJO | 9,504 | 51,854 | 06/23/2017 | 07/20/2029 |
| 14314L-AJ-4 | CGMS 142RR B - CDO | 0 | C | 4 | 1FE | 5,453,594 | 95.9370 | 5,276,535 | 5,500,000 | 5,454,507 | 0 | 913 | 0 | 0 | 4.441 | 4.310 | FMAN | 31,890 | 58,172 | 10/25/2018 | 05/15/2031 |
| 14314T-AA-6 | CGMS 144RR D - CDO | | C | 4 | 3AM | 3,250,000 | 89.3490 | 2,903,843 | 3,250,000 | 3,250,000 | 0 | 0 | 0 | 0 | 8.086 | 8.791 | JAJO | 56,941 | 77,417 | 06/15/2018 | 07/15/2030 |
| 14315M-AA-0 | CGMS 143RR D - CDO | | C | 4 | 3AM | 3,350,000 | 87.7410 | 2,939,324 | 3,350,000 | 3,350,000 | 0 | 0 | 0 | 0 | 7.909 | 8.495 | JAJO | 47,104 | 99,031 | 05/23/2018 | 07/28/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 14855J-AB-1 | CLAST 161 A - ABS | | | 4 | 1FE | 1,854,124 | 96.9890 | 1,798,823 | 1,854,667 | 1,854,288 | 0 | 48 | 0 | 0 | 4.450 | 4.500 | MON | 3,668 | 83,960 | 08/01/2016 | 08/15/2041 |
| 14855J-AC-9 | CLAST 161 B - ABS | | | 4 | 2AM | 892,033 | 99.2620 | 886,057 | 892,645 | 892,210 | 0 | 53 | 0 | 0 | 6.150 | 6.251 | MON | 2,440 | 55,849 | 08/01/2016 | 08/15/2041 |
| 14855J-AD-7 | CLAST 161 C - ABS | | | 4 | 1AM | 752,589 | 97.0890 | 736,026 | 758,094 | 683,931 | 0 | (67,770) | 0 | 0 | 8.000 | 6.421 | MON | 2,695 | 62,623 | 08/01/2016 | 08/15/2041 |
| 14855L-AB-6 | CLAST 171 A - ABS | | | 4 | 1FE | 3,804,666 | 99.0980 | 3,770,512 | 3,804,832 | 3,804,693 | 0 | 11 | 0 | 0 | 3.967 | 4.001 | MON | 6,708 | 152,856 | 07/07/2017 | 07/15/2042 |
| 14855T-AA-1 | CLAST A - ABS | | | 4 | 1FE | 212,465 | 101.1600 | 214,934 | 212,470 | 212,476 | 0 | (27) | 0 | 0 | 4.703 | 4.748 | MON | 444 | 10,239 | 12/10/2015 | 12/15/2040 |
| 14855T-AA-1 | CLAST A - ABS | C | | 4 | 1FE | 127,479 | 101.1600 | 128,961 | 127,482 | 127,480 | 0 | (19) | 0 | 0 | 4.703 | 4.750 | MON | 266 | 6,224 | 12/10/2015 | 12/15/2040 |
| 14855T-AB-9 | CLAST B - ABS | | | 4 | 2AM | 107,337 | 99.7598 | 108,687 | 108,949 | 107,811 | 0 | 219 | 0 | 0 | 5.750 | 6.359 | MON | 278 | 6,424 | 12/10/2015 | 12/15/2040 |
| 14856C-AA-7 | CLAST 181 A - ABS | 0 | | 4 | 1FE | 7,435,854 | 101.5768 | 7,591,162 | 7,473,325 | 7,436,194 | 0 | 340 | 0 | 0 | 4.125 | 4.292 | MON | 13,701 | 105,051 | 12/03/2018 | 06/15/2043 |
| 15672V-AA-4 | CERB 25 ATR - CDO | 0 | C | 4 | 1FE | 16,250,000 | 99.6710 | 16,196,538 | 16,250,000 | 16,250,000 | 0 | 0 | 0 | 0 | 4.175 | 4.357 | JAJO | 79,142 | 0 | 10/25/2018 | 10/15/2030 |
| 15673B-AA-7 | CERB 17 A - CDO | | | 4 | 1FE | 1,600,000 | 99.8080 | 1,596,928 | 1,600,000 | 1,600,000 | 0 | 0 | 0 | 0 | 4.966 | 5.001 | JAJO | 17,213 | 72,329 | 12/09/2016 | 01/18/2028 |
| 15673B-AA-7 | CERB 17 A - CDO | C | | 4 | 1FE | 150,000 | 99.8080 | 149,712 | 150,000 | 150,000 | 0 | 0 | 0 | 0 | 4.966 | 5.001 | JAJO | 1,614 | 6,781 | 12/09/2016 | 01/18/2028 |
| 166430-AA-6 | CHEST 1412 N - ABS | | | 4 | 1FE | 1,547,500 | 99.9680 | 1,547,005 | 1,547,500 | 1,547,500 | 0 | 0 | 0 | 0 | 4.500 | 4.525 | MJSD | 3,095 | 71,491 | 12/11/2014 | 12/15/2034 |
| 17180Y-AA-9 | CIFC 182 D - CDO | | C | 4 | 3AM | 4,250,000 | 89.3870 | 3,798,948 | 4,250,000 | 4,250,000 | 0 | 0 | 0 | 0 | 8.319 | 8.999 | JAJO | 71,667 | 137,618 | 04/24/2018 | 04/21/2031 |
| 17182H-AA-4 | CIFC 184 D - CDO | | C | 4 | 3AM | 4,350,000 | 89.5315 | 3,894,618 | 4,350,000 | 4,350,000 | 0 | 0 | 0 | 0 | 8.273 | 9.117 | JAJO | 97,962 | 0 | 08/20/2018 | 10/17/2031 |
| 19423D-AD-2 | CASL 18A C - ABS | 0 | | 4 | 3AM | 3,929,117 | 103.2514 | 4,057,780 | 3,930,000 | 3,929,153 | 0 | 36 | 0 | 0 | 5.500 | 5.569 | MON | 3,603 | 36,025 | 11/07/2018 | 12/26/2047 |
| 210795-QB-9 | UNITED AIRLINES INC - ABS | C | | 1 | 1FE | 224,534 | 98.7500 | 221,727 | 224,534 | 224,534 | 0 | 0 | 0 | 0 | 4.000 | 3.997 | AO | 1,547 | 9,271 | 09/19/2012 | 04/29/2026 |
| 210795-QC-7 | UNITED AIRLINES INC - ABS | | | 1 | 2FE | 0 | 101.0100 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5.500 | 4.016 | AO | 0 | 0 | 09/16/2014 | 04/29/2022 |
| 21079N-AA-9 | UAL 071 A - ABS | 0 | | 1 | 1FE | 771,065 | 104.4200 | 731,951 | 700,968 | 747,154 | 0 | (15,292) | 0 | 0 | 5.983 | 3.161 | AO | 8,388 | 43,001 | 04/01/2017 | 10/19/2023 |
| 21079R-AA-0 | UAL 071 B - ABS | 0 | | 1 | 2FE | 1,162,563 | 102.7600 | 1,144,574 | 1,113,833 | 1,162,294 | 0 | (8,677) | 0 | 0 | 6.903 | 3.904 | AO | 15,378 | 95,185 | 04/01/2017 | 10/19/2023 |
| 21079V-AB-9 | UNITED AIRLINES INC - ABS | | | 1 | 1FE | 26,398 | 100.0000 | 27,937 | 27,937 | 27,913 | 0 | 654 | 0 | 0 | 6.000 | 8.760 | JJ | 787 | 2,437 | 11/07/2011 | 01/12/2019 |
| 22615M-AS-1 | DEN14 14R CR - CDO | 0 | | 4 | 1FE | 4,500,000 | 96.0180 | 4,320,812 | 4,500,000 | 4,500,000 | 0 | 0 | 0 | 0 | 4.968 | 5.028 | JAJO | 26,083 | 0 | 11/01/2018 | 10/23/2031 |
| 227170-AE-7 | CRNN 131 NTS - ABS | 0 | C | 4 | 1FE | 7,460,886 | 99.0858 | 7,556,944 | 7,626,667 | 7,463,038 | 0 | 2,153 | 0 | 0 | 3.080 | 4.165 | MON | 8,483 | 47,523 | 11/05/2018 | 04/18/2028 |
| 227170-AF-4 | CRNN 141 NTS - ABS | 0 | C | 4 | 1FE | 7,521,439 | 98.9475 | 7,629,128 | 7,710,280 | 7,523,740 | 0 | 2,301 | 0 | 0 | 3.040 | 4.199 | MON | 8,464 | 47,480 | 11/05/2018 | 08/20/2029 |
| 22822R-BH-2 | CROCAS 182 C - ABS | 0 | | 4 | 1FE | 3,072,831 | 99.5150 | 3,035,208 | 3,050,000 | 3,071,818 | 0 | (1,013) | 0 | 0 | 4.241 | 4.185 | MON | 5,749 | 44,024 | 09/14/2018 | 07/15/2048 |
| 233046-AF-8 | DNKN 171 A II - ABS | | | 4 | 2AM | 1,485,000 | 96.5880 | 1,434,332 | 1,485,000 | 1,485,000 | 0 | 0 | 0 | 0 | 4.030 | 4.050 | FMAN | 6,816 | 29,998 | 09/14/2017 | 11/20/2047 |
| 233046-AF-8 | DNKN 171 A II - ABS | 0 | | 4 | 2AM | 18,909,000 | 96.5880 | 18,263,825 | 18,909,000 | 18,909,000 | 0 | 0 | 0 | 0 | 4.030 | 4.050 | FMAN | 86,787 | 814,746 | 02/21/2018 | 11/20/2047 |
| 24736T-AA-5 | DELTA AIR LINES INC - ABS | C | | 1 | 1FE | 507,075 | 103.2745 | 474,993 | 459,932 | 481,898 | 0 | (12,948) | 0 | 0 | 7.750 | 2.286 | JD | 1,386 | 40,896 | 04/01/2017 | 06/17/2021 |
| 24736Y-AA-4 | DELTA AIR LINES INC - ABS | | | 1 | 1FE | 0 | 100.2353 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3.875 | 3.872 | JJ | 0 | 0 | 08/10/2015 | 01/30/2029 |
| 25256L-AC-5 | DIMND 181 B - CDO | 0 | C | 4 | 1FE | 1,250,000 | 98.7550 | 1,234,438 | 1,250,000 | 1,250,000 | 0 | 0 | 0 | 0 | 4.112 | 4.785 | JAJO | 15,847 | 0 | 08/24/2018 | 07/22/2030 |
| 25264V-AA-7 | DHAL 2015 A - ABS | | | 4 | 1FE | 295,065 | 99.9602 | 295,020 | 295,138 | 295,102 | 0 | 18 | 0 | 0 | 3.810 | 3.850 | MON | 531 | 11,602 | 07/24/2015 | 07/14/2028 |
| 25267T-AB-7 | SHINE 171 B - ABS | 0 | | 4 | 2AM | 850,000 | 98.7160 | 839,086 | 850,000 | 850,000 | 0 | 0 | 0 | 0 | 4.704 | 4.750 | MON | 1,222 | 40,317 | 12/07/2017 | 12/20/2047 |
| 25267T-AC-5 | SHINE 171 C - ABS | 0 | | 4 | 3AM | 1,950,000 | 98.7670 | 1,925,957 | 1,950,000 | 1,950,000 | 0 | 0 | 0 | 0 | 5.927 | 6.001 | MON | 3,532 | 116,540 | 12/07/2017 | 12/20/2047 |
| 25755T-AE-0 | DPABS 151 A2 - ABS | | | 4 | 2AM | 2,925,000 | 100.9290 | 2,952,173 | 2,925,000 | 2,925,000 | 0 | 0 | 0 | 0 | 4.474 | 4.499 | JAJO | 23,992 | 131,199 | 10/14/2015 | 10/25/2045 |
| 25755T-AE-0 | DPABS 151 A2 - ABS | 0 | | 4 | 2AM | 2,681,145 | 100.9290 | 2,706,159 | 2,681,250 | 2,681,160 | 0 | 14 | 0 | 0 | 4.474 | 4.499 | JAJO | 21,993 | 0 | 12/17/2018 | 10/25/2045 |
| 25755T-AH-3 | DPABS 171 A23 - ABS | | | 4 | 2AM | 1,185,000 | 97.9770 | 1,161,027 | 1,185,000 | 1,185,000 | 0 | 0 | 0 | 0 | 4.118 | 4.139 | JAJO | 8,946 | 18,346 | 06/12/2017 | 07/25/2047 |
| 25755T-AH-3 | DPABS 171 A23 - ABS | C | | 4 | 3AM | 1,676,898 | 97.9770 | 1,635,114 | 1,668,875 | 1,676,038 | 0 | (577) | 0 | 0 | 4.118 | 4.162 | JAJO | 12,599 | 68,898 | 06/13/2017 | 07/25/2047 |
| 25755T-AK-6 | DPABS 181 A22 - ABS | | | 4 | 2AM | 497,500 | 101.0660 | 502,803 | 497,500 | 497,500 | 0 | 0 | 0 | 0 | 4.328 | 4.351 | JAJO | 3,948 | 5,396 | 04/18/2018 | 07/27/2048 |
| 26223N-AD-7 | DRUG 121 A1 - ABS | | C | 4 | 2AM | 36,051 | 100.2281 | 36,134 | 36,051 | 36,051 | 0 | 0 | 0 | 0 | 7.686 | 5.277 | JAJO | 600 | 994 | 03/21/2012 | 07/15/2024 |
| 26244L-AC-8 | DRSLF 41R ER - CDO | | | 4 | 3AM | 3,965,000 | 87.4470 | 3,497,880 | 4,000,000 | 3,977,456 | 0 | 12,456 | 0 | 0 | 7.736 | 8.512 | JAJO | 67,048 | 154,567 | 04/30/2018 | 04/15/2031 |
| 26245R-AG-5 | DRSLF 58 C - CDO | 0 | | 4 | 1FE | 1,483,500 | 93.2140 | 1,398,210 | 1,500,000 | 1,484,312 | 0 | 812 | 0 | 0 | 4.147 | 4.486 | JAJO | 28,514 | 0 | 10/29/2018 | 07/17/2031 |
| 26249B-AY-7 | DRSLF 30R ER - CDO | | | 4 | 3AM | 3,555,000 | 92.1590 | 3,317,724 | 3,600,000 | 3,570,608 | 0 | 15,608 | 0 | 0 | 8.366 | 9.000 | FMAN | 39,321 | 216,177 | 03/28/2018 | 11/15/2028 |
| 26249K-AM-3 | DRSLF 36R CR - CDO | C | | 4 | 1FE | 1,000,000 | 99.8460 | 998,460 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 5.236 | 5.826 | JAJO | 11,345 | 47,932 | 12/07/2016 | 01/18/2028 |
| 26249Y-AG-6 | DRSLF 37 CN - CDO | | | 4 | 1FE | 487,142 | 92.2250 | 461,125 | 500,000 | 535,960 | 0 | 39,810 | 0 | 0 | 0.000 | 2.887 | JAJO | 0 | 35,186 | 01/29/2015 | 04/15/2027 |
| 26251M-AA-0 | DRSLF 64 E - CDO | | C | 4 | 3AM | 1,036,875 | 89.2940 | 937,587 | 1,050,000 | 1,040,739 | 0 | 3,864 | 0 | 0 | 8.045 | 8.879 | JAJO | 17,597 | 39,075 | 03/28/2018 | 04/18/2031 |
| 26971H-AB-8 | EGLE 141 A2 - ABS | | | 4 | 1FE | 771,928 | 100.3620 | 768,975 | 766,201 | 768,964 | 0 | (364) | 0 | 0 | 4.310 | 4.191 | MON | 1,468 | 23,572 | 02/03/2015 | 12/15/2039 |
| 26971H-AC-6 | EGLE 141 B - ABS | | | 4 | 2AM | 395,946 | 100.9422 | 399,701 | 395,970 | 395,958 | 0 | 3 | 0 | 0 | 5.290 | 5.350 | MON | 931 | 21,088 | 12/12/2014 | 12/15/2039 |
| 27034M-AB-0 | EARN 16D A2 - ABS | C | | 4 | 1FE | 88,545 | 99.1080 | 87,783 | 88,573 | 88,541 | 0 | (3) | 0 | 0 | 2.720 | 2.745 | MON | 40 | 2,499 | 10/25/2016 | 01/25/2041 |
| 27830U-AA-0 | EATON 141RR E - CDO | | | 4 | 3AM | 4,053,500 | 89.6720 | 3,721,388 | 4,150,000 | 4,041,606 | 0 | (11,894) | 0 | 0 | 8.010 | 9.438 | JAJO | 120,966 | 0 | 11/15/2018 | 07/15/2030 |
| 30256W-AC-1 | FDF 1 C - CDO | | C | 4 | 1FE | 397,000 | 100.3047 | 401,219 | 400,000 | 397,741 | 0 | 208 | 0 | 0 | 6.875 | 6.980 | MN | 3,667 | 27,500 | 10/23/2015 | 11/12/2030 |
| 30258B-AE-1 | FDF 2 C - CDO | 0 | | 4 | 1FE | 500,500 | 99.9950 | 499,975 | 500,000 | 500,492 | 0 | (8) | 0 | 0 | 6.285 | 6.269 | MN | 4,190 | 31,425 | 03/22/2018 | 05/12/2031 |
| 30258H-AA-6 | FNBM LLC - ABS | | | 4 | 1PL | 1,900,000 | 98.2500 | 1,866,750 | 1,900,000 | 1,900,000 | 0 | 0 | 0 | 0 | 4.192 | 4.229 | MON | 14,825 | 73,905 | 05/31/2017 | 05/31/2022 |
| 30605Y-AB-7 | FLCON 171 A - ABS | | | 4 | 1FE | 544,123 | 100.2960 | 544,488 | 542,881 | 544,027 | 0 | 43 | 0 | 0 | 4.581 | 4.559 | MON | 1,105 | 25,582 | 02/01/2017 | 02/15/2042 |
| 30605Y-AB-7 | FLCON 171 A - ABS | 0 | | 4 | 1FE | 1,362,632 | 100.2960 | 1,361,221 | 1,357,203 | 1,363,413 | 0 | 781 | 0 | 0 | 4.581 | 4.483 | MON | 2,763 | 45,594 | 03/15/2018 | 02/15/2042 |
| 30605Y-AD-3 | FLCON 171 B - ABS | | | 4 | 2AM | 347,070 | 101.8090 | 353,843 | 347,556 | 347,102 | 0 | (21) | 0 | 0 | 6.300 | 6.431 | MON | 852 | 22,480 | 02/01/2017 | 02/15/2042 |
| 33882G-AC-2 | FLAT 17 C - CDO | C | | 4 | 1FE | 1,000,000 | 99.0920 | 990,920 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.916 | 5.235 | FMAN | 6,418 | 43,383 | 04/04/2017 | 05/15/2030 |
| 34417M-AB-3 | FOCUS 171 A22 - ABS | | | 4 | 2AM | 2,462,500 | 101.3420 | 2,495,547 | 2,462,500 | 2,462,500 | 0 | 0 | 0 | 0 | 5.093 | 5.093 | JAJO | 21,251 | 62,867 | 03/21/2017 | 04/30/2047 |
| 34530R-AA-6 | FORDR 15REV1 A - ABS | C | | 4 | 1FE | 749,733 | 98.9769 | 742,327 | 750,000 | 749,942 | 0 | 55 | 0 | 0 | 2.120 | 2.137 | MON | 707 | 15,900 | 01/13/2015 | 07/15/2026 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 347469-AA-6 | FORT JACKSON HSG LLC - ABS | | | 1 | 1FE | 1,075,723 | 115.5859 | 1,243,384 | 1,075,723 | 1,075,723 | 0 | 0 | 0 | 0 | 7.050 | 7.048 | MN | 9,690 | 76,033 | 10/24/2008 | 11/15/2055 |
| 34960Y-AC-6 | FCO 7 A1T - CDO | 0 | | 4 | 1FE | 2,997,000 | 99.8380 | 2,995,140 | 3,000,000 | 2,997,036 | 0 | 36 | 0 | 0 | 4.838 | 4.906 | MJSD | 6,048 | 0 | 12/12/2018 | 12/15/2028 |
| 34960Y-AG-7 | FCO 7 B - CDO | | | 4 | 1FE | 900,000 | 99.7100 | 897,390 | 900,000 | 900,000 | 0 | 0 | 0 | 0 | 5.738 | 5.779 | MJSD | 2,152 | 46,337 | 12/02/2016 | 12/15/2028 |
| 34960Y-AJ-1 | FCO 7 C - CDO | | | 4 | 1FE | 500,000 | 98.9250 | 494,625 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 6.738 | 6.794 | MJSD | 1,404 | 30,840 | 12/02/2016 | 12/15/2028 |
| 34960Y-AJ-1 | FCO 7 C - CDO | C | | 4 | 1FE | 100,000 | 98.9250 | 98,925 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 6.738 | 6.794 | MJSD | 281 | 6,168 | 12/02/2016 | 12/15/2028 |
| 34961J-AJ-3 | FCO 9 C - CDO | | | 4 | 1FE | 2,355,875 | 94.3990 | 2,218,377 | 2,350,000 | 2,366,449 | 0 | 10,574 | 0 | 0 | 5.266 | 5.156 | FMAN | 16,157 | 110,289 | 12/11/2017 | 11/15/2029 |
| 34961J-AJ-3 | FCO 9 C - CDO | 0 | | 4 | 1FE | 4,400,000 | 94.3990 | 4,153,556 | 4,400,000 | 4,400,000 | 0 | 0 | 0 | 0 | 5.266 | 5.299 | FMAN | 30,251 | 206,498 | 11/01/2017 | 11/15/2029 |
| 34961W-AJ-4 | FCO 11 BT - CDO | C | | 4 | 1FE | 300,000 | 97.1560 | 291,468 | 300,000 | 300,000 | 0 | 0 | 0 | 0 | 4.136 | 4.158 | JAJO | 2,689 | 6,132 | 03/29/2018 | 04/15/2031 |
| 35040T-AA-2 | FFIN 161 A - ABS | | | 4 | 1FE | 640,470 | 99.8984 | 639,905 | 640,556 | 640,499 | 0 | 18 | 0 | 0 | 3.960 | 3.968 | MON | 1,127 | 26,412 | 08/12/2016 | 06/15/2035 |
| 36173M-AA-4 | GPIM 2018-1 MM COMBO CLASS A - ABS | | | 4 | 1FE | 2,000,000 | 95.0026 | 1,900,052 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 1.500 | 6.664 | MON | 1,167 | 0 | 12/17/2018 | 01/15/2048 |
| 36173M-AA-4 | GPIM 2018-1 MM COMBO CLASS A - ABS | 0 | | 4 | 1FE | 19,000,000 | 95.0026 | 18,050,494 | 19,000,000 | 19,000,000 | 0 | 0 | 0 | 0 | 1.500 | 6.664 | MON | 11,083 | 0 | 11/20/2018 | 01/15/2048 |
| 36173M-AB-2 | GPIM 2018-1 MM COMBO CLASS B - ABS | | | 4 | 1Z | 1,500,000 | 96.1761 | 1,442,642 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 1.500 | 9.252 | MON | 875 | 0 | 12/17/2018 | 01/15/2048 |
| 36173M-AB-2 | GPIM 2018-1 MM COMBO CLASS B - ABS | 0 | | 4 | 1Z | 11,500,000 | 96.1761 | 11,060,252 | 11,500,000 | 11,500,000 | 0 | 0 | 0 | 0 | 1.500 | 9.252 | MON | 6,708 | 0 | 11/20/2018 | 01/15/2048 |
| 36186E-AA-7 | GMACN 03PRES CTF - ABS | | | 4 | 1 | 2,115,696 | 113.9360 | 2,062,147 | 1,809,918 | 2,093,776 | 0 | (2,827) | 0 | 0 | 6.240 | 4.732 | MON | 9,412 | 113,105 | 10/04/2016 | 10/10/2041 |
| 36186E-AA-7 | GMACN 03PRES CTF - ABS | 0 | | 4 | 1 | 1,043,106 | 113.9360 | 1,031,074 | 904,959 | 1,041,000 | 0 | (2,106) | 0 | 0 | 6.240 | 4.794 | MON | 4,706 | 23,564 | 07/12/2018 | 10/10/2041 |
| 36320T-AL-7 | GALXY 22R A1R - CDO | | C | 4 | 1FE | 1,250,000 | 98.7870 | 1,234,838 | 1,250,000 | 1,250,000 | 0 | 0 | 0 | 0 | 3.436 | 3.455 | JAJO | 9,188 | 10,667 | 07/02/2018 | 07/17/2028 |
| 36320W-AQ-9 | GALXY 21R CR - CDO | 0 | C | 4 | 1FE | 3,940,000 | 92.8187 | 3,712,747 | 4,000,000 | 3,940,368 | 0 | 368 | 0 | 0 | 4.219 | 4.454 | JAJO | 33,283 | 0 | 10/31/2018 | 04/20/2031 |
| 36321L-AE-9 | GALXY 26 C - CDO | 0 | | 4 | 1FE | 1,650,000 | 95.3640 | 1,573,506 | 1,650,000 | 1,650,000 | 0 | 0 | 0 | 0 | 0.000 | 5.097 | FMAN | 0 | 0 | 10/23/2018 | 11/22/2031 |
| 36361U-AE-0 | GALL 171 C - CDO | C | | 4 | 1FE | 1,000,000 | 96.5190 | 965,190 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.536 | 5.119 | JAJO | 9,829 | 41,356 | 09/21/2017 | 07/15/2027 |
| 375414-AA-7 | GILBT 1 E - CDO | | C | 4 | 1AM | 1,757,700 | 94.7830 | 1,791,399 | 1,890,000 | 1,748,006 | 0 | (9,694) | 0 | 0 | 8.836 | 10.969 | JAJO | 36,185 | 0 | 12/21/2018 | 10/15/2030 |
| 37952U-AB-9 | SEACO 131 NTS - ABS | C | | 4 | 1FE | 151,657 | 98.5586 | 149,481 | 151,667 | 151,662 | 0 | 1 | 0 | 0 | 2.980 | 3.000 | MON | 176 | 4,599 | 04/24/2013 | 04/17/2028 |
| 37952U-AB-9 | SEACO 131 NTS - ABS | 0 | | 4 | 1FE | 15,453,769 | 98.5586 | 15,612,177 | 15,840,500 | 15,458,540 | 0 | 4,771 | 0 | 0 | 2.980 | 4.197 | MON | 18,357 | 80,173 | 11/05/2018 | 04/17/2028 |
| 37956A-AA-1 | SEACO 171 NTS - ABS | C | C | 4 | 1FE | 302,081 | 100.1409 | 302,615 | 302,189 | 302,101 | 0 | 74 | 0 | 0 | 3.850 | 3.923 | MON | 452 | 12,048 | 04/18/2017 | 04/17/2037 |
| 38136F-AL-7 | GLM 1 C - CDO | | C | 4 | 1FE | 1,000,000 | 98.4460 | 984,460 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.669 | 4.702 | JAJO | 9,208 | 42,342 | 03/09/2017 | 04/20/2029 |
| 38137H-BY-3 | GLD11 11RR CR2 - CDO | 0 | | 4 | 1FE | 2,481,250 | 95.4450 | 2,386,125 | 2,500,000 | 2,481,619 | 0 | 369 | 0 | 0 | 4.195 | 4.326 | JAJO | 21,847 | 0 | 10/23/2018 | 01/21/2031 |
| 38172X-AN-9 | GOCAP 16R CR - CDO | 0 | | 4 | 1FE | 1,015,550 | 100.2870 | 1,002,870 | 1,000,000 | 1,019,586 | 0 | 3,995 | 0 | 0 | 5.490 | 5.454 | JAJO | 10,370 | 50,207 | 12/12/2017 | 07/25/2029 |
| 38174T-AC-0 | GOCAP 2016-33A AR - ABS | 0 | | 4,5 | 1FE | 26,250,000 | 97.3437 | 25,552,721 | 26,250,000 | 26,250,000 | 0 | 0 | 0 | 0 | 4.359 | 4.465 | FMAN | 85,823 | 0 | 11/20/2018 | 11/21/2028 |
| 38175B-AE-4 | GOCAP 36 C - CDO | 0 | C | 4 | 1FE | 2,750,000 | 90.7910 | 2,496,753 | 2,750,000 | 2,750,000 | 0 | 0 | 0 | 0 | 4.681 | 4.708 | FMAN | 20,384 | 78,511 | 02/23/2018 | 02/05/2031 |
| 38176L-AC-5 | GCBSL 39 A2 - CDO | 0 | C | 4 | 1FE | 250,000 | 99.5528 | 248,882 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 3.860 | 4.206 | JAJO | 2,037 | 0 | 09/17/2018 | 10/20/2028 |
| 38176L-AE-1 | GCBSL 39 B - CDO | 0 | C | 4 | 1FE | 1,850,000 | 95.4180 | 1,765,233 | 1,850,000 | 1,850,000 | 0 | 0 | 0 | 0 | 4.060 | 4.409 | JAJO | 15,857 | 0 | 09/17/2018 | 10/20/2028 |
| 398080-AN-1 | GWOLF 4R BR - CDO | | C | 4 | 1FE | 850,000 | 98.8700 | 840,395 | 850,000 | 850,000 | 0 | 0 | 0 | 0 | 4.799 | 4.829 | JAJO | 8,611 | 37,001 | 06/13/2017 | 01/19/2027 |
| 39809C-AE-4 | GWOLF 3RR A2 - CDO | 0 | C | 4 | 1FE | 3,500,000 | 97.7100 | 3,419,850 | 3,500,000 | 3,500,000 | 0 | 0 | 0 | 0 | 4.119 | 4.478 | JAJO | 28,433 | 0 | 10/04/2018 | 10/23/2028 |
| 40168P-AA-6 | GPDFNI-2 2 A1 - CDO | | | 4 | 1FE | 4,177,570 | 101.7400 | 4,250,260 | 4,177,570 | 4,177,570 | 0 | 0 | 0 | 0 | 5.186 | 5.588 | JAJO | 46,943 | 198,143 | 04/12/2016 | 04/15/2027 |
| 40168P-AB-4 | GPDFNI-2 2 A2 - CDO | | | 4 | 1FE | 2,130,841 | 101.7400 | 2,167,918 | 2,130,841 | 2,130,841 | 0 | 0 | 0 | 0 | 5.186 | 5.588 | JAJO | 23,944 | 101,066 | 07/05/2016 | 04/15/2027 |
| 40168P-AC-2 | GPDFNI-2 2 A3 - CDO | | | 4 | 1FE | 1,822,430 | 101.7400 | 1,854,140 | 1,822,430 | 1,822,430 | 0 | 0 | 0 | 0 | 5.186 | 5.588 | JAJO | 20,479 | 86,438 | 08/26/2016 | 04/15/2027 |
| 40168P-AD-0 | GPDFNI-2 2 A4 - CDO | | | 4 | 1FE | 1,682,243 | 101.7400 | 1,711,514 | 1,682,243 | 1,682,243 | 0 | 0 | 0 | 0 | 5.186 | 6.145 | JAJO | 22,233 | 79,789 | 05/11/2017 | 04/15/2027 |
| 40168P-AE-8 | GPDFNI-2 2 A5 - CDO | | | 4 | 1FE | 2,101,810 | 101.7400 | 2,138,381 | 2,101,810 | 2,101,810 | 0 | 0 | 0 | 0 | 5.186 | 5.588 | JAJO | 23,618 | 99,689 | 06/09/2017 | 04/15/2027 |
| 40168P-AH-1 | GPDFNI-2 2 B1 - CDO | | | 4 | 2AM | 1,401,869 | 102.6700 | 1,439,299 | 1,401,869 | 1,401,869 | 0 | 0 | 0 | 0 | 5.561 | 5.969 | JAJO | 16,892 | 71,806 | 04/12/2016 | 04/15/2027 |
| 40168P-AJ-7 | GPDFNI-2 2 B2 - CDO | | | 4 | 2AM | 700,935 | 102.6700 | 719,650 | 700,935 | 700,935 | 0 | 0 | 0 | 0 | 5.561 | 5.969 | JAJO | 8,446 | 35,903 | 07/05/2016 | 04/15/2027 |
| 40168P-AK-4 | GPDFNI-2 2 B3 - CDO | | | 4 | 2AM | 700,934 | 102.6700 | 719,649 | 700,934 | 700,934 | 0 | 0 | 0 | 0 | 5.561 | 5.969 | JAJO | 8,446 | 35,903 | 08/26/2016 | 04/15/2027 |
| 40168P-AL-2 | GPDFNI-2 2 B4 - CDO | | | 4 | 2AM | 700,935 | 102.6700 | 719,650 | 700,935 | 700,935 | 0 | 0 | 0 | 0 | 5.561 | 6.496 | JAJO | 9,935 | 35,903 | 05/11/2017 | 04/15/2027 |
| 40168P-AM-0 | GPDFNI-2 2 B5 - CDO | | | 4 | 2AM | 971,923 | 102.6700 | 997,873 | 971,923 | 971,923 | 0 | 0 | 0 | 0 | 5.561 | 5.969 | JAJO | 11,711 | 49,784 | 06/09/2017 | 04/15/2027 |
| 40168P-AQ-1 | GPDFNI-2 2 C1 - CDO | | | 4 | 4AM | 3,939,469 | 112.5300 | 4,117,681 | 3,659,185 | 3,915,315 | 0 | (24,154) | 0 | 0 | 3.000 | 0.318 | JAJO | 23,175 | 54,514 | 09/27/2018 | 04/15/2027 |
| 40168P-AR-9 | GPDFNI-2 2 C2 - CDO | | | 4 | 4AM | 1,855,812 | 112.5300 | 1,938,547 | 1,722,693 | 1,872,099 | 0 | 16,287 | 0 | 0 | 3.000 | 8.021 | JAJO | 11,198 | 25,426 | 09/27/2018 | 04/15/2027 |
| 40168P-AS-7 | GPDFNI-2 2 C3 - CDO | | | 4 | 4AM | 1,458,137 | 112.5300 | 1,523,143 | 1,353,544 | 1,470,995 | 0 | 12,858 | 0 | 0 | 3.000 | 8.019 | JAJO | 8,798 | 19,977 | 09/27/2018 | 04/15/2027 |
| 40168P-AT-5 | GPDFNI-2 2 C4 - CDO | | | 4 | 4AM | 680,070 | 112.5300 | 710,835 | 631,685 | 675,901 | 0 | (4,170) | 0 | 0 | 3.000 | 0.312 | JAJO | 4,106 | 9,411 | 09/27/2018 | 04/15/2027 |
| 40168P-AU-2 | GPDFNI-2 2 C5 - CDO | | | 4 | 4AM | 1,637,827 | 112.5300 | 1,711,918 | 1,521,300 | 1,627,785 | 0 | (10,042) | 0 | 0 | 3.000 | 0.318 | JAJO | 9,635 | 22,664 | 09/27/2018 | 04/15/2027 |
| 40168P-AX-6 | GPDFNI-2 2 D1 - CDO | | | 4 | 5AM | 1,788,303 | 112.5400 | 1,873,834 | 1,665,038 | 1,810,116 | 0 | 21,813 | 0 | 0 | 3.000 | 9.776 | JAJO | 10,823 | 24,868 | 09/27/2018 | 04/15/2027 |
| 40168P-AY-4 | GPDFNI-2 2 D2 - CDO | | | 4 | 5AM | 872,712 | 112.5400 | 913,735 | 811,921 | 883,492 | 0 | 10,780 | 0 | 0 | 3.000 | 9.739 | JAJO | 5,277 | 11,981 | 09/27/2018 | 04/15/2027 |
| 40168P-AZ-1 | GPDFNI-2 2 D3 - CDO | | | 4 | 5AM | 721,307 | 112.5400 | 755,806 | 671,589 | 730,099 | 0 | 8,792 | 0 | 0 | 3.000 | 9.777 | JAJO | 4,365 | 10,031 | 09/27/2018 | 04/15/2027 |
| 40168P-BA-5 | GPDFNI-2 2 D4 - CDO | | | 4 | 5AM | 712,797 | 112.5400 | 746,888 | 663,664 | 708,563 | 0 | (4,234) | 0 | 0 | 3.000 | 0.400 | JAJO | 4,314 | 9,912 | 09/27/2018 | 04/15/2027 |
| 40168P-BB-3 | GPDFNI-2 2 D5 - CDO | | | 4 | 5AM | 744,203 | 112.5400 | 779,796 | 692,906 | 739,782 | 0 | (4,421) | 0 | 0 | 3.000 | 0.407 | JAJO | 4,388 | 10,349 | 09/27/2018 | 04/15/2027 |
| 40170F-AA-4 | GPIM 2018-1A A1 - ABS | | C | 4,5 | 1FE | 2,500,000 | 100.0000 | 2,500,000 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 4.318 | 4.345 | JAJO | 4,498 | 0 | 11/20/2018 | 01/15/2031 |
| 40170F-AA-4 | GPIM 2018-1A A1 - ABS | 0 | C | 4,5 | 1FE | 20,500,000 | 100.0000 | 20,500,000 | 20,500,000 | 20,500,000 | 0 | 0 | 0 | 0 | 4.318 | 4.345 | JAJO | 36,885 | 0 | 11/20/2018 | 01/15/2031 |
| 40436V-AC-5 | HLM 1711 C - CDO | C | C | 4 | 1FE | 1,000,000 | 97.2150 | 972,150 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.942 | 5.304 | FMAN | 7,688 | 43,809 | 04/13/2017 | 05/06/2030 |
| 40436X-AG-2 | HLM 143 BR - CDO | C | | 4 | 1FE | 1,000,000 | 100.0098 | 1,000,098 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.845 | 5.387 | JAJO | 10,093 | 44,043 | 06/28/2017 | 07/18/2029 |
| 40437C-AA-0 | HLM 1812 D - CDO | | C | 4,5 | 3AM | 1,350,000 | 90.6909 | 1,224,327 | 1,350,000 | 1,350,000 | 0 | 0 | 0 | 0 | 7.595 | 8.599 | JAJO | 53,257 | 0 | 05/16/2018 | 07/18/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 40437J-AA-5 | HLM 168R ER - CDO | | | 4 | 3AM | 2,600,000 | 87.4789 | 2,274,451 | 2,600,000 | 2,600,000 | 0 | 0 | 0 | 0 | 7.848 | 8.912 | JAJO | 93,516 | 0 | 06/15/2018 | 07/20/2030 |
| 41154X-AL-9 | HARB 1 C - CDO | D | | 4 | 1FE | 5,500,000 | 93.1685 | 5,124,266 | 5,500,000 | 5,500,000 | 0 | 0 | 0 | 0 | 4.641 | 4.827 | JAJO | 9,218 | 0 | 11/15/2018 | 01/20/2031 |
| 42329G-AA-8 | SNVA 171 A - ABS | C | | 4 | 1FE | 463,505 | 101.8447 | 472,278 | 463,723 | 463,549 | 0 | (534) | 0 | 0 | 4.940 | 5.302 | MS | 6,427 | 23,523 | 04/11/2017 | 09/20/2049 |
| 440405-AE-8 | HORZN 181 A - ABS | D | | 4 | 1FE | 18,079,613 | 101.9326 | 18,429,423 | 18,080,000 | 18,058,356 | 0 | (21,257) | 0 | 0 | 4.458 | 4.540 | MON | 69,406 | 0 | 11/16/2018 | 12/15/2038 |
| 444838-AG-1 | HULLS 1411 D - CDO | | | 4 | 1AM | 193,250 | 96.7260 | 241,815 | 250,000 | 215,684 | 0 | 9,043 | 0 | 0 | 6.045 | 10.233 | JAJO | 3,148 | 14,052 | 01/07/2016 | 10/19/2026 |
| 45780K-AG-1 | INTOW 181 A - ABS | D | | 4 | 1FE | 14,750,000 | 100.0000 | 14,750,000 | 14,750,000 | 14,750,000 | 0 | 0 | 0 | 0 | 4.103 | 4.138 | MON | 23,535 | 0 | 12/04/2018 | 12/15/2048 |
| 45780K-AJ-5 | INTOW 181 B - ABS | D | | 4 | 2AM | 3,500,000 | 100.0000 | 3,500,000 | 3,500,000 | 3,500,000 | 0 | 0 | 0 | 0 | 4.844 | 4.893 | MON | 6,593 | 0 | 12/04/2018 | 12/15/2048 |
| 46590U-AA-0 | HENDR 182 A - ABS | D | | 4 | 1FE | 14,626,657 | 101.8234 | 14,916,359 | 14,649,244 | 14,625,488 | 0 | (1,169) | 0 | 0 | 3.960 | 4.017 | MON | 22,560 | 107,968 | 10/23/2018 | 10/15/2075 |
| 46590U-AB-8 | HENDR 182 B - ABS | D | | 4 | 2AM | 499,838 | 103.6395 | 518,197 | 500,000 | 499,778 | 0 | (61) | 0 | 0 | 4.700 | 4.753 | MON | 914 | 4,374 | 10/02/2018 | 10/15/2077 |
| 46616P-AA-1 | HENDR 111 A - ABS | | | 4 | 1FE | 1,054,459 | 104.8962 | 1,106,376 | 1,054,735 | 1,054,502 | 0 | 6 | 0 | 0 | 4.700 | 4.750 | MON | 2,203 | 50,013 | 06/08/2011 | 10/15/2056 |
| 46616P-AB-9 | HENDR 111 B - ABS | D | | 4 | 1FE | 392,447 | 112.7580 | 398,312 | 353,245 | 392,714 | 0 | 268 | 0 | 0 | 7.490 | 5.546 | MON | 1,176 | 2,225 | 12/06/2018 | 10/15/2058 |
| 46616Q-AA-9 | HENDR 112 A - ABS | | | 4 | 1FE | 1,605,372 | 107.8170 | 1,731,860 | 1,606,295 | 1,606,154 | 0 | 3 | 0 | 0 | 4.940 | 4.992 | MON | 3,527 | 79,899 | 12/01/2011 | 09/15/2056 |
| 46616Q-AA-9 | HENDR 112 A - ABS | C | | 4 | 1FE | 175,588 | 107.8170 | 189,422 | 175,689 | 175,673 | 0 | 0 | 0 | 0 | 4.940 | 4.992 | MON | 386 | 8,739 | 12/01/2011 | 09/15/2056 |
| 46616V-AA-8 | HENDR 121 A - ABS | D | | 4 | 1FE | 10,656,850 | 104.6153 | 11,058,795 | 10,570,912 | 10,738,843 | 0 | 6,042 | 0 | 0 | 4.210 | 4.106 | MON | 17,307 | 450,653 | 04/01/2017 | 02/16/2065 |
| 46616Y-AA-2 | HENDR 122 A - ABS | | | 4 | 1FE | 1,687,006 | 102.4150 | 1,738,889 | 1,697,886 | 1,695,736 | 0 | 62 | 0 | 0 | 3.840 | 3.890 | MON | 2,898 | 65,609 | 09/25/2012 | 10/15/2059 |
| 46617J-AA-4 | HENDR 132 A - ABS | | | 4 | 1FE | 358,009 | 103.8821 | 371,995 | 358,093 | 358,223 | 0 | (2) | 0 | 0 | 4.210 | 4.242 | MON | 586 | 6,354 | 07/23/2013 | 03/15/2062 |
| 46617L-AA-9 | HENDR 133 A - ABS | C | | 4 | 1FE | 92,932 | 103.4293 | 96,196 | 93,007 | 92,942 | 0 | 2 | 0 | 0 | 4.080 | 4.127 | MON | 148 | 3,837 | 10/10/2013 | 01/17/2073 |
| 46618H-AA-7 | HENDR 143 A - ABS | | | 4 | 1FE | 561,205 | 99.2627 | 575,408 | 579,682 | 561,340 | 0 | 136 | 0 | 0 | 3.500 | 3.955 | MON | 902 | 18,722 | 02/02/2018 | 06/15/2077 |
| 46620D-AA-2 | HENDR 161 A - ABS | C | | 4 | 1FE | 456,470 | 97.9466 | 447,156 | 456,530 | 456,489 | 0 | 14 | 0 | 0 | 3.410 | 3.453 | MON | 692 | 15,650 | 10/19/2016 | 04/15/2071 |
| 46651T-AA-9 | HENDR 181 A - ABS | D | | 4 | 1FE | 2,811,401 | 99.3976 | 2,872,217 | 2,889,624 | 2,813,671 | 0 | 2,270 | 0 | 0 | 3.740 | 4.074 | MON | 4,203 | 54,701 | 06/25/2018 | 10/17/2072 |
| 46651T-AB-7 | HENDR 181 B - ABS | D | | 4 | 2AM | 199,929 | 99.2252 | 198,450 | 200,000 | 199,909 | 0 | (20) | 0 | 0 | 4.700 | 4.753 | MON | 366 | 6,972 | 03/13/2018 | 10/15/2074 |
| 470170-AB-7 | NCBJ 151 NTS - ABS | | C | 4 | 4AM | 393,657 | 99.1236 | 384,917 | 388,320 | 390,949 | 0 | 2,629 | 0 | 0 | 5.875 | 5.498 | JAJO | 5,450 | 24,034 | 02/08/2016 | 07/08/2022 |
| 470170-AD-3 | JAMAICA MERCHANT VOUCHER RECEIVABLES LTD | | C | 9 | 3AM | 700,000 | 97.0781 | 679,547 | 700,000 | 700,000 | 0 | 0 | 0 | 0 | 5.625 | 5.625 | JAJO | 9,406 | 39,375 | 11/21/2016 | 01/08/2027 |
| 47206W-AE-2 | JPARK 1R DR - CDO | | | 4 | 3AM | 2,700,000 | 89.5340 | 2,417,418 | 2,700,000 | 2,700,000 | 0 | 0 | 0 | 0 | 7.669 | 8.303 | JAJO | 35,661 | 0 | 10/17/2018 | 10/20/2027 |
| 47232X-AA-6 | JMHT 10A A - ABS | | | 4 | 1FE | 719,886 | 119.6246 | 879,963 | 735,604 | 721,862 | 0 | 183 | 0 | 0 | 6.730 | 6.996 | MON | 2,888 | 49,531 | 05/26/2010 | 06/10/2055 |
| 47232X-AA-6 | JMHT 10A A - ABS | C | | 4 | 1FE | 499,121 | 119.6246 | 610,108 | 510,019 | 500,491 | 0 | 127 | 0 | 0 | 6.730 | 6.996 | MON | 2,002 | 34,342 | 05/26/2010 | 06/10/2055 |
| 48244X-AA-0 | KDAC 171 A - ABS | D | C | 4 | 1FE | 18,355,566 | 100.1313 | 18,399,248 | 18,375,114 | 18,453,011 | 0 | 97,451 | 0 | 0 | 4.212 | 4.130 | MON | 34,398 | 657,629 | 12/03/2018 | 12/15/2042 |
| 48249V-AS-0 | KKR 131R BR - CDO | C | | 4 | 1FE | 800,000 | 96.9140 | 775,312 | 800,000 | 800,000 | 0 | 0 | 0 | 0 | 4.836 | 5.397 | JAJO | 8,383 | 35,113 | 04/03/2017 | 04/16/2029 |
| 48250R-BN-5 | KKR 12RR BR2 - CDO | D | | 4 | 1FE | 2,000,000 | 96.5260 | 1,930,520 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.098 | 4.530 | JAJO | 20,491 | 0 | 08/30/2018 | 10/15/2030 |
| 48251J-AG-8 | KKR 18 C - CDO | C | C | 4 | 1FE | 700,000 | 95.3950 | 667,765 | 700,000 | 700,000 | 0 | 0 | 0 | 0 | 4.795 | 5.335 | JAJO | 6,992 | 30,475 | 06/29/2017 | 07/18/2030 |
| 48251M-AW-6 | KKR 15R CR - CDO | D | C | 4 | 1FE | 7,500,000 | 95.9645 | 7,197,338 | 7,500,000 | 7,500,000 | 0 | 0 | 0 | 0 | 4.720 | 5.142 | N/A | 32,453 | 0 | 11/20/2018 | 01/18/2032 |
| 48275P-AG-6 | KREF 18FL1 C - CDO | D | | 4 | 1FE | 3,790,000 | 99.9980 | 3,789,924 | 3,790,000 | 3,790,000 | 0 | 0 | 0 | 0 | 4.302 | 4.494 | MON | 15,399 | 0 | 11/07/2018 | 06/17/2036 |
| 48275P-AJ-0 | KREF 18FL1 D - CDO | D | | 4 | 2AM | 3,020,000 | 99.9970 | 3,019,909 | 3,020,000 | 3,020,000 | 0 | 0 | 0 | 0 | 4.852 | 5.055 | MON | 13,839 | 0 | 11/07/2018 | 06/17/2036 |
| 50184K-AW-8 | LCM 13R CR - CDO | C | D | 4 | 1FE | 996,000 | 98.8413 | 988,413 | 1,000,000 | 1,014,550 | 0 | 9,408 | 0 | 0 | 5.150 | 5.441 | JAJO | 10,585 | 47,131 | 12/13/2016 | 07/19/2027 |
| 50188C-AB-8 | LCORRT 1503 A - ABS | @ | | 3 | 1FE | 900,123 | 31.7300 | 1,047,090 | 3,300,000 | 1,276,365 | 0 | 147,519 | 0 | 0 | 0.000 | 7.051 | N/A | 0 | 0 | 03/13/2015 | 09/16/2032 |
| 50188H-AC-5 | LCM 18R ER - CDO | | | 4 | 3AM | 3,350,000 | 91.3140 | 3,059,019 | 3,350,000 | 3,350,000 | 0 | 0 | 0 | 0 | 8.419 | 9.103 | JAJO | 55,624 | 133,545 | 04/12/2018 | 04/21/2031 |
| 50189D-AE-9 | LCM 21R ER - CDO | | C | 4 | 3AM | 1,200,000 | 94.0320 | 1,128,384 | 1,200,000 | 1,200,000 | 0 | 0 | 0 | 0 | 8.219 | 8.952 | JAJO | 19,452 | 49,968 | 04/12/2018 | 04/20/2028 |
| 50200J-AJ-0 | LCM 27 C - CDO | D | C | 4 | 1FE | 2,246,625 | 94.1104 | 2,117,484 | 2,250,000 | 2,246,825 | 0 | 200 | 0 | 0 | 4.401 | 4.335 | JAJO | 38,512 | 0 | 10/26/2018 | 07/16/2031 |
| 50200Q-AA-3 | LCM 28 E - CDO | | | 4 | 3AM | 2,150,000 | 89.7350 | 1,929,303 | 2,150,000 | 2,150,000 | 0 | 0 | 0 | 0 | 8.395 | 8.780 | JAJO | 21,056 | 0 | 10/16/2018 | 10/20/2030 |
| 50200W-AD-4 | LCM 28 C - CDO | D | | 4 | 1FE | 4,000,000 | 97.3640 | 3,894,560 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 4.600 | 5.047 | JAJO | 21,467 | 0 | 10/16/2018 | 10/20/2030 |
| 50209L-AA-5 | LMRK 181 C - ABS | D | | 4 | 1FE | 739,137 | 99.9380 | 745,787 | 746,250 | 739,751 | 0 | 614 | 0 | 0 | 3.970 | 4.233 | MON | 1,152 | 2,636 | 12/03/2018 | 06/15/2048 |
| 53688T-AA-2 | LITIGATION FEE RESIDUAL FDG 2015-1 LLC - | | | 4 | 1FE | 888,881 | 99.5617 | 884,985 | 888,881 | 888,881 | 0 | 0 | 0 | 0 | 4.000 | 4.000 | JAJO | 6,025 | 37,053 | 05/11/2015 | 04/29/2022 |
| 553891-AA-0 | MVWOT 141 A - ABS | | | 4 | 1FE | 543,398 | 98.3935 | 534,820 | 543,552 | 544,139 | 0 | (34) | 0 | 0 | 2.250 | 2.203 | MON | 374 | 5,258 | 09/30/2014 | 09/22/2031 |
| 55818T-AG-7 | MDPK 14RR ER - CDO | | | 4 | 3AM | 5,305,010 | 90.1500 | 4,782,467 | 5,305,010 | 5,305,010 | 0 | 0 | 0 | 0 | 8.269 | 8.931 | JAJO | 86,516 | 0 | 10/22/2018 | 10/22/2030 |
| 55818X-BA-0 | MDPK 16R BR - CDO | C | | 4 | 1FE | 1,000,000 | 99.9420 | 999,420 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 5.119 | 5.696 | JAJO | 10,096 | 46,930 | 12/14/2016 | 04/20/2026 |
| 55819D-AJ-5 | MADISON PARK FUNDING XXXI, LTD. - CDO | D | | 4,5 | 1FE | 6,500,000 | 97.3590 | 6,328,335 | 6,500,000 | 6,500,000 | 0 | 0 | 0 | 0 | 4.926 | 5.011 | N/A | 17,788 | 0 | 11/08/2018 | 01/23/2031 |
| 55819D-AL-0 | MADISON PARK FUNDING XXXI, LTD. - ABS | D | | 4 | 2AM | 3,000,000 | 92.8740 | 2,786,220 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0.000 | 5.962 | N/A | 0 | 0 | 11/08/2018 | 01/23/2031 |
| 55819T-AU-5 | MDPK 20R CR - CDO | D | C | 4 | 1FE | 2,985,000 | 93.7175 | 2,811,526 | 3,000,000 | 2,985,352 | 0 | 352 | 0 | 0 | 4.409 | 4.574 | JAJO | 23,516 | 0 | 10/25/2018 | 07/29/2030 |
| 55819U-AG-3 | MDPK 20R ER - CDO | | C | 4 | 3AM | 2,608,875 | 90.0620 | 2,431,674 | 2,700,000 | 2,601,741 | 0 | (7,134) | 0 | 0 | 7.809 | 8.957 | JAJO | 37,484 | 0 | 11/19/2018 | 07/29/2030 |
| 55819V-AA-4 | MDPK 22 E - CDO | | | 4 | 3AM | 1,655,610 | 98.2850 | 1,621,703 | 1,650,000 | 1,647,922 | 0 | (7,688) | 0 | 0 | 9.140 | 10.033 | JAJO | 27,648 | 0 | 11/27/2018 | 10/20/2029 |
| 55819X-AC-6 | MDPK 22 B - CDO | C | | 4 | 1FE | 1,500,000 | 99.8970 | 1,498,455 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 4.290 | 4.314 | JAJO | 12,155 | 57,060 | 09/15/2016 | 10/25/2029 |
| 55820E-AA-9 | MDPK 29 E - CDO | | C | 4 | 3AM | 3,950,000 | 93.8753 | 3,708,075 | 3,950,000 | 3,950,000 | 0 | 0 | 0 | 0 | 8.073 | 8.772 | JAJO | 47,830 | 0 | 09/28/2018 | 10/18/2030 |
| 55954G-AE-4 | MAGNE 17R ER - CDO | | C | 4 | 3AM | 5,681,875 | 88.1649 | 5,113,565 | 5,800,000 | 5,670,529 | 0 | (11,346) | 0 | 0 | 8.019 | 9.024 | JAJO | 94,269 | 75,701 | 11/20/2018 | 07/21/2031 |
| 56564R-AA-8 | MAPSL 181 A - ABS | D | C | 4 | 1FE | 1,884,948 | 101.0553 | 1,917,423 | 1,897,400 | 1,884,973 | 0 | 24 | 0 | 0 | 4.212 | 4.423 | MON | 3,552 | 6,705 | 12/03/2018 | 05/15/2043 |
| 56578L-AA-5 | MCLO 12 D - CDO | | | 4 | 3AM | 4,753,000 | 88.3195 | 4,327,656 | 4,900,000 | 4,759,971 | 0 | 6,971 | 0 | 0 | 8.400 | 9.631 | JAJO | 93,758 | 0 | 10/11/2018 | 04/18/2031 |
| 59801N-AA-4 | MIDO 8 E - CDO | | | 4 | 3AM | 4,016,620 | 89.1250 | 3,671,059 | 4,119,000 | 4,023,217 | 0 | 6,597 | 0 | 0 | 8.505 | 9.290 | FMAN | 40,868 | 81,947 | 12/21/2018 | 02/20/2031 |
| 59801T-AN-3 | MIDO 5R B1R - CDO | D | | 4 | 1FE | 900,000 | 97.2190 | 874,971 | 900,000 | 900,000 | 0 | 0 | 0 | 0 | 4.050 | 4.428 | JAJO | 7,492 | 3,541 | 08/23/2018 | 07/19/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 59802N-AA-3 | MIDO 9 E - CDO | | | 4 | 3AM | 2,128,500 | 87.2670 | 1,876,241 | 2,150,000 | 2,133,546 | 0 | 5,046 | 0 | 0 | 8.393 | 9.600 | JAJO | 73,684 | 0 | 07/03/2018 | 07/21/2031 |
| 610333-AW-6 | MOCAP 141R CR - CDO | 0 | | 4 | 1FE | 601,500 | 99.6220 | 597,732 | 600,000 | 602,695 | 0 | 1,189 | 0 | 0 | 4.869 | 4.737 | JAJO | 5,762 | 26,414 | 12/12/2017 | 10/22/2026 |
| 610333-AY-2 | MOCAP 141R DR - CDO | 0 | | 4 | 2AM | 1,050,000 | 99.7560 | 1,047,438 | 1,050,000 | 1,050,000 | 0 | 0 | 0 | 0 | 6.069 | 6.116 | JAJO | 12,568 | 58,964 | 10/06/2017 | 10/22/2026 |
| 61946G-AA-1 | MSAIC 172 A - ABS | C | | 4 | 1FE | 221,762 | 100.6063 | 223,135 | 221,790 | 221,763 | 0 | 2 | 0 | 0 | 3.820 | 3.882 | MON | 259 | 8,660 | 10/17/2017 | 06/22/2043 |
| 62848G-AA-8 | MYERS 1 E - CDO | | | 4 | 3AM | 1,650,000 | 88.2500 | 1,456,125 | 1,650,000 | 1,650,000 | 0 | 0 | 0 | 0 | 7.591 | 8.700 | JAJO | 35,838 | 0 | 08/16/2018 | 10/20/2030 |
| 62946A-AB-0 | NPRL 161 A2 - ABS | 0 | | 4 | 1FE | 6,863,571 | 108.3686 | 7,043,959 | 6,500,000 | 6,846,269 | 0 | (17,302) | 0 | 0 | 5.438 | 4.622 | MON | 10,800 | 88,368 | 09/27/2018 | 04/30/2046 |
| 62952H-AU-4 | NXTC 151R DR - CDO | 0 | | 4 | 2AM | 500,000 | 97.2640 | 486,320 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 5.769 | 5.804 | JAJO | 5,689 | 20,669 | 01/11/2018 | 04/21/2027 |
| 63890B-AC-0 | NAVSL 18E B - ABS | 0 | | 4 | 1FE | 5,619,647 | 103.9822 | 5,843,797 | 5,620,000 | 5,619,708 | 0 | 61 | 0 | 0 | 4.440 | 4.482 | MON | 31,884 | 0 | 11/06/2018 | 12/15/2059 |
| 63940U-AD-6 | NAVSL 18D B - ABS | 0 | | 4 | 1FE | 14,993,829 | 104.1482 | 15,622,233 | 15,000,000 | 14,994,031 | 0 | 202 | 0 | 0 | 4.570 | 4.619 | MON | 30,467 | 95,208 | 10/18/2018 | 12/15/2059 |
| 64032E-AJ-6 | NSLT 071B B2 - ABS | 0 | | 9 | 1FE | 11,885,313 | 91.6771 | 11,940,946 | 13,025,000 | 11,895,110 | 0 | 9,797 | 0 | 0 | 3.153 | 3.796 | N/A | 15,971 | 94,306 | 10/11/2018 | 08/25/2037 |
| 64130H-AE-1 | NEUB 24 C - CDO | C | C | 4 | 1FE | 500,000 | 99.5640 | 497,820 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 4.900 | 5.444 | JAJO | 5,036 | 22,298 | 03/31/2017 | 04/19/2030 |
| 64130X-AJ-5 | NEUB 29 A2 - CDO | C | | 4 | 1FE | 1,500,000 | 98.9375 | 1,484,062 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 3.781 | 3.796 | JAJO | 15,124 | 0 | 08/30/2018 | 10/20/2031 |
| 64318#-AA-9 | NEW CARDINALS STADIUM LLC - ABS | 0 | | 4 | 2PL | 11,963,565 | 109.0258 | 11,961,711 | 10,971,450 | 11,964,812 | 0 | 1,246 | 0 | 0 | 6.180 | 5.586 | JUN | 340,901 | 0 | 09/27/2018 | 06/30/2032 |
| 667294-AW-2 | NORTHWEST AIRLINES, INC. - ABS | C | | 1 | 2FE | 271,660 | 107.4090 | 285,411 | 265,723 | 268,104 | 0 | (529) | 0 | 0 | 7.041 | 6.655 | AO | 4,677 | 19,452 | 04/21/2010 | 10/01/2023 |
| 668457-AA-2 | NORTHWIND HOLDINGS LLC - ABS | | | 4 | 1FE | 1,728,344 | 98.6520 | 2,192,541 | 2,222,500 | 2,129,643 | 0 | 61,825 | 0 | 0 | 3.518 | 6.611 | MJSD | 6,733 | 60,901 | 12/02/2011 | 12/01/2037 |
| 668457-AA-2 | NORTHWIND HOLDINGS LLC - ABS | C | | 4 | 1FE | 203,700 | 98.6520 | 258,962 | 262,500 | 254,474 | 0 | 8,613 | 0 | 0 | 3.518 | 6.262 | MJSD | 795 | 8,186 | 04/15/2010 | 12/01/2037 |
| 67092A-AA-3 | OCP 158 D - CDO | | D | 4 | 1AM | 995,005 | 93.6050 | 1,199,838 | 1,281,810 | 1,084,576 | 0 | 45,483 | 0 | 0 | 7.949 | 11.959 | JAJO | 21,510 | 96,735 | 05/05/2016 | 04/19/2027 |
| 67102Q-AP-3 | OAKC 7R CR - CDO | C | | 4 | 1FE | 624,875 | 99.9060 | 624,413 | 625,000 | 636,199 | 0 | 11,307 | 0 | 0 | 5.345 | 5.298 | FMAN | 3,897 | 29,740 | 12/09/2016 | 11/22/2027 |
| 67107K-BB-1 | OCP 147RR A2R - CDO | 0 | | 4 | 1FE | 4,750,000 | 96.6090 | 4,588,928 | 4,750,000 | 4,750,000 | 0 | 0 | 0 | 0 | 4.119 | 4.477 | JAJO | 38,587 | 24,263 | 08/22/2018 | 07/20/2029 |
| 67108H-AG-7 | OZLMF 4R D1R - CDO | | | 4 | 4AM | 2,989,875 | 92.2870 | 2,745,538 | 2,975,000 | 2,998,598 | 0 | 8,723 | 0 | 0 | 8.769 | 9.345 | JAJO | 51,451 | 190,660 | 04/04/2018 | 10/22/2030 |
| 67109F-AN-5 | OAKC 11R CR - CDO | 0 | | 4 | 1FE | 9,000,000 | 95.9359 | 8,634,231 | 9,000,000 | 9,000,000 | 0 | 0 | 0 | 0 | 4.740 | 5.070 | MON | 63,990 | 0 | 10/31/2018 | 01/20/2032 |
| 67109W-AL-2 | OZLM 12R A2R - CDO | 0 | | 4 | 1FE | 2,250,000 | 97.5540 | 2,194,965 | 2,250,000 | 2,250,000 | 0 | 0 | 0 | 0 | 4.120 | 4.142 | JAJO | 16,224 | 9,948 | 09/05/2018 | 04/30/2027 |
| 67110A-AU-7 | OZLM 13R A2R - CDO | 0 | C | 4 | 1FE | 2,500,000 | 97.7400 | 2,443,500 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 4.170 | 4.192 | JAJO | 18,245 | 11,200 | 09/05/2018 | 07/30/2027 |
| 67111M-AA-4 | OZLM 17 D - CDO | | | 4 | 4AM | 1,800,360 | 90.7600 | 1,633,680 | 1,800,000 | 1,805,225 | 0 | 4,865 | 0 | 0 | 8.459 | 9.113 | JAJO | 30,029 | 111,205 | 04/05/2018 | 07/22/2030 |
| 67112E-AA-1 | OZLM 21 D - CDO | | | 4 | 3AM | 2,346,188 | 89.6890 | 2,174,958 | 2,425,000 | 2,343,296 | 0 | (2,891) | 0 | 0 | 8.009 | 9.231 | JAJO | 38,304 | 0 | 10/31/2018 | 01/20/2031 |
| 67112H-AA-4 | OZLM 18 E - CDO | | | 4 | 3AM | 1,602,645 | 87.0980 | 1,437,117 | 1,650,000 | 1,606,614 | 0 | 3,969 | 0 | 0 | 7.936 | 9.064 | JAJO | 28,372 | 69,647 | 08/22/2018 | 04/15/2031 |
| 67400F-AC-5 | OAKCL 181 A1B - CDO | 0 | | 4 | 1FE | 2,000,000 | 99.9375 | 1,998,750 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.836 | 4.204 | JAJO | 5,754 | 0 | 10/24/2018 | 10/21/2030 |
| 67574Q-AL-1 | OCT22 22RR ERR - CDO | | C | 4 | 3AM | 1,621,125 | 88.6000 | 1,461,900 | 1,650,000 | 1,623,512 | 0 | 2,387 | 0 | 0 | 7.919 | 8.832 | JAJO | 25,770 | 32,520 | 09/14/2018 | 01/22/2030 |
| 67590H-AG-2 | OCT17 17RRR ER2 - CDO | | | 4 | 3AM | 1,046,063 | 86.8050 | 911,453 | 1,050,000 | 1,049,720 | 0 | 3,657 | 0 | 0 | 7.640 | 8.249 | JAJO | 15,152 | 50,833 | 05/15/2018 | 01/27/2031 |
| 67590M-AA-4 | OCT19 19 E - CDO | | C | 4 | 1AM | 370,625 | 92.9470 | 464,735 | 500,000 | 419,180 | 0 | 23,336 | 0 | 0 | 7.286 | 12.132 | JAJO | 7,894 | 34,332 | 01/06/2016 | 04/15/2026 |
| 67590R-BA-2 | OCTLF 1409R B1R - CDO | 0 | | 4 | 1FE | 10,000,000 | 97.5310 | 9,753,100 | 10,000,000 | 10,000,000 | 0 | 0 | 0 | 0 | 4.340 | 4.591 | FMAN | 51,839 | 0 | 11/09/2018 | 11/18/2031 |
| 67591W-AA-1 | OCT37 37 D - CDO | | | 4 | 3AM | 4,250,000 | 87.9260 | 3,736,855 | 4,250,000 | 4,250,000 | 0 | 0 | 0 | 0 | 7.731 | 8.844 | JAJO | 159,729 | 0 | 05/29/2018 | 07/25/2030 |
| 67591X-AA-9 | OCT38 38 D - CDO | | | 4 | 3AM | 4,263,000 | 89.3939 | 3,888,636 | 4,350,000 | 4,273,259 | 0 | 10,259 | 0 | 0 | 8.010 | 9.309 | JAJO | 126,796 | 0 | 07/12/2018 | 07/20/2030 |
| 67592A-AA-8 | OCT39 39 E - CDO | | | 4 | 2AM | 2,091,541 | 89.5031 | 1,969,069 | 2,200,000 | 2,092,333 | 0 | 792 | 0 | 0 | 8.199 | 9.542 | JAJO | 17,035 | 0 | 11/27/2018 | 10/21/2030 |
| 67707C-AL-2 | OAKC 10RR C - CDO | 0 | C | 4 | 1FE | 7,000,000 | 98.5870 | 6,901,090 | 7,000,000 | 7,000,000 | 0 | 0 | 0 | 0 | 0.000 | 5.025 | JAJO | 0 | 0 | 11/20/2018 | 12/12/2030 |
| 67707C-AN-8 | OAKC 10RR D - CDO | 0 | C | 4 | 2AM | 2,000,000 | 96.4940 | 1,929,880 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 5.790 | 5.897 | JAJO | 6,433 | 0 | 11/20/2018 | 12/12/2030 |
| 68268G-AA-6 | OMFIT 161 A - ABS | | | 4 | 1FE | 999,742 | 100.1816 | 1,001,816 | 1,000,000 | 992,881 | 0 | 3,567 | 0 | 0 | 3.660 | 4.635 | MON | 1,322 | 15,250 | 02/03/2016 | 02/20/2029 |
| 68268L-AA-5 | OMFIT 153 A - ABS | C | | 4 | 1FE | 1,499,740 | 99.8448 | 1,497,672 | 1,500,000 | 1,499,891 | 0 | 46 | 0 | 0 | 3.630 | 3.661 | MON | 1,966 | 54,450 | 09/24/2015 | 11/18/2028 |
| 683453-AA-2 | OP-IG FD ALTERNATIVE INVT CO LLC - ABS | 0 | | 4 | 2AM | 74,850,000 | 96.8488 | 72,491,319 | 74,850,000 | 74,850,000 | 0 | 0 | 0 | 0 | 1.500 | 4.331 | DEC | 3,119 | 1,069,518 | 12/07/2017 | 11/08/2067 |
| 70338C-10-9 | PATRONS LEGACY 2004-I A LILACS - ABS | 0 | | 4 | 1AM | 5,239,042 | 99.0000 | 6,138,049 | 6,200,050 | 5,743,285 | 0 | 81,960 | 0 | 0 | 6.673 | 10.316 | MON | 31,030 | 419,042 | 04/11/2012 | 05/04/2054 |
| 72349C-AA-0 | CCIPT 091 A1 - ABS | C | | 4 | 1FE | 448,248 | 100.3700 | 415,371 | 413,840 | 417,731 | 0 | (11,757) | 0 | 0 | 6.250 | 3.066 | MON | 2,155 | 38,280 | 02/15/2014 | 08/15/2020 |
| 72349C-AB-8 | CCIPT 091 A2 - ABS | | | 4 | 1FE | 1,525,522 | 103.0010 | 1,236,012 | 1,200,000 | 1,392,473 | 0 | (30,210) | 0 | 0 | 9.000 | 5.568 | MON | 9,000 | 117,000 | 02/14/2014 | 08/15/2030 |
| 72703P-AB-9 | PLNT 181 A22 - ABS | 0 | | 4 | 2AM | 12,219,375 | 101.2690 | 12,374,439 | 12,219,375 | 12,219,375 | 0 | 0 | 0 | 0 | 4.666 | 4.693 | MJSD | 41,178 | 196,879 | 07/19/2018 | 09/08/2048 |
| 74334A-AC-3 | PROG 18SRF1 C - ABS | | | 4 | 1FE | 200,000 | 98.5005 | 197,001 | 200,000 | 199,862 | 0 | (138) | 0 | 0 | 3.684 | 3.631 | MON | 614 | 5,669 | 02/08/2018 | 03/19/2035 |
| 74979R-AA-0 | RRAM 5 D - CDO | | C | 9 | 3AM | 3,250,000 | 88.4310 | 2,874,008 | 3,250,000 | 3,250,000 | 0 | 0 | 0 | 0 | 8.084 | 8.887 | JAJO | 54,736 | 0 | 09/13/2018 | 10/15/2031 |
| 74988L-AJ-3 | RRAM 3RR BR2 - CDO | 0 | | 4 | 1FE | 4,336,719 | 95.3400 | 4,171,125 | 4,375,000 | 4,337,498 | 0 | 780 | 0 | 0 | 4.236 | 4.387 | JAJO | 40,157 | 0 | 10/19/2018 | 01/15/2030 |
| 75405R-AA-1 | RASPRO CLASS G PASS THROUGH TRUST 2005-1 | | | 4 | 1FE | 10,650 | 99.8364 | 12,082 | 12,102 | 12,000 | 0 | 271 | 0 | 0 | 3.192 | 6.856 | MJSD | 13 | 375 | 03/22/2011 | 03/23/2024 |
| 75405R-AA-1 | RASPRO CLASS G PASS THROUGH TRUST 2005-1 | C | | 4 | 1FE | 2,367 | 99.8364 | 2,685 | 2,689 | 2,669 | 0 | 58 | 0 | 0 | 3.192 | 6.538 | MJSD | 3 | 88 | 03/22/2011 | 03/23/2024 |
| 75887N-AN-9 | REGT6 6R BR - CDO | 0 | | 4 | 1FE | 1,750,000 | 97.2540 | 1,701,945 | 1,750,000 | 1,750,000 | 0 | 0 | 0 | 0 | 3.919 | 4.276 | JAJO | 13,526 | 0 | 10/10/2018 | 07/20/2028 |
| 77342H-AA-5 | ROCKT 181 E - CDO | | | 4 | 3AM | 3,712,500 | 89.1540 | 3,343,275 | 3,750,000 | 3,723,182 | 0 | 10,682 | 0 | 0 | 8.495 | 9.013 | FMAN | 37,163 | 152,008 | 04/19/2018 | 05/20/2031 |
| 77342L-AA-6 | ROCKT 182 E - CDO | | | 4 | 3AM | 4,350,000 | 90.5030 | 3,936,881 | 4,350,000 | 4,350,000 | 0 | 0 | 0 | 0 | 8.334 | 9.263 | JAJO | 110,776 | 0 | 08/06/2018 | 10/20/2031 |
| 78109Q-AJ-7 | RRAM 2 C - CDO | 0 | C | 4 | 3AM | 1,000,750 | 94.5460 | 945,460 | 1,000,000 | 1,000,751 | 0 | 1 | 0 | 0 | 5.436 | 5.553 | JAJO | 11,779 | 0 | 10/29/2018 | 10/15/2029 |
| 78403D-AH-3 | SBATOW 142 2C - ABS | C | | 4 | 1FE | 500,000 | 99.2165 | 496,083 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.869 | 3.900 | MON | 752 | 19,452 | 10/07/2014 | 10/15/2049 |
| 78403D-AM-2 | SBATOW 181 1C - ABS | 0 | | 4 | 1FE | 2,443,250 | 99.3851 | 2,484,626 | 2,500,000 | 2,445,315 | 0 | 2,065 | 0 | 0 | 3.448 | 4.050 | MON | 3,352 | 14,846 | 10/18/2018 | 03/16/2048 |
| 78442G-GG-5 | SLMA 034 A5D - ABS | C | | 4 | 4AM | 432,943 | 98.6136 | 430,404 | 436,455 | 458,741 | 0 | 9,235 | 0 | 0 | 3.538 | 2.141 | MJSD | 643 | 13,110 | 09/28/2012 | 03/15/2033 |
| 78448P-AF-7 | SMB 15A C - ABS | 0 | | 4 | 1FE | 16,111,822 | 101.7507 | 16,280,106 | 16,000,000 | 16,109,013 | 0 | (2,809) | 0 | 0 | 4.500 | 4.443 | MON | 32,000 | 180,000 | 09/27/2018 | 10/15/2048 |
| 78448R-AF-3 | SMB 15C C - ABS | 0 | | 4 | 1FE | 2,028,526 | 103.6337 | 2,072,674 | 2,000,000 | 2,027,817 | 0 | (709) | 0 | 0 | 4.500 | 4.342 | MON | 4,000 | 22,500 | 09/27/2018 | 09/17/2046 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 78469Q-AK-8 | SPART 16T2 A - ABS | | | 4 | 1FE | 419,939 | 99.8139 | 419,218 | 420,000 | 419,982 | 0 | 21 | 0 | 0 | 2.750 | 2.771 | MON | 513 | 11,550 | 11/16/2016 | 11/15/2049 |
| 78711D-AA-5 | SAIL 4 VFN NT ISSUER LLC - ABS | | | 4 | 3AM | 2,937,904 | 93.9307 | 2,759,594 | 2,937,904 | 2,937,904 | 0 | 0 | 0 | 0 | 5.268 | 5.268 | JAJO | 34,823 | 159,047 | 08/21/2013 | 10/31/2025 |
| 78711D-AA-5 | SAIL 4 VFN NT ISSUER LLC - ABS | C | | 4 | 3AM | 164,129 | 93.9307 | 154,167 | 164,129 | 164,129 | 0 | 0 | 0 | 0 | 5.268 | 5.268 | JAJO | 1,945 | 8,885 | 08/21/2013 | 10/31/2025 |
| 80306A-AA-8 | SAPA 181 A - ABS | 0 | C | 4 | 1FE | 6,687,185 | 100.1918 | 6,715,979 | 6,703,125 | 6,687,332 | 0 | 147 | 0 | 0 | 4.250 | 4.355 | MON | 12,661 | 127,807 | 12/03/2018 | 12/15/2040 |
| 82323M-AA-7 | SAIL 2018-1 CN - ABS | | | 4 | 2PL | 231,280 | 102.9747 | 238,160 | 231,280 | 231,280 | 0 | 0 | 0 | 0 | 1.500 | 1.766 | MON | 135 | 3,074 | 02/06/2018 | 09/15/2065 |
| 82652W-AA-6 | SRFC 162 A - ABS | | | 4 | 1FE | 255,610 | 97.2655 | 248,672 | 255,663 | 255,553 | 0 | (14) | 0 | 0 | 2.330 | 2.353 | MON | 182 | 2,582 | 07/11/2016 | 07/20/2033 |
| 82652W-AB-4 | SRFC 162 B - ABS | | | 4 | 2AM | 191,736 | 97.5409 | 187,032 | 191,747 | 191,724 | 0 | (3) | 0 | 0 | 2.780 | 2.799 | MON | 163 | 2,311 | 07/11/2016 | 07/20/2033 |
| 82652X-AA-4 | SRFC 161 A - ABS | | | 4 | 1FE | 882,344 | 99.4797 | 877,913 | 882,505 | 882,463 | 0 | 16 | 0 | 0 | 3.080 | 3.084 | MON | 831 | 11,805 | 03/15/2016 | 03/21/2033 |
| 83405A-AA-2 | SCLP 171 A - ABS | C | | 4 | 1FE | 36,957 | 99.9483 | 36,941 | 36,960 | 36,958 | 0 | 1 | 0 | 0 | 3.280 | 3.307 | MON | 20 | 1,269 | 01/20/2017 | 01/26/2026 |
| 83405P-AA-9 | SCLP 172 A - ABS | | | 4 | 1FE | 0 | 99.7439 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3.280 | 3.403 | MON | 0 | 0 | 02/22/2017 | 02/25/2026 |
| 83546D-AB-4 | SONIC 131R A2 - ABS | | | 4 | 2AM | 1,189,396 | 99.5520 | 1,184,068 | 1,189,396 | 1,189,396 | 0 | 0 | 0 | 0 | 3.750 | 3.779 | MON | 1,363 | 44,792 | 07/17/2013 | 07/20/2043 |
| 83546D-AB-4 | SONIC 131R A2 - ABS | C | | 4 | 2AM | 237,879 | 99.5520 | 236,814 | 237,879 | 237,879 | 0 | 0 | 0 | 0 | 3.750 | 3.779 | MON | 273 | 8,958 | 07/17/2013 | 07/20/2043 |
| 83546D-AB-4 | SONIC 131R A2 - ABS | 0 | | 4 | 2AM | 234,822 | 99.5520 | 236,814 | 237,879 | 234,913 | 0 | 91 | 0 | 0 | 3.750 | 4.585 | MON | 273 | 743 | 12/06/2018 | 07/20/2043 |
| 83546D-AD-0 | SONIC 161 A2 - ABS | | | 4 | 2AM | 281,290 | 101.4610 | 285,400 | 281,290 | 281,290 | 0 | 0 | 0 | 0 | 4.472 | 4.514 | MON | 384 | 13,277 | 04/12/2016 | 05/21/2046 |
| 83546D-AF-5 | SONIC 181 A2 - ABS | 0 | | 4 | 2AM | 1,398,334 | 98.7660 | 1,381,572 | 1,398,833 | 1,398,391 | 0 | 58 | 0 | 0 | 4.026 | 4.066 | MON | 1,721 | 49,907 | 02/14/2018 | 02/20/2048 |
| 83610K-AE-3 | SNDPT 16 C - CDO | C | C | 4 | 1FE | 1,000,000 | 98.0260 | 980,260 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.990 | 5.481 | JAJO | 9,425 | 58,523 | 05/19/2017 | 07/25/2030 |
| 83715R-AG-7 | SCSLC 1408 B - ABS | 0 | | 4 | 1FE | 20,325,000 | 101.5297 | 20,305,930 | 20,000,000 | 20,319,732 | 0 | (5,268) | 0 | 0 | 3.849 | 3.699 | MON | 62,016 | 132,231 | 10/18/2018 | 08/01/2035 |
| 84858D-AA-6 | SPIRIT AIRLINES CLASS A PASS THROUGH CER | | | 1 | 1FE | 0 | 98.1800 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4.100 | 4.099 | AO | 0 | 0 | 07/28/2015 | 10/01/2029 |
| 84858E-AA-4 | SPIRIT AIRLINES CLASS B PASS THROUGH CER | | | 1 | 2FE | 0 | 98.2200 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4.450 | 7.101 | AO | 0 | 0 | 02/24/2016 | 10/01/2025 |
| 848601-AD-2 | SPMF 141 A2 - ABS | | | 4 | 1FE | 1,978,078 | 101.7789 | 1,839,190 | 1,807,044 | 1,862,832 | 0 | (27,944) | 0 | 0 | 5.370 | 3.458 | MON | 8,087 | 97,672 | 02/25/2015 | 07/20/2040 |
| 84860X-AB-6 | SPMF 132 A - ABS | | | 4 | 1FE | 1,924,144 | 104.8585 | 2,017,667 | 1,924,179 | 1,920,821 | 0 | (469) | 0 | 0 | 5.269 | 5.301 | MON | 8,448 | 112,735 | 12/13/2013 | 12/21/2043 |
| 84861C-AB-1 | SPMF 144 A2 - ABS | C | | 4 | 1FE | 236,243 | 100.8095 | 238,738 | 236,820 | 236,159 | 0 | (15) | 0 | 0 | 4.629 | 4.677 | MON | 914 | 11,068 | 11/21/2014 | 01/20/2045 |
| 85816L-AE-8 | STCR 182 C - CDO | 0 | C | 4 | 1FE | 3,000,200 | 96.4850 | 2,894,550 | 3,000,000 | 3,000,751 | 0 | 551 | 0 | 0 | 4.573 | 4.756 | FMAN | 48,019 | 0 | 10/24/2018 | 08/18/2031 |
| 85816L-AG-3 | STCR 182 D - CDO | 0 | C | 4 | 2AM | 3,482,500 | 94.8000 | 3,318,000 | 3,500,000 | 3,483,744 | 0 | 1,244 | 0 | 0 | 5.673 | 5.919 | FMAN | 69,497 | 0 | 10/05/2018 | 08/18/2031 |
| 85816M-AA-4 | STCR 182 E - CDO | | C | 4 | 3AM | 3,789,000 | 90.9480 | 3,456,024 | 3,800,000 | 3,786,142 | 0 | (2,858) | 0 | 0 | 8.473 | 9.616 | FMAN | 112,694 | 0 | 09/21/2018 | 08/18/2031 |
| 85816V-AC-0 | STCR 171 C - CDO | C | | 4 | 1FE | 991,250 | 93.5260 | 935,260 | 1,000,000 | 996,172 | 0 | 4,922 | 0 | 0 | 4.336 | 4.926 | JAJO | 9,275 | 33,534 | 04/23/2018 | 10/15/2030 |
| 86212V-AA-2 | STR 161 A1 - ABS | | | 4 | 1FE | 1,440,639 | 96.6000 | 1,392,395 | 1,441,403 | 1,440,775 | 0 | 63 | 0 | 0 | 3.960 | 4.000 | MON | 1,744 | 57,170 | 10/12/2016 | 10/22/2046 |
| 86212V-AD-6 | STR 181 A1 - ABS | | | 4 | 1FE | 1,245,373 | 101.8570 | 1,268,828 | 1,245,696 | 1,245,297 | 0 | (76) | 0 | 0 | 3.960 | 3.941 | MON | 1,644 | 7,961 | 10/12/2018 | 10/20/2048 |
| 86212V-AE-4 | STR 181 A2 - ABS | 0 | | 4 | 1FE | 13,697,497 | 103.4730 | 14,178,544 | 13,702,651 | 13,697,569 | 0 | 72 | 0 | 0 | 4.290 | 4.334 | MON | 17,962 | 94,872 | 10/12/2018 | 10/20/2048 |
| 86212V-AF-1 | STR 181 A3 - ABS | 0 | | 4 | 1FE | 3,026,179 | 103.2190 | 3,124,929 | 3,027,475 | 3,026,216 | 0 | 37 | 0 | 0 | 4.400 | 4.408 | MON | 4,070 | 21,470 | 10/12/2018 | 10/20/2048 |
| 86212V-AG-9 | STR 181 A4 - ABS | 0 | | 4 | 1FE | 3,117,197 | 102.5890 | 3,198,109 | 3,117,400 | 3,117,200 | 0 | 3 | 0 | 0 | 4.740 | 4.741 | MON | 4,515 | 23,816 | 10/12/2018 | 10/20/2048 |
| 86213A-AB-5 | STR 133 A2 - ABS | | | 4 | 1FE | 1,374,339 | 104.8480 | 1,441,783 | 1,375,118 | 1,374,671 | 0 | 74 | 0 | 0 | 5.210 | 5.275 | MON | 2,189 | 71,760 | 11/21/2013 | 11/20/2043 |
| 86213A-AB-5 | STR 133 A2 - ABS | C | | 4 | 1FE | 119,109 | 104.8480 | 124,955 | 119,177 | 119,138 | 0 | 6 | 0 | 0 | 5.210 | 5.275 | MON | 190 | 6,219 | 11/21/2013 | 11/20/2043 |
| 86213B-AA-5 | STR 141 A1 - ABS | | | 4 | 1FE | 488,517 | 100.4416 | 490,699 | 488,542 | 488,533 | 0 | 4 | 0 | 0 | 4.210 | 4.248 | MON | 628 | 20,571 | 04/29/2014 | 04/20/2044 |
| 86213C-AA-3 | STR 151 A1 - ABS | | | 4 | 1FE | 297,123 | 98.8984 | 291,256 | 294,500 | 296,132 | 0 | (453) | 0 | 0 | 3.750 | 3.597 | MON | 337 | 11,048 | 09/28/2016 | 04/20/2045 |
| 86213C-AB-1 | STR 151 A2 - ABS | | | 4 | 1FE | 392,463 | 101.0129 | 396,644 | 392,667 | 392,528 | 0 | 19 | 0 | 0 | 4.170 | 4.213 | MON | 500 | 16,381 | 04/14/2015 | 04/20/2045 |
| 86745J-AA-5 | SNVA 181 A - ABS | C | | 4 | 1FE | 801,829 | 101.8890 | 817,150 | 802,000 | 801,787 | 0 | (42) | 0 | 0 | 4.870 | 4.873 | JJ | 5,750 | 0 | 10/26/2018 | 07/22/2048 |
| 86745J-AA-5 | SNVA 181 A - ABS | 0 | | 4 | 1FE | 10,695,719 | 101.8890 | 10,900,085 | 10,698,000 | 10,695,165 | 0 | (554) | 0 | 0 | 4.870 | 4.873 | JJ | 76,702 | 0 | 10/26/2018 | 07/22/2048 |
| 869504-AC-4 | SPSS 111 B - ABS | | | 4 | 3AM | 1,542,698 | 110.0550 | 1,697,847 | 1,542,726 | 1,542,751 | 0 | (1) | 0 | 0 | 7.680 | 7.804 | MON | 5,266 | 118,797 | 10/24/2011 | 11/15/2058 |
| 869504-AC-4 | SPSS 111 B - ABS | C | | 4 | 3AM | 209,606 | 110.0550 | 230,686 | 209,610 | 209,612 | 0 | 0 | 0 | 0 | 7.680 | 7.804 | MON | 715 | 16,193 | 10/24/2011 | 11/15/2058 |
| 869507-AA-1 | SUTTONPARK STRUCTURED SETTLEMENTS 2016-1 | C | | 4 | 1FE | 404,298 | 97.2254 | 393,278 | 404,501 | 405,072 | 0 | (19) | 0 | 0 | 4.190 | 4.229 | N/A | 753 | 16,958 | 02/09/2017 | 12/15/2070 |
| 869509-AA-7 | SPSS-121-A - ABS | 0 | | 4 | 1FE | 753,703 | 99.2088 | 774,358 | 780,534 | 754,149 | 0 | 446 | 0 | 0 | 5.140 | 5.692 | MON | 1,560 | 33,630 | 03/07/2018 | 11/15/2052 |
| 87229W-AJ-0 | TSYMP 161R CR - CDO | 0 | | 4 | 1FE | 8,250,000 | 97.5370 | 8,046,803 | 8,250,000 | 8,250,000 | 0 | 0 | 0 | 0 | 0.000 | 5.024 | N/A | 0 | 0 | 11/05/2018 | 10/15/2029 |
| 87231B-AE-3 | TFLAT 171 B - CDO | 0 | C | 4 | 1FE | 2,695,950 | 96.7210 | 2,611,467 | 2,700,000 | 2,696,444 | 0 | 494 | 0 | 0 | 4.200 | 4.245 | FMAN | 13,545 | 27,296 | 10/19/2018 | 11/18/2030 |
| 87244A-BA-7 | WINDR 121R AR - CDO | 0 | C | 4 | 1FE | 9,004,500 | 99.9710 | 8,997,390 | 9,000,000 | 9,004,403 | 0 | (97) | 0 | 0 | 3.886 | 3.863 | JAJO | 75,783 | 0 | 12/13/2018 | 01/15/2026 |
| 87249L-AG-6 | WINDR 174 C - CDO | 0 | C | 4 | 1FE | 1,980,000 | 93.4620 | 1,869,240 | 2,000,000 | 1,980,704 | 0 | 704 | 0 | 0 | 4.394 | 4.563 | FMAN | 10,254 | 20,814 | 10/30/2018 | 11/20/2030 |
| 87342R-AC-8 | BELL 161 A23 - ABS | | | 4 | 2AM | 1,576,000 | 102.7890 | 1,619,955 | 1,576,000 | 1,576,000 | 0 | 0 | 0 | 0 | 4.970 | 5.001 | FMAN | 7,833 | 78,377 | 05/04/2016 | 05/25/2046 |
| 87342R-AD-6 | BELL 181 A21 - ABS | | | 4 | 2AM | 1,500,000 | 101.2340 | 1,518,510 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 4.318 | 4.318 | FMAN | 5,937 | 0 | 11/14/2018 | 11/25/2048 |
| 87342R-AD-6 | BELL 181 A21 - ABS | 0 | | 4 | 2AM | 11,743,848 | 101.2340 | 11,894,995 | 11,750,000 | 11,743,903 | 0 | 55 | 0 | 0 | 4.318 | 4.353 | FMAN | 46,508 | 0 | 12/12/2018 | 11/25/2048 |
| 87342R-AE-4 | BELL 181 A22 - ABS | 0 | | 4 | 2AM | 12,930,000 | 101.5810 | 13,134,423 | 12,930,000 | 12,930,000 | 0 | 0 | 0 | 0 | 4.940 | 5.021 | FMAN | 58,551 | 0 | 11/14/2018 | 11/25/2048 |
| 87407P-AE-0 | TAL 132 A - ABS | C | C | 4 | 1FE | 493,587 | 99.5862 | 489,632 | 491,667 | 492,702 | 0 | (195) | 0 | 0 | 3.550 | 3.485 | MON | 533 | 17,726 | 03/21/2014 | 11/22/2038 |
| 87806L-AG-1 | TCENT 171 B - CDO | C | C | 4 | 1FE | 1,000,000 | 99.7530 | 997,530 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.840 | 5.323 | JAJO | 9,142 | 43,616 | 06/19/2017 | 07/25/2030 |
| 88315F-AE-1 | TMCL 172 A - ABS | | C | 4 | 1FE | 2,199,183 | 99.2256 | 2,182,542 | 2,199,575 | 2,199,249 | 0 | 46 | 0 | 0 | 3.520 | 3.550 | MON | 2,366 | 77,997 | 06/22/2017 | 06/20/2042 |
| 88315F-AE-1 | TMCL 172 A - ABS | C | C | 4 | 1FE | 219,918 | 99.2256 | 218,254 | 219,958 | 219,925 | 0 | 5 | 0 | 0 | 3.520 | 3.550 | MON | 237 | 7,800 | 06/22/2017 | 06/20/2042 |
| 88315F-AE-1 | TMCL 172 A - ABS | 0 | C | 4 | 1FE | 286,096 | 99.2256 | 291,588 | 293,863 | 286,253 | 0 | 157 | 0 | 0 | 3.520 | 4.276 | MON | 316 | 1,737 | 10/30/2018 | 06/20/2042 |
| 88315L-AA-6 | TMCL 181 A - ABS | C | C | 4 | 1FE | 718,901 | 100.8746 | 733,863 | 727,500 | 719,263 | 0 | 363 | 0 | 0 | 4.110 | 4.434 | MON | 914 | 11,198 | 08/01/2018 | 07/20/2043 |
| 88315L-AA-6 | TMCL 181 A - ABS | 0 | C | 4 | 1FE | 11,430,768 | 100.8746 | 11,741,805 | 11,640,000 | 11,433,381 | 0 | 2,613 | 0 | 0 | 4.110 | 4.586 | MON | 14,618 | 80,226 | 11/08/2018 | 07/20/2043 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 88432U-AE-6 | WINDR 183 B - CDO | 0 | | 4 | 1FE | 9,500,000 | 94.2711 | 8,955,751 | 9,500,000 | 9,500,000 | 0 | 0 | 0 | 0 | 4.466 | 4.558 | JAJO | 29,462 | 0 | 10/26/2018 | 01/20/2031 |
| 88432U-AG-1 | WINDR 183 C - CDO | 0 | | 4 | 1FE | 4,250,000 | 96.1460 | 4,086,205 | 4,250,000 | 4,250,000 | 0 | 0 | 0 | 0 | 2.150 | 5.015 | JAJO | 6,345 | 0 | 10/26/2018 | 01/20/2031 |
| 88432V-AE-4 | WINDR 181 B - CDO | | | 4 | 1FE | 1,000,000 | 97.0980 | 970,980 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.991 | 4.048 | JAJO | 16,187 | 0 | 06/22/2018 | 07/15/2030 |
| 88433B-AS-6 | WINDR 162R BR - CDO | 0 | C | 4 | 1FE | 8,200,000 | 98.9580 | 8,114,556 | 8,200,000 | 8,200,000 | 0 | 0 | 0 | 0 | 4.401 | 4.478 | N/A | 33,082 | 0 | 11/16/2018 | 11/03/2031 |
| 88433B-AU-1 | WINDR 162R C1R - CDO | 0 | C | 4 | 1FE | 5,000,000 | 97.4535 | 4,872,675 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 0.000 | 5.031 | N/A | 0 | 0 | 11/16/2018 | 11/03/2031 |
| 88433L-AA-3 | WINDR 182 E - CDO | | C | 4 | 3AM | 1,100,000 | 90.1640 | 991,804 | 1,100,000 | 1,100,000 | 0 | 0 | 0 | 0 | 8.082 | 8.977 | JAJO | 25,434 | 0 | 08/17/2018 | 07/15/2030 |
| 88433R-AG-7 | WINDR 172 C1 - CDO | C | C | 4 | 1FE | 400,000 | 97.8300 | 391,320 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 4.919 | 5.442 | JAJO | 3,881 | 23,268 | 05/12/2017 | 07/22/2030 |
| 88576V-AA-8 | HENDR 083 A1 - ABS | | | 4 | 1FE | 407,390 | 118.7937 | 534,018 | 449,534 | 447,241 | 0 | 28 | 0 | 0 | 8.000 | 8.248 | MON | 1,598 | 36,328 | 12/05/2008 | 06/15/2045 |
| 88576V-AA-8 | HENDR 083 A1 - ABS | 0 | | 4 | 1FE | 1,763,712 | 118.7937 | 1,788,959 | 1,505,937 | 1,767,013 | 0 | 3,302 | 0 | 0 | 8.000 | 4.819 | MON | 5,354 | 10,218 | 12/06/2018 | 06/15/2045 |
| 88576X-AA-4 | HENDR 101 A - ABS | | | 4 | 1FE | 492,492 | 107.2164 | 528,172 | 492,622 | 497,117 | 0 | (180) | 0 | 0 | 5.560 | 5.352 | MON | 1,217 | 11,532 | 04/15/2010 | 07/15/2059 |
| 88576X-AB-2 | HENDR 101 B - ABS | C | | 4 | 1FE | 575,106 | 116.1938 | 668,558 | 575,381 | 575,372 | 0 | 1 | 0 | 0 | 9.310 | 9.493 | MON | 2,381 | 54,118 | 04/15/2010 | 07/15/2061 |
| 886065-AA-9 | TBOLT 18A A - ABS | | C | 4 | 1FE | 982,122 | 100.8897 | 990,881 | 982,143 | 982,143 | 0 | 21 | 0 | 0 | 4.147 | 4.147 | MON | 1,810 | 15,252 | 07/19/2018 | 09/15/2038 |
| 89255#-AA-9 | VUMC 2018-1 LOAN - ABS | 0 | | 4 | 1PL | 30,000,000 | 96.4437 | 28,933,110 | 30,000,000 | 30,000,000 | 0 | 0 | 0 | 0 | 4.920 | 4.971 | MON | 123,000 | 606,800 | 06/07/2018 | 07/01/2048 |
| 89473L-AN-4 | TRMPK 1RR C3R - CDO | 0 | C | 4 | 1FE | 2,000,000 | 98.6986 | 1,973,972 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.573 | 4.924 | JAJO | 10,671 | 0 | 10/29/2018 | 10/20/2028 |
| 89655X-AA-6 | TRL 061 A - ABS | 0 | | 4 | 2FE | 3,738,810 | 103.3753 | 3,885,628 | 3,758,758 | 3,744,090 | 0 | 3,195 | 0 | 0 | 5.900 | 6.164 | MON | 10,472 | 224,977 | 04/01/2017 | 05/14/2036 |
| 89655Y-AA-4 | TRL 091 A - ABS | 0 | | 4 | 1FE | 1,471,357 | 110.7455 | 1,484,703 | 1,340,644 | 1,467,332 | 0 | (4,025) | 0 | 0 | 6.657 | 4.840 | MON | 3,719 | 29,866 | 08/24/2018 | 11/16/2039 |
| 89656C-AA-1 | TRL 101 NTS - ABS | 0 | | 4 | 1FE | 2,886,327 | 106.3729 | 2,961,304 | 2,783,889 | 2,884,641 | 0 | (1,686) | 0 | 0 | 5.194 | 4.599 | MON | 6,025 | 24,148 | 10/29/2018 | 10/16/2040 |
| 89657A-AA-4 | TRL 181 A1 - ABS | C | | 4 | 1FE | 474,729 | 101.5622 | 482,323 | 474,904 | 474,756 | 0 | 27 | 0 | 0 | 3.820 | 3.889 | MON | 706 | 8,996 | 06/13/2018 | 06/17/2048 |
| 89657A-AB-2 | TRL 181 A2 - ABS | C | | 4 | 1FE | 504,121 | 102.3730 | 511,865 | 500,000 | 503,971 | 0 | (150) | 0 | 0 | 4.620 | 4.579 | MON | 898 | 11,358 | 06/18/2018 | 06/17/2048 |
| 89679H-AA-3 | TCF 171 A - ABS | C | | 4 | 1FE | 324,046 | 98.6527 | 319,738 | 324,105 | 324,057 | 0 | 8 | 0 | 0 | 3.520 | 3.574 | MON | 349 | 11,514 | 06/07/2017 | 06/20/2042 |
| 89679H-AJ-4 | TCF 181 A - ABS | 0 | | 4 | 1FE | 6,558,799 | 100.4645 | 6,690,937 | 6,660,000 | 6,561,286 | 0 | 2,486 | 0 | 0 | 3.950 | 4.309 | MON | 8,038 | 44,238 | 11/14/2018 | 03/20/2043 |
| 89690E-AC-1 | TRMF 111 A2 - ABS | 0 | | 4 | 1FE | 5,203,888 | 105.4428 | 5,264,203 | 4,992,472 | 5,185,174 | 0 | (18,714) | 0 | 0 | 6.024 | 4.455 | MON | 13,367 | 75,212 | 09/27/2018 | 07/15/2041 |
| 89690E-AG-2 | TRMF 171 A2 - ABS | C | | 4 | 1FE | 249,988 | 100.8488 | 252,122 | 250,000 | 249,991 | 0 | 27 | 0 | 0 | 3.736 | 3.766 | MON | 415 | 9,340 | 07/21/2017 | 08/15/2047 |
| 89854D-A*-2 | TSGE 2017-1 NOTE - ABS | | | 4 | 2AM | 150,000 | 101.4493 | 152,174 | 150,000 | 150,000 | 0 | 0 | 0 | 0 | 6.250 | 6.332 | MON | 156 | 9,375 | 08/15/2017 | 09/22/2031 |
| 89854D-A*-2 | TSGE 2017-1 NOTE - ABS | 0 | | 4 | 2AM | 13,150,000 | 101.4493 | 13,340,583 | 13,150,000 | 13,150,000 | 0 | 0 | 0 | 0 | 6.250 | 6.332 | MON | 13,698 | 821,875 | 07/05/2017 | 09/22/2031 |
| 89989F-AA-2 | TURBN 131 A - ABS | C | C | 4 | 1FE | 177,616 | 96.6230 | 173,485 | 179,548 | 178,211 | 0 | (1) | 0 | 0 | 5.125 | 5.362 | MON | 409 | 9,445 | 11/27/2013 | 12/13/2048 |
| 90215L-AA-3 | LTCGS 18A N - ABS | | | 4 | 1FE | 181,801 | 100.1165 | 182,046 | 181,834 | 181,806 | 0 | 4 | 0 | 0 | 4.590 | 4.644 | MON | 371 | 3,603 | 06/25/2018 | 06/15/2048 |
| 90215L-AA-3 | LTCGS 18A N - ABS | 0 | | 4 | 1FE | 681,178 | 100.1165 | 682,672 | 681,878 | 681,193 | 0 | 15 | 0 | 0 | 4.590 | 4.698 | MON | 1,391 | 8,439 | 12/04/2018 | 06/15/2048 |
| 90345W-AE-4 | US AIRWAYS GROUP INC - ABS | 0 | | 1 | 2FE | 1,565,796 | 104.4876 | 1,511,374 | 1,446,462 | 1,523,815 | 0 | (26,597) | 0 | 0 | 6.750 | 4.231 | JD | 7,594 | 100,962 | 04/01/2017 | 12/03/2022 |
| 90783S-AA-0 | UNION PACIFIC RAILROAD COMPANY 2003-1 PA | 0 | | 4 | 1FE | 173,120 | 103.2070 | 168,559 | 163,321 | 172,115 | 0 | (608) | 0 | 0 | 4.698 | 1.785 | JJ | 3,815 | 8,572 | 04/01/2017 | 01/02/2024 |
| 909319-AA-3 | UNITED AIRLINES INC - ABS | C | | 1 | 1FE | 40,124 | 102.0992 | 40,967 | 40,124 | 40,124 | 0 | 0 | 0 | 0 | 4.300 | 4.298 | FA | 652 | 1,778 | 08/01/2013 | 02/15/2027 |
| 90931M-AA-4 | UNITED AIRLINES INC - ABS | C | | 1 | 1FE | 473,618 | 96.4600 | 456,852 | 473,618 | 473,618 | 0 | 0 | 0 | 0 | 3.450 | 3.450 | JJ | 7,898 | 16,789 | 06/06/2016 | 01/07/2030 |
| 90932L-AB-3 | UNITED AIRLINES INC - ABS | C | | 1 | 1FE | 100,000 | 97.7300 | 97,730 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 3.700 | 3.705 | JD | 308 | 3,700 | 11/02/2015 | 06/01/2024 |
| 90932P-AA-6 | UNITED AIRLINES INC - ABS | C | | 1 | 1FE | 805,555 | 99.6420 | 802,672 | 805,555 | 805,555 | 0 | 0 | 0 | 0 | 4.000 | 3.999 | AO | 7,160 | 33,299 | 03/24/2014 | 10/11/2027 |
| 91823A-AC-5 | VBTOW 161 D - ABS | | | 4 | 2AM | 250,000 | 99.9119 | 249,780 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 4.459 | 4.501 | MON | 495 | 11,148 | 06/08/2016 | 06/15/2046 |
| 91823A-AH-4 | VBTOW 181 D - ABS | 0 | | 4 | 2AM | 150,000 | 99.5722 | 149,358 | 150,000 | 150,000 | 0 | 0 | 0 | 0 | 4.122 | 4.158 | MON | 275 | 5,015 | 02/12/2018 | 02/18/2048 |
| 91823A-AJ-0 | VBTOW 181 F - ABS | 0 | | 4 | 3AM | 1,738,086 | 96.3999 | 1,686,999 | 1,750,000 | 1,738,214 | 0 | 128 | 0 | 0 | 5.250 | 5.491 | MON | 4,083 | 64,969 | 12/06/2018 | 02/18/2048 |
| 92211M-AC-7 | VDC 181 A2 - ABS | 0 | | 4 | 1FE | 7,933,333 | 100.2001 | 7,949,207 | 7,933,333 | 7,933,333 | 0 | 0 | 0 | 0 | 4.072 | 4.107 | MON | 14,358 | 268,532 | 02/09/2018 | 02/16/2043 |
| 92329X-AS-7 | VENTR 16RR BRR - CDO | 0 | | 4 | 1FE | 240,025 | 96.5550 | 241,388 | 250,000 | 240,110 | 0 | 85 | 0 | 0 | 3.686 | 4.767 | JAJO | 1,997 | 0 | 12/11/2018 | 01/18/2028 |
| 92557R-AA-2 | VIBR 8 D - CDO | | C | 4 | 3AM | 2,521,899 | 88.6860 | 2,280,827 | 2,571,800 | 2,526,019 | 0 | 4,120 | 0 | 0 | 8.219 | 9.189 | JAJO | 41,688 | 54,377 | 08/21/2018 | 01/20/2031 |
| 92558G-AA-5 | VIBR 6 E - CDO | | | 4 | 3AM | 2,677,590 | 90.1510 | 2,434,077 | 2,700,000 | 2,682,082 | 0 | 4,492 | 0 | 0 | 8.542 | 8.814 | MJSD | 7,688 | 110,913 | 08/29/2018 | 06/20/2029 |
| 92912V-AS-4 | VOYA 142R BR - CDO | C | | 4 | 1FE | 500,000 | 99.3270 | 496,635 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 4.899 | 5.445 | JAJO | 5,171 | 22,272 | 03/31/2017 | 04/17/2030 |
| 92913U-AS-5 | VOYA CLO 2015-3 LTD - CDO | 0 | | 4,5 | 1FE | 10,000,000 | 97.9340 | 9,793,400 | 10,000,000 | 10,000,000 | 0 | 0 | 0 | 0 | 0.000 | 4.599 | N/A | 0 | 0 | 11/02/2018 | 10/20/2031 |
| 92916M-AC-5 | VOYA 171 B - CDO | C | C | 4 | 1FE | 750,000 | 98.9160 | 741,870 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 4.749 | 5.288 | JAJO | 7,519 | 32,268 | 03/10/2017 | 04/17/2030 |
| 94353W-AA-3 | WAAV 171 A - ABS | C | | 4 | 1FE | 641,688 | 100.1195 | 642,457 | 641,690 | 645,240 | 0 | 3,553 | 0 | 0 | 3.844 | 3.761 | MON | 1,096 | 24,833 | 11/08/2017 | 11/15/2042 |
| 94949L-AN-0 | WELF 162R A2R - CDO | 0 | C | 4 | 1FE | 5,000,000 | 97.1570 | 4,857,850 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 4.049 | 4.408 | JAJO | 30,368 | 0 | 10/26/2018 | 10/20/2028 |
| 94950G-AE-7 | WELF 171 B - CDO | C | C | 4 | 1FE | 900,000 | 96.6180 | 869,562 | 900,000 | 900,000 | 0 | 0 | 0 | 0 | 4.969 | 5.503 | JAJO | 8,820 | 40,861 | 03/29/2017 | 04/20/2029 |
| 94951D-AG-8 | WELF 183 C - CDO | 0 | | 4 | 2AM | 2,200,000 | 96.8127 | 2,129,880 | 2,200,000 | 2,200,000 | 0 | 0 | 0 | 0 | 0.000 | 6.011 | JAJO | 0 | 0 | 11/16/2018 | 01/20/2032 |
| 94951D-AJ-2 | WELF 183 A2 - CDO | 0 | | 4 | 1FE | 12,500,000 | 99.0276 | 12,378,450 | 12,500,000 | 12,500,000 | 0 | 0 | 0 | 0 | 0.000 | 4.691 | JAJO | 0 | 0 | 11/16/2018 | 01/20/2032 |
| 95058X-AC-2 | WEN 151 A23 - ABS | | | 2 | 2AM | 1,741,500 | 100.1370 | 1,743,886 | 1,741,500 | 1,741,500 | 0 | 0 | 0 | 0 | 4.497 | 4.522 | MJSD | 3,481 | 78,517 | 05/19/2015 | 06/15/2045 |
| 95058X-AE-8 | WEN 181 A22 - ABS | | | 4 | 2AM | 1,732,500 | 94.2250 | 1,632,448 | 1,732,500 | 1,732,500 | 0 | 0 | 0 | 0 | 3.884 | 3.903 | MJSD | 2,617 | 37,692 | 12/06/2017 | 03/16/2048 |
| 95058X-AE-8 | WEN 181 A22 - ABS | 0 | | 4 | 1AM | 471,700 | 94.2250 | 466,414 | 495,000 | 472,084 | 0 | 383 | 0 | 0 | 3.884 | 4.555 | MJSD | 748 | 4,819 | 10/15/2018 | 03/16/2048 |
| 96033L-AA-0 | WESTR 152 A - ABS | 0 | | 4 | 1FE | 472,544 | 99.7696 | 469,709 | 470,794 | 479,401 | 0 | 7,225 | 0 | 0 | 3.200 | 0.034 | MON | 1,172 | 15,871 | 04/01/2017 | 07/20/2028 |
| 96525X-AA-9 | WITEH 10 E - CDO | | | 4 | 1AM | 731,250 | 89.5710 | 895,710 | 1,000,000 | 807,349 | 0 | 33,215 | 0 | 0 | 7.636 | 12.670 | JAJO | 16,120 | 73,440 | 05/05/2016 | 04/19/2027 |
| 970631-AA-5 | WESTF 12A A1 - ABS | | | 4 | 1FE | 1,707,621 | 99.1548 | 1,693,188 | 1,707,621 | 1,707,621 | 0 | 0 | 0 | 0 | 5.500 | 5.563 | MON | 4,174 | 94,533 | 09/06/2012 | 09/15/2037 |
| 970631-AA-5 | WESTF 12A A1 - ABS | 0 | | 4 | 1FE | 2,469,189 | 99.1548 | 2,479,311 | 2,500,445 | 2,473,244 | 0 | 4,054 | 0 | 0 | 5.500 | 5.963 | MON | 6,112 | 97,979 | 04/10/2018 | 09/15/2037 |
| 974153-AA-6 | WING 18A A2 - RMBS | 0 | | 4 | 2AM | 8,980,000 | 102.2650 | 9,183,397 | 8,980,000 | 8,980,000 | 0 | 0 | 0 | 0 | 4.970 | 5.000 | MJSD | 58,268 | 0 | 11/06/2018 | 12/05/2048 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| BCC28G-EV-9 | ATLSS 2014-1 A - ABS | | | 4 | 1FE | 2,549,750 | 95.0720 | 2,424,099 | 2,549,750 | 2,549,750 | 0 | 0 | 0 | 0 | 4.875 | 4.925 | MON | 5,524 | 125,132 | 12/18/2014 | 12/15/2039 |
| BGH3WY-N2-1 | SENTRY 2015-1 NOTE - ABS | | | 4 | 2AM | 633,140 | 99.5303 | 630,166 | 633,140 | 633,140 | 0 | 0 | 0 | 0 | 6.750 | 6.845 | MON | 712 | 43,891 | 06/29/2015 | 11/25/2022 |
| BGH3WY-Z2-8 | SENTRY 2015-2 NOTE - ABS | | | 4 | 2AM | 1,201,011 | 98.9984 | 1,188,982 | 1,201,011 | 1,201,011 | 0 | 0 | 0 | 0 | 6.900 | 7.000 | MON | 1,381 | 84,694 | 06/29/2015 | 09/25/2023 |
| BGH4VU-Z5-8 | EFLAND 2016-1 NOTE - ABS | | | 4 | 2AM | 2,207,393 | 99.2643 | 2,191,153 | 2,207,393 | 2,207,393 | 0 | 0 | 0 | 0 | 6.720 | 6.822 | MON | 5,769 | 150,300 | 12/09/2016 | 05/15/2030 |
| G0620B-AC-2 | ATLSS 2014-1 B - ABS | | | 4 | 2AM | 317,336 | 92.5790 | 293,787 | 317,336 | 317,336 | 0 | 0 | 0 | 0 | 6.875 | 6.974 | MON | 970 | 21,817 | 12/18/2014 | 12/15/2039 |
| G0685#-AA-9 | AVOLON 2017-1 LOANS - ABS | | D | 4 | 1FE | 2,538,268 | 100.5743 | 2,552,845 | 2,538,268 | 2,538,268 | 0 | 0 | 0 | 0 | 4.125 | 4.161 | MON | 3,199 | 105,429 | 03/28/2018 | 12/31/2024 |
| G0685*-AA-3 | AVOLON 2017-2 LOANS - ABS | | D | 4 | 1FE | 2,505,428 | 100.0975 | 2,507,871 | 2,505,428 | 2,505,428 | 0 | 0 | 0 | 0 | 4.000 | 4.033 | MON | 3,062 | 69,152 | 06/21/2018 | 05/31/2025 |
| G0685*-AA-3 | AVOLON 2017-2 LOANS - ABS | 0 | D | 4 | 1FE | 21,036,138 | 100.0975 | 21,056,648 | 21,036,138 | 21,036,138 | 0 | 0 | 0 | 0 | 4.000 | 4.033 | MON | 25,711 | 622,354 | 06/21/2018 | 05/31/2025 |
| G7572L-AB-5 | RISE 2014-1 A - ABS | | D | 5 | 1FE | 913,944 | 98.0000 | 878,812 | 896,747 | 911,126 | 0 | (714) | 0 | 0 | 4.750 | 3.911 | N/A | 0 | 42,816 | 08/13/2015 | 02/15/2039 |
| 3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | 1,553,992,884 | XXX | 1,532,162,865 | 1,559,642,629 | 1,555,821,590 | 0 | 641,176 | 0 | 0 | XXX | XXX | XXX | 8,423,275 | 22,994,612 | XXX | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 11,290,722,830 | XXX | 10,966,749,231 | 10,389,943,270 | 11,234,742,515 | (80,205) | (31,730,548) | 1,477,078 | 0 | XXX | XXX | XXX | 117,839,151 | 368,734,683 | XXX | XXX |
| 00138G-AC-3 | AIG LIFE HOLDINGS INC | 0 | | | 2FE | 30,030,000 | 118.5000 | 33,180,000 | 28,000,000 | 29,907,144 | 0 | (70,066) | 0 | 0 | 8.125 | 7.514 | MS | 669,861 | 2,275,000 | 04/01/2017 | 03/15/2046 |
| 007924-AJ-2 | AEGON NV | | C | 2,5 | 2FE | 966,860 | 91.0000 | 910,000 | 1,000,000 | 966,988 | 0 | 128 | 0 | 0 | 5.500 | 5.734 | AO | 12,222 | 22,000 | 10/22/2018 | 04/11/2048 |
| 015857-70-9 | ALGONQUIN POWER & UTILITIES CORP | | C | 2,5 | 3FE | 285,068 | 24.5800 | 280,827 | 285,625 | 285,057 | 0 | (11) | 0 | 0 | 6.875 | 6.874 | JAJD | 161 | 0 | 10/16/2018 | 10/17/2078 |
| 026874-DM-6 | AMERICAN INTERNATIONAL GROUP INC | | | 2,5 | 2FE | 702,938 | 87.0000 | 630,750 | 725,000 | 703,012 | 0 | 75 | 0 | 0 | 5.750 | 5.971 | AO | 10,422 | 5,171 | 10/25/2018 | 04/01/2048 |
| 04621X-AK-4 | ASSURANT INC | | | 2,5 | 3FE | 958,420 | 95.0000 | 893,000 | 940,000 | 958,067 | 0 | (353) | 0 | 0 | 7.000 | 6.717 | MS | 17,181 | 12,250 | 10/18/2018 | 03/27/2048 |
| 054536-AA-5 | AXA FINANCIAL INC. | 0 | C | | 2FE | 9,028,500 | 123.7090 | 8,041,085 | 6,500,000 | 8,788,733 | 0 | (139,811) | 0 | 0 | 8.600 | 4.713 | JD | 24,844 | 559,000 | 04/01/2017 | 12/15/2030 |
| 054536-AC-1 | AXA SA | 0 | C | 1,2,5 | 2FE | 11,697,290 | 98.5000 | 10,588,750 | 10,750,000 | 11,613,051 | 0 | (48,042) | 0 | 0 | 6.379 | 5.637 | JD | 32,382 | 685,743 | 04/01/2017 | 12/29/2049 |
| 055451-AX-6 | BHP BILLITON LTD | | C | 2 | 2FE | 2,656,096 | 103.6980 | 2,540,601 | 2,450,000 | 2,649,546 | 0 | (6,628) | 0 | 0 | 6.750 | 5.248 | AO | 33,075 | 77,625 | 10/22/2018 | 10/19/2075 |
| 055451-AX-6 | BHP BILLITON LTD | C | C | 2 | 2FE | 227,400 | 103.6980 | 207,396 | 200,000 | 222,877 | 0 | (2,789) | 0 | 0 | 6.750 | 4.760 | AO | 2,700 | 13,500 | 05/04/2017 | 10/19/2075 |
| 055451-AX-6 | BHP BILLITON LTD | 0 | C | 2 | 2FE | 31,210,000 | 103.6980 | 29,294,685 | 28,250,000 | 31,056,863 | 0 | (137,040) | 0 | 0 | 6.750 | 5.004 | AO | 381,375 | 1,063,125 | 09/27/2018 | 10/19/2075 |
| 05565A-AN-3 | BNP PARIBAS SA | | C | 2 | 2FE | 1,044,520 | 99.7500 | 997,500 | 1,000,000 | 1,042,974 | 0 | (1,546) | 0 | 0 | 7.375 | 6.563 | FA | 27,042 | 0 | 10/24/2018 | 12/29/2049 |
| 05565A-CA-9 | BNP PARIBAS SA | | C | 2 | 2FE | 403,960 | 97.5000 | 390,000 | 400,000 | 403,780 | 0 | (180) | 0 | 0 | 6.750 | 6.414 | MS | 8,025 | 0 | 10/24/2018 | 12/29/2049 |
| 060505-17-9 | BANK OF AMERICA CORP | | | 2 | 2FE | 700,855 | 25.2900 | 694,843 | 686,875 | 691,489 | 0 | (9,367) | 0 | 0 | 6.450 | 27.091 | MJSD | 79 | 11,076 | 10/24/2018 | 12/15/2086 |
| 060505-EG-5 | BANK OF AMERICA CORP | 0 | | 2,5 | 2FE | 4,265,938 | 97.7500 | 4,154,375 | 4,250,000 | 4,253,538 | 0 | (7,451) | 0 | 0 | 5.125 | 4.939 | JD | 8,470 | 217,813 | 04/01/2017 | 12/29/2049 |
| 060505-EH-3 | BANK OF AMERICA CORP | | | 2,5 | 2FE | 1,005,819 | 98.8000 | 943,540 | 955,000 | 1,004,071 | 0 | (1,748) | 0 | 0 | 6.250 | 5.192 | MS | 19,233 | 0 | 10/18/2018 | 12/29/2049 |
| 060505-EL-4 | BANK OF AMERICA CORP | | | 2,5 | 2FE | 2,634,881 | 101.2500 | 2,546,438 | 2,515,000 | 2,632,270 | 0 | (2,611) | 0 | 0 | 6.500 | 5.547 | AO | 30,879 | 0 | 12/06/2018 | 12/29/2049 |
| 060505-EN-0 | BANK OF AMERICA CORP | | | 2,5 | 2FE | 1,025,805 | 98.5000 | 960,375 | 975,000 | 1,024,120 | 0 | (1,685) | 0 | 0 | 6.100 | 5.141 | MS | 17,182 | 2,288 | 10/01/2018 | 12/29/2049 |
| 06051G-HP-7 | BANK OF AMERICA CORP | | | | 2FE | 2,997,960 | 121.8210 | 4,347,791 | 3,569,000 | 3,160,773 | 0 | 14,049 | 0 | 0 | 8.050 | 10.094 | JD | 12,769 | 143,652 | 10/17/2011 | 06/15/2027 |
| 064058-AB-6 | BANK OF NEW YORK MELLON CORP | C | | 2,5 | 2FE | 349,425 | 86.0970 | 301,340 | 350,000 | 349,489 | 0 | 8 | 0 | 0 | 4.500 | 4.509 | JD | 481 | 15,750 | 05/30/2013 | 12/29/2049 |
| 06423A-AJ-2 | JPMORGAN CHASE & CO | 0 | | 1 | 2FE | 13,072,500 | 134.4993 | 12,104,937 | 9,000,000 | 12,663,358 | 0 | (237,735) | 0 | 0 | 8.750 | 4.280 | MS | 262,500 | 787,500 | 04/01/2017 | 09/01/2030 |
| 06428J-AA-7 | BANK OF CHINA HONG KONG LTD | | C | 2 | 2FE | 2,006,400 | 100.0997 | 2,001,994 | 2,000,000 | 2,006,084 | 0 | (316) | 0 | 0 | 5.900 | 5.823 | MS | 35,072 | 0 | 10/25/2018 | 12/31/2099 |
| 06738E-BA-2 | BARCLAYS PLC | | C | 2 | 3FE | 1,004,480 | 96.1920 | 961,920 | 1,000,000 | 1,004,326 | 0 | (154) | 0 | 0 | 7.750 | 7.617 | MJSD | 3,444 | 26,049 | 10/23/2018 | 12/29/2049 |
| 084423-50-8 | W. R. BERKLEY CORP | | | 2 | 2FE | 180,534 | 22.6500 | 162,876 | 179,775 | 177,858 | 0 | (2,677) | 0 | 0 | 5.900 | 6.441 | JD | 884 | 2,652 | 09/17/2018 | 03/01/2056 |
| 125896-85-2 | CMS ENERGY CORP | | | 2 | 2FE | 502,511 | 24.2405 | 490,264 | 505,625 | 501,049 | 0 | (1,461) | 0 | 0 | 5.875 | 5.935 | JAJD | 7,839 | 0 | 11/13/2018 | 10/15/2078 |
| 125896-86-0 | CMS ENERGY CORP | | | 2 | 2FE | 500,173 | 23.4800 | 486,740 | 518,250 | 496,595 | 0 | (3,578) | 0 | 0 | 5.625 | 5.879 | MJSD | 1,296 | 7,288 | 11/01/2018 | 03/15/2078 |
| 15189T-AS-6 | CENTERPOINT ENERGY INC | | | 2,5 | 2FE | 1,025,318 | 97.3750 | 983,488 | 1,010,000 | 1,024,698 | 0 | (620) | 0 | 0 | 6.125 | 5.763 | MS | 22,167 | 0 | 10/18/2018 | 12/31/2049 |
| 172967-GD-7 | CITIGROUP INC | | | 2,5 | 3FE | 937,219 | 91.2600 | 889,785 | 975,000 | 937,271 | 0 | 52 | 0 | 0 | 5.950 | 6.233 | JJ | 24,333 | 0 | 12/12/2018 | 12/29/2049 |
| 172967-GF-2 | CITIGROUP INC | | | 2,5 | 3FE | 2,124,710 | 93.2000 | 1,933,900 | 2,075,000 | 2,121,744 | 0 | (2,966) | 0 | 0 | 5.900 | 5.278 | FA | 46,249 | 0 | 10/18/2018 | 12/29/2049 |
| 172967-KD-2 | CITIGROUP INC | | | 2,5 | 3FE | 998,712 | 97.6250 | 946,963 | 970,000 | 996,247 | 0 | (2,465) | 0 | 0 | 6.125 | 4.598 | MN | 7,592 | 29,706 | 10/23/2018 | 12/29/2049 |
| 225313-AE-5 | CREDIT AGRICOLE SA | | C | 2 | 2FE | 606,600 | 97.6110 | 585,666 | 600,000 | 605,099 | 0 | (1,501) | 0 | 0 | 6.625 | 5.425 | MJSD | 883 | 9,938 | 10/11/2018 | 12/29/2049 |
| 225313-AJ-4 | CREDIT AGRICOLE SA | | C | 2 | 2FE | 3,043,148 | 102.7500 | 2,877,000 | 2,800,000 | 3,036,984 | 0 | (6,164) | 0 | 0 | 8.125 | 6.598 | MJSD | 5,056 | 73,125 | 12/10/2018 | 12/31/2099 |
| 225401-AJ-7 | CREDIT SUISSE GROUP AG | | C | 2 | 3FE | 1,845,770 | 97.5000 | 1,755,000 | 1,800,000 | 1,843,383 | 0 | (2,387) | 0 | 0 | 7.500 | 6.872 | JJ | 61,875 | 0 | 10/23/2018 | 12/29/2049 |
| 22546D-AB-2 | CREDIT SUISSE GROUP AG | | C | 2 | 3FE | 632,380 | 101.6500 | 609,900 | 600,000 | 630,843 | 0 | (1,537) | 0 | 0 | 7.500 | 6.273 | JD | 2,500 | 22,500 | 10/23/2018 | 12/29/2049 |
| 233331-86-7 | DTE ENERGY CO | | | 2 | 2FE | 557,885 | 25.4195 | 562,559 | 553,275 | 554,762 | 0 | (3,123) | 0 | 0 | 6.000 | 5.900 | MJSD | 1,475 | 8,299 | 10/23/2018 | 12/15/2076 |
| 23380Y-AB-3 | DAI-ICHI LIFE INSURANCE CO LTD | | C | 2,5 | 1FE | 1,302,238 | 106.0000 | 1,272,000 | 1,200,000 | 1,294,099 | 0 | (8,138) | 0 | 0 | 7.250 | 4.002 | JJ | 37,700 | 0 | 10/23/2018 | 12/29/2049 |
| 23380Y-AC-1 | DAI-ICHI LIFE INSURANCE CO LTD | | C | 2,5 | 1FE | 2,029,430 | 99.5000 | 1,990,000 | 2,000,000 | 2,028,388 | 0 | (1,042) | 0 | 0 | 5.100 | 4.817 | AO | 17,850 | 40,800 | 10/25/2018 | 12/29/2049 |
| 23380Y-AC-1 | DAI-ICHI LIFE INSURANCE CO LTD | C | C | 2,5 | 1FE | 250,000 | 99.5000 | 248,750 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 5.100 | 5.100 | AO | 2,231 | 12,750 | 10/23/2014 | 12/29/2049 |
| 26156F-AA-1 | DRESDNER FUNDING TRUST I | | C | 1,2 | 3FE | 1,495,839 | 120.4500 | 1,445,400 | 1,200,000 | 1,490,847 | 0 | (4,992) | 0 | 0 | 8.151 | 5.135 | JD | 49,184 | 0 | 10/23/2018 | 06/30/2031 |
| 268317-AF-1 | ELECTRICITE DE FRANCE SA | | C | 2 | 2FE | 2,000,258 | 94.5000 | 1,913,625 | 2,025,000 | 2,000,374 | 0 | 116 | 0 | 0 | 5.250 | 5.324 | JJ | 44,888 | 0 | 10/23/2018 | 12/29/2049 |
| 29250N-47-7 | ENBRIDGE INC | | C | 2,5 | 2FE | 2,032,168 | 23.0602 | 1,866,723 | 2,023,750 | 2,013,530 | 0 | (18,638) | 0 | 0 | 6.375 | 6.370 | JAJD | 1,089 | 11,534 | 12/17/2018 | 04/15/2078 |
| 29250N-AW-5 | ENBRIDGE INC | | C | 2,5 | 2FE | 510,458 | 89.8632 | 471,782 | 525,000 | 510,483 | 0 | 26 | 0 | 0 | 6.250 | 6.432 | MS | 10,938 | 0 | 10/01/2018 | 03/01/2078 |
| 29250R-AK-2 | ENBRIDGE ENERGY PARTNERS LP | | C | 1,2 | 3FE | 449,199 | 98.0000 | 441,000 | 450,000 | 449,400 | 0 | 14 | 0 | 0 | 6.194 | 6.206 | JAJD | 6,968 | 7,055 | 09/24/2007 | 10/01/2077 |
| 29265W-AA-6 | ENEL SPA | | C | 2 | 2FE | 1,666,800 | 102.0000 | 1,530,000 | 1,500,000 | 1,658,873 | 0 | (7,927) | 0 | 0 | 8.750 | 6.133 | MS | 35,365 | 30,625 | 10/01/2018 | 09/24/2073 |
| 30958P-AA-1 | FARMERS EXCHANGE CAPITAL II | 0 | C | 2,5 | 2FE | 3,159,645 | 108.0050 | 3,240,150 | 3,000,000 | 3,158,038 | 0 | (1,607) | 0 | 0 | 6.151 | 5.623 | MN | 30,755 | 92,265 | 09/27/2018 | 11/01/2053 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 40427L-AB-0 | HSBC CAPITAL FUNDING (DOLLAR 1) L.P. | | C | 2,5 | 2FE | 1,004,475 | 143.5000 | 968,625 | 675,000 | 997,414 | 0 | (7,061) | 0 | 0 | 10.176 | 4.715 | JD | 191 | 34,344 | 10/23/2018 | 04/17/2050 |
| 404280-AE-9 | HSBC HOLDINGS PLC | 0 | C | | 1FE | 947,887 | 122.5296 | 912,846 | 745,000 | 932,067 | 0 | (9,247) | 0 | 0 | 7.350 | 4.847 | MN | 5,172 | 54,758 | 04/01/2017 | 11/27/2032 |
| 404280-AJ-8 | HSBC HOLDINGS PLC | 0 | C | | 1FE | 35,626,459 | 118.0943 | 33,066,404 | 28,000,000 | 35,292,735 | 0 | (199,392) | 0 | 0 | 6.800 | 4.734 | JD | 158,667 | 1,734,000 | 09/27/2018 | 06/01/2038 |
| 404280-AS-8 | HSBC HOLDINGS PLC | 0 | C | 2 | 2FE | 2,344,563 | 93.0000 | 2,166,900 | 2,330,000 | 2,341,144 | 0 | (1,950) | 0 | 0 | 6.375 | 6.272 | MS | 42,911 | 148,538 | 04/01/2017 | 12/29/2049 |
| 404280-BC-2 | HSBC HOLDINGS PLC | | C | 2 | 2FE | 2,494,100 | 102.7750 | 2,466,600 | 2,400,000 | 2,486,040 | 0 | (8,060) | 0 | 0 | 6.875 | 5.273 | JD | 13,750 | 82,500 | 10/23/2018 | 12/29/2049 |
| 404201-AA-5 | HSBC BANK USA | | C | | 1FE | 227,478 | 112.0399 | 252,090 | 225,000 | 226,915 | 0 | (8) | 0 | 0 | 5.875 | 5.792 | MN | 2,203 | 6,609 | 11/16/2006 | 11/01/2034 |
| 404201-AA-5 | HSBC BANK USA | 0 | C | | 1FE | 15,960,112 | 112.0399 | 15,685,586 | 14,000,000 | 15,938,927 | 0 | (21,185) | 0 | 0 | 5.875 | 4.631 | MN | 137,083 | 411,250 | 09/27/2018 | 11/01/2034 |
| 45685E-AG-1 | VOYA FINANCIAL INC | | | 1,2,5 | 3FE | 1,113,393 | 93.9800 | 1,033,780 | 1,100,000 | 1,112,621 | 0 | (772) | 0 | 0 | 5.650 | 5.348 | MN | 7,941 | 31,075 | 10/02/2018 | 05/15/2053 |
| 46625H-HA-1 | JPMORGAN CHASE & CO | | | 2 | 2FE | 3,769,278 | 98.6250 | 3,431,164 | 3,479,000 | 3,479,000 | 0 | (27,310) | 0 | 0 | 5.990 | 6.070 | JAJO | 36,471 | 181,973 | 10/24/2018 | 12/29/2049 |
| 46625H-JQ-4 | JPMORGAN CHASE & CO | | | 2,5 | 2FE | 3,048,985 | 103.3250 | 2,893,100 | 2,800,000 | 3,039,098 | 0 | (9,887) | 0 | 0 | 6.750 | 4.833 | FA | 78,750 | 0 | 10/23/2018 | 08/29/2049 |
| 48126H-AC-4 | JPMORGAN CHASE & CO | | | 2,5 | 2FE | 989,695 | 99.3750 | 958,969 | 965,000 | 988,961 | 0 | (733) | 0 | 0 | 6.100 | 5.588 | AO | 14,716 | 0 | 10/22/2018 | 12/29/2049 |
| 539439-AG-4 | LLOYDS BANK PLC | | C | 2 | 3FE | 1,023,380 | 96.4800 | 964,800 | 1,000,000 | 1,022,517 | 0 | (863) | 0 | 0 | 7.500 | 7.001 | MJSD | 833 | 26,250 | 10/23/2018 | 12/29/2049 |
| 539473-AE-8 | LLOYDS TSB BANK PLC | | C | 2,5 | 2FE | 2,450,560 | 116.9351 | 2,338,702 | 2,000,000 | 2,432,842 | 0 | (17,718) | 0 | 0 | 12.000 | 7.399 | JD | 10,000 | 120,000 | 10/23/2018 | 12/29/2049 |
| 553086-AC-3 | MMI CAPITAL TRUST I | 0 | | | 2FE | 12,516,100 | 118.3189 | 11,831,890 | 10,000,000 | 12,184,778 | 0 | (193,107) | 0 | 0 | 7.625 | 4.618 | JD | 33,889 | 762,500 | 04/01/2017 | 12/15/2027 |
| 585270-AA-9 | MEIJI YASUDA LIFE INSURANCE CO | | C | 1,2 | 1FE | 2,232,800 | 100.0000 | 2,200,000 | 2,200,000 | 2,231,798 | 0 | (1,002) | 0 | 0 | 5.200 | 4.946 | AO | 22,562 | 41,600 | 10/24/2018 | 10/20/2045 |
| 591560-AA-5 | METLIFE CAPITAL TRUST IV | | | 1,2,5 | 2FE | 667,340 | 113.2500 | 622,875 | 550,000 | 665,413 | 0 | (1,927) | 0 | 0 | 7.875 | 5.662 | JD | 1,925 | 21,656 | 12/11/2018 | 12/15/2067 |
| 591560-AA-5 | METLIFE CAPITAL TRUST IV | C | | 1,2,5 | 2FE | 250,000 | 113.2500 | 283,125 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 7.875 | 7.874 | JD | 875 | 19,688 | 09/23/2011 | 12/15/2067 |
| 591560-AA-5 | METLIFE CAPITAL TRUST IV | 0 | | 1,2,5 | 2FE | 2,445,425 | 113.2500 | 2,780,288 | 2,455,000 | 2,448,008 | 0 | 369 | 0 | 0 | 7.875 | 7.903 | JD | 8,593 | 193,331 | 09/23/2011 | 12/15/2067 |
| 59156R-BP-2 | METLIFE INC | | | 2,5 | 2FE | 1,496,223 | 96.1000 | 1,417,475 | 1,475,000 | 1,493,294 | 0 | (2,929) | 0 | 0 | 5.250 | 4.359 | JD | 3,442 | 38,719 | 10/22/2018 | 12/29/2049 |
| 59156R-BT-4 | METLIFE INC | | | 2,5 | 2FE | 386,046 | 96.0000 | 360,000 | 375,000 | 385,799 | 0 | (247) | 0 | 0 | 5.875 | 5.472 | MS | 6,487 | 4,941 | 10/01/2018 | 12/31/2049 |
| 606839-AA-6 | MITSUI SUMITOMO INSURANCE CO LTD | | C | 1,2,5 | 1FE | 871,500 | 106.0000 | 848,000 | 800,000 | 866,326 | 0 | (5,174) | 0 | 0 | 7.000 | 4.204 | MS | 16,489 | 0 | 10/01/2018 | 03/15/2072 |
| 61761J-QK-8 | MORGAN STANLEY | 0 | | 2,5 | 3FE | 2,545,250 | 97.2620 | 2,431,550 | 2,500,000 | 2,511,108 | 0 | (19,951) | 0 | 0 | 5.450 | 4.604 | JJ | 62,826 | 136,250 | 04/01/2017 | 12/29/2049 |
| 637432-NK-7 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | 0 | | 1,2,5 | 2FE | 7,154,959 | 98.8976 | 6,922,832 | 7,000,000 | 7,150,660 | 0 | (4,300) | 0 | 0 | 5.250 | 4.896 | AO | 72,479 | 183,750 | 09/27/2018 | 04/20/2046 |
| 638612-AJ-0 | NATIONWIDE FINANCIAL SERVICES INC | 0 | | 1,2,5 | 2FE | 2,436,275 | 101.0000 | 2,252,300 | 2,230,000 | 2,434,857 | 0 | (1,418) | 0 | 0 | 6.750 | 5.923 | MN | 19,234 | 75,263 | 09/27/2018 | 05/15/2087 |
| 654579-AD-3 | NIPPON LIFE INSURANCE CO | | C | 1,2 | 1FE | 3,649,600 | 100.2500 | 3,609,000 | 3,600,000 | 3,647,409 | 0 | (2,191) | 0 | 0 | 5.100 | 4.835 | AO | 38,250 | 117,300 | 10/09/2018 | 10/16/2044 |
| 654579-AE-1 | NIPPON LIFE INSURANCE CO | | C | 1,2,5 | 1FE | 793,400 | 97.1250 | 777,000 | 800,000 | 793,475 | 0 | 75 | 0 | 0 | 4.700 | 4.754 | JJ | 16,816 | 0 | 10/01/2018 | 01/20/2046 |
| 654579-AF-8 | NIPPON LIFE INSURANCE CO | 0 | C | 1,2 | 1FE | 19,200,000 | 91.8750 | 17,640,000 | 19,200,000 | 19,200,000 | 0 | 0 | 0 | 0 | 4.000 | 3.999 | MS | 217,600 | 768,000 | 09/12/2017 | 09/19/2047 |
| 65473P-AC-9 | NISOURCE INC | | | 2 | 3FE | 739,568 | 93.0000 | 692,850 | 745,000 | 739,651 | 0 | 83 | 0 | 0 | 5.650 | 5.699 | JD | 1,871 | 24,546 | 10/22/2018 | 12/31/2049 |
| 665859-AQ-7 | NORTHERN TRUST CORP | | | 2,5 | 2FE | 2,100,000 | 92.7500 | 1,947,750 | 2,100,000 | 2,100,000 | 0 | 0 | 0 | 0 | 4.600 | 4.600 | AO | 24,150 | 96,600 | 08/01/2016 | 12/29/2049 |
| 69331V-AA-4 | PECO ENERGY CAPITAL TRUST III | | | | 2FE | 1,569,514 | 112.4720 | 1,687,080 | 1,500,000 | 1,550,122 | 0 | (3,755) | 0 | 0 | 7.380 | 6.887 | AO | 18,758 | 110,700 | 09/25/2012 | 04/06/2028 |
| 693475-AM-7 | PNC FINANCIAL SERVICES GROUP INC | C | | 2,5 | 2FE | 115,000 | 91.5000 | 105,225 | 115,000 | 115,000 | 0 | 0 | 0 | 0 | 4.850 | 4.849 | JD | 465 | 5,578 | 05/29/2013 | 05/29/2049 |
| 743674-AX-1 | PROTECTIVE LIFE CORP | C | C | 1 | 2FE | 249,838 | 102.7954 | 256,989 | 250,000 | 249,989 | 0 | 13 | 0 | 0 | 7.375 | 7.381 | AO | 3,892 | 18,438 | 10/06/2009 | 10/15/2019 |
| 744320-80-5 | PRUDENTIAL FINANCIAL INC | | | 2 | 2FE | 1,454,461 | 23.2690 | 1,361,237 | 1,462,500 | 1,445,771 | 0 | (8,690) | 0 | 0 | 5.625 | 5.698 | FMAN | 10,512 | 21,023 | 10/01/2018 | 08/15/2058 |
| 744320-AL-6 | PRUDENTIAL FINANCIAL INC | | | 1,2,5 | 2FE | 2,132,471 | 101.0000 | 2,110,900 | 2,090,000 | 2,130,437 | 0 | (2,034) | 0 | 0 | 5.875 | 5.284 | MS | 36,154 | 66,975 | 10/24/2018 | 09/15/2042 |
| 744320-AW-2 | PRUDENTIAL FINANCIAL INC | 0 | | 2,5 | 2FE | 2,700,000 | 85.5000 | 2,308,500 | 2,700,000 | 2,700,000 | 0 | 0 | 0 | 0 | 4.500 | 4.500 | MS | 35,775 | 121,500 | 09/12/2017 | 09/15/2047 |
| 744320-BF-8 | PRUDENTIAL FINANCIAL INC | | | 2,5 | 2FE | 399,500 | 93.0000 | 372,000 | 400,000 | 399,504 | 0 | 4 | 0 | 0 | 5.700 | 5.709 | MS | 6,523 | 0 | 10/01/2018 | 09/15/2048 |
| 74927P-AA-7 | RBS CAPITAL TRUST II | | C | 2,5 | 3FE | 300,900 | 118.2500 | 295,625 | 250,000 | 300,497 | 0 | (403) | 0 | 0 | 6.425 | 4.553 | JD | 45 | 8,033 | 10/24/2018 | 12/29/2049 |
| 749770-AQ-6 | RABOBANK NEDERLAND NV | | C | 2,5 | 2FE | 1,004,775 | 103.2500 | 980,875 | 950,000 | 985,379 | 0 | (19,396) | 0 | 0 | 11.000 | 3.299 | JD | 290 | 52,250 | 10/24/2018 | 12/29/2049 |
| 759351-80-2 | REINSURANCE GROUP OF AMERICA INC | | | 1,2 | 2FE | 1,075,342 | 23.5500 | 994,022 | 1,055,225 | 1,071,299 | 0 | (4,043) | 0 | 0 | 5.750 | 5.538 | MJSD | 108 | 15,169 | 10/25/2018 | 06/15/2056 |
| 759351-AE-9 | REINSURANCE GROUP OF AMERICA INC | | | 1,2 | 2FE | 3,768,350 | 88.0000 | 3,739,120 | 4,249,000 | 3,824,124 | 0 | 9,043 | 0 | 0 | 5.453 | 6.188 | MJSD | 9,654 | 206,419 | 09/28/2011 | 12/15/2065 |
| 759351-AE-9 | REINSURANCE GROUP OF AMERICA INC | 0 | | 1,2 | 2FE | 2,017,475 | 88.0000 | 1,777,600 | 2,020,000 | 2,017,489 | 0 | 14 | 0 | 0 | 5.453 | 5.540 | MJSD | 4,590 | 25,526 | 09/27/2018 | 12/15/2065 |
| 760719-BH-6 | HSBC USA INC | 0 | C | | 1FE | 27,384,500 | 120.5300 | 30,132,500 | 25,000,000 | 27,461,268 | 0 | (512) | 0 | 0 | 7.200 | 6.551 | JJ | 830,000 | 1,800,000 | 04/01/2017 | 07/15/2097 |
| 780097-AH-4 | ROYAL BANK OF SCOTLAND GROUP PLC | | C | 2,5 | 3FE | 1,505,865 | 123.1250 | 1,477,500 | 1,200,000 | 1,500,132 | 0 | (5,733) | 0 | 0 | 7.648 | 4.962 | MS | 23,199 | 14,340 | 10/23/2018 | 12/29/2049 |
| 808513-AP-0 | CHARLES SCHWAB CORP | | | 2,5 | 2FE | 2,001,693 | 91.5000 | 1,828,170 | 1,998,000 | 2,001,043 | 0 | (650) | 0 | 0 | 4.625 | 4.489 | MS | 30,803 | 0 | 10/25/2018 | 12/29/2049 |
| 842400-FU-2 | SOUTHERN CALIFORNIA EDISON CO | | | 2,5 | 2FE | 1,072,441 | 95.2500 | 1,014,413 | 1,065,000 | 1,070,522 | 0 | (1,919) | 0 | 0 | 6.250 | 5.375 | FA | 27,734 | 0 | 11/16/2018 | 08/01/2049 |
| 842587-30-5 | SOUTHERN CO | | | 2 | 2FE | 201,868 | 21.8300 | 190,685 | 218,375 | 201,816 | 0 | (52) | 0 | 0 | 5.250 | 5.699 | JAJO | 2,866 | 0 | 10/01/2018 | 10/01/2076 |
| 842587-30-5 | SOUTHERN CO | 0 | | 2 | 2FE | 6,650,000 | 21.8300 | 6,112,400 | 7,000,000 | 6,566,009 | 0 | (83,991) | 0 | 0 | 5.250 | 5.612 | JAJO | 91,875 | 91,875 | 09/27/2018 | 10/01/2076 |
| 842587-CY-1 | SOUTHERN CO | | | 2,5 | 2FE | 1,606,913 | 95.9258 | 1,534,813 | 1,600,000 | 1,606,447 | 0 | (466) | 0 | 0 | 5.500 | 5.360 | MS | 25,911 | 0 | 10/24/2018 | 03/15/2057 |
| 857477-AQ-6 | STATE STREET CORP | | | 2,5 | 2FE | 1,979,856 | 98.1250 | 1,942,875 | 1,980,000 | 1,979,866 | 0 | 10 | 0 | 0 | 5.250 | 5.251 | MS | 30,608 | 78,750 | 12/06/2018 | 12/29/2049 |
| 857477-AQ-6 | STATE STREET CORP | C | | 2,5 | 2FE | 100,000 | 98.1250 | 98,125 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 5.250 | 5.251 | MS | 1,546 | 5,250 | 05/14/2015 | 12/29/2049 |
| 86564C-AA-8 | SUMITOMO LIFE INSURANCE CO | | C | 2,5 | 1FE | 815,450 | 106.1250 | 795,938 | 750,000 | 812,249 | 0 | (3,201) | 0 | 0 | 6.500 | 4.525 | MS | 13,677 | 11,375 | 10/03/2018 | 09/20/2073 |
| 86564C-AB-6 | SUMITOMO LIFE INSURANCE CO | 0 | C | 2,5 | 1FE | 17,947,000 | 92.2500 | 16,558,875 | 17,950,000 | 17,947,017 | 0 | 13 | 0 | 0 | 4.000 | 4.001 | MS | 213,406 | 718,000 | 09/13/2017 | 09/14/2077 |
| 867914-BJ-1 | SUNTRUST BANKS INC | | | 2,5 | 3FE | 598,024 | 99.0000 | 584,100 | 590,000 | 598,024 | 0 | 0 | 0 | 0 | 5.625 | 4.391 | JD | 1,475 | 16,594 | 10/22/2018 | 12/29/2049 |
| 89356B-AB-4 | TRANSCANADA TRUST | | C | 2,5 | 2FE | 2,624,961 | 94.0600 | 2,440,857 | 2,595,000 | 2,623,207 | 0 | (1,755) | 0 | 0 | 5.875 | 5.609 | FA | 57,595 | 0 | 12/18/2018 | 08/15/2076 |
| 902973-AY-2 | U.S. BANCORP | | | 2,5 | 2FE | 1,106,577 | 99.0000 | 1,064,250 | 1,075,000 | 1,103,114 | 0 | (3,463) | 0 | 0 | 5.125 | 3.779 | JJ | 25,404 | 0 | 10/01/2018 | 12/29/2049 |
| 902973-AY-2 | U.S. BANCORP | C | | 2,5 | 2FE | 150,000 | 99.0000 | 148,500 | 150,000 | 150,000 | 0 | 0 | 0 | 0 | 5.125 | 5.125 | JJ | 3,545 | 7,688 | 11/16/2015 | 12/29/2049 |
| 91529Y-60-1 | UNUM GROUP | | | 2 | 3FE | 1,102,127 | 22.6500 | 997,733 | 1,101,250 | 1,090,872 | 0 | (11,255) | 0 | 0 | 6.250 | 6.393 | MJSD | 3,059 | 17,207 | 10/12/2018 | 06/15/2058 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 929089-AG-5 | VOYA FINANCIAL INC | | | 2 | 3FE | 1,062,905 | 94.8750 | 996,188 | 1,050,000 | 1,062,373 | 0 | (533) | 0 | 0 | 6.125 | 5.832 | MS | 19,472 | 0 | 10/19/2018 | 12/29/2049 |
| 949746-PM-7 | WELLS FARGO & CO | | | 2 | 2FE | 4,743,803 | 99.3750 | 4,466,906 | 4,495,000 | 4,495,000 | 0 | (46,954) | 0 | 0 | 6.558 | 6.653 | MJSD | 12,283 | 227,728 | 10/24/2018 | 03/29/2049 |
| 949746-RN-3 | WELLS FARGO & CO | | | 2,5 | 2FE | 2,524,889 | 98.8450 | 2,387,107 | 2,415,000 | 2,521,644 | 0 | (3,244) | 0 | 0 | 5.875 | 5.064 | JD | 6,306 | 70,941 | 10/24/2018 | 12/29/2049 |
| 94978S-AA-7 | WELLS FARGO CAPITAL X | | | 1,5 | 2FE | 1,080,810 | 103.2500 | 1,032,500 | 1,000,000 | 1,080,168 | 0 | (642) | 0 | 0 | 5.950 | 5.255 | JD | 2,644 | 29,750 | 10/01/2018 | 12/01/2086 |
| D2542N-AJ-5 | ENBW ENERGIE BADEN WUERTTEMBERG AG | | D | 2 | 2FE | 1,266,733 | 98.3000 | 1,240,546 | 1,262,000 | 1,266,495 | 0 | (238) | 0 | 0 | 5.125 | 4.996 | APR | 47,789 | 0 | 10/26/2018 | 04/05/2077 |
| F5616K-AC-8 | LA MONDIALE SAM | | D | 2 | 2FE | 787,900 | 92.8500 | 742,800 | 800,000 | 788,003 | 0 | 103 | 0 | 0 | 5.875 | 5.986 | JJ | 20,236 | 0 | 10/01/2018 | 01/26/2047 |
| G0504L-BT-3 | AQUARIUS INVESTMENTS PLC | | D | 2 | 2FE | 820,000 | 100.8949 | 807,159 | 800,000 | 814,181 | 0 | (5,819) | 0 | 0 | 6.375 | 3.577 | SEP | 17,000 | 0 | 10/01/2018 | 09/01/2024 |
| G0809L-DY-2 | BARCLAYS PLC | | D | 2 | 4FE | 1,037,020 | 100.0000 | 1,000,000 | 1,000,000 | 1,034,450 | 0 | (2,570) | 0 | 0 | 7.875 | 6.671 | MJSD | 3,500 | 27,563 | 10/23/2018 | 12/29/2049 |
| G7058A0-AC-9 | PHOENIX GROUP HOLDINGS | | D | | 2FE | 374,620 | 86.0925 | 344,370 | 400,000 | 375,306 | 0 | 686 | 0 | 0 | 5.375 | 6.324 | JJ | 10,451 | 0 | 09/12/2018 | 07/06/2027 |
| G7289N-TV-1 | PRUDENTIAL PLC | | D | 2 | 2FE | 907,060 | 98.0000 | 882,000 | 900,000 | 906,890 | 0 | (170) | 0 | 0 | 6.500 | 6.391 | AO | 14,300 | 0 | 10/03/2018 | 10/20/2048 |
| G93882-S2-8 | VODAFONE GROUP PLC | | D | 2 | 2FE | 800,000 | 93.1625 | 745,300 | 800,000 | 800,000 | 0 | 0 | 0 | 0 | 6.250 | 6.248 | OCT | 12,222 | 0 | 09/26/2018 | 10/03/2078 |
| H4209B-AD-0 | UBS GROUP AG | | D | 2 | 3FE | 1,002,020 | 96.0000 | 960,000 | 1,000,000 | 1,001,875 | 0 | (145) | 0 | 0 | 6.875 | 6.776 | AUG | 27,500 | 0 | 10/25/2018 | 12/29/2049 |
| H4209B-AE-8 | UBS GROUP AG | | D | 2 | 3FE | 1,439,500 | 100.0000 | 1,400,000 | 1,400,000 | 1,435,995 | 0 | (3,505) | 0 | 0 | 6.875 | 5.598 | MAR | 74,594 | 0 | 10/24/2018 | 12/29/2049 |
| J17074-AB-1 | FUKOKU MUTUAL LIFE INSURANCE CO | | D | 1,2,5 | 2FE | 868,320 | 105.4090 | 843,272 | 800,000 | 864,953 | 0 | (3,367) | 0 | 0 | 6.500 | 4.565 | MS | 14,733 | 13,000 | 10/03/2018 | 12/29/2049 |
| J17074-AC-9 | FUKOKU MUTUAL LIFE INSURANCE CO | | D | 1,2,5 | 2FE | 997,000 | 97.7500 | 977,500 | 1,000,000 | 997,055 | 0 | 55 | 0 | 0 | 5.000 | 5.017 | JJ | 21,250 | 0 | 10/24/2018 | 12/29/2049 |
| N4578E-BG-2 | ING GROEP NV | | D | 2 | 3FE | 408,408 | 99.3750 | 397,500 | 400,000 | 407,866 | 0 | (542) | 0 | 0 | 6.875 | 6.201 | AO | 5,729 | 13,750 | 10/04/2018 | 12/31/2049 |
| N9353H-AB-7 | VIVAT NV | | D | 2 | 3FE | 1,217,756 | 96.4750 | 1,157,700 | 1,200,000 | 1,216,635 | 0 | (1,121) | 0 | 0 | 6.250 | 5.842 | MN | 9,375 | 37,500 | 10/23/2018 | 11/16/2067 |
| Q7787G-AE-0 | QBE INSURANCE GROUP LTD | | D | 2 | 2FE | 802,340 | 94.8858 | 759,086 | 800,000 | 802,355 | 0 | 15 | 0 | 0 | 5.875 | 5.825 | JD | 1,828 | 23,500 | 10/02/2018 | 06/17/2046 |
| W8T71M-KD-3 | SKANDINAVISKA ENSKILDA BANKEN AB | | D | 2 | 3FE | 403,880 | 97.3444 | 389,378 | 400,000 | 403,325 | 0 | (555) | 0 | 0 | 5.750 | 5.107 | MN | 3,067 | 11,500 | 10/01/2018 | 12/29/2049 |
| 4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations | | | | | | 382,790,817 | XXX | 371,872,432 | 351,897,525 | 380,436,798 | 0 | (1,470,558) | 0 | 0 | XXX | XXX | XXX | 4,918,439 | 15,449,434 | XXX | XXX |
| 91731K-AA-8 | USB CAPITAL IX | | 0 | 2 | 1AM | 3,230,000 | 74.0000 | 2,812,000 | 3,800,000 | 3,260,658 | 0 | 17,485 | 0 | 0 | 3.500 | 4.393 | JAJO | 28,817 | 134,847 | 04/01/2017 | 10/29/2049 |
| 4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities | | | | | | 3,230,000 | XXX | 2,812,000 | 3,800,000 | 3,260,658 | 0 | 17,485 | 0 | 0 | XXX | XXX | XXX | 28,817 | 134,847 | XXX | XXX |
| 4899999. Total - Hybrid Securities | | | | | | 386,020,817 | XXX | 374,684,432 | 355,697,525 | 383,697,456 | 0 | (1,453,074) | 0 | 0 | XXX | XXX | XXX | 4,947,256 | 15,584,282 | XXX | XXX |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 6099999. Subtotal - SVO Identified Funds | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 9TERM5-GE-2 | CLAST 2014 | | | 5 | 2AM | 162,054 | 100.0033 | 162,059 | 162,054 | 162,054 | 0 | 0 | 0 | 0 | 5.730 | 5.813 | N/A | 0 | 10,460 | 03/14/2017 | 03/15/2029 |
| BGH3AT-5V-2 | ASSOCATED PARTNERS | | | 5 | 2FE | 1,918,174 | 100.0000 | 1,918,174 | 1,918,174 | 1,918,174 | 0 | 0 | 0 | 0 | 5.218 | 5.208 | N/A | 0 | 101,557 | 08/12/2014 | 08/12/2019 |
| 6499999. Subtotal - Bonds -Bank Loans - Acquired | | | | | | 2,080,227 | XXX | 2,080,233 | 2,080,227 | 2,080,227 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 112,017 | XXX | XXX |
| 6599999. Subtotal -Bank Loans | | | | | | 2,080,227 | XXX | 2,080,233 | 2,080,227 | 2,080,227 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 112,017 | XXX | XXX |
| 7799999. Total - Issuer Obligations | | | | | | 11,874,922,811 | XXX | 11,596,801,420 | 12,848,135,199 | 11,886,964,728 | 0 | 10,072,627 | 1,477,078 | 0 | XXX | XXX | XXX | 124,353,647 | 367,970,041 | XXX | XXX |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | 1,300,857,682 | XXX | 1,298,181,295 | 1,374,350,412 | 1,302,084,243 | (80,205) | 1,640,470 | 0 | 0 | XXX | XXX | XXX | 4,107,057 | 30,649,916 | XXX | XXX |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | 711,895,805 | XXX | 703,199,594 | 706,560,289 | 708,977,251 | 0 | (1,147,227) | 0 | 0 | XXX | XXX | XXX | 2,378,190 | 17,567,255 | XXX | XXX |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | 1,612,143,044 | XXX | 1,588,584,002 | 1,614,563,144 | 1,613,889,253 | 0 | 633,988 | 0 | 0 | XXX | XXX | XXX | 8,651,476 | 25,333,414 | XXX | XXX |
| 8199999. Total - SVO Identified Funds | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 8299999. Total - Bank Loans | | | | | | 2,080,227 | XXX | 2,080,233 | 2,080,227 | 2,080,227 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 112,017 | XXX | XXX |
| 8399999 - Total Bonds | | | | | | 15,501,899,569 | XXX | 15,188,846,544 | 16,545,689,271 | 15,513,995,702 | (80,205) | 11,199,857 | 1,477,078 | 0 | XXX | XXX | XXX | 139,490,371 | 441,632,643 | XXX | XXX |

# SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | 7 | 8 | Fair Value | | 11 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | NAIC Designation and Administrative Symbol/ Market Indicator | |
| CUSIP Identification | Description | Code | Foreign | Number of Shares | Par Value Per Share | Rate Per Share | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (15 + 16 - 17) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | Date Acquired |
| 007924-30-1 | AEGON NV | | D | 19,450.000 | 25.00 | 0.000 | 487,514 | 25.330 | 492,669 | 487,514 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 11/30/2018 |
| 020002-30-9 | ALLSTATE CORP | | | 14,150.000 | 25.00 | 0.000 | 359,844 | 23.630 | 334,365 | 359,844 | 4,510 | 2,279 | 0 | 0 | 0 | 0 | 0 | 0 | RP2FEL | 10/01/2018 |
| 020002-87-9 | ALLSTATE CORP | | | 4,000.000 | 25.00 | 0.000 | 100,000 | 25.090 | 100,360 | 100,000 | 1,656 | 6,625 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 02/24/2014 |
| 020002-87-9 | ALLSTATE CORP | C | | 8,000.000 | 25.00 | 0.000 | 199,700 | 25.090 | 200,720 | 199,700 | 3,313 | 13,250 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 02/24/2014 |
| 025932-60-9 | AMERICAN FINANCIAL GROUP INC | | | 1,200.000 | 25.00 | 0.000 | 30,380 | 25.320 | 30,384 | 30,380 | 0 | 469 | 0 | 0 | 0 | 0 | 0 | 0 | RP2FEL | 10/25/2018 |
| 02665T-86-8 | AMERICAN HOMES 4 RENT | | | 19,983.000 | 25.00 | 22.220 | 487,073 | 22.220 | 444,022 | 487,073 | 0 | 8,847 | 0 | 0 | 0 | 0 | 0 | 0 | P3FEL | 12/03/2018 |
| 02665T-88-4 | AMERICAN HOMES 4 RENT | | | 13,304.000 | 25.00 | 20.600 | 309,257 | 20.600 | 274,062 | 309,257 | 0 | 4,885 | 0 | 0 | 0 | 0 | 0 | 0 | P3FEL | 10/03/2018 |
| 037612-50-4 | APOLLO GLOBAL MANAGEMENT LLC | | | 62,896.000 | 25.00 | 0.000 | 1,543,709 | 22.180 | 1,395,033 | 1,543,709 | 0 | 25,060 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/31/2018 |
| 03939A-10-7 | ARCH CAPITAL GROUP LTD | | C | 14,000.000 | 25.00 | 0.000 | 315,027 | 20.330 | 284,620 | 315,027 | 0 | 4,769 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 11/02/2018 |
| 03990B-20-0 | ARES MANAGEMENT LP | | | 52,278.000 | 25.00 | 0.000 | 1,379,830 | 26.091 | 1,363,980 | 1,379,830 | 0 | 28,865 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 11/13/2018 |
| 054937-20-6 | BB&T CORP | | | 91,900.000 | 25.00 | 0.000 | 2,304,395 | 24.470 | 2,248,793 | 2,304,395 | 0 | 77,476 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/24/2018 |
| 054937-40-4 | BB&T CORP | | | 29,800.000 | 25.00 | 0.000 | 745,204 | 23.300 | 694,337 | 745,204 | 0 | 10,477 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/01/2018 |
| 060505-19-5 | BANK OF AMERICA CORP | | | 33,289.000 | 25.00 | 0.000 | 827,087 | 24.520 | 816,246 | 827,087 | 12,223 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/22/2018 |
| 060505-26-0 | BANK OF AMERICA CORP | | | 36,144.000 | 25.00 | 0.000 | 943,198 | 25.050 | 905,407 | 943,198 | 13,554 | 10,594 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/01/2018 |
| 060505-28-6 | BANK OF AMERICA CORP | | | 37,991.000 | 25.00 | 0.000 | 966,201 | 25.285 | 960,602 | 966,201 | 14,722 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 12/13/2018 |
| 060505-31-0 | BANK OF AMERICA CORP | | | 22,849.000 | 25.00 | 0.000 | 581,861 | 25.380 | 579,908 | 581,861 | 9,282 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 12/10/2018 |
| 060505-34-4 | BANK OF AMERICA CORP | | | 26,614.000 | 25.00 | 0.000 | 675,500 | 25.410 | 676,262 | 675,500 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 12/11/2018 |
| 12542R-80-3 | CHS INC | | | 48,535.000 | 25.00 | 25.260 | 1,323,384 | 25.260 | 1,225,994 | 1,323,384 | 0 | 23,969 | 0 | 0 | 0 | 0 | 0 | 0 | P3L | 10/26/2018 |
| 14040H-40-2 | CAPITAL ONE FINANCIAL CORP | | | 20,300.000 | 25.00 | 24.451 | 512,718 | 24.451 | 496,359 | 512,718 | 0 | 7,613 | 0 | 0 | 0 | 0 | 0 | 0 | P3FEL | 10/01/2018 |
| 14040H-70-9 | CAPITAL ONE FINANCIAL CORP | | | 19,375.000 | 25.00 | 25.330 | 491,674 | 25.330 | 490,769 | 491,674 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P3FEL | 12/13/2018 |
| 14040H-84-0 | CAPITAL ONE FINANCIAL CORP | | | 7,100.000 | 25.00 | 24.790 | 184,585 | 24.790 | 176,009 | 184,585 | 0 | 2,663 | 0 | 0 | 0 | 0 | 0 | 0 | P3FEL | 09/12/2018 |
| 14309L-20-1 | CARLYLE GROUP LP | | | 72,100.000 | 25.00 | 0.000 | 1,582,328 | 20.475 | 1,476,248 | 1,582,328 | 0 | 26,474 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 11/07/2018 |
| 151327-20-2 | CENTAUR FUNDING CORPORATION | | | 8,805.000 | 1,000.00 | 0.000 | 10,082,747 | 1,055.252 | 9,291,494 | 10,082,747 | 0 | 799,494 | 0 | 0 | 0 | 0 | 0 | 0 | RP2FEU | 12/10/2015 |
| 151327-20-2 | CENTAUR FUNDING CORPORATION | 0 | | 10,930.000 | 1,000.00 | 0.000 | 12,678,800 | 1,055.252 | 11,533,904 | 12,678,800 | 0 | 992,444 | 0 | 0 | 0 | 0 | 0 | 0 | RP2FEU | 04/01/2017 |
| 172967-31-7 | CITIGROUP INC | | | 19,032.000 | 25.00 | 25.459 | 481,700 | 25.459 | 484,541 | 481,700 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P3FEL | 12/14/2018 |
| 172967-34-1 | CITIGROUP INC | | | 37,388.000 | 25.00 | 25.970 | 992,856 | 25.970 | 970,966 | 992,856 | 0 | 5,715 | 0 | 0 | 0 | 0 | 0 | 0 | P3FEL | 12/07/2018 |
| 174610-AQ-8 | CITIZENS FINANCIAL GROUP INC | | | 820,000.000 | 1,000.00 | 93.500 | 820,000 | 93.500 | 766,700 | 820,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P3FEV | 10/22/2018 |
| 190750-80-5 | COBANK ACB | | | 15,900.000 | 100.00 | 0.000 | 1,645,650 | 100.000 | 1,590,000 | 1,645,650 | 24,844 | 8,281 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEU | 11/27/2018 |
| 190750-86-2 | COBANK ACB | | | 38,000.000 | 100.00 | 0.000 | 3,850,800 | 100.000 | 3,800,000 | 3,850,800 | 58,900 | 186,000 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEU | 10/15/2018 |
| 190750-87-0 | COBANK ACB | | | 10,600.000 | 100.00 | 0.000 | 1,063,710 | 100.000 | 1,060,000 | 1,063,710 | 16,231 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEU | 10/31/2018 |
| 200525-30-1 | COMMERCE BANCSHARES INC | | | 6,336.000 | 25.00 | 0.000 | 163,431 | 25.240 | 159,921 | 163,431 | 0 | 2,376 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 09/19/2018 |
| 23385H-AA-7 | DAIRY FARMERS OF AMERICA INC | 0 | | 6,000,000.000 | 1,000.00 | 93.250 | 6,600,000 | 93.250 | 5,595,000 | 6,600,000 | 0 | 213,750 | 0 | 0 | 0 | 0 | 0 | 0 | P3FEV | 09/27/2018 |
| 249670-AA-8 | DEPOSITORY TRUST & CLEARING CORP | | | 850,000.000 | 250,000.00 | 0.000 | 827,331 | 98.500 | 837,250 | 839,063 | 0 | 41,438 | 0 | 0 | 13,985 | 0 | 13,985 | 0 | RP1FEU | 02/24/2016 |
| 253868-88-9 | DIGITAL REALTY TRUST INC | | | 7,250.000 | 25.00 | 23.350 | 183,788 | 23.350 | 169,288 | 183,788 | 0 | 5,324 | 0 | 0 | 0 | 0 | 0 | 0 | P3FEL | 09/11/2018 |
| 29278N-30-1 | ENERGY TRANSFER PARTNERS LP | | | 42,522.000 | 25.00 | 21.871 | 951,285 | 21.871 | 929,982 | 951,285 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P3FEL | 12/11/2018 |
| 29359U-10-9 | ENSTAR GROUP LTD | | C | 48,306.000 | 25.00 | 23.560 | 1,264,532 | 23.560 | 1,138,089 | 1,264,532 | 0 | 21,449 | 0 | 0 | 0 | 0 | 0 | 0 | P3FEL | 10/22/2018 |
| 29364D-10-0 | ENTERGY ARKANSAS INC | | | 40,000.000 | 25.00 | 0.000 | 995,600 | 22.392 | 895,700 | 995,600 | 0 | 48,750 | 0 | 0 | 0 | 0 | 0 | 0 | RP1FEL | 09/29/2017 |
| 361860-20-8 | GMAC CAPITAL TRUST I | | | 133,558.000 | 25.00 | 25.389 | 3,390,931 | 25.389 | 3,390,931 | 3,493,688 | 0 | 69,106 | 0 | (102,757) | 0 | 0 | (102,757) | 0 | RP4FEL | 10/24/2018 |
| 38144X-50-0 | GOLDMAN SACHS GROUP INC | | | 7,480.000 | 25.00 | 25.600 | 189,244 | 25.600 | 191,488 | 189,244 | 0 | 24,196 | 0 | 0 | 0 | 0 | 0 | 0 | P3FEL | 09/25/2012 |
| 416518-50-4 | HARTFORD FINANCIAL SERVICES GROUP INC | 0 | | 60,016.000 | 25.00 | 0.000 | 1,866,498 | 27.180 | 1,631,235 | 1,866,498 | 29,539 | 118,157 | 0 | 0 | 0 | 0 | 0 | 0 | RP2FEL | 04/01/2017 |
| 416518-60-3 | HARTFORD FINANCIAL SERVICES GROUP INC | | | 27,123.000 | 25.00 | 0.000 | 678,792 | 25.240 | 684,585 | 678,792 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/31/2018 |
| 446150-70-8 | HUNTINGTON BANCSHARES INC | | | 20,000.000 | 25.00 | 24.770 | 512,525 | 24.770 | 495,400 | 512,525 | 7,813 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P3FEL | 11/14/2018 |
| 456837-60-8 | ING GROEP NV | | C | 46,800.000 | 25.00 | 25.340 | 1,186,574 | 25.340 | 1,185,912 | 1,186,574 | 0 | 18,647 | 0 | 0 | 0 | 0 | 0 | 0 | P3FEL | 10/29/2018 |
| 45822P-20-4 | INTEGRYS ENERGY GROUP INC | | | 22,850.000 | 25.00 | 0.000 | 591,815 | 23.650 | 540,403 | 591,815 | 0 | 8,569 | 0 | 0 | 0 | 0 | 0 | 0 | RP2FEU | 10/05/2018 |
| 481246-70-0 | JPMORGAN CHASE & CO | | | 7,977.000 | 25.00 | 0.000 | 203,698 | 25.370 | 202,376 | 203,698 | 0 | 3,141 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/18/2018 |
| 48127R-46-1 | JPMORGAN CHASE & CO | | | 13,918.000 | 25.00 | 0.000 | 353,236 | 25.387 | 353,329 | 353,236 | 0 | 5,328 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/18/2018 |
| 48127V-82-7 | JPMORGAN CHASE & CO | | | 28,200.000 | 25.00 | 0.000 | 731,210 | 25.780 | 726,996 | 731,210 | 0 | 10,839 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/01/2018 |
| 48127X-54-2 | JPMORGAN CHASE & CO | | | 28,775.000 | 25.00 | 0.000 | 736,458 | 25.540 | 734,914 | 736,458 | 0 | 10,970 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/16/2018 |
| 48128B-65-5 | JPMORGAN CHASE & CO | | | 18,043.000 | 25.00 | 0.000 | 446,766 | 25.030 | 451,616 | 446,766 | 0 | 5,043 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/22/2018 |
| 48251W-20-3 | KKR & CO LP | | | 28,025.000 | 25.00 | 0.000 | 737,871 | 25.800 | 723,045 | 737,871 | 0 | 11,823 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/03/2018 |
| 49446R-79-4 | KIMCO REALTY CORP | | | 15,000.000 | 25.00 | 0.000 | 379,908 | 23.784 | 356,753 | 379,908 | 5,625 | 5,625 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 09/18/2018 |
| 514666-AM-8 | LAND O LAKES INC | 0 | | 6,000,000.000 | 1,000.00 | 97.000 | 6,240,000 | 97.000 | 5,820,000 | 6,240,000 | 0 | 108,750 | 0 | 0 | 0 | 0 | 0 | 0 | P3FEU | 09/27/2018 |
| 59156R-87-6 | METLIFE INC | | | 17,750.000 | 25.00 | 0.000 | 448,144 | 23.610 | 419,076 | 448,144 | 0 | 6,240 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/01/2018 |
| 61761J-40-6 | MORGAN STANLEY | | | 37,650.000 | 25.00 | 24.974 | 1,004,635 | 24.974 | 940,271 | 1,004,635 | 15,001 | 5,439 | 0 | 0 | 0 | 0 | 0 | 0 | P3FEL | 11/12/2018 |
| 61762V-60-6 | MORGAN STANLEY | | | 47,250.000 | 25.00 | 24.169 | 1,204,963 | 24.169 | 1,141,976 | 1,204,963 | 17,276 | 5,210 | 0 | 0 | 0 | 0 | 0 | 0 | P3FEL | 10/19/2018 |
| 61763E-20-7 | MORGAN STANLEY | | | 21,100.000 | 25.00 | 25.710 | 565,245 | 25.710 | 542,481 | 565,245 | 9,066 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P3FEL | 10/24/2018 |
| 637417-80-9 | NATIONAL RETAIL PROPERTIES INC | | | 38,033.000 | 25.00 | 0.000 | 911,439 | 22.876 | 870,032 | 911,439 | 0 | 13,549 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/23/2018 |

# SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | 7 | 8 | Fair Value | | 11 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | NAIC Designation and Administrative Symbol/ Market Indicator | |
| CUSIP Identification | Description | Code | Foreign | Number of Shares | Par Value Per Share | Rate Per Share | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (15 + 16 - 17) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | Date Acquired |
| 65473P-88-1 | NISOURCE INC | | | 27,387.000 | 25.00 | 25.050 | 684,032 | 25.050 | 686,044 | 684,032 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P3FEU | 12/21/2018 |
| 674001-40-9 | OAKTREE CAPITAL GROUP LLC | | | 48,300.000 | 25.00 | 0.000 | 1,198,637 | 22.331 | 1,078,568 | 1,198,637 | 0 | 27,682 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/23/2018 |
| 693475-85-7 | PNC FINANCIAL SERVICES GROUP INC | | | 62,275.000 | 25.00 | 0.000 | 1,623,687 | 25.672 | 1,598,693 | 1,623,687 | 0 | 60,590 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/12/2018 |
| 69352P-20-2 | PPL CAPITAL FUNDING INC | | | 48,450.000 | 25.00 | 0.000 | 1,218,412 | 24.570 | 1,190,417 | 1,218,412 | 0 | 17,866 | 0 | 0 | 0 | 0 | 0 | 0 | RP2FEL | 10/23/2018 |
| 69360J-66-9 | PS BUSINESS PARKS INC | | | 1,715.000 | 25.00 | 0.000 | 42,745 | 23.450 | 40,217 | 42,745 | 0 | 616 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 09/25/2018 |
| 74460W-60-2 | PUBLIC STORAGE | | | 29,444.000 | 25.00 | 0.000 | 734,413 | 24.037 | 707,757 | 734,413 | 0 | 10,351 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/02/2018 |
| 74460W-66-9 | PUBLIC STORAGE | O | | 15,447.000 | 25.00 | 0.000 | 368,256 | 21.330 | 329,485 | 368,256 | 0 | 4,875 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 09/27/2018 |
| 74460W-82-6 | PUBLIC STORAGE | | | 23,526.000 | 25.00 | 0.000 | 593,437 | 25.148 | 591,622 | 593,437 | 0 | 8,822 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/30/2018 |
| 759351-70-3 | REINSURANCE GROUP OF AMERICA INC | | | 4,400.000 | 25.00 | 0.000 | 110,000 | 25.012 | 110,055 | 110,000 | 0 | 6,820 | 0 | 0 | 0 | 0 | 0 | 0 | RP2FEL | 08/14/2012 |
| 759351-70-3 | REINSURANCE GROUP OF AMERICA INC | C | | 14,400.000 | 25.00 | 0.000 | 360,000 | 25.012 | 360,180 | 360,000 | 0 | 22,320 | 0 | 0 | 0 | 0 | 0 | 0 | RP2FEL | 08/14/2012 |
| 759351-80-2 | REINSURANCE GROUP OF AMERICA INC | | | 44,000.000 | 25.00 | 0.000 | 1,100,000 | 23.550 | 1,036,200 | 1,100,000 | 0 | 63,250 | 0 | 0 | 0 | 0 | 0 | 0 | RP2FEL | 06/01/2016 |
| 75968N-30-9 | RENAISSANCERE HOLDINGS LTD | | C | 39,748.000 | 25.00 | 0.000 | 982,349 | 22.100 | 878,431 | 982,349 | 0 | 14,284 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/26/2018 |
| 78409W-20-1 | SCE V 5.45 FXD FLTG RATE PRF | | | 29,500.000 | 25.00 | 0.000 | 738,131 | 20.540 | 605,930 | 738,131 | 0 | 14,988 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/03/2018 |
| 78410V-20-0 | SCE TRUST VI | | | 39,431.000 | 25.00 | 0.000 | 770,575 | 18.230 | 718,827 | 770,575 | 0 | 12,322 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 12/10/2018 |
| 808513-40-2 | CHARLES SCHWAB CORP | | | 28,925.000 | 25.00 | 0.000 | 732,368 | 25.200 | 728,910 | 732,368 | 0 | 10,847 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/15/2018 |
| 808513-60-0 | CHARLES SCHWAB CORP | | | 43,649.000 | 25.00 | 0.000 | 1,115,491 | 24.945 | 1,088,807 | 1,115,491 | 0 | 16,237 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/03/2018 |
| 82981J-80-2 | DDR CORP | | | 28,082.000 | 25.00 | 0.000 | 632,782 | 22.240 | 624,544 | 632,782 | 10,970 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 12/06/2018 |
| 82981J-87-7 | DDR CORP | | | 14,100.000 | 25.00 | 0.000 | 338,802 | 21.600 | 304,560 | 338,802 | 5,618 | 2,909 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/24/2018 |
| 842587-20-6 | SOUTHERN CO | | | 14,000.000 | 25.00 | 0.000 | 357,476 | 25.471 | 356,600 | 357,476 | 0 | 5,469 | 0 | 0 | 0 | 0 | 0 | 0 | RP2FEL | 10/08/2018 |
| 84860W-20-1 | SPIRIT REALTY CAPITAL INC | | | 24,117.000 | 25.00 | 20.000 | 561,840 | 20.000 | 482,340 | 561,840 | 0 | 12,191 | 0 | 0 | 0 | 0 | 0 | 0 | P3FEL | 10/01/2018 |
| 857477-60-8 | STATE STREET CORP | | | 31,900.000 | 25.00 | 0.000 | 835,839 | 24.549 | 783,113 | 835,839 | 0 | 16,186 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/01/2018 |
| 857477-60-8 | STATE STREET CORP | C | | 12,000.000 | 25.00 | 0.000 | 300,000 | 24.549 | 294,588 | 300,000 | 0 | 17,698 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 02/25/2014 |
| 857477-88-9 | STATE STREET CORP | | | 23,350.000 | 25.00 | 0.000 | 595,044 | 25.160 | 587,486 | 595,044 | 0 | 8,756 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/10/2018 |
| 857477-BA-0 | STATE STREET CORP | | | 375,000.000 | 1,000.00 | 0.000 | 374,531 | 94.500 | 354,375 | 374,531 | 0 | 4,570 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEV | 09/21/2018 |
| 902973-83-3 | U.S. BANCORP | | | 13,350.000 | 25.00 | 0.000 | 368,700 | 26.660 | 355,911 | 368,700 | 5,423 | 5,423 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 09/13/2018 |
| 902973-AZ-9 | U.S. BANCORP | C | | 100,000.000 | 1,000.00 | 0.000 | 100,000 | 94.000 | 94,000 | 100,000 | 0 | 5,300 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEV | 02/02/2017 |
| 902973-AZ-9 | U.S. BANCORP | O | | 7,000,000.000 | 1,000.00 | 0.000 | 7,017,500 | 94.000 | 6,580,000 | 7,017,500 | 0 | 185,500 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEV | 09/27/2018 |
| 92339V-20-9 | VEREIT INC | | | 59,779.000 | 25.00 | 23.704 | 1,492,508 | 23.704 | 1,417,001 | 1,492,508 | 8,344 | 19,787 | 0 | 0 | 0 | 0 | 0 | 0 | P3L | 10/24/2018 |
| 949746-36-6 | WELLS FARGO & CO | | | 14,350.000 | 25.00 | 0.000 | 369,513 | 25.073 | 359,800 | 369,513 | 0 | 5,381 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 09/11/2018 |
| 949746-46-5 | WELLS FARGO & CO | | | 13,400.000 | 25.00 | 0.000 | 369,170 | 26.280 | 352,152 | 369,170 | 0 | 5,548 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 09/11/2018 |
| 949746-55-6 | WELLS FARGO & CO | | | 29,200.000 | 25.00 | 0.000 | 730,000 | 24.216 | 707,101 | 730,000 | 0 | 42,706 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 12/10/2015 |
| 949746-RN-3 | WELLS FARGO & CO | | | 3,369,000.000 | 1,000.00 | 0.000 | 3,407,751 | 98.845 | 3,330,088 | 3,427,218 | 0 | 197,929 | 0 | 0 | (6,001) | 0 | (6,001) | 0 | RP2FEU | 09/30/2015 |
| 949746-RN-3 | WELLS FARGO & CO | C | | 131,000.000 | 1,000.00 | 0.000 | 133,071 | 98.845 | 129,487 | 134,111 | 0 | 7,696 | 0 | 0 | (321) | 0 | (321) | 0 | RP2FEU | 09/30/2015 |
| 94988N-20-7 | WELLS FARGO REAL ESTATE INVESTMENT CORP | | | 37,560.000 | 25.00 | 0.000 | 964,308 | 25.050 | 940,878 | 964,308 | 0 | 16,323 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 12/21/2018 |
| G68603-14-4 | PARTNERRE LTD | | C | 413.000 | 25.00 | 0.000 | 10,953 | 25.367 | 10,477 | 10,953 | 0 | 187 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/18/2018 |
| G68603-15-1 | PRTNRRE 5.875 NON CUM REDM SRS I PRF | | C | 14,309.000 | 25.00 | 0.000 | 360,688 | 22.760 | 325,673 | 360,688 | 0 | 5,254 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEL | 10/03/2018 |
| 8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 113,025,665 | XXX | 106,433,117 | 113,160,660 | 273,911 | 3,866,652 | 0 | (102,757) | 7,663 | 0 | (95,093) | 0 | XXX | XXX |
| 8999999 - Total Preferred Stocks | | | | | | | 113,025,665 | XXX | 106,433,117 | 113,160,660 | 273,911 | 3,866,652 | 0 | (102,757) | 7,663 | 0 | (95,093) | 0 | XXX | XXX |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | NAIC Market Indicator (a) | Date Acquired |
| 31340#-10-0 | FEDERAL HOME LOAN BANK OF DES MOINES | 0 | | 34,051.000 | 3,405,100 | 100.000 | 3,405,100 | 3,405,100 | 0 | 79,635 | 0 | 0 | 0 | 0 | 0 | A | 04/24/2013 |
| 31340#-10-0 | FEDERAL HOME LOAN BANK OF DES MOINES | RF | | 65,949.000 | 6,594,900 | 100.000 | 6,594,900 | 6,594,900 | 0 | 121,367 | 0 | 0 | 0 | 0 | 0 | A | 03/28/2018 |
| 9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) | | | | | 10,000,000 | XXX | 10,000,000 | 10,000,000 | 0 | 201,002 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 000000-00-0 | WILTON REASSURANCE LIFE CO. OF NEW YORK | 0 | | 550,000.000 | 100,047,408 | 181.904 | 100,047,408 | 163,063,282 | | 8,535,462 | | 7,180,439 | | 7,180,439 | | | 09/27/2006 |
| 000000-00-0 | TEXAS LIFE INSURANCE COMPANY | 0 | | 684,016.000 | 96,562,058 | 141.169 | 96,562,058 | 125,634,465 | | 16,900,000 | | 11,153,303 | | 11,153,303 | | | 03/02/2009 |
| 000000-00-0 | WILCAC LIFE INSURANCE COMPANY | 0 | | 21,830,865.000 | 111,268,674 | 5.097 | 111,268,674 | 130,366,786 | | 8,839,879 | | 4,914,733 | | 4,914,733 | | | 08/01/2014 |
| 000000-00-0 | WILCO LIFE INSURANCE COMPANY | 0 | | 7,115,675.000 | 192,596,244 | 27.060 | 192,596,244 | 187,826,222 | | | | 41,875,138 | | 41,875,138 | | | 07/01/2014 |
| 000000-00-0 | REDDING REASSURANCE COMPANY 3 | 0 | | 0.000 | 0 | 0.000 | 0 | 90,250,000 | | 122,836,335 | | (90,250,000) | | (90,250,000) | | | 07/01/2018 |
| 000000-00-0 | REDDING REASSURANCE COMPANY 2 | 0 | | 0.000 | 0 | 0.000 | 0 | 173,748,578 | | | | 173,748,578 | | 173,748,578 | | | 12/01/2014 |
| 9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates | | | | | 500,474,384 | XXX | 500,474,384 | 870,889,333 | 0 | 157,111,676 | 0 | 148,622,191 | 0 | 148,622,191 | 0 | XXX | XXX |
| | | | | | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | | | | | |
| 9799999 - Total Common Stocks | | | | | 510,474,384 | XXX | 510,474,384 | 880,889,333 | 0 | 157,312,678 | 0 | 148,622,191 | 0 | 148,622,191 | 0 | XXX | XXX |
| 9899999 - Total Preferred and Common Stocks | | | | | 623,500,049 | XXX | 616,907,501 | 994,049,993 | 273,911 | 161,179,330 | 0 | 148,519,434 | 0 | 148,527,098 | 0 | XXX | XXX |

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues ..... , the total $ value (included in Column 8) of all such issues $ .....

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 3620A7-T5-4 | G2 721572 - RMBS | | 09/01/2018 | Direct | | 2,563 | 2,563 | 0 |
| 36296L-4X-5 | G2 694838 - RMBS | | 11/01/2018 | Direct | | 154 | 154 | 0 |
| 38373A-TV-8 | GNR 0968D ZC - CMO/RMBS | | 12/01/2018 | Direct | | 108,717 | 108,717 | 0 |
| 38373A-UC-8 | GNR 0968D ZH - CMO/RMBS | | 12/01/2018 | Direct | | 108,717 | 108,717 | 0 |
| 38373A-UY-0 | GNR 0968F ZD - CMO/RMBS | | 12/01/2018 | Direct | | 123,907 | 123,907 | 0 |
| 38373M-4S-6 | GNR 0892 Z - CMBS | | 12/01/2018 | Direct | | 26,989 | 26,989 | 0 |
| 38373M-AD-2 | GNR 0112 Z - CMBS | | 08/01/2018 | Unknown | | 471,070 | 432,309 | 2,385 |
| 38373M-CA-6 | GNR 0235 Z - CMBS | | 08/01/2018 | Unknown | | 82,071 | 74,278 | 434 |
| 38373M-R6-9 | GNR 0814A Z - CMBS | | 11/01/2018 | Direct | | 130,746 | 130,746 | 0 |
| 38373V-T8-3 | GNR 0283 Z - CMBS | | 08/01/2018 | Unknown | | 501,920 | 453,572 | 2,144 |
| 38374T-P4-0 | GNR 0935E EZ - CMO/RMBS | | 12/01/2018 | VARIOUS | | 1,547,843 | 1,335,768 | 5,573 |
| 38374T-Q2-3 | GNR 0935G BZ - CMO/RMBS | | 12/01/2018 | Direct | | 97,430 | 97,430 | 0 |
| 38374T-Q9-8 | GNR 0935H ZN - CMO/RMBS | | 12/01/2018 | Direct | | 46,030 | 46,030 | 0 |
| 38374U-E8-0 | GNR 0943D HZ - CMO/RMBS | | 12/01/2018 | Direct | | 109,716 | 109,716 | 0 |
| 38374V-VT-3 | GNR 0953A ZB - CMO/RMBS | | 12/01/2018 | Direct | | 124,526 | 124,526 | 0 |
| 38376C-RQ-4 | GNR 0977C ZB - CMO/RMBS | | 12/01/2018 | Direct | | 108,221 | 108,221 | 0 |
| 38376G-3Z-1 | GNR 11109 Z - CMBS | | 12/01/2018 | Direct | | 134,225 | 134,225 | 0 |
| 38376G-SJ-0 | GNR 1083 Z - CMBS | | 12/01/2018 | Direct | | 26,356 | 26,356 | 0 |
| 38376G-UP-3 | GNR 10100 Z - CMBS | | 12/01/2018 | Direct | | 58,682 | 58,682 | 0 |
| 38376G-VS-6 | GNR 10123 Z - CMBS | | 12/01/2018 | Direct | | 22,515 | 22,515 | 0 |
| 38376G-Y7-9 | GNR 1195 Z - CMBS | | 12/01/2018 | Direct | | 140,144 | 140,144 | 0 |
| 38376M-X2-8 | GNR 1755A AZ - CMO/RMBS | | 12/01/2018 | Direct | | 421,283 | 421,283 | 0 |
| 38376U-VR-7 | GNR 1773B VZ - CMO/RMBS | | 12/01/2018 | Direct | | 52,634 | 52,634 | 0 |
| 38377D-H6-6 | GNR 10105M ZC - CMO/RMBS | | 12/01/2018 | Direct | | 41,510 | 41,510 | 0 |
| 38378B-SJ-9 | GNR 1245 Z - CMBS | | 12/01/2018 | Direct | | 62,206 | 62,206 | 0 |
| 38378B-TJ-8 | GNR 1253A Z - CMBS | | 12/01/2018 | Direct | | 38,529 | 38,529 | 0 |
| 38378B-WL-9 | GNR 1279 Z - CMBS | | 12/01/2018 | Direct | | 11,021 | 11,021 | 0 |
| 3837H1-U9-0 | GNR 994 ZB - CMO/RMBS | | 07/30/2018 | Unknown | | 118,532 | 117,702 | 569 |
| 38380K-AQ-8 | GNR 17174B HZ - CMO/RMBS | | 12/01/2018 | Direct | | 265,280 | 265,280 | 0 |
| 38380K-DT-9 | GNR 17176B BZ - CMO/RMBS | | 12/01/2018 | VARIOUS | | 13,424,395 | 13,456,976 | 11,404 |
| 38380K-HX-6 | GNR 17164A GZ - CMO/RMBS | | 12/01/2018 | Direct | | 77,755 | 77,755 | 0 |
| 38380U-WY-5 | GNR 1811B Z - CMO/RMBS | | 12/01/2018 | VARIOUS | | 2,792,914 | 3,083,539 | 7,250 |
| 38380V-ES-6 | GNR 1819C Z - CMO/RMBS | | 12/01/2018 | VARIOUS | | 3,582,383 | 4,101,133 | 9,000 |
| 912803-FE-8 | UNITED STATES TREASURY | | 12/31/2018 | NOMURA SECURITIES INTL INC | | 145,091,940 | 357,000,000 | 0 |
| 912828-4A-5 | UNITED STATES TREASURY | | 03/05/2018 | BARCLAYS BZWSIFED | | 2,101,238 | 2,100,000 | 899 |
| 912828-5P-1 | UNITED STATES TREASURY | | 11/30/2018 | BARCLAYS CAPITAL INC | | 4,006,107 | 4,000,000 | 948 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 176,060,267 | 388,495,132 | 40,605 |
| 05330G-AA-2 | AUTORIDAD DEL CANAL DE PANAMA | C | 09/27/2018 | Unknown | | 5,158,370 | 4,996,000 | 39,843 |
| 085209-AF-1 | BERMUDA, GOVERNMENT OF (GOVERNMENT) | C | 11/15/2018 | CITIGROUP GLOBAL MARKETS INC. | | 5,955,300 | 6,000,000 | 0 |
| 46513Y-JJ-8 | ISRAEL, STATE OF (GOVERNMENT) | C | 01/10/2018 | CITIGROUP GLOBAL MARKETS INC. | | 4,310,763 | 4,350,000 | 0 |
| 71654Q-CC-4 | PETROLEOS MEXICANOS | C | 09/27/2018 | Unknown | | 1,351,598 | 1,419,000 | 1,596 |
| 71654Q-CG-5 | PETROLEOS MEXICANOS | C | 09/27/2018 | Unknown | | 601,800 | 590,000 | 1,491 |
| 760942-BA-9 | URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN | C | 02/01/2018 | Unknown | | 562,331 | 585,000 | 829 |
| P06077-AA-2 | AUTORIDAD DEL CANAL DE PANAMA | C | 09/27/2018 | Unknown | | 247,800 | 240,000 | 1,914 |
| Y7136Y-AA-8 | PERUSAHAAN GAS NEGARA PERSERO TBK PT | D | 09/27/2018 | Unknown | | 3,000,804 | 3,000,000 | 55,948 |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | 21,188,766 | 21,180,000 | 101,622 |
| 13063A-5G-5 | CALIFORNIA ST | | 07/30/2018 | Unknown | | 145,257 | 100,000 | 2,496 |
| 13063B-FV-9 | CALIFORNIA ST | | 07/30/2018 | Unknown | | 539,473 | 500,000 | 16,452 |
| 13063B-JB-9 | CALIFORNIA ST | | 07/27/2018 | Unknown | | 1,594,330 | 1,500,000 | 27,592 |
| 373385-DR-1 | GEORGIA ST | | 07/30/2018 | J.P. Morgan Securities LLC | | 5,571,944 | 5,590,000 | 11,506 |
| 373385-DS-9 | GEORGIA ST | | 07/25/2018 | J.P. Morgan Securities LLC | | 2,498,925 | 2,500,000 | 4,115 |
| 452152-FP-1 | ILLINOIS ST | | 10/31/2018 | VARIOUS | | 7,156,880 | 7,000,000 | 152,008 |
| 594610-8C-4 | MICHIGAN ST | | 07/30/2018 | Unknown | | 354,669 | 350,000 | 2,807 |
| 882722-KF-7 | TEXAS ST | | 07/30/2018 | Unknown | | 77,845 | 75,000 | 1,368 |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 17,939,324 | 17,615,000 | 218,344 |
| 010878-BA-3 | ALAMEDA CNTY CALIF | | 10/25/2018 | VARIOUS | | 4,213,393 | 4,250,000 | 13,980 |
| 03667P-ER-9 | ANTELOPE VALLEY CALIF CMNTY COLLEGE DIST | | 03/22/2018 | STIFEL NICOLAUS & COMPANY INC. | | 701,805 | 1,500,000 | 0 |
| 088023-MA-1 | BEVERLY HILLS CALIF UNI SCH DIST | | 10/26/2018 | RBC CAPITAL MARKETS, LLC | | 1,225,840 | 2,750,000 | 0 |
| 088023-MC-7 | BEVERLY HILLS CALIF UNI SCH DIST | | 10/26/2018 | CROSS TRADE | | 164,010 | 350,000 | 0 |
| 179162-GF-3 | CLACKAMAS CNTY ORE SCH DIST NO 62 C OREG | | 12/12/2018 | PIPER JAFFRAY & CO. | | 258,580 | 500,000 | 0 |
| 179162-GL-0 | CLACKAMAS CNTY ORE SCH DIST NO 62 C OREG | | 12/12/2018 | PIPER JAFFRAY & CO. | | 366,480 | 1,000,000 | 0 |
| 232769-DV-8 | CYPRESS-FAIRBANKS TEX INDPT SCH DIST | | 11/01/2018 | WELLS FARGO SECURITIES LLC | | 509,690 | 500,000 | 0 |
| 232769-DX-4 | CYPRESS-FAIRBANKS TEX INDPT SCH DIST | | 11/01/2018 | FIRST UNION CAPITAL | | 1,010,770 | 1,000,000 | 0 |
| 242559-QJ-4 | DEARBORN MICH | | 02/21/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 1,024,530 | 1,000,000 | 7,000 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 282731-ED-6 | EL CAMINO HEALTHCARE DISTRICT | | 11/29/2018 | CITIGROUP GLOBAL MARKETS INC. | | 1,280,960 | 2,000,000 | 0 |
| 406792-2U-4 | HAMDEN CONN | | 07/30/2018 | Unknown | | 490,863 | 500,000 | 11,917 |
| 410360-JT-9 | HANFORD CALIF JT UN HIGH SCH DIST | | 04/27/2018 | STIFEL NICOLAUS & COMPANY INC. | | 408,912 | 1,200,000 | 0 |
| 417123-FU-5 | HARTNELL CALIF CMNTY COLLEGE DIST | | 07/30/2018 | Unknown | | 520,736 | 500,000 | 9,944 |
| 432272-FM-9 | HILLSBOROUGH CALIF SCH DIST | | 07/30/2018 | Unknown | | 455,119 | 1,000,000 | 0 |
| 432272-FN-7 | HILLSBOROUGH CALIF SCH DIST | | 07/30/2018 | Unknown | | 169,683 | 500,000 | 0 |
| 592112-DR-4 | METROPOLITAN GOVT NASHVILLE & DAVIDSON C | | 09/12/2018 | CROSS TRADE | | 116,657 | 100,000 | 1,157 |
| 592112-TN-6 | METROPOLITAN GOVT NASHVILLE & DAVIDSON C | | 10/16/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 6,665,608 | 6,550,000 | 0 |
| 592112-TP-1 | METROPOLITAN GOVT NASHVILLE & DAVIDSON C | | 11/02/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 2,027,140 | 2,000,000 | 2,444 |
| 652113-XH-9 | NEWPORT MESA CALIF UNI SCH DIST | | 03/20/2018 | Morgan Stanley & Co. LLC | | 176,190 | 500,000 | 0 |
| 671205-X4-9 | OAK GROVE CALIF SCH DIST | | 12/12/2018 | RAYMOND JAMES & ASSOCIATES INC. | | 717,300 | 1,500,000 | 0 |
| 671205-X9-8 | OAK GROVE CALIF SCH DIST | | 12/12/2018 | RAYMOND JAMES & ASSOCIATES INC. | | 243,415 | 500,000 | 0 |
| 686053-CP-2 | OREGON SCH BRDS ASSN | | 09/12/2018 | CROSS TRADE | | 722,365 | 650,000 | 7,522 |
| 686053-DR-7 | OREGON SCH BRDS ASSN | | 09/12/2018 | CROSS TRADE | | 501,318 | 450,000 | 5,113 |
| 717883-LV-2 | PHILADELPHIA PA SCH DIST | | 07/30/2018 | Unknown | | 208,676 | 200,000 | 4,963 |
| 736688-FN-7 | PORTLAND ORE CMNTY COLLEGE DIST | | 09/12/2018 | CROSS TRADE | | 2,272,443 | 2,150,000 | 29,588 |
| 738850-RA-6 | POWAY CALIF UNI SCH DIST | | 10/30/2018 | MESIROW FINANCIAL INC. | | 1,304,895 | 2,525,000 | 0 |
| 738850-RH-1 | POWAY CALIF UNI SCH DIST | | 11/06/2018 | MESIROW FINANCIAL INC. | | 2,313,760 | 8,000,000 | 0 |
| 796711-C3-1 | SAN BERNARDINO CALIF CITY UNI SCH DIST | | 11/15/2018 | Morgan Stanley & Co. LLC | | 249,063 | 250,000 | 3,000 |
| 796711-D5-5 | SAN BERNARDINO CALIF CITY UNI SCH DIST | | 01/09/2018 | MERRILL LYNCH,PIERCE,FENNER & SMITH | | 1,788,646 | 1,610,000 | 15,876 |
| 796720-GG-9 | SAN BERNARDINO CALIF CMNTY COLLEGE DIST | | 01/23/2018 | CITIGROUP GLOBAL MARKETS INC. | | 354,440 | 1,000,000 | 0 |
| 798755-DQ-4 | SAN MARCOS CALIF UNI SCH DIST | | 06/18/2018 | CITIGROUP GLOBAL MARKETS INC. | | 512,400 | 2,000,000 | 0 |
| 798755-FP-4 | SAN MARCOS CALIF UNI SCH DIST | | 12/13/2018 | Morgan Stanley & Co. LLC | | 2,070,780 | 2,000,000 | 30,222 |
| 861419-SV-2 | STOCKTON CALIF UNI SCH DIST | | 07/30/2018 | Unknown | | 353,970 | 350,000 | 1,410 |
| 899096-AY-7 | TULARE CALIF JT UN HIGH SCH DIST | | 07/30/2018 | Unknown | | 304,312 | 515,000 | 0 |
| 899096-AZ-4 | TULARE CALIF JT UN HIGH SCH DIST | | 07/30/2018 | Unknown | | 756,649 | 1,250,000 | 0 |
| 937440-FJ-9 | WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE | | 07/30/2018 | Unknown | | 157,384 | 500,000 | 0 |
| 937440-FK-6 | WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE | | 07/30/2018 | Unknown | | 150,565 | 500,000 | 0 |
| 937440-FL-4 | WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE | | 07/30/2018 | Unknown | | 288,023 | 1,000,000 | 0 |
| 969275-PQ-3 | WM S HART CALIF UN HIGH SCH DIST | | 07/30/2018 | Unknown | | 327,829 | 500,000 | 0 |
| 969275-QS-8 | WM S HART CALIF UN HIGH SCH DIST | | 07/30/2018 | Unknown | | 347,702 | 750,000 | 0 |
| 983068-2B-2 | WYLIE TEX INDPT SCH DIST | | 01/29/2018 | BARCLAYS CAPITAL INC | | 468,210 | 1,500,000 | 0 |
| 983068-Z2-6 | WYLIE TEX INDPT SCH DIST | | 10/02/2018 | CITIGROUP GLOBAL MARKETS INC. | | 476,520 | 1,000,000 | 0 |
| 983068-Z8-3 | WYLIE TEX INDPT SCH DIST | | 01/30/2018 | CITIGROUP GLOBAL MARKETS INC. | | 373,968 | 1,050,000 | 0 |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 39,051,596 | 59,450,000 | 144,138 |
| 010831-BE-4 | ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE | | 07/27/2018 | Unknown | | 692,340 | 500,000 | 5,480 |
| 02765U-DV-3 | AMERICAN MUN PWR OHIO INC REV | | 01/22/2018 | CROSS TRADE | | 1,275,017 | 850,000 | 29,038 |
| 02765U-EJ-9 | AMERICAN MUN PWR OHIO INC REV | | 03/02/2018 | CITIGROUP GLOBAL MARKETS INC. | | 2,422,698 | 1,590,000 | 23,783 |
| 041806-RL-6 | ARLINGTON TEX HIGHER ED FIN CORP ED REV | | 11/01/2018 | RBC CAPITAL MARKETS | | 812,896 | 800,000 | 0 |
| 041806-RN-2 | ARLINGTON TEX HIGHER ED FIN CORP ED REV | | 11/01/2018 | RBC CAPITAL MARKETS | | 402,552 | 400,000 | 0 |
| 041806-RQ-5 | ARLINGTON TEX HIGHER ED FIN CORP ED REV | | 11/01/2018 | Morgan Stanley | | 1,000,000 | 1,000,000 | 0 |
| 047681-QU-8 | ATLANTA & FULTON CNTY GA REC AUTH REV | | 02/27/2018 | CROSS TRADE | | 2,233,880 | 2,000,000 | 10,200 |
| 070102-AA-6 | BASIN ELEC PWR COOP N D | | 09/27/2018 | Unknown | | 4,892,731 | 4,450,000 | 87,854 |
| 088518-CL-7 | BEXAR CNTY TEX REV | | 09/27/2018 | Unknown | | 7,963,373 | 6,655,000 | 54,194 |
| 153476-AR-7 | CENTRAL FLA EXPWY AUTH SR LIEN REV | | 12/18/2018 | PERSHING LLC | | 263,973 | 250,000 | 4,694 |
| 153476-DC-7 | CENTRAL FLA EXPWY AUTH SR LIEN REV | | 07/30/2018 | Unknown | | 1,038,030 | 1,000,000 | 3,222 |
| 167593-H7-0 | CHICAGO ILL O HARE INTL ARPT REV | | 12/06/2018 | JP MORGAN SECURITIES INC. | | 1,000,000 | 1,000,000 | 0 |
| 167593-YL-0 | CHICAGO ILL O HARE INTL ARPT REV | | 07/27/2018 | Unknown | | 515,591 | 500,000 | 1,806 |
| 196479-C3-1 | COLORADO HSG & FIN AUTH | | 07/30/2018 | Unknown | | 1,214,076 | 1,214,076 | 2,963 |
| 19648W-AA-5 | COLORADO HSG & FIN AUTH MULTIFAMILY TAX- | | 12/21/2018 | STIFEL NICOLAUS & COMPANY INC. | | 1,000,000 | 1,000,000 | 2,738 |
| 196707-HT-3 | COLORADO ST BRD GOVERNORS UNIV ENTERPRIS | | 09/27/2018 | Unknown | | 5,871,100 | 5,000,000 | 21,511 |
| 235241-LS-3 | DALLAS TEX AREA RAPID TRAN SALES TAX REV | | 07/30/2018 | Unknown | | 255,764 | 250,000 | 2,458 |
| 246352-GV-4 | DELAWARE RIV PORT AUTH PA & NJ REV | | 12/18/2018 | Wachovia Capital Markets | | 293,978 | 250,000 | 69 |
| 24917D-BM-4 | DENVER COLO CITY & CNTY DEDICATED TAX RE | | 08/22/2018 | CITIGROUP GLOBAL MARKETS INC. | | 189,753 | 300,000 | 0 |
| 24917D-BU-6 | DENVER COLO CITY & CNTY DEDICATED TAX RE | | 08/22/2018 | CITIGROUP GLOBAL MARKETS INC. | | 340,350 | 750,000 | 0 |
| 24917D-BV-4 | DENVER COLO CITY & CNTY DEDICATED TAX RE | | 10/16/2018 | CITIGROUP GLOBAL MARKETS INC. | | 543,442 | 1,260,000 | 0 |
| 24917D-BW-2 | DENVER COLO CITY & CNTY DEDICATED TAX RE | | 08/22/2018 | CITIGROUP GLOBAL MARKETS INC. | | 207,015 | 500,000 | 0 |
| 249182-LT-1 | DENVER COLO CITY & CNTY ARPT REV | | 11/02/2018 | Morgan Stanley & Co. LLC | | 8,705,920 | 8,000,000 | 75,556 |
| 249182-LU-8 | DENVER COLO CITY & CNTY ARPT REV | | 12/11/2018 | VARIOUS | | 9,534,004 | 8,530,000 | 6,717 |
| 261172-NW-6 | DOWNTOWN SAVANNAH AUTH GA REV | | 07/30/2018 | Unknown | | 495,812 | 500,000 | 10,069 |
| 29270C-L3-7 | ENERGY NORTHWEST WASH ELEC REV | | 07/30/2018 | Unknown | | 65,000 | 65,000 | 147 |
| 302947-AE-6 | FREMF 16K60 B - CMBS | | 09/27/2018 | Unknown | | 5,162,162 | 5,500,000 | 14,510 |
| 3128X0-AZ-2 | FEDERAL HOME LOAN MORTGAGE CORP | | 10/22/2018 | NOMURA SECURITIES INTL INC | | 282,515 | 500,000 | 0 |
| 3130A0-7B-0 | FEDERAL HOME LOAN BANKS | | 07/30/2018 | Unknown | | 299,808 | 300,000 | 4,967 |
| 3130A8-GX-5 | FEDERAL HOME LOAN BANKS | | 12/19/2018 | VARIOUS | | 27,854,578 | 31,375,000 | 378,083 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 3130A8-X7-3 | FEDERAL HOME LOAN BANKS | | 10/10/2018 | FTN Financial | | 5,539,905 | 6,570,000 | 30,058 |
| 3130A9-2N-0 | FEDERAL HOME LOAN BANKS | | 10/10/2018 | FTN Financial | | 1,195,693 | 1,430,000 | 4,612 |
| 3130A9-BM-2 | FEDERAL HOME LOAN BANKS | | 10/15/2018 | FTN Financial | | 3,799,080 | 4,500,000 | 15,300 |
| 3130A9-J5-1 | FEDERAL HOME LOAN BANKS | | 02/07/2018 | CITIGROUP GLOBAL MARKETS INC. | | 921,334 | 1,000,000 | 8,993 |
| 3130AD-BK-7 | FEDERAL HOME LOAN BANKS | | 01/03/2018 | NOMURA SECURITIES/FIXED INCOME | | 599,100 | 600,000 | 0 |
| 3130AD-SA-1 | FEDERAL HOME LOAN BANKS | | 03/02/2018 | TD SECURITIES (USA) LLC | | 3,394,900 | 3,400,000 | 0 |
| 3130AD-SM-5 | FEDERAL HOME LOAN BANKS | | 03/06/2018 | BONY/TORONTO DOMINION SECURITI | | 299,850 | 300,000 | 0 |
| 3130AD-UV-2 | FEDERAL HOME LOAN BANKS | | 03/16/2018 | TD SECURITIES (USA) LLC | | 150,000 | 150,000 | 0 |
| 3130AD-XG-2 | FEDERAL HOME LOAN BANKS | | 04/03/2018 | Piper Jaffray Inc | | 249,625 | 250,000 | 0 |
| 3130AE-CC-2 | FEDERAL HOME LOAN BANKS | | 05/14/2018 | TD SECURITIES (USA) LLC | | 2,748,625 | 2,750,000 | 0 |
| 3130AE-JQ-4 | FEDERAL HOME LOAN BANKS | | 06/25/2018 | VARIOUS | | 3,000,000 | 3,000,000 | 0 |
| 3130AE-JR-2 | FEDERAL HOME LOAN BANKS | | 06/27/2018 | WELLS FARGO SECURITIES LLC | | 1,747,813 | 1,750,000 | 0 |
| 3130AE-KX-7 | FEDERAL HOME LOAN BANKS | | 07/11/2018 | FTN Financial | | 2,799,250 | 2,800,000 | 0 |
| 3130AE-NQ-9 | FEDERAL HOME LOAN BANKS | | 07/18/2018 | CITIGROUP GLOBAL MARKETS INC. | | 3,998,800 | 4,000,000 | 0 |
| 3130AE-R7-7 | FEDERAL HOME LOAN BANKS | | 08/08/2018 | VARIOUS | | 3,897,100 | 3,900,000 | 0 |
| 3130AE-R8-5 | FEDERAL HOME LOAN BANKS | | 08/02/2018 | DEUTSCHE BANK SECURITIES, INC. | | 3,000,000 | 3,000,000 | 0 |
| 3130AE-SS-0 | FEDERAL HOME LOAN BANKS | | 08/16/2018 | CITIGROUP GLOBAL MARKETS INC. | | 5,250,000 | 5,250,000 | 0 |
| 3130AE-V3-1 | FEDERAL HOME LOAN BANKS | | 08/24/2018 | TD SECURITIES (USA) LLC | | 1,500,000 | 1,500,000 | 0 |
| 3130AE-V7-2 | FEDERAL HOME LOAN BANKS | | 09/04/2018 | BANK OF NEW YORK | | 3,636,313 | 3,650,000 | 0 |
| 3130AE-W3-0 | FEDERAL HOME LOAN BANKS | | 09/05/2018 | TD SECURITIES (USA) LLC | | 14,987,250 | 15,000,000 | 0 |
| 3130AE-XL-9 | FEDERAL HOME LOAN BANKS | | 09/27/2018 | CITIGROUP GLOBAL MARKETS INC. | | 5,979,000 | 6,000,000 | 2,150 |
| 3130AE-Y2-0 | FEDERAL HOME LOAN BANKS | | 12/12/2018 | FTN Financial | | 8,609,310 | 8,670,000 | 79,981 |
| 3130AE-YE-4 | FEDERAL HOME LOAN BANKS | | 09/18/2018 | GOLDMAN, SACHS & CO. | | 5,994,000 | 6,000,000 | 0 |
| 3130AE-YL-8 | FEDERAL HOME LOAN BANKS | | 09/20/2018 | DAIWA CAPITAL MARKETS AMERICA INC | | 999,500 | 1,000,000 | 0 |
| 3130AE-YW-4 | FEDERAL HOME LOAN BANKS | | 09/20/2018 | TD SECURITIES (USA) LLC | | 1,000,000 | 1,000,000 | 0 |
| 3130AE-Z5-2 | FEDERAL HOME LOAN BANKS | | 09/28/2018 | BREAN CAPITAL, LLC | | 13,493,250 | 13,500,000 | 4,804 |
| 3130AF-3X-3 | FEDERAL HOME LOAN BANKS | | 10/04/2018 | Suntrust Robinson Humphrey, Inc. | | 3,000,000 | 3,000,000 | 0 |
| 3130AF-4V-6 | FEDERAL HOME LOAN BANKS | | 10/09/2018 | Suntrust Robinson Humphrey, Inc. | | 1,000,000 | 1,000,000 | 0 |
| 3130AF-4W-4 | FEDERAL HOME LOAN BANKS | | 10/09/2018 | PIPER JAFFRAY & CO. | | 12,000,000 | 12,000,000 | 0 |
| 3130AF-4X-2 | FEDERAL HOME LOAN BANKS | | 10/09/2018 | MIZUHO SECURITIES USA INC | | 3,600,000 | 3,600,000 | 0 |
| 3130AF-AT-4 | FEDERAL HOME LOAN BANKS | | 10/18/2018 | J.P. Morgan Securities LLC | | 5,000,000 | 5,000,000 | 0 |
| 3130AF-AU-1 | FEDERAL HOME LOAN BANKS | | 10/18/2018 | Suntrust Robinson Humphrey, Inc. | | 5,000,000 | 5,000,000 | 0 |
| 3130AF-CC-9 | FEDERAL HOME LOAN BANKS | | 10/25/2018 | Suntrust Robinson Humphrey, Inc. | | 1,500,000 | 1,500,000 | 0 |
| 3130AF-CX-3 | FEDERAL HOME LOAN BANKS | | 11/19/2018 | PIPER JAFFRAY & CO. | | 498,500 | 500,000 | 58 |
| 3130AF-EQ-6 | FEDERAL HOME LOAN BANKS | | 12/10/2018 | TD SECURITIES (USA) LLC | | 5,740,000 | 5,740,000 | 14,470 |
| 3130AF-F4-4 | FEDERAL HOME LOAN BANKS | | 11/09/2018 | MIZUHO SECURITIES USA INC | | 999,500 | 1,000,000 | 0 |
| 3130AF-HG-5 | FEDERAL HOME LOAN BANKS | | 11/29/2018 | PIPER JAFFRAY & CO. | | 250,000 | 250,000 | 0 |
| 3130AF-L5-4 | FEDERAL HOME LOAN BANKS | | 12/13/2018 | J.P. Morgan Securities LLC | | 4,000,000 | 4,000,000 | 0 |
| 3130AF-LC-9 | FEDERAL HOME LOAN BANKS | | 12/14/2018 | FTN Financial | | 8,250,000 | 8,250,000 | 0 |
| 3130AF-M2-0 | FEDERAL HOME LOAN BANKS | | 12/20/2018 | PIPER JAFFRAY & CO. | | 1,250,000 | 1,250,000 | 0 |
| 3132XC-R4-9 | FH G67707 - RMBS | | 03/01/2018 | CREDIT SUISSE SECURITIES | | 296,730 | 296,777 | 346 |
| 3132Y7-GN-9 | FH WE2005 - CMBS/RMBS | | 10/25/2018 | STIFEL NICOLAUS & COMPANY INC. | | 9,450,781 | 10,000,000 | 25,617 |
| 3133EF-3G-0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 12/10/2018 | NOMURA SECURITIES INTL INC | | 9,319,337 | 10,300,000 | 47,615 |
| 3133EF-HG-5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 03/01/2018 | TD SECURITIES (USA) LLC | | 3,561,250 | 3,500,000 | 50,891 |
| 3133EG-YV-1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 02/06/2018 | NOMURA SECURITIES INTL INC | | 645,442 | 700,000 | 5,208 |
| 3133EH-7J-6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 03/05/2018 | TD SECURITIES (USA) LLC | | 677,775 | 700,000 | 2,858 |
| 3133EJ-3E-7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 12/11/2018 | TD SECURITIES (USA) LLC | | 10,000,000 | 10,000,000 | 0 |
| 3133EJ-A4-1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 12/11/2018 | BK OF NYC/FCSTONE | | 1,086,185 | 1,087,000 | 9,235 |
| 3133EJ-A5-8 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 09/12/2018 | FTN Financial | | 3,500,000 | 3,500,000 | 0 |
| 3133EJ-AF-6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 08/16/2018 | TD SECURITIES (USA) LLC | | 4,898,886 | 5,150,000 | 11,141 |
| 3133EJ-AL-3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 01/23/2018 | CITIGROUP GLOBAL MARKETS INC. | | 4,207,226 | 4,200,000 | 0 |
| 3133EJ-AM-1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 01/23/2018 | VARIOUS | | 2,702,338 | 2,700,000 | 0 |
| 3133EJ-BG-3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 01/24/2018 | VARIOUS | | 2,500,000 | 2,500,000 | 0 |
| 3133EJ-C2-3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 09/19/2018 | PIPER JAFFRAY & CO. | | 5,197,400 | 5,200,000 | 0 |
| 3133EJ-CQ-0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 02/16/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 2,369,424 | 2,400,000 | 917 |
| 3133EJ-EQ-8 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 02/23/2018 | TD SECURITIES (USA) LLC | | 299,619 | 300,000 | 0 |
| 3133EJ-ER-6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 02/23/2018 | TD SECURITIES (USA) LLC | | 1,400,000 | 1,400,000 | 0 |
| 3133EJ-ES-4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 02/26/2018 | Piper Jaffray Inc | | 1,107,183 | 1,100,000 | 0 |
| 3133EJ-F5-3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 10/03/2018 | Suntrust Robinson Humphrey, Inc. | | 10,484,250 | 10,500,000 | 0 |
| 3133EJ-G8-6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 10/11/2018 | VARIOUS | | 12,500,000 | 12,500,000 | 0 |
| 3133EJ-GG-8 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 03/07/2018 | DEUTSCHE BANK SECURITIES INC. | | 300,555 | 300,000 | 0 |
| 3133EJ-HU-6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 03/23/2018 | VARIOUS | | 500,000 | 500,000 | 0 |
| 3133EJ-HX-0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 03/22/2018 | NOMURA SECURITIES INTL INC | | 498,335 | 500,000 | 0 |
| 3133EJ-JQ-3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 03/29/2018 | NOMURA SECURITIES/FIXED INCOME | | 249,688 | 250,000 | 0 |
| 3133EJ-L8-0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 10/18/2018 | PIPER JAFFRAY & CO. | | 5,000,000 | 5,000,000 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 3133EJ-TA-7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 06/22/2018 | TD SECURITIES (USA) LLC | | 2,997,000 | 3,000,000 | 0 |
| 3133EJ-UZ-0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 07/16/2018 | J.P. Morgan Securities LLC | | 2,499,375 | 2,500,000 | 0 |
| 3133EJ-VS-5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 07/24/2018 | TD SECURITIES (USA) LLC | | 850,000 | 850,000 | 0 |
| 3133EJ-XQ-7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 08/28/2018 | Suntrust Robinson Humphrey, Inc. | | 999,500 | 1,000,000 | 673 |
| 3133EJ-ZF-9 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 09/04/2018 | J.P. Morgan Securities LLC | | 6,000,000 | 6,000,000 | 0 |
| 3133TH-TM-9 | FHR 2116 ZA - CMO/RMBS | | 07/30/2018 | Unknown | | 68,794 | 68,117 | 329 |
| 3133TJ-DF-7 | FHR 2122A ZE - CMO/RMBS | | 07/30/2018 | Unknown | | 56,864 | 56,522 | 273 |
| 3133TL-K5-6 | FHR 2175 TH - CMO/RMBS | | 07/30/2018 | Unknown | | 76,699 | 76,000 | 367 |
| 3134A4-AB-0 | FEDERAL HOME LOAN MORTGAGE CORPORATION | | 03/14/2018 | CITIGROUP GLOBAL MARKETS INC. | | 97,203 | 150,000 | 0 |
| 3134A4-CN-2 | FEDERAL HOME LOAN MORTGAGE CORPORATION | | 07/30/2018 | Unknown | | 337,420 | 500,000 | 0 |
| 3134A4-NS-9 | FEDERAL HOME LOAN MORTGAGE CORP | | 03/22/2018 | BREAN CAPITAL LLC | | 469,406 | 719,000 | 0 |
| 31358D-DG-6 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 03/02/2018 | VARIOUS | | 2,269,876 | 3,400,000 | 0 |
| 31358D-DR-2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 02/14/2018 | VARIOUS | | 3,960,641 | 6,000,000 | 0 |
| 313637-VQ-0 | FN 109623 - CMBS/RMBS | | 09/01/2018 | PERSHING LLC | | 382,146 | 369,000 | 1,198 |
| 313637-Z9-4 | FN 109768 - CMBS/RMBS | | 09/01/2018 | DUNCAN WILLIAMS INC. | | 3,706,938 | 3,700,000 | 10,047 |
| 3136A4-DT-3 | FNR 1224D HZ - CMO/RMBS | | 12/01/2018 | VARIOUS | | 98,317 | 99,511 | 315 |
| 3136A5-ZX-7 | FNR 1254D WH - CMO/RMBS | | 07/30/2018 | Unknown | | 503,454 | 500,000 | 1,410 |
| 3136A7-CL-4 | FNR 1268G ZA - CMO/RMBS | | 12/01/2018 | Direct | | 12,931 | 12,931 | 0 |
| 3136A7-JB-9 | FNR 1267H MZ - CMO/RMBS | | 08/01/2018 | Direct | | 48,567 | 48,567 | 0 |
| 3136AB-N6-6 | FNR 136E ZJ - CMO/RMBS | | 12/01/2018 | Direct | | 2,348 | 2,348 | 0 |
| 3136AB-YU-1 | FNR 131E JZ - CMO/RMBS | | 12/01/2018 | Direct | | 12,983 | 12,983 | 0 |
| 3136AC-VY-4 | FNR 1320N YZ - CMO/RMBS | | 12/01/2018 | Direct | | 7,677 | 7,677 | 0 |
| 3136AD-CC-1 | FNR 1323J ZL - CMO/RMBS | | 12/01/2018 | Direct | | 16,471 | 16,471 | 0 |
| 3136AD-PF-0 | FNR 1334A GZ - CMO/RMBS | | 12/01/2018 | VARIOUS | | 474,680 | 487,422 | 1,163 |
| 3136AE-4P-9 | FNR 1371A ZA - CMO/RMBS | | 12/01/2018 | Direct | | 14,569 | 14,569 | 0 |
| 3136AE-N2-9 | FNR 1352G ZA - CMO/RMBS | | 12/01/2018 | Direct | | 10,612 | 10,612 | 0 |
| 3136AL-L3-3 | FNR 1482C LZ - CMO/RMBS | | 12/01/2018 | Direct | | 170,969 | 170,969 | 0 |
| 3136AT-N4-2 | FNR 1673C DZ - CMO/RMBS | | 12/01/2018 | Direct | | 126,307 | 126,307 | 0 |
| 3136AV-2Z-1 | FNR 1721D ZD - CMO/RMBS | | 12/01/2018 | VARIOUS | | 6,691,259 | 7,441,489 | 10,789 |
| 3136AV-JB-6 | FNR 174D ZC - CMO/RMBS | | 12/01/2018 | Direct | | 632,549 | 632,549 | 0 |
| 3136AW-5S-2 | FNR 1752E KZ - CMO/RMBS | | 12/01/2018 | VARIOUS | | 929,782 | 948,440 | 2,054 |
| 3136AW-HZ-3 | FNR 1739C CY - CMO/RMBS | | 10/11/2018 | CITIGROUP GLOBAL MARKETS INC. | | 2,799,844 | 3,000,000 | 4,375 |
| 3136AX-NB-7 | FNR 1759D DZ - CMO/RMBS | | 12/01/2018 | VARIOUS | | 926,792 | 945,682 | 2,048 |
| 3136AX-TC-9 | FNR 1762C ZC - CMO/RMBS | | 12/01/2018 | Direct | | 261,643 | 261,643 | 0 |
| 3136AX-YF-6 | FNR 1761C GZ - CMO/RMBS | | 12/01/2018 | Direct | | 144,355 | 144,355 | 0 |
| 3136AY-CB-7 | FNR 1766H QZ - CMO/RMBS | | 12/01/2018 | Direct | | 307,213 | 307,213 | 0 |
| 3136AY-HE-6 | FNR 1779A ZA - CMO/RMBS | | 12/01/2018 | Direct | | 605,232 | 605,232 | 0 |
| 3136AY-MD-2 | FNR 1784B ZK - CMO/RMBS | | 12/01/2018 | Direct | | 675,523 | 675,523 | 0 |
| 3136AY-YZ-0 | FNR 1790J ZD - CMO/RMBS | | 12/01/2018 | Direct | | 96,592 | 96,592 | 0 |
| 3136B0-4H-6 | FNR 1813G ZE - CMO/RMBS | | 12/01/2018 | VARIOUS | | 9,175,334 | 10,471,093 | 22,979 |
| 3136B0-EN-2 | FNR 17102B PZ - CMO/RMBS | | 12/01/2018 | Direct | | 78,476 | 78,476 | 0 |
| 3136B0-FT-8 | FNR 17100A ZE - CMO/RMBS | | 12/01/2018 | Direct | | 294,283 | 294,283 | 0 |
| 3136B0-JM-9 | FNR 17107D GZ - CMO/RMBS | | 12/01/2018 | VARIOUS | | 5,562,952 | 6,032,475 | 4,402 |
| 3136B0-K3-9 | FNR 1810B BZ - CMO/RMBS | | 12/01/2018 | VARIOUS | | 18,420,988 | 18,432,145 | 52,065 |
| 3136B0-VY-9 | FNR 188C DZ - CMO/RMBS | | 12/01/2018 | VARIOUS | | 9,118,623 | 9,292,998 | 26,250 |
| 3136B0-ZZ-2 | FNR 182E CZ - CMO/RMBS | | 12/01/2018 | VARIOUS | | 6,045,752 | 6,092,076 | 17,208 |
| 3136B1-6A-7 | FNR 1837J ZD - CMO/RMBS | | 12/01/2018 | VARIOUS | | 1,531,552 | 1,535,352 | 1,520 |
| 3136B1-HM-9 | FNR 1815F ZG - CMO/RMBS | | 12/01/2018 | VARIOUS | | 9,176,044 | 9,317,450 | 23,756 |
| 3136B1-RY-2 | FNR 1821A JT - CMO/RMBS | | 10/11/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 4,276,626 | 4,283,319 | 7,139 |
| 3136B1-T7-9 | FNR 1838E VZ - CMO/RMBS | | 12/01/2018 | VARIOUS | | 1,841,854 | 1,842,422 | 1,010 |
| 3136B2-K5-0 | FNR 1868A DZ - CMO/RMBS | | 12/01/2018 | VARIOUS | | 10,704,156 | 11,047,087 | 25,606 |
| 3136B2-SB-9 | FNR 1847J GZ - CMO/RMBS | | 12/01/2018 | VARIOUS | | 3,849,843 | 4,070,512 | 1,569 |
| 3136B2-UE-0 | FNR 1855D LZ - CMO/RMBS | | 12/01/2018 | VARIOUS | | 2,743,856 | 3,044,006 | 7,356 |
| 3136B2-YL-0 | FNR 1854D LZ - CMO/RMBS | | 12/01/2018 | VARIOUS | | 1,917,752 | 2,029,337 | 782 |
| 3136B3-BY-5 | FNR 1875B ZU - CMO/RMBS | | 12/01/2018 | VARIOUS | | 1,843,415 | 2,014,626 | 0 |
| 3136B3-CF-5 | FNR 1875D KZ - CMO/RMBS | | 12/01/2018 | VARIOUS | | 1,836,926 | 2,017,551 | 5,250 |
| 3136B3-GN-4 | FNR 1876C ZB - CMO/RMBS | | 12/01/2018 | VARIOUS | | 9,022,157 | 10,087,756 | 7,800 |
| 3136B3-LE-8 | FNR 1883C ZL - CMO/RMBS | | 10/18/2018 | BMO Capital Markets Corp. | | 4,984,375 | 5,000,000 | 18,750 |
| 3136B3-LJ-7 | FNR 1883D ZJ - CMO/RMBS | | 12/01/2018 | VARIOUS | | 4,508,115 | 5,029,209 | 14,583 |
| 3136B3-MM-9 | FNR 1884A ZA - CMO/RMBS | | 12/01/2018 | VARIOUS | | 2,672,526 | 3,017,526 | 8,750 |
| 3136B3-MV-9 | FNR 1884A ZD - CMO/RMBS | | 12/01/2018 | VARIOUS | | 8,977,950 | 10,058,418 | 29,167 |
| 3136B3-PT-1 | FNR 1888B MZ - CMO/RMBS | | 12/01/2018 | VARIOUS | | 3,642,917 | 4,011,667 | 11,278 |
| 31377U-5M-1 | FN 387952 - CMBS/RMBS | | 09/01/2018 | DUNCAN WILLIAMS INC. | | 4,016,250 | 4,000,000 | 11,209 |
| 31377U-6D-0 | FN 387968 - RMBS | | 08/01/2018 | DUNCAN WILLIAMS INC. | | 1,020,625 | 1,000,000 | 3,383 |
| 3137A5-P2-4 | FHR 3795D VZ - CMO/RMBS | | 12/01/2018 | Direct | | 128,885 | 128,885 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 3137AM-ZG-5 | FHR 4011F PL - CMO/RMBS | | 07/30/2018 | Unknown | | 1,426,340 | 1,406,000 | 3,964 |
| 3137AN-GA-7 | FHR 4013E GL - CMO/RMBS | | 07/30/2018 | Unknown | | 1,010,360 | 1,000,000 | 2,819 |
| 3137AR-FM-3 | FHR 4066E VZ - CMO/RMBS | | 12/01/2018 | Direct | | 17,242 | 17,242 | 0 |
| 3137AR-M2-9 | FHR 4057A ZB - CMO/RMBS | | 12/01/2018 | Direct | | 16,380 | 16,380 | 0 |
| 3137AR-M3-7 | FHR 4057A ZC - CMO/RMBS | | 12/01/2018 | Direct | | 12,500 | 12,500 | 0 |
| 3137AY-FG-1 | FHR 4171 Z - CMO/RMBS | | 12/01/2018 | Direct | | 10,621 | 10,621 | 0 |
| 3137B2-G3-8 | FHR 4206B LZ - CMO/RMBS | | 12/01/2018 | Direct | | 14,611 | 14,611 | 0 |
| 3137B3-JF-6 | FHR 4231A PY - CMO/RMBS | | 07/30/2018 | Unknown | | 234,848 | 250,000 | 705 |
| 3137B7-MZ-9 | FHMS K036 A2 - CMBS | | 07/30/2018 | Unknown | | 1,279,035 | 1,250,000 | 3,551 |
| 3137BG-LN-7 | FHR 4438D ZP - CMO/RMBS | | 12/01/2018 | Direct | | 170,977 | 170,977 | 0 |
| 3137BM-XU-5 | FHR 4553A PZ - CMO/RMBS | | 12/01/2018 | Direct | | 121,345 | 121,345 | 0 |
| 3137BT-YC-9 | FHR 4649A AZ - CMO/RMBS | | 12/01/2018 | Direct | | 273,123 | 273,123 | 0 |
| 3137BU-XJ-2 | FHR 4653B PZ - CMO/RMBS | | 12/01/2018 | Direct | | 564,457 | 564,457 | 0 |
| 3137BW-KN-3 | FHR 4667B LZ - CMO/RMBS | | 12/01/2018 | Direct | | 116,837 | 116,837 | 0 |
| 3137BW-QR-8 | FHR 4664A KZ - CMO/RMBS | | 12/01/2018 | Direct | | 618,871 | 618,871 | 0 |
| 3137BW-US-1 | FHR 4663E TZ - CMO/RMBS | | 12/01/2018 | Direct | | 138,744 | 138,744 | 0 |
| 3137BX-FZ-0 | FHR 4673D WZ - CMO/RMBS | | 12/01/2018 | Direct | | 589,767 | 589,767 | 0 |
| 3137BX-N4-0 | FHR 4675B EZ - CMO/RMBS | | 12/01/2018 | Direct | | 134,700 | 134,700 | 0 |
| 3137BX-ZD-7 | FHR 4682E KZ - CMO/RMBS | | 12/01/2018 | Direct | | 307,638 | 307,638 | 0 |
| 3137BY-2F-6 | FHR 4686B LZ - CMO/RMBS | | 12/01/2018 | VARIOUS | | 26,490,926 | 26,490,926 | 41,025 |
| 3137BY-6K-1 | FHR 4680A GZ - CMO/RMBS | | 12/01/2018 | Direct | | 725,990 | 725,990 | 0 |
| 3137F1-SB-5 | FHR 4700A KZ - CMO/RMBS | | 12/01/2018 | Direct | | 609,899 | 609,899 | 0 |
| 3137F2-XU-5 | FHR 4713 DZ - CMO/RMBS | | 12/01/2018 | Direct | | 1,077,551 | 1,077,551 | 0 |
| 3137F3-K6-0 | FHR 4768F ZH - CMO/RMBS | | 12/01/2018 | VARIOUS | | 3,662,383 | 4,101,133 | 9,000 |
| 3137F4-DM-1 | FHR 4778A BN - CMO/RMBS | | 10/11/2018 | GOLDMAN, SACHS & CO. | | 11,694,712 | 11,716,681 | 19,528 |
| 3137F4-PQ-9 | FHR 4776L MW - CMO/RMBS | | 10/04/2018 | WELLS FARGO SECURITIES LLC | | 3,979,844 | 4,000,000 | 4,000 |
| 3137FA-5D-6 | FHR 4710H GZ - CMO/RMBS | | 12/01/2018 | Direct | | 331,790 | 331,790 | 0 |
| 3137FB-NL-6 | FHR 4732C QZ - CMO/RMBS | | 12/01/2018 | Direct | | 30,568 | 30,568 | 0 |
| 3137FB-YC-4 | FHR 4734B Z - CMO/RMBS | | 12/01/2018 | Direct | | 204,297 | 204,297 | 0 |
| 3137FC-4R-2 | FHR 4738D LZ - CMO/RMBS | | 12/01/2018 | Direct | | 134,165 | 134,165 | 0 |
| 3137FC-BP-8 | FHR 4741B GY - CMO/RMBS | | 01/05/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 2,418,652 | 2,500,000 | 1,875 |
| 3137FC-CD-4 | FHR 4740A CZ - CMO/RMBS | | 12/01/2018 | Direct | | 60,984 | 60,984 | 0 |
| 3137FC-PQ-1 | FHR 4752B PZ - CMO/RMBS | | 12/01/2018 | VARIOUS | | 6,362,407 | 6,860,952 | 5,006 |
| 3137FC-WR-1 | FHR 4749C ZG - CMO/RMBS | | 12/01/2018 | Direct | | 334,329 | 334,329 | 0 |
| 3137FC-WS-9 | FHR 4749D ZL - CMO/RMBS | | 12/01/2018 | Direct | | 967,558 | 967,558 | 0 |
| 3137FD-DG-4 | FHR 4750E KZ - CMO/RMBS | | 12/01/2018 | Direct | | 51,572 | 51,572 | 0 |
| 3137FD-ET-5 | FHMS K1504 A3 - CMBS | | 01/11/2018 | J.P. Morgan Securities LLC | | 7,467,348 | 7,250,000 | 14,629 |
| 3137FG-5H-4 | FHR 4796B NZ - CMO/RMBS | | 12/01/2018 | VARIOUS | | 5,373,732 | 5,373,732 | 14,681 |
| 3137FH-CA-9 | FHR 4824A ZJ - CMO/RMBS | | 12/01/2018 | VARIOUS | | 17,451,693 | 18,972,459 | 3,664 |
| 3137FH-Q7-1 | FHMS K1507 A3 - CMBS | | 09/20/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 7,499,012 | 7,400,000 | 21,324 |
| 3137FJ-C2-3 | FHR 4833A VZ - CMO/RMBS | | 12/01/2018 | VARIOUS | | 10,097,176 | 10,416,333 | 4,614 |
| 3137FJ-Y6-0 | FHMS K1508 A2 - CMBS | | 11/07/2018 | GOLDMAN, SACHS & CO. | | 4,955,835 | 5,000,000 | 9,750 |
| 3137FJ-Y7-8 | FHMS K1508 A3 - CMBS | | 11/07/2018 | GOLDMAN, SACHS & CO. | | 8,827,074 | 9,000,000 | 17,550 |
| 3138L7-JC-1 | FN AM6558 - CMBS/RMBS | | 10/29/2018 | Morgan Stanley & Co. LLC | | 4,372,714 | 4,472,947 | 0 |
| 3138LA-CG-2 | FN AM9070 - CMBS/RMBS | | 09/20/2018 | PERSHING LLC | | 620,750 | 650,000 | 1,634 |
| 3138LJ-ZP-8 | FN AN6149 - CMBS/RMBS | | 10/17/2018 | Stephens Inc. | | 3,852,162 | 4,185,000 | 7,666 |
| 3138LL-2N-4 | FN AN7980 - RMBS | | 01/01/2018 | DUNCAN WILLIAMS INC. | | 1,350,844 | 1,350,000 | 3,465 |
| 3138LL-4F-9 | FN AN8021 - RMBS | | 01/01/2018 | DUNCAN WILLIAMS INC. | | 1,625,000 | 1,600,000 | 1,550 |
| 3138LL-5Q-4 | FN AN8054 - RMBS | | 01/01/2018 | PERSHING LLC | | 3,533,496 | 3,500,000 | 9,363 |
| 3138LL-5X-9 | FN AN8061 - RMBS | | 01/01/2018 | DUNCAN WILLIAMS INC. | | 2,575,500 | 2,550,000 | 6,673 |
| 3138LL-CX-1 | FN AN7285 - RMBS | | 01/01/2018 | DUNCAN WILLIAMS INC. | | 1,108,938 | 1,100,000 | 2,979 |
| 3138LL-MU-6 | FN AN7570 - RMBS | | 02/01/2018 | VARIOUS | | 1,250,781 | 1,250,000 | 2,085 |
| 3138LL-Q8-1 | FN AN7678 - RMBS | | 02/01/2018 | VARIOUS | | 4,502,813 | 4,500,000 | 8,470 |
| 3138LM-B3-6 | FN AN8157 - RMBS | | 01/01/2018 | DUNCAN WILLIAMS INC. | | 4,102,563 | 4,100,000 | 9,886 |
| 3138LM-C7-6 | FN AN8193 - RMBS | | 01/01/2018 | J.P. Morgan Securities LLC | | 4,596,922 | 4,550,000 | 11,619 |
| 3138LM-C8-4 | FN AN8194 - RMBS | | 01/01/2018 | J.P. Morgan Securities LLC | | 3,502,828 | 3,450,000 | 8,949 |
| 3138LM-CE-1 | FN AN8168 - RMBS | | 02/01/2018 | VARIOUS | | 2,529,688 | 2,500,000 | 3,082 |
| 3138LM-HB-2 | FN AN8325 - RMBS | | 02/01/2018 | KEYBANC CAPITAL MARKETS INC | | 1,057,383 | 1,050,000 | 2,804 |
| 3138LM-K6-9 | FN AN8416 - RMBS | | 03/02/2018 | HUNT FINANCIAL SECURITIES LLC | | 499,303 | 499,283 | 311 |
| 3138LM-KK-8 | FN AN8397 - RMBS | | 03/01/2018 | KEYBANC CAPITAL MARKETS INC | | 1,500,938 | 1,500,000 | 4,130 |
| 3138LM-KL-6 | FN AN8398 - RMBS | | 02/01/2018 | KEYBANC CAPITAL MARKETS INC | | 500,313 | 500,000 | 1,313 |
| 3138LM-NC-3 | FN AN8486 - RMBS | | 02/01/2018 | KEYBANC CAPITAL MARKETS INC | | 353,719 | 350,000 | 874 |
| 3138LM-RA-3 | FN AN8580 - RMBS | | 04/01/2018 | VARIOUS | | 5,617,500 | 5,600,000 | 9,282 |
| 3138LM-TV-5 | FN AN8663 - RMBS | | 04/01/2018 | CHASE SECURITIES | | 4,010,000 | 4,000,000 | 7,120 |
| 3138LM-X8-1 | FN AN8802 - RMBS | | 04/01/2018 | KEYBANC CAPITAL MARKETS INC | | 501,875 | 500,000 | 381 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 3138LM-YG-2 | FN AN8810 - RMBS | | 05/01/2018 | KEYBANC CAPITAL MARKETS INC | | 305,063 | 300,000 | 511 |
| 3138LN-G7-0 | FN AN9221 - RMBS | | 05/01/2018 | KEYBANC CAPITAL MARKETS INC | | 301,781 | 300,000 | 427 |
| 3138LN-PL-9 | FN AN9426 - RMBS | | 08/01/2018 | PERSHING LLC | | 1,000,625 | 1,000,000 | 3,142 |
| 3138LN-RL-7 | FN AN9490 - CMBS/RMBS | | 09/01/2018 | DUNCAN WILLIAMS INC. | | 252,656 | 250,000 | 759 |
| 3138LN-YB-1 | FN AN9705 - CMBS/RMBS | | 09/11/2018 | Hunt Financial Securities | | 299,344 | 300,000 | 420 |
| 31392I-6F-0 | FNW 01W3 A - CMO/RMBS | | 08/01/2018 | Unknown | | 136,404 | 134,820 | 666 |
| 31392D-BS-0 | FNR 0233C Z - CMO/RMBS | | 12/01/2018 | VARIOUS | | 193,309 | 189,751 | 990 |
| 31392H-7B-0 | FSPC T051 1A - CMO/RMBS | | 07/30/2018 | Unknown | | 246,443 | 243,630 | 1,276 |
| 31393X-7A-9 | FNGT 04T2A A1 - CMO/RMBS | | 07/30/2018 | Unknown | | 163,423 | 162,597 | 786 |
| 31393X-GH-4 | FNW 04W2A 1A - CMO/RMBS | | 07/30/2018 | Unknown | | 75,597 | 75,189 | 363 |
| 31395U-KP-5 | FHR 2978B JG - CMO/RMBS | | 07/30/2018 | Unknown | | 427,020 | 430,590 | 1,908 |
| 31397M-2E-6 | FNR 093E CD - CMO/RMBS | | 09/27/2018 | Unknown | | 3,265,607 | 2,910,000 | 12,610 |
| 31397N-WX-9 | FNR 0930A Z - CMO/RMBS | | 01/01/2018 | Direct | | 2,819 | 2,819 | 0 |
| 31397S-G9-9 | FNR 1146C Z - CMO/RMBS | | 12/01/2018 | Direct | | 148,746 | 148,746 | 0 |
| 31398F-VY-4 | FNR 0995A PZ - CMO/RMBS | | 12/01/2018 | Direct | | 83,926 | 83,926 | 0 |
| 3140FX-EC-2 | FN BF0130 - RMBS | | 03/05/2018 | MORGAN STANLEY & CO. LLC | | 270,384 | 271,828 | 317 |
| 3140HR-6G-3 | FN BL0870 - CMBS/RMBS | | 12/01/2018 | DUNCAN WILLIAMS INC. | | 20,406,250 | 20,000,000 | 64,200 |
| 3140HR-C6-8 | FN BL0092 - CMBS/RMBS | | 10/19/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 3,373,626 | 3,470,000 | 10,315 |
| 3140HR-N2-5 | FN BL0408 - CMBS/RMBS | | 11/01/2018 | DUNCAN WILLIAMS INC. | | 1,010,625 | 1,000,000 | 1,610 |
| 3140HR-N5-8 | FN BL0411 - CMBS/RMBS | | 11/01/2018 | BK OF NYC/NCMMBS | | 6,526,406 | 6,500,000 | 19,666 |
| 3140HR-PV-9 | FN BL0435 - CMBS/RMBS | | 11/01/2018 | DUNCAN WILLIAMS INC. | | 3,117,438 | 3,100,000 | 10,175 |
| 3140HR-QU-0 | FN BL0466 - CMBS/RMBS | | 10/19/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 2,459,733 | 2,530,000 | 7,520 |
| 3140HR-SE-4 | FN BL0516 - CMBS/RMBS | | 12/01/2018 | PERSHING LLC | | 6,003,750 | 6,000,000 | 13,617 |
| 3140HR-WX-7 | FN BL0661 - CMBS/RMBS | | 11/01/2018 | BANK OF NEW YORK (BDMBS) | | 9,021,094 | 9,000,000 | 27,930 |
| 3140HR-X4-0 | FN BL0698 - CMBS/RMBS | | 11/01/2018 | DUNCAN WILLIAMS INC. | | 3,048,750 | 3,000,000 | 9,933 |
| 3140HR-YH-0 | FN BL0711 - CMBS/RMBS | | 12/27/2018 | RAYMOND JAMES & ASSOCIATES INC. | | 511,462 | 498,874 | 60 |
| 3140HS-CK-5 | FN BL0973 - CMBS/RMBS | | 12/01/2018 | DUNCAN WILLIAMS INC. | | 1,008,750 | 1,000,000 | 3,203 |
| 3140HS-DM-0 | FN BL1007 - CMBS/RMBS | | 12/01/2018 | CITIGROUP GLOBAL MARKETS INC. | | 3,019,688 | 3,000,000 | 10,075 |
| 3140HS-DR-9 | FN BL1011 - CMBS/RMBS | | 12/01/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 8,005,000 | 8,000,000 | 22,333 |
| 3140HS-DV-0 | FN BL1015 - CMBS/RMBS | | 12/01/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 5,500,000 | 5,500,000 | 18,127 |
| 314009-DP-5 | FN CA1909 - RMBS | | 10/10/2018 | BANK OF NEW YORK (PIERPONTMBS) | | 55,001,980 | 53,607,351 | 73,710 |
| 31411A-2E-4 | FN 902673 - RMBS | | 07/30/2018 | Unknown | | 43,224 | 43,989 | 195 |
| 31411D-A3-3 | FN 904626 - RMBS | | 07/30/2018 | Unknown | | 96,422 | 91,937 | 266 |
| 31411G-UY-6 | FN 907899 - RMBS | | 07/30/2018 | Unknown | | 154,895 | 151,978 | 436 |
| 31418C-3J-1 | FN MA3500 - RMBS | | 11/01/2018 | DAIWA CAPITAL MARKETS AMERICA INC | | 10,823,327 | 10,881,133 | 14,508 |
| 31418C-DL-5 | FN MA2806 - RMBS | | 10/10/2018 | FIRST UNION CAPITAL | | 25,013,449 | 26,397,242 | 24,197 |
| 338035-DQ-8 | FISHERS IND ECONOMIC DEV REV | | 09/27/2018 | Unknown | | 5,669,095 | 5,275,000 | 47,182 |
| 35563C-AA-6 | FMMHR 15R1 1A - ABS | | 10/01/2018 | D.A. DAVIDSON & CO. | | 13,931,506 | 13,101,409 | 112,733 |
| 35563C-AD-0 | FMMHR 15R1 1B - ABS | | 01/01/2018 | PERSHING LLC | | 8,172 | 7,240 | (2,285) |
| 35563C-AM-0 | FMMHR 15R1 2B - ABS | | 01/01/2018 | PERSHING LLC | | 2,210 | 2,049 | (1,327) |
| 35563C-AV-0 | FMMHR 15R1 3B - ABS | | 01/01/2018 | PERSHING LLC | | 5,587 | 5,138 | 511 |
| 35563P-DT-3 | SCRT 181SC HT - CMO | | 03/09/2018 | MLPFS INC FIXED INCOME | | 284,578 | 300,000 | 717 |
| 35563P-DV-8 | SCRT 181SC HB - CMO | | 03/09/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 9,304,137 | 10,500,000 | 25,083 |
| 35563P-DY-2 | SCRT 181SC MT - CMO | | 03/09/2018 | MLPFS INC FIXED INCOME | | 287,391 | 300,000 | 1,075 |
| 35563P-EA-3 | SCRT 181SC MB - CMO | | 03/09/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 9,371,543 | 10,500,000 | 37,625 |
| 35563P-GH-6 | SCRT 183SC MB - CMO | | 08/09/2018 | J.P. Morgan Securities LLC | | 2,354,064 | 2,500,000 | 10,694 |
| 35563P-GK-9 | SCRT 183SC MZ - CMO | | 12/01/2018 | VARIOUS | | 8,684,801 | 9,639,352 | 40,689 |
| 35563P-HD-4 | SCRT 184SC HZ - CMO | | 12/01/2018 | VARIOUS | | 11,652,437 | 15,075,094 | 55,000 |
| 35563P-HG-7 | FH 184SC MB - CMO | | 11/08/2018 | WELLS FARGO SECURITIES LLC | | 4,470,646 | 5,000,000 | 21,389 |
| 35563P-HJ-1 | FH 184SC MZ - CMO | | 12/01/2018 | VARIOUS | | 1,708,243 | 2,011,684 | 2,722 |
| 42219U-BQ-4 | HEALTH CARE AUTH FOR BAPTIST HEALTH ALA | | 09/27/2018 | Unknown | | 7,401,100 | 7,000,000 | 141,167 |
| 452252-FH-7 | ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R | | 07/30/2018 | Unknown | | 206,716 | 200,000 | 996 |
| 491552-UZ-6 | KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV | | 09/27/2018 | Unknown | | 10,096,920 | 9,000,000 | 123,023 |
| 496444-AA-8 | KINGSPORT TENN HSG & REDEV AUTH MULTIFAM | | 12/21/2018 | STIFEL NICOLAUS & COMPANY INC. | | 1,000,000 | 1,000,000 | 2,738 |
| 499396-AV-1 | KNOX CNTY IND ECONOMIC DEV REV | | 07/30/2018 | Unknown | | 480,000 | 480,000 | 9,361 |
| 537445-QF-8 | LITTLE ROCK ARK SWR REV | | 12/20/2018 | FIRST TENNESSEE BANK BOND DIVI | | 281,413 | 250,000 | 2,882 |
| 544445-EN-5 | LOS ANGELES CALIF DEPT ARPTS ARPT REV | | 11/02/2018 | Morgan Stanley & Co. LLC | | 1,535,534 | 1,400,000 | 44,917 |
| 544445-ER-6 | LOS ANGELES CALIF DEPT ARPTS ARPT REV | | 03/01/2018 | BARCLAYS CAPITAL INC | | 6,764,040 | 6,000,000 | 0 |
| 544652-6F-2 | LOS ANGELES CALIF WASTEWTR SYS REV | | 07/30/2018 | Unknown | | 2,687,938 | 2,000,000 | 19,054 |
| 544712-2H-4 | LOS ANGELES CNTY CALIF MET TRANSN AUTH S | | 09/26/2018 | CROSS TRADE | | 1,956,884 | 1,650,000 | 30,754 |
| 54659L-AT-1 | LOUISVILLE & JEFFERSON CNTY KY METRO GOV | | 09/27/2018 | Unknown | | 3,329,430 | 3,000,000 | 84,333 |
| 56052F-FK-6 | MAINE ST HSG AUTH MTG PUR | | 07/30/2018 | Unknown | | 1,000,000 | 1,000,000 | 6,852 |
| 56678P-AQ-0 | MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE | | 12/06/2018 | RBC CAPITAL MARKETS, LLC | | 275,758 | 250,000 | 0 |
| 57419R-L7-8 | MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C | | 07/27/2018 | Unknown | | 500,000 | 500,000 | 8,955 |
| 574300-HY-8 | MARYLAND ST TRANSN AUTH TRANSN FACS PROJ | | 09/27/2018 | Unknown | | 12,648,680 | 11,000,000 | 152,096 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 57586N-3A-7 | MASSACHUSETTS ST HSG FIN AGY | | 10/30/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 750,000 | 750,000 | 0 |
| 57586N-3F-6 | MASSACHUSETTS ST HSG FIN AGY | | 12/07/2018 | WELLS FARGO SECURITIES LLC | | 3,250,000 | 3,250,000 | 4,198 |
| 57586N-MV-0 | MASSACHUSETTS ST HSG FIN AGY | | 07/30/2018 | Unknown | | 491,314 | 490,000 | 3,884 |
| 57587A-TG-3 | MASSACHUSETTS ST HSG FIN AGY HSG REV | | 07/27/2018 | Unknown | | 1,000,000 | 1,000,000 | 6,533 |
| 575896-JX-4 | MASSACHUSETTS ST PORT AUTH REV | | 07/30/2018 | Unknown | | 157,056 | 150,000 | 604 |
| 575896-RS-6 | MASSACHUSETTS ST PORT AUTH REV | | 07/27/2018 | Unknown | | 2,621,841 | 2,750,000 | 7,944 |
| 575898-CS-8 | MASSACHUSETTS ST PORT AUTH SPL FACS REV | | 09/27/2018 | Unknown | | 7,408,728 | 6,450,000 | 95,562 |
| 575898-CT-6 | MASSACHUSETTS ST PORT AUTH SPL FACS REV | | 09/27/2018 | Unknown | | 660,248 | 550,000 | 8,346 |
| 584556-FH-2 | MEDICAL CTR EDL BLDG CORP MISS REV | | 12/10/2018 | RBC CAPITAL MARKETS, LLC | | 10,707,582 | 9,715,000 | 14,842 |
| 59333N-NP-4 | MIAMI-DADE CNTY FLA SPL OBLIG | | 07/30/2018 | Unknown | | 407,734 | 1,500,000 | 0 |
| 59447P-ZG-9 | MICHIGAN FIN AUTH REV | | 07/30/2018 | Unknown | | 267,813 | 250,000 | 1,007 |
| 59447P-ZH-7 | MICHIGAN FIN AUTH REV | | 07/30/2018 | Unknown | | 264,941 | 250,000 | 1,007 |
| 594712-PP-0 | MICHIGAN ST UNIV REVS | | 07/30/2018 | Unknown | | 287,841 | 240,000 | 6,790 |
| 60416S-PZ-7 | MINNESOTA ST HSG FIN AGY | | 07/30/2018 | Unknown | | 700,000 | 700,000 | 2,368 |
| 646136-WV-9 | NEW JERSEY ST TRANSN TR FD AUTH | | 07/30/2018 | Unknown | | 248,116 | 250,000 | 2,148 |
| 64971W-MG-2 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH | | 07/30/2018 | Unknown | | 899,521 | 900,000 | 14,947 |
| 64987D-SU-9 | NEW YORK ST HSG FIN AGY REV | | 12/06/2018 | Morgan Stanley & Co. LLC | | 1,250,000 | 1,250,000 | 0 |
| 649902-ZQ-9 | NEW YORK ST DORM AUTH ST PERS INCOME TAX | | 07/30/2018 | Unknown | | 451,139 | 450,000 | 9,497 |
| 64990C-7K-1 | NEW YORK ST DORM AUTH REVS NON ST SUPPOR | | 10/25/2018 | VARIOUS | | 20,551,198 | 19,610,000 | 382,014 |
| 64990C-ZW-4 | NEW YORK ST DORM AUTH REVS NON ST SUPPOR | | 07/19/2018 | WELLS FARGO SECURITIES LLC | | 299,907 | 300,000 | 733 |
| 650035-6B-9 | NEW YORK ST URBAN DEV CORP REV | | 02/21/2018 | VARIOUS | | 2,154,900 | 2,200,000 | 7,220 |
| 660043-AG-5 | NORTH HUDSON SEW AUTH N J GROSS REV LEAS | | 09/27/2018 | Unknown | | 8,493,075 | 8,035,000 | 135,822 |
| 66353L-DK-0 | NORTHAMPTON CNTY PA GEN PURP AUTH COLLEG | | 12/18/2018 | JANNEY MONTGOMERY, SCOTT INC | | 277,350 | 250,000 | 1,701 |
| 678535-3G-8 | OKLAHOMA CITY OKLA ARPT TRUST | | 09/27/2018 | Unknown | | 4,492,680 | 4,000,000 | 65,551 |
| 684906-HL-7 | ORANGE CNTY FLA HSG FIN AUTH MULTIFAMILY | | 12/10/2018 | DUNCAN WILLIAMS INC. | | 2,250,000 | 2,250,000 | 4,388 |
| 718846-AM-0 | PHOENIX ARIZ CIVIC IMPT CORP RENT CAR FA | | 09/12/2018 | CROSS TRADE | | 1,744,515 | 1,595,000 | 19,956 |
| 73209M-AN-7 | POMONA CALIF REDEV AGY SUCCESSOR AGY TAX | | 09/27/2018 | Unknown | | 1,000,000 | 1,000,000 | 0 |
| 73358W-AG-9 | PORT AUTH N Y & N J | | 07/30/2018 | Unknown | | 252,934 | 250,000 | 2,175 |
| 73358W-AJ-3 | PORT AUTH N Y & N J | | 07/30/2018 | Unknown | | 250,000 | 250,000 | 2,475 |
| 73358W-RQ-9 | PORT AUTH N Y & N J | | 07/30/2018 | Unknown | | 546,060 | 500,000 | 13,201 |
| 743756-AE-8 | PROVIDENCE ST JOSEPH HEALTH | | 03/01/2018 | CITIGROUP GLOBAL MARKETS INC. | | 25,200,000 | 25,200,000 | 0 |
| 74439Y-BB-6 | PUBLIC FIN AUTH WIS STUDENT HSG REV | | 12/13/2018 | RBC CAPITAL MARKETS, LLC | | 545,920 | 500,000 | 0 |
| 74442P-DK-8 | PUBLIC FIN AUTH WIS REV | | 09/27/2018 | Unknown | | 2,974,110 | 3,000,000 | 84,172 |
| 760942-BA-9 | URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN | C | 02/01/2018 | Unknown | | (562,331) | (585,000) | (829) |
| 76221T-DG-1 | RHODE IS HSG & MTG FIN CORP REV | | 08/15/2018 | Unknown | | 438,323 | 435,000 | 7,178 |
| 765418-FX-1 | RICHMOND VA MET AUTH EXPWY REV | | 09/27/2018 | Unknown | | 2,782,925 | 2,500,000 | 25,610 |
| 76904R-BW-6 | RIVERSIDE CALIF REDEV AGY SUCCESSOR AGY | | 08/31/2018 | STIFEL NICOLAUS & COMPANY INC. | | 4,933,150 | 5,000,000 | 0 |
| 786005-PM-4 | SACRAMENTO CALIF MUN UTIL DIST ELEC REV | | 07/27/2018 | Unknown | | 1,471,690 | 1,250,000 | 15,805 |
| 793578-BN-4 | ST TAMMANY PARISH LA UTILS REV | | 12/07/2018 | Stifel Nicolaus & Co. | | 481,565 | 500,000 | 0 |
| 796246-AP-1 | SAN ANTONIO TEX CUSTOMER FAC CHARGE REV | | 09/27/2018 | Unknown | | 5,184,750 | 5,000,000 | 70,126 |
| 79742G-AF-8 | SAN DIEGO CNTY CALIF REGL ARPT AUTH SPL | | 09/27/2018 | Unknown | | 23,461,245 | 21,465,000 | 286,846 |
| 79770G-HB-5 | SAN FRANCISCO CALIF CITY & CNTY REDEV AG | | 03/21/2018 | WELLS FARGO SECURITIES LLC | | 94,581 | 100,000 | 542 |
| 798703-BB-9 | SAN LUIS OBISPO CNTY CALIF PENSION OBLIG | | 09/27/2018 | Unknown | | 5,365,710 | 9,000,000 | 0 |
| 798703-BC-7 | SAN LUIS OBISPO CNTY CALIF PENSION OBLIG | | 09/27/2018 | Unknown | | 1,739,128 | 3,075,000 | 0 |
| 880591-ES-7 | TENNESSEE VALLEY AUTHORITY | | 02/15/2018 | NOMURA SECURITIES INTL INC | | 5,635,000 | 5,000,000 | 89,132 |
| 88059E-5Q-3 | TENNESSEE VALLEY AUTHORITY | | 02/02/2018 | NOMURA SECURITIES INTL INC | | 562,010 | 1,020,000 | 0 |
| 88059E-5Y-6 | TENNESSEE VALLEY AUTHORITY | | 02/02/2018 | NOMURA SECURITIES INTL INC | | 482,990 | 1,020,000 | 0 |
| 88059E-5Z-3 | TENNESSEE VALLEY AUTHORITY | | 02/02/2018 | NOMURA SECURITIES INTL INC | | 475,106 | 1,020,000 | 0 |
| 88059E-6A-7 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 722,641 | 1,612,000 | 0 |
| 88059E-6B-5 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 708,217 | 1,612,000 | 0 |
| 88059E-6C-3 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 694,390 | 1,612,000 | 0 |
| 88059E-6D-1 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 680,549 | 1,612,000 | 0 |
| 88059E-6E-9 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 665,305 | 1,612,000 | 0 |
| 88059E-6F-6 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 651,933 | 1,612,000 | 0 |
| 88059E-6G-4 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 639,694 | 1,612,000 | 0 |
| 88059E-6H-2 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 626,807 | 1,612,000 | 0 |
| 88059E-6J-8 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 612,895 | 1,612,000 | 0 |
| 88059E-6K-5 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 602,176 | 1,612,000 | 0 |
| 88059E-6L-3 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 591,635 | 1,612,000 | 0 |
| 88059E-6M-1 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 582,164 | 1,612,000 | 0 |
| 88059E-6N-9 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 569,714 | 1,612,000 | 0 |
| 88059E-6P-4 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 559,593 | 1,612,000 | 0 |
| 88059E-6Q-2 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 549,100 | 1,612,000 | 0 |
| 88059E-6R-0 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 540,057 | 1,612,000 | 0 |
| 88059E-6S-8 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 530,048 | 1,612,000 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 88059E-6T-6 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 521,691 | 1,612,000 | 0 |
| 88059E-6U-3 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 511,896 | 1,612,000 | 0 |
| 88059E-6V-1 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 499,620 | 1,612,000 | 0 |
| 88059E-6W-9 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 490,227 | 1,612,000 | 0 |
| 88059E-6X-7 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 480,937 | 1,612,000 | 0 |
| 88059E-6Y-5 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 471,818 | 1,612,000 | 0 |
| 88059E-6Z-2 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 462,919 | 1,612,000 | 0 |
| 88059E-7A-6 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 454,112 | 1,612,000 | 0 |
| 88059E-7B-4 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 445,526 | 1,612,000 | 0 |
| 88059E-7C-2 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 437,091 | 1,612,000 | 0 |
| 88059E-7E-8 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 420,634 | 1,612,000 | 0 |
| 88059E-7F-5 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | CITIGROUP GLOBAL MARKETS INC. | | 142,494 | 592,000 | 0 |
| 88059E-7G-3 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 404,792 | 1,612,000 | 0 |
| 88059E-7J-7 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 387,106 | 1,612,000 | 0 |
| 88059E-7N-8 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 358,318 | 1,612,000 | 0 |
| 88059E-7S-7 | TENNESSEE VALLEY AUTHORITY | | 11/20/2018 | VARIOUS | | 331,596 | 1,612,000 | 0 |
| 88059F-BS-9 | TENNESSEE VALLEY AUTHORITY | | 12/28/2018 | VARIOUS | | 3,698,719 | 8,029,000 | 0 |
| 88059F-BW-0 | TENNESSEE VALLEY AUTHORITY | | 12/28/2018 | VARIOUS | | 8,306,866 | 20,413,000 | 0 |
| 88059F-CF-6 | TENNESSEE VALLEY AUTHORITY | | 12/28/2018 | CORPORATE ACTION | | 365,625 | 433,000 | 0 |
| 88059G-BB-4 | TENNESSEE VALLEY AUTHORITY | | 12/01/2018 | NOMURA SECURITIES INTL INC | | 203,317 | 1,020,000 | 0 |
| 88059G-BF-5 | TENNESSEE VALLEY AUTHORITY | | 12/01/2018 | NOMURA SECURITIES INTL INC | | 188,333 | 1,020,000 | 0 |
| 882854-Q2-1 | TEXAS WTR DEV BRD REV | | 09/19/2018 | CITIGROUP GLOBAL MARKETS INC. | | 1,790,635 | 1,750,000 | 0 |
| 915115-8F-9 | UNIVERSITY TEX PERM UNIV FD | | 01/19/2018 | RBC CAPITAL MARKETS, LLC | | 1,172,124 | 1,200,000 | 2,476 |
| 915217-RY-1 | UNIVERSITY VA UNIV REVS | | 07/30/2018 | Unknown | | 249,408 | 250,000 | 6,415 |
| 93730P-AJ-5 | WASHINGTON BIOMEDICAL RESH FACS 3 WASH L | | 09/27/2018 | Unknown | | 2,364,400 | 2,000,000 | 30,654 |
| 93878L-BJ-5 | WASHINGTON D C CONVENTION & SPORTS AUTH | | 02/23/2018 | GOLDMAN, SACHS & CO. | | 500,000 | 500,000 | 0 |
| 940157-X6-2 | WASHINGTON SUBN SAN DIST MD | | 12/11/2018 | GOLDMAN, SACHS & CO. | | 9,311,204 | 8,975,000 | 0 |
| 958638-TN-8 | WESTERN MICH UNIV REVS | | 07/30/2018 | Unknown | | 316,129 | 300,000 | 3,281 |
| 958792-QE-1 | WESTERN NASSAU CNTY N Y WTR AUTH WTR SYS | | 08/15/2018 | Unknown | | 1,706,475 | 1,500,000 | 36,018 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 1,171,768,258 | 1,242,225,569 | 4,480,015 |
| 000000-00-0 | ELIZABETHTOWN GAS COMPANY | | 12/01/2018 | Not Available | | 4,250,000 | 4,250,000 | 0 |
| 000367-AA-0 | AASET 181 A - ABS | | 12/03/2018 | CROSS TRADE | | 451,883 | 459,020 | 1,225 |
| 000367-AB-8 | AASET 181 B - ABS | | 12/03/2018 | VARIOUS | | 929,255 | 929,510 | 867 |
| 00037U-AA-8 | AASET 2018-3 A - ABS | D | 11/02/2018 | VARIOUS | | 33,500,000 | 33,500,000 | 0 |
| 00037U-AC-4 | AASET 2018-3 C - ABS | D | 11/02/2018 | Not Available | | 2,750,000 | 2,750,000 | 0 |
| 001055-AD-4 | AFLAC INC | | 09/27/2018 | Unknown | | 11,768,329 | 9,100,000 | 174,417 |
| 001055-AF-9 | AFLAC INC | | 09/27/2018 | Unknown | | 14,666,658 | 12,050,000 | 90,676 |
| 001406-AA-5 | DCAL A1 - ABS | C | 10/17/2018 | VARIOUS | | 1,221,157 | 1,224,234 | 1,297 |
| 001406-AB-3 | DCAL B1 - ABS | C | 12/06/2018 | VARIOUS | | 1,527,489 | 1,551,718 | 5,989 |
| 00206R-40-9 | AT&T INC | | 10/01/2018 | VARIOUS | | 369,442 | 371,250 | 0 |
| 00206R-DE-9 | AT&T INC | | 09/27/2018 | Unknown | | 32,894,313 | 29,945,000 | 63,384 |
| 00206R-DF-6 | AT&T INC | | 09/27/2018 | Unknown | | 3,201,411 | 3,000,000 | 21,000 |
| 002819-AC-4 | ABBOTT LABORATORIES | | 07/30/2018 | Unknown | | 407,086 | 400,000 | 4,100 |
| 002824-AV-2 | ABBOTT LABORATORIES | | 07/30/2018 | Unknown | | 420,073 | 400,000 | 7,933 |
| 00287Y-AQ-2 | ABBVIE INC | | 07/30/2018 | Unknown | | 998,745 | 1,000,000 | 7,600 |
| 00289L-AA-3 | ABENGOA TRANSMISION SUR SA | C | 09/27/2018 | Unknown | | 6,676,684 | 6,025,888 | 169,164 |
| 00339T-AA-6 | ABILENE CHRISTIAN UNIVERSITY | | 09/27/2018 | Unknown | | 13,314,995 | 14,000,000 | 311,696 |
| 004375-AQ-4 | ACCR 032 A3 - RMBS | | 07/30/2018 | Unknown | | 96,484 | 117,865 | 46 |
| 00438Q-AC-8 | ACCR 071 A3 - RMBS | | 07/30/2018 | Unknown | | 241,344 | 245,378 | 75 |
| 00442E-AF-2 | ACE 06NC3 A2B - RMBS | | 07/30/2018 | Unknown | | 171,554 | 705,645 | 213 |
| 006346-AS-9 | ADMSO 181 A - ABS | | 10/19/2018 | DEUTSCHE BANK ALEX BROWN | | 6,309,810 | 6,310,000 | 0 |
| 00802#-AA-4 | AEROSTAR AIRPORT HOLDINGS, LLC | C | 09/27/2018 | Unknown | | 5,528,643 | 6,530,740 | 5,216 |
| 00817Y-AF-5 | AETNA INC | | 09/27/2018 | Unknown | | 5,496,309 | 4,500,000 | 84,469 |
| 00817Y-AG-3 | AETNA INC | | 09/27/2018 | Unknown | | 12,425,020 | 10,000,000 | 191,250 |
| 008474-E#-1 | AGNICO EAGLE MINES LIMITED | A | 03/01/2018 | VARIOUS | | 24,900,000 | 24,900,000 | 0 |
| 00900P-AG-0 | AIMCO CLO, SERIES 2018-B - CDO | | 12/03/2018 | RBC CAPITAL MARKETS | | 3,875,000 | 3,875,000 | 0 |
| 00908P-AA-5 | AIR CANADA - ABS | C | 09/10/2018 | Seaport Global Securities LLC | | 9,940,667 | 10,450,000 | 54,601 |
| 009098-A*-5 | CTL - AMAZON FORT WORTH FUNDED | | 12/05/2018 | Not Available | | 4,745,000 | 4,745,000 | 0 |
| 010392-EZ-7 | ALABAMA POWER CO | | 07/30/2018 | Unknown | | 376,215 | 375,000 | 4,785 |
| 010392-FS-2 | ALABAMA POWER CO | | 07/30/2018 | VARIOUS | | 1,359,698 | 1,370,000 | 3,822 |
| 012873-AK-1 | ENCANA CORP | C | 09/27/2018 | Unknown | | 9,530,001 | 7,800,000 | 233,296 |
| 015271-AD-1 | ALEXANDRIA REAL ESTATE EQUITIES INC | | 07/30/2018 | Unknown | | 449,312 | 450,000 | 2,194 |
| 016269-AC-6 | ALINE 1 C - CDO | | 10/29/2018 | Morgan Stanley | | 3,652,950 | 3,675,000 | 42,086 |
| 020002-AJ-0 | ALLSTATE CORPORATION (THE) | | 09/27/2018 | Unknown | | 12,776,750 | 10,000,000 | 253,000 |
| 020002-AP-6 | ALLSTATE CORPORATION (THE) | | 09/27/2018 | Unknown | | 6,115,917 | 5,325,000 | 92,411 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 020002-AQ-4 | ALLSTATE CORPORATION (THE) | | 09/27/2018 | Unknown | | 1,407,549 | 1,275,000 | 21,980 |
| 020002-AU-5 | ALLSTATE CORP | | 09/27/2018 | Unknown | | 2,719,500 | 2,450,000 | 58,392 |
| 020002-AY-7 | ALLSTATE CORP | | 09/27/2018 | Unknown | | 5,252,935 | 5,000,000 | 52,000 |
| 02149C-AD-3 | CWALT 0641CB 1A4 - CMO/RMBS | | 09/27/2018 | Unknown | | 2,730,740 | 3,083,818 | 12,806 |
| 023551-AM-6 | HESS CORP | | 02/14/2018 | Morgan Stanley & Co. LLC | | 2,230,752 | 1,900,000 | 56,782 |
| 02364W-AJ-4 | AMERICA MOVIL, S.A. DE C.V | C | 09/27/2018 | Unknown | | 1,171,034 | 1,000,000 | 4,604 |
| 02364W-AW-5 | AMERICA MOVIL SAB DE CV | C | 09/27/2018 | Unknown | | 3,033,229 | 2,580,000 | 77,696 |
| 025676-AM-9 | AMERICAN EQUITY INVESTMENT LIFE HOLDING | | 10/15/2018 | VARIOUS | | 10,193,037 | 10,150,000 | 148,635 |
| 026351-AZ-9 | AIG LIFE HOLDINGS INC | | 09/27/2018 | Unknown | | 2,116,276 | 1,860,000 | 14,376 |
| 026874-DB-0 | AMERICAN INTERNATIONAL GROUP INC | | 09/27/2018 | Unknown | | 3,062,665 | 3,500,000 | 30,625 |
| 029163-AD-4 | MUNICH RE AMERICA CORP | C | 09/27/2018 | Unknown | | 19,655,106 | 16,216,000 | 342,293 |
| 03027W-AJ-1 | AMT 132A 2A - ABS | | 07/30/2018 | Unknown | | 1,900,000 | 1,900,000 | 2,430 |
| 03027W-AK-8 | AMETOW 181 A - ABS | | 10/26/2018 | BNP PARIBAS SECURITIES CORP. | | 973,950 | 1,000,000 | 1,522 |
| 03063#-AB-0 | AMERICOLD REALTY TRUST | | 12/01/2018 | Not Available | | 15,000,000 | 15,000,000 | 0 |
| 03076K-AA-6 | AMERIS BANCORP | | 09/27/2018 | Unknown | | 7,102,879 | 7,000,000 | 13,417 |
| 031162-BE-9 | AMGEN INC | | 09/27/2018 | Unknown | | 5,931,873 | 5,725,000 | 138,545 |
| 032479-AD-9 | ANADARKO FINANCE COMPANY | | 07/30/2018 | Unknown | | 5,414,752 | 4,350,000 | 80,656 |
| 032511-AY-3 | ANADARKO PETROLEUM CORP | | 07/30/2018 | Unknown | | 601,950 | 600,000 | 14,513 |
| 035229-CF-8 | ANHEUSER-BUSCH COMPANIES, INC. | C | 09/27/2018 | Unknown | | 4,478,905 | 3,500,000 | 129,189 |
| 035229-CG-6 | ANHEUSER-BUSCH COMPANIES, INC. | C | 09/27/2018 | Unknown | | 5,669,225 | 4,700,000 | 63,920 |
| 035240-AE-0 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | C | 09/27/2018 | Unknown | | 22,907,142 | 18,850,000 | 145,695 |
| 035240-AF-7 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | C | 09/27/2018 | Unknown | | 15,458,384 | 13,675,000 | 227,632 |
| 035240-AL-4 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | C | 03/20/2018 | DEUTSCHE BANK SECURITIES, INC. | | 992,160 | 1,000,000 | 0 |
| 03666H-AA-9 | ANTARES HOLDINGS LP | | 07/19/2018 | DEUTSCHE BANK SECURITIES, INC. | | 499,975 | 500,000 | 0 |
| 037389-AU-7 | AON CORP | C | 09/27/2018 | Unknown | | 8,537,777 | 7,160,000 | 220,021 |
| 037411-AY-1 | APACHE CORP | | 09/27/2018 | Unknown | | 7,477,380 | 7,500,000 | 61,250 |
| 037411-BD-6 | APACHE CORP | | 07/30/2018 | Unknown | | 1,520,322 | 1,550,000 | 1,695 |
| 03766#-AA-2 | AASET 2014-1 AR - ABS | | 01/31/2018 | WELLS FARGO SECURITIES LLC | | 2,700,000 | 2,700,000 | 0 |
| 03766#-AB-0 | AASET 2014-1 CR - ABS | | 12/15/2018 | VARIOUS | | 250,000 | 250,000 | 0 |
| 03767G-AA-9 | APID 29 D - CDO | | 06/01/2018 | MLPFS INC FIXED INCOME | | 4,250,000 | 4,250,000 | 0 |
| 03768B-AA-9 | APID 30 D - CDO | | 09/01/2018 | CREDIT SUISSE SECURITIES | | 4,350,000 | 4,350,000 | 0 |
| 037833-CD-0 | APPLE INC | | 11/01/2018 | Morgan Stanley & Co. LLC | | 459,385 | 500,000 | 4,866 |
| 03937L-AA-3 | ARCH CAPITAL GROUP LTD. | C | 09/27/2018 | Unknown | | 18,295,373 | 14,335,000 | 427,302 |
| 039483-AT-9 | ARCHER-DANIELS-MIDLAND COMPANY | | 09/27/2018 | Unknown | | 12,060,645 | 10,570,000 | 306,694 |
| 039483-AU-6 | ARCHER-DANIELS-MIDLAND CO | | 09/27/2018 | Unknown | | 12,873,342 | 11,500,000 | 20,604 |
| 040104-PB-1 | ARSI 05W3 A2D - RMBS | | 07/30/2018 | Unknown | | 188,476 | 192,717 | 64 |
| 04016K-AA-7 | ARES 41 E - CDO | | 12/21/2018 | NOMURA SECURITIES/FIXED INCOME | | 2,486,025 | 2,610,000 | 49,258 |
| 04017J-AJ-0 | ARES 49 D - CDO | C | 10/29/2018 | BARCLAYS CAPITAL INC FIXED INC | | 1,001,500 | 1,000,000 | 12,615 |
| 040555-CF-9 | ARIZONA PUBLIC SERVICE COMPANY | | 09/27/2018 | Unknown | | 1,585,325 | 1,400,000 | 28,875 |
| 040555-CT-9 | ARIZONA PUBLIC SERVICE CO | | 07/27/2018 | Unknown | | 1,747,785 | 1,750,000 | 15,225 |
| 04248N-AA-1 | ARMYHW 051 1A - ABS | | 11/28/2018 | RAYMOND JAMES & ASSOCIATES INC. | | 1,716,549 | 1,601,268 | 38,948 |
| 04250G-AB-9 | ARMY HAWAII FMLY HSING TRST III-B | | 12/18/2018 | CROSS TRADE | | 506,275 | 480,000 | 920 |
| 04301Y-AA-1 | ARTEMIS 2018-1 CN - ABS | | 11/02/2018 | Not Available | | 17,750,000 | 17,750,000 | 0 |
| 04542B-MT-6 | ABFC 05AQ1 A5 - RMBS | | 09/27/2018 | Unknown | | 4,220,165 | 4,127,000 | 14,295 |
| 04546K-AA-6 | AASET 182 A - ABS | | 11/01/2018 | VARIOUS | | 28,819,089 | 28,820,000 | 0 |
| 04621X-AJ-7 | ASSURANT INC | | 03/22/2018 | Morgan Stanley & Co. LLC | | 4,134,106 | 4,150,000 | 0 |
| 04650U-AA-6 | AT FDG NT ISSUER LLC - ABS | | 02/15/2018 | CROSS TRADE | | 2,501,303 | 2,498,805 | 19,175 |
| 048677-AD-0 | ATLANTIC MARINE CORPS CMNTYS LLC | | 12/21/2018 | CROSS TRADE | | 2,079,976 | 2,094,069 | 9,481 |
| 04942T-AA-7 | ATCLO E - CDO | | 09/01/2018 | Jefferies | | 2,254,000 | 2,300,000 | 0 |
| 049560-AJ-4 | ATMOS ENERGY CORP | | 07/30/2018 | Unknown | | 407,614 | 400,000 | 12,750 |
| 049560-AP-0 | ATMOS ENERGY CORP | | 10/01/2018 | J.P. Morgan Securities LLC | | 14,924,850 | 15,000,000 | 0 |
| 04965F-AJ-0 | ATRM 15 C - CDO | C | 11/16/2018 | CREDIT SUISSE SECURITIES | | 8,000,000 | 8,000,000 | 0 |
| 04965F-AL-5 | ATRM 15 D - CDO | C | 11/16/2018 | CREDIT SUISSE SECURITIES | | 2,750,000 | 2,750,000 | 0 |
| 04965T-AA-9 | ATRM 13 E - CDO | C | 11/15/2018 | MLPFS INC FIXED INCOME | | 3,254,563 | 3,250,500 | 20,788 |
| 05359A-AJ-2 | AVMT 18AVM D - CMBS | | 06/19/2018 | J.P. MORGAN SECURITIES INC. | | 9,802,950 | 10,000,000 | 31,985 |
| 053611-AJ-8 | AVERY DENNISON CORP | | 11/29/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 4,477,500 | 4,500,000 | 0 |
| 05377R-CK-8 | AESOP 162 A - ABS | | 07/30/2018 | Unknown | | 1,749,868 | 1,750,000 | 1,322 |
| 05377R-DD-3 | AESOP 182 B - ABS | | 10/17/2018 | BARCLAYS CAPITAL INC FIXED INC | | 999,963 | 1,000,000 | 0 |
| 05377R-DE-1 | AESOP 182 C - ABS | | 10/17/2018 | BARCLAYS CAPITAL INC FIXED INC | | 3,123,930 | 3,125,000 | 0 |
| 054561-AG-0 | AXA EQUITABLE HOLDINGS INC | C | 04/17/2018 | VARIOUS | | 2,994,450 | 3,000,000 | 0 |
| 05490L-AA-7 | BCBSM INC | | 06/28/2018 | WELLS FARGO SECURITIES LLC | | 481,865 | 500,000 | 3,211 |
| 05491U-BE-7 | BBCMS 18C2 XA - CMBS | | 12/06/2018 | BARCLAYS CAPITAL INC | | 1,074,618 | 0 | 7,349 |
| 05523U-AJ-9 | BAE SYSTEMS HOLDINGS INC | C | 07/30/2018 | Unknown | | 300,737 | 300,000 | 3,134 |
| 05525B-AA-8 | BAMLL 13WBRK A - CMBS | | 07/30/2018 | Unknown | | 101,131 | 100,000 | 285 |
| 05526Q-AJ-5 | BAMLL 15200P D - CMBS | | 02/28/2018 | VARIOUS | | 9,653,871 | 9,900,000 | 989 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 05545M-AA-0 | BBA US HOLDINGS INC | C | 04/20/2018 | J.P. Morgan Securities LLC | | 250,000 | 250,000 | 0 |
| 05565A-AB-9 | BNP PARIBAS GROUP | C | 10/23/2018 | VARIOUS | | 1,259,995 | 1,200,000 | 24,103 |
| 05565A-AQ-6 | BNP PARIBAS SA | C | 11/02/2018 | VARIOUS | | 2,933,960 | 2,800,000 | 35,287 |
| 05565E-E*-2 | BMW US CAPITAL LLC | C | 09/27/2018 | Unknown | | 4,335,972 | 4,000,000 | 100,416 |
| 05578Q-AA-1 | BPCE SA | C | 01/01/2018 | Unknown | | 18,225,380 | 17,185,000 | 179,583 |
| 05604F-AC-9 | BWAY 131515 A2 - CMBS | | 07/30/2018 | Unknown | | 1,925,599 | 1,900,000 | 5,287 |
| 056059-AN-8 | BXCMT 18IND E - CMBS | | 10/22/2018 | CITIGROUP GLOBAL MARKETS INC. | | 13,840,000 | 13,840,000 | 0 |
| 056059-AQ-1 | BXCMT 18IND F - CMBS | | 10/22/2018 | CITIGROUP GLOBAL MARKETS INC. | | 10,000,000 | 10,000,000 | 0 |
| 056083-AL-2 | BXP 17GM D - CMBS | | 04/10/2018 | MORGAN STANLEY & CO. LLC | | 14,199,316 | 15,000,000 | 16,220 |
| 059165-EC-0 | BALTIMORE GAS AND ELECTRIC CO | | 09/27/2018 | Unknown | | 8,544,452 | 7,000,000 | 217,311 |
| 05946X-S6-1 | BAFC 057 3A1 - CMO/RMBS | | 09/27/2018 | Unknown | | 4,121,083 | 3,925,793 | 16,303 |
| 05946X-XQ-1 | BAFC 05EA 4A1 - CMO/RMBS | | 08/01/2018 | Unknown | | 42,159 | 41,980 | 134 |
| 05946X-Z3-0 | BAFC 058 3A3 - CMO/RMBS | | 07/30/2018 | Unknown | | 461,037 | 455,221 | 2,017 |
| 05949T-AX-7 | BAFC 061 123 - CMO/RMBS | | 07/30/2018 | Unknown | | 433,813 | 462,505 | 2,142 |
| 05964H-AB-1 | BANCO SANTANDER SA | C | 08/15/2018 | Unknown | | 2,801,255 | 2,900,000 | 42,453 |
| 06054M-AJ-2 | BACM 16UB10 B - CMBS | | 07/30/2018 | Unknown | | 1,279,927 | 1,250,000 | 3,816 |
| 06406R-AF-4 | BANK OF NEW YORK MELLON | | 02/12/2018 | MERRILL LYNCH PROFESSIONAL CLR | | 983,050 | 1,000,000 | 1,417 |
| 06406R-AH-0 | BANK OF NEW YORK MELLON | | 04/23/2018 | RBC CAPITAL MARKETS, LLC | | 748,335 | 750,000 | 0 |
| 06541K-BD-9 | BANK 18BK12 AS - CMBS | | 05/15/2018 | MLPFS INC FIXED INCOME | | 623,149 | 605,000 | 2,190 |
| 06738E-AJ-4 | BARCLAYS PLC | C | 09/27/2018 | Unknown | | 2,917,293 | 3,000,000 | 17,500 |
| 06738E-AN-5 | BARCLAYS PLC | C | 09/28/2018 | CROSS TRADE | | 970,920 | 1,000,000 | 9,722 |
| 06738E-BD-6 | BARCLAYS PLC | C | 05/09/2018 | BARCLAYS CAPITAL INC | | 4,500,000 | 4,500,000 | 0 |
| 06759N-AA-7 | BABSN 161R ER - CDO | C | 08/01/2018 | MORGAN STANLEY & CO. LLC | | 2,700,000 | 2,700,000 | 0 |
| 06760A-AA-2 | BABSN 163 D - CDO | | 12/20/2018 | NOMURA SECURITIES/FIXED INCOME | | 739,688 | 750,000 | 14,126 |
| 06760K-AA-0 | BARINGS CLO LTD. 2018-II - CDO | C | 05/01/2018 | J.P. MORGAN SECURITIES INC. | | 4,193,900 | 4,250,000 | 0 |
| 06760Y-AA-0 | BABSN 184 E - CDO | | 11/01/2018 | MORGAN STANLEY & CO. LLC | | 4,328,250 | 4,350,000 | 0 |
| 06761M-AA-5 | BMM A1 - ABS | C | 11/13/2018 | NATIXIS SECURITIES AMERICAS LLC | | 5,000,000 | 5,000,000 | 0 |
| 06761N-AE-5 | BMM 2018-II COM - CDO | C | 11/13/2018 | VARIOUS | | 55,000,000 | 55,000,000 | 0 |
| 070101-D*-8 | BASIN ELECTRIC POWER COOPERATIVE I | | 09/27/2018 | Unknown | | 17,986,192 | 14,500,000 | 330,278 |
| 07132K-AA-9 | BATLN 10 D - CDO | C | 12/04/2018 | VARIOUS | | 5,001,000 | 5,000,000 | 46,383 |
| 07134H-AA-4 | BATLN 12 E - CDO | | 11/20/2018 | VARIOUS | | 5,207,250 | 5,350,000 | 1,067 |
| 072732-AC-4 | BAYER CORPORATION | C | 09/27/2018 | Unknown | | 6,913,428 | 6,000,000 | 46,550 |
| 07274N-AL-7 | BAYER US FINANCE II LLC | C | 06/18/2018 | J.P. Morgan Securities LLC | | 8,438,035 | 8,500,000 | 0 |
| 07274N-AQ-6 | BAYER US FINANCE II LLC | C | 06/19/2018 | CHASE SECURITIES INC | | 499,277 | 500,000 | 0 |
| 07284R-AA-0 | BAYLOR COLLEGE OF MEDICINE | | 09/27/2018 | Unknown | | 11,058,820 | 10,200,000 | 196,687 |
| 075887-AV-1 | BECTON DICKINSON & CO | | 07/30/2018 | Unknown | | 610,299 | 600,000 | 7,500 |
| 0778FP-AA-7 | BELL TELEPHONE COMPANY OF CANADA OR BELL | C | 09/11/2018 | CITIGROUP GLOBAL MARKETS INC. | | 493,840 | 500,000 | 10,230 |
| 08161C-AL-5 | BMARK 18B2 C - CMBS | | 02/09/2018 | J.P. Morgan Securities LLC | | 7,964,800 | 8,000,000 | 24,289 |
| 08161H-AK-6 | BENCHMARK 2018-B4 MORTGAGE TRUST - CMBS | | 06/28/2018 | Deutsche Bank | | 2,836,820 | 2,800,000 | 4,402 |
| 08162P-BA-8 | BMARK 18B1 B - CMBS | | 01/19/2018 | Deutsche Bank | | 1,750,888 | 1,700,000 | 5,750 |
| 08162T-BC-6 | BMARK 18B7 XA - CMBS | | 11/09/2018 | Deutsche Bank | | 999,628 | 0 | 10,004 |
| 08162T-BD-4 | BMARK 18B7 AM - CMBS | | 11/09/2018 | DEUTSCHE BANK SECURITIES, INC. | | 2,059,881 | 2,000,000 | 7,112 |
| 084423-60-7 | W. R. BERKLEY CORP | | 10/26/2018 | VARIOUS | | 722,439 | 750,000 | 0 |
| 084423-AP-7 | W. R. BERKLEY CORP | | 09/27/2018 | Unknown | | 17,610,320 | 15,085,000 | 109,995 |
| 084659-AQ-4 | BERKSHIRE HATHAWAY ENERGY CO | | 07/23/2018 | WELLS FARGO SECURITIES LLC | | 249,920 | 250,000 | 0 |
| 084664-CQ-2 | BERKSHIRE HATHAWAY FINANCE CORP | | 08/07/2018 | MLPFS INC FIXED INCOME | | 492,490 | 495,000 | 0 |
| 08866T-AB-8 | BIB MERCHANT VOUCHER RECEIVABLES LTD - A | C | 03/23/2018 | VARIOUS | | 8,100,000 | 8,100,000 | 0 |
| 09204V-AE-6 | BLACK 161R DR - CDO | C | 04/12/2018 | Mizuho Securities USA, Inc. | | 4,037,500 | 4,250,000 | 0 |
| 095766-AG-6 | BLUEM ER - CDO | | 05/01/2018 | MLPFS INC FIXED INCOME | | 2,550,000 | 2,550,000 | 0 |
| 09628V-AQ-7 | BLUEM 163R BR - CDO | | 11/02/2018 | BARCLAYS CAPITAL INC FIXED INC | | 6,000,000 | 6,000,000 | 0 |
| 09629E-AJ-0 | BLUEM 2 C - CDO | C | 10/12/2018 | BARCLAYS CAPITAL INC FIXED INC | | 2,501,250 | 2,500,000 | 33,120 |
| 09629L-AG-0 | BLUEM 23 C - CDO | C | 10/17/2018 | CITIGROUP GLOBAL MARKETS INC. | | 7,000,000 | 7,000,000 | 0 |
| 09629Q-AA-2 | BLUEMOUNTAIN CLO XXII LTD - ABS | | 06/19/2018 | J.P. MORGAN SECURITIES INC. | | 3,709,560 | 3,800,000 | 0 |
| 09629R-AA-0 | BLUEM 23 E - CDO | C | 11/01/2018 | CITIGROUP GLOBAL MARKETS INC. | | 2,700,000 | 2,700,000 | 0 |
| 09659T-2A-8 | BNP PARIBAS SA | C | 02/22/2018 | VARIOUS | | 18,340,936 | 18,400,000 | 0 |
| 096630-AE-8 | BOARDWALK PIPELINES LP | | 09/27/2018 | Unknown | | 3,167,628 | 3,000,000 | 57,517 |
| 09681L-AB-6 | BOC AVIATION PTE LTD | C | 09/27/2018 | Unknown | | 3,629,135 | 3,810,000 | 61,516 |
| 097023-AU-9 | BOEING CAPITAL CORPORATION | | 07/30/2018 | Unknown | | 425,147 | 400,000 | 11,229 |
| 097023-BZ-7 | BOEING CO | | 02/21/2018 | GOLDMAN, SACHS & CO. | | 927,850 | 1,000,000 | 0 |
| 101137-AE-7 | BOSTON SCIENTIFIC CORP | | 09/27/2018 | Unknown | | 5,011,716 | 4,000,000 | 102,667 |
| 103557-AA-2 | BOYNE USA INC | | 03/27/2018 | WELLS FARGO SECURITIES LLC | | 200,000 | 200,000 | 0 |
| 10552T-AA-5 | BRF BRASIL FOODS SA | C | 09/27/2018 | Unknown | | 3,771,538 | 3,800,000 | 68,835 |
| 108035-AB-2 | BRIDGE BANCORP INC | | 09/27/2018 | Unknown | | 7,078,750 | 7,000,000 | 197,896 |
| 11271L-AB-8 | BROOKFIELD ASSET MANAGEMENT INC | | 01/11/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 30,588,900 | 30,000,000 | 481,750 |
| 11271L-AC-6 | BROOKFIELD FINANCE INC | | 04/19/2018 | CROSS TRADE | | 1,911,844 | 2,000,000 | 21,017 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 11373M-AA-5 | BROOKLINE BANCORP INC | | 09/27/2018 | Unknown | | 7,097,874 | 7,000,000 | 14,000 |
| 114259-AQ-7 | BROOKLYN UNION GAS CO | C | 03/09/2018 | CITIGROUP GLOBAL MARKETS INC. | | 2,750,000 | 2,750,000 | 0 |
| 115637-AL-4 | BROWN-FORMAN CORP | | 07/27/2018 | Unknown | | 956,246 | 1,000,000 | 1,250 |
| 115637-AT-7 | BROWN-FORMAN CORP | | 07/27/2018 | VARIOUS | | 3,707,411 | 3,750,000 | 33,611 |
| 11778B-AB-8 | SKY GROUP FINANCE PLC | C | 09/27/2018 | Unknown | | 17,688,172 | 14,780,000 | 432,315 |
| 118230-AC-5 | BUCKEYE PARTNERS, L.P. | | 09/27/2018 | Unknown | | 19,289,636 | 19,000,000 | 149,625 |
| 118230-AP-6 | BUCKEYE PARTNERS LP | | 09/27/2018 | Unknown | | 4,571,795 | 5,000,000 | 126,000 |
| 12189T-AN-4 | BURLINGTON NORTHERN SANTA FE CORPORATION | | 09/27/2018 | Unknown | | 2,444,610 | 2,000,000 | 4,500 |
| 12201P-AN-6 | BURLINGTON RESOURCES FINANCE COMPANY | | 09/27/2018 | Unknown | | 3,895,035 | 3,000,000 | 71,533 |
| 12464Y-AA-7 | CBASS 07CB5 A1 - RMBS | | 07/30/2018 | Unknown | | 123,716 | 199,736 | 59 |
| 12479R-AD-9 | CAUTO 171 A1 - ABS | | 04/03/2018 | CREDIT SUISSE SECURITIES | | 247,157 | 247,708 | 506 |
| 12479R-AE-7 | CAUTO 171 A2 - ABS | | 07/27/2018 | Unknown | | 987,384 | 987,500 | 1,261 |
| 12479R-AF-4 | CAUTO 171 A3 - ABS | | 10/11/2018 | BARCLAYS CAPITAL INC | | 12,238,500 | 12,238,500 | 4,426 |
| 124857-AJ-2 | CBS CORP | | 09/27/2018 | Unknown | | 8,719,020 | 9,000,000 | 104,275 |
| 12505#-AA-9 | CCHM PROPERTY HOLDINGS LP | | 09/27/2018 | Unknown | | 4,715,621 | 4,320,190 | 66,193 |
| 12512J-AX-2 | CD 18CD7 XA - CMBS | | 08/03/2018 | Deutsche Bank | | 1,102,244 | 0 | 10,762 |
| 12515G-AH-0 | CD 17CD3 C - CMBS | | 12/01/2018 | CITIGROUP GLOBAL MARKETS INC. | | 4,188,574 | 4,250,000 | 4,021 |
| 12515H-BB-0 | CD 17CD5 AS - CMBS | | 07/30/2018 | Unknown | | 1,027,323 | 1,000,000 | 2,968 |
| 12528H-AA-8 | CFIP 171 E - CDO | | 08/15/2018 | NOMURA SECURITIES/FIXED INCOME | | 3,096,125 | 3,100,000 | 22,043 |
| 12531W-BH-4 | CFCRE 16C3 C - CMBS | | 02/27/2018 | CASTLEOAK SEC/CANTOR FITZGERALD & CO | | 1,012,813 | 1,000,000 | 3,568 |
| 12543P-AC-7 | CWHL 0621 A3 - CMO/RMBS | | 09/27/2018 | Unknown | | 2,982,062 | 3,391,998 | 14,699 |
| 12544D-AX-7 | CWHL 0714 A22 - CMO/RMBS | | 09/27/2018 | Unknown | | 2,795,982 | 3,185,110 | 14,377 |
| 125509-BH-1 | CIGNA CORP | | 09/27/2018 | Unknown | | 18,823,114 | 17,000,000 | 383,350 |
| 12550G-AE-3 | CIFC18-5-B - CDO | C | 11/20/2018 | Merril Lynch Pierce Fenner Smith | | 7,200,000 | 7,200,000 | 0 |
| 12550G-AG-8 | CIFC C - ABS | C | 11/20/2018 | Merril Lynch Pierce Fenner Smith | | 2,500,000 | 2,500,000 | 0 |
| 12550N-AJ-7 | CIFC 155R DR - CDO | C | 04/10/2018 | MITSUBISHI UFJ SECURITIES (USA) INC. | | 3,450,000 | 3,450,000 | 0 |
| 12550T-AQ-8 | CIFC 2015-4A A2R - ABS | C | 12/14/2018 | CITIGROUP GLOBAL MARKETS INC. | | 3,000,000 | 3,000,000 | 0 |
| 12553X-AD-5 | CIM 18INV1 A4 - CMO/RMBS | | 09/27/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 18,587,606 | 18,700,000 | 56,100 |
| 125634-AN-5 | CLIF 141 NTS - ABS | | 08/31/2018 | BOK FINANCIAL SECURITIES INC | | 1,389,313 | 1,412,094 | 2,194 |
| 12567A-AG-2 | CMALT 07A3 1A7 - CMO/RMBS | | 09/27/2018 | Unknown | | 3,211,499 | 3,352,033 | 13,920 |
| 12572Q-AH-8 | CME GROUP INC | | 06/14/2018 | J.P. Morgan Securities LLC | | 18,663,938 | 18,750,000 | 0 |
| 12592M-BQ-2 | COMM 14LC17 C - CMBS | | 10/29/2018 | BARCLAYS CAPITAL INC FIXED INC | | 4,517,250 | 4,560,000 | 17,487 |
| 12592T-AL-9 | COMM 153BP D - CMBS | | 05/01/2018 | J.P. MORGAN SECURITIES INC. | | 4,076,766 | 4,350,000 | 10,174 |
| 12592T-AN-5 | COMM 153BP E - CMBS | | 06/01/2018 | VARIOUS | | 13,002,870 | 13,728,000 | 11,455 |
| 12594M-BE-7 | COMM 16COR1 B - CMBS | | 10/25/2018 | DEUTSCHE BANK ALEX BROWN | | 4,842,188 | 5,000,000 | 15,155 |
| 12625C-AC-7 | COMM 13WWP A2 - CMBS | | 07/30/2018 | Unknown | | 1,012,741 | 1,000,000 | 2,759 |
| 12625F-AU-0 | COMM 13CRE7 B - CMBS | | 07/27/2018 | Unknown | | 1,510,551 | 1,500,000 | 3,914 |
| 12626B-AQ-7 | COMM 13CC10 B - CMBS | | 08/01/2018 | Unknown | | 1,507,623 | 1,500,000 | 5,374 |
| 12626P-AF-0 | CRH AMERICA, INC. | C | 09/27/2018 | Unknown | | 8,805,888 | 8,000,000 | 230,400 |
| 12627H-AK-6 | CSAB 062 A6A - RMBS | | 09/27/2018 | Unknown | | 3,415,044 | 6,045,871 | 24,976 |
| 126307-AS-6 | CSC HOLDINGS LLC | C | 01/12/2018 | GOLDMAN, SACHS & CO. | | 500,000 | 500,000 | 0 |
| 12636M-AK-4 | CSAIL 16C6 B - CMBS | | 11/01/2018 | CITIGROUP GLOBAL MARKETS INC. | | 6,799,004 | 7,000,000 | 14,824 |
| 12636M-AL-2 | CSAIL 16C6 C - CMBS | | 12/01/2018 | CREDIT SUISSE SECURITIES | | 2,528,023 | 2,530,000 | 4,141 |
| 126378-AE-8 | CSMC 071A A2A - RMBS | | 09/27/2018 | Unknown | | 2,815,958 | 6,187,416 | 25,928 |
| 126408-BP-7 | CSX CORPORATION | | 09/27/2018 | Unknown | | 2,371,746 | 2,000,000 | 58,806 |
| 126408-GK-3 | CSX CORP | | 09/27/2018 | Unknown | | 5,411,696 | 4,500,000 | 112,238 |
| 126408-HG-1 | CSX CORP | | 09/27/2018 | Unknown | | 2,456,950 | 2,740,000 | 47,227 |
| 12641L-BU-6 | CSX CORPORATION | | 09/27/2018 | Unknown | | 4,197,911 | 3,500,000 | 76,689 |
| 12654P-AA-6 | CSMC 18RPL9 A1 - CMO/RMBS | | 10/02/2018 | CREDIT SUISSE SECURITIES | | 1,502,111 | 1,500,000 | 3,208 |
| 126650-BS-8 | CVS CAREMARK CORP - ABS | | 10/01/2018 | Unknown | | 4,973,877 | 4,283,587 | 15,185 |
| 126650-CM-0 | CVS HEALTH CORP | | 07/30/2018 | Unknown | | 1,180,975 | 1,000,000 | 1,354 |
| 126650-CX-6 | CVS HEALTH CORP | | 03/06/2018 | MLPFS INC FIXED INCOME | | 207,047 | 210,000 | 0 |
| 126671-R2-4 | CWL 035 AF5 - RMBS | | 09/27/2018 | Unknown | | 4,624,487 | 4,505,996 | 16,844 |
| 126673-P2-2 | CWL 054 MF1 - RMBS | | 09/27/2018 | Unknown | | 14,480,068 | 14,500,000 | 48,046 |
| 126673-QR-6 | CWHEL 04S A - RMBS | | 07/30/2018 | Unknown | | 279,727 | 359,858 | 324 |
| 126673-QY-1 | CWL 0413 MF1 - RMBS | | 09/27/2018 | Unknown | | 6,486,716 | 6,447,526 | 22,703 |
| 126673-WE-8 | CWL 051 MF1 - RMBS | | 09/27/2018 | Unknown | | 5,933,729 | 5,855,336 | 21,098 |
| 126673-Y8-9 | CWL 057 AF5 - RMBS | | 09/27/2018 | Unknown | | 5,599,774 | 5,642,000 | 20,335 |
| 12667G-JJ-3 | CWALT 0511CB 2A6 - CMO/RMBS | | 09/27/2018 | Unknown | | 5,172,978 | 5,159,986 | 20,497 |
| 12668A-2M-6 | CWALT 0570CB A3 - CMO/RMBS | | 09/27/2018 | Unknown | | 3,711,478 | 4,040,098 | 16,048 |
| 12668A-Z3-2 | CWALT 0565CB 2A3 - CMO/RMBS | | 09/27/2018 | Unknown | | 2,828,475 | 2,994,673 | 11,896 |
| 126694-TX-6 | CWHL 0530 A8 - CMO/RMBS | | 07/30/2018 | Unknown | | 223,695 | 247,530 | 1,097 |
| 126698-AC-3 | CWL 0713 2A1 - RMBS | | 07/30/2018 | Unknown | | 438,875 | 489,219 | 201 |
| 12805P-AJ-5 | CAI 182 A - ABS | C | 10/29/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 20,716,951 | 20,712,500 | 3,228 |
| 136375-BL-5 | CANADIAN NATIONAL RAILWAY CO | | 07/27/2018 | VARIOUS | | 924,346 | 750,000 | 22,917 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 136375-BN-1 | CANADIAN NATIONAL RAILWAY CO | | 07/30/2018 | Unknown | | 397,279 | 400,000 | 4,064 |
| 136385-AG-6 | CANADIAN NATURAL RESOURCES LIMITED | C | 09/27/2018 | Unknown | | 3,217,309 | 2,900,000 | 26,390 |
| 136385-AJ-0 | CANADIAN NATURAL RESOURCES LTD | C | 09/27/2018 | Unknown | | 11,868,550 | 10,000,000 | 75,833 |
| 141781-AE-4 | CARGILL, INCORPORATED | | 09/27/2018 | Unknown | | 6,024,170 | 5,000,000 | 27,083 |
| 141781-AT-1 | CARGILL, INCORPORATED | | 09/27/2018 | Unknown | | 2,212,915 | 1,830,000 | 49,194 |
| 141781-AW-4 | CARGILL INC | | 09/27/2018 | Unknown | | 10,051,032 | 8,000,000 | 17,667 |
| 14311V-AE-6 | CGMS 164R DR - CDO | C | 10/05/2018 | CITIGROUP GLOBAL MARKETS INC. | | 2,700,000 | 2,700,000 | 0 |
| 14311Y-AA-8 | CGMS 181 D - CDO | | 05/01/2018 | CITIGROUP GLOBAL MARKETS INC. | | 4,250,000 | 4,250,000 | 0 |
| 14314L-AJ-4 | CGMS 142RR B - CDO | C | 10/25/2018 | VARIOUS | | 5,453,594 | 5,500,000 | 45,842 |
| 14314T-AA-6 | CGMS 144RR D - CDO | C | 06/15/2018 | CITIGROUP GLOBAL MARKETS INC. | | 3,250,000 | 3,250,000 | 0 |
| 14315M-AA-0 | CARLYLE GLOBAL MARKET STRATEGIES CLO 201 | C | 06/01/2018 | CITIGROUP GLOBAL MARKETS INC. | | 3,350,000 | 3,350,000 | 0 |
| 143658-AH-5 | CARNIVAL CORPORATION | | 09/27/2018 | Unknown | | 8,675,198 | 7,500,000 | 99,750 |
| 144141-CV-8 | DUKE ENERGY PROGRESS LLC | | 09/27/2018 | Unknown | | 9,168,056 | 8,000,000 | 222,933 |
| 144141-CY-2 | DUKE ENERGY PROGRESS LLC | | 07/30/2018 | Unknown | | 337,268 | 325,000 | 6,768 |
| 144539-AB-9 | CARR 06NC5 A2 - RMBS | | 07/30/2018 | Unknown | | 502,145 | 742,929 | 224 |
| 144539-AC-7 | CARR 06NC5 A3 - RMBS | | 09/27/2018 | Unknown | | 15,650,926 | 20,000,000 | 2,629 |
| 14856C-AA-7 | CLAST 181 A - ABS | | 12/03/2018 | VARIOUS | | 7,622,793 | 7,660,600 | 8,671 |
| 15135U-AF-6 | CENOVUS ENERGY INC | C | 09/27/2018 | Unknown | | 5,566,770 | 5,000,000 | 123,750 |
| 15135U-AR-0 | CENOVUS ENERGY INC | C | 09/27/2018 | Unknown | | 7,881,336 | 8,000,000 | 122,400 |
| 155431-AA-7 | CENTRAL STORAGE SAFETY PROJECT TRUST | | 03/20/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 23,612,523 | 22,750,000 | 12,727 |
| 15672V-AA-4 | CERB 2018-4RA A1TR - ABS | C | 10/25/2018 | NATIXIS SECURITIES AMERICAS LLC | | 16,250,000 | 16,250,000 | 0 |
| 161175-AZ-7 | CHARTER COMMUNICATIONS INC | | 09/27/2018 | Unknown | | 5,373,285 | 5,000,000 | 136,547 |
| 161546-FV-3 | CFAB 034 1A5 - RMBS | | 09/27/2018 | Unknown | | 1,594,133 | 1,574,805 | 5,969 |
| 16163Y-AE-4 | CHASE 16A M4 - CMO/RMBS | | 09/27/2018 | Unknown | | 4,322,015 | 4,514,175 | 12,226 |
| 170255-AN-3 | CWHL 071 A4 - CMO/RMBS | | 09/27/2018 | Unknown | | 4,001,076 | 4,754,951 | 20,605 |
| 171232-AE-1 | CHUBB INA HOLDINGS INC | C | 09/27/2018 | Unknown | | 9,894,766 | 7,975,000 | 198,843 |
| 17180Y-AA-9 | CIFC 182 D - CDO | C | 05/01/2018 | CITIGROUP GLOBAL MARKETS INC. | | 4,250,000 | 4,250,000 | 0 |
| 17182H-AA-4 | CIFC 184 D - CDO | C | 09/01/2018 | CREDIT SUISSE SECURITIES | | 4,350,000 | 4,350,000 | 0 |
| 172062-AE-1 | CINCINNATI FINANCIAL CORPORATION | | 09/27/2018 | Unknown | | 6,384,015 | 5,500,000 | 136,622 |
| 172062-AF-8 | CINCINNATI FINANCIAL CORPORATION | | 09/27/2018 | Unknown | | 5,425,794 | 4,500,000 | 114,180 |
| 17309A-AD-1 | CMALT 06A1 1A4 - CMO/RMBS | | 09/27/2018 | Unknown | | 2,924,291 | 2,994,784 | 12,437 |
| 17309N-AG-6 | CRMSI 061 M1 - RMBS | | 09/27/2018 | Unknown | | 10,098,831 | 10,000,000 | 37,824 |
| 17324T-AM-1 | CGCMT 16GC36 C - CMBS | | 09/01/2018 | Unknown | | 5,257,088 | 5,250,000 | 10,035 |
| 17327G-AU-8 | CGCMT 18C6 XA - CMBS | | 11/20/2018 | CITIGROUP GLOBAL MARKETS INC. | | 1,051,180 | 0 | 3,041 |
| 17858P-AB-7 | CITY OF HOPE | | 11/02/2018 | VARIOUS | | 4,113,041 | 4,240,000 | 31,403 |
| 190897-AA-6 | COBIZ FINANCIAL INC | | 09/27/2018 | Unknown | | 5,185,535 | 5,000,000 | 71,875 |
| 19423D-AD-2 | CASL 18A C - ABS | | 11/07/2018 | CREDIT SUISSE SECURITIES | | 3,929,117 | 3,930,000 | 8,406 |
| 195869-AG-7 | COLONIAL PIPELINE COMPANY | | 09/27/2018 | Unknown | | 5,826,379 | 4,435,000 | 109,977 |
| 195869-AL-6 | COLONIAL PIPELINE CO | | 09/27/2018 | Unknown | | 8,428,385 | 7,000,000 | 69,417 |
| 195869-AQ-5 | COLONIAL PIPELINE CO | | 11/06/2018 | Morgan Stanley & Co. LLC | | 15,436,755 | 16,500,000 | 43,651 |
| 20030N-AM-3 | COMCAST CORP | | 07/30/2018 | Unknown | | 228,065 | 225,000 | 5,442 |
| 20030N-BQ-3 | COMCAST CORP | | 07/30/2018 | Unknown | | 1,016,956 | 1,000,000 | 21,083 |
| 20030N-CH-2 | COMCAST CORP | | 02/01/2018 | Barclays Bank | | 996,470 | 1,000,000 | 0 |
| 200339-AJ-8 | COMERICA BANK | | 09/27/2018 | Unknown | | 1,211,761 | 1,000,000 | 2,625 |
| 200474-AE-4 | COMM 15LC19 D - CMBS | | 10/16/2018 | DEUTSCHE BANK ALEX BROWN | | 8,738,014 | 10,185,000 | 13,789 |
| 202795-HG-8 | COMMONWEALTH EDISON COMPANY | | 09/27/2018 | Unknown | | 8,816,762 | 7,604,000 | 69,492 |
| 20449E-EE-2 | COMPASS BANK | C | 09/27/2018 | Unknown | | 855,617 | 829,000 | 23,912 |
| 20825C-AQ-7 | CONOCOPHILLIPS | | 10/10/2018 | VARIOUS | | 20,645,992 | 16,150,000 | 215,177 |
| 209111-EL-3 | CONSOLIDATED EDISON COMPANY OF NEW YORK | | 09/27/2018 | Unknown | | 5,025,411 | 4,265,000 | 8,317 |
| 209111-EQ-2 | CONSOLIDATED EDISON COMPANY OF NEW YORK | | 09/27/2018 | Unknown | | 1,622,837 | 1,416,000 | 26,007 |
| 209111-ES-8 | CONSOLIDATED EDISON COMPANY OF NEW YORK | | 09/27/2018 | Unknown | | 9,954,792 | 8,000,000 | 58,800 |
| 21036P-AT-5 | CONSTELLATION BRANDS INC | | 09/27/2018 | Unknown | | 1,856,202 | 2,000,000 | 34,500 |
| 21036P-BC-1 | CONSTELLATION BRANDS INC | | 10/22/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 3,589,920 | 3,600,000 | 0 |
| 210518-DB-9 | CONSUMERS ENERGY CO | | 07/27/2018 | Unknown | | 3,711,548 | 3,750,000 | 30,797 |
| 224044-BT-3 | COX COMMUNICATIONS INC | | 07/30/2018 | Unknown | | 370,855 | 350,000 | 3,987 |
| 224044-BV-8 | COX COMMUNICATIONS INC | | 07/30/2018 | Unknown | | 498,884 | 475,000 | 16,465 |
| 224044-BY-2 | COX COMMUNICATIONS INC | | 09/27/2018 | Unknown | | 1,770,804 | 2,000,000 | 26,633 |
| 224399-AP-0 | CRANE CO | | 09/27/2018 | Unknown | | 20,670,319 | 17,647,000 | 423,822 |
| 225458-5R-5 | CSFB 059 2A1 - CMO/RMBS | | 09/27/2018 | Unknown | | 2,594,257 | 2,880,301 | 11,441 |
| 225458-F7-8 | CSFB 057 2A4 - CMO/RMBS | | 09/27/2018 | Unknown | | 2,440,590 | 3,006,130 | 11,941 |
| 22615M-AS-1 | DEN14 14R CR - CDO | | 11/01/2018 | BNP Paribas | | 4,500,000 | 4,500,000 | 0 |
| 227170-AE-7 | CRNN 131 NTS - ABS | C | 11/05/2018 | CROSS TRADE | | 7,747,843 | 7,920,000 | 16,940 |
| 227170-AF-4 | CRNN 141 NTS - ABS | C | 11/05/2018 | CROSS TRADE | | 7,794,946 | 7,990,654 | 16,869 |
| 22822R-BH-2 | CROCAS 182 C - ABS | | 09/14/2018 | VARIOUS | | 3,072,831 | 3,050,000 | 3,646 |
| 22966R-AD-8 | CUBESMART LP | | 02/20/2018 | Morgan Stanley & Co. LLC | | 462,660 | 500,000 | 7,422 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 231021-AJ-5 | CUMMINS ENGINE COMPANY, INC. | | 09/27/2018 | Unknown | | 20,681,863 | 17,012,000 | 87,541 |
| 233046-AF-8 | DNKN 171 A1I - ABS | | 07/27/2018 | VARIOUS | | 1,991,250 | 1,991,250 | 11,362 |
| 23306P-AG-2 | DBWF 2018-AMXP MORTGAGE TRUST - CMBS | | 05/01/2018 | Morgan Stanley | | 9,766,011 | 10,000,000 | 15,229 |
| 23312J-AK-9 | DBJPM 17C6 C - CMBS | | 11/13/2018 | CHASE SECURITIES | | 3,813,125 | 4,000,000 | 6,029 |
| 23312V-AJ-5 | DBJPM 16C3 B - CMBS | | 10/25/2018 | VARIOUS | | 2,370,068 | 2,500,000 | 6,392 |
| 23312V-AK-2 | DBJPM 16C3 C - CMBS | | 11/01/2018 | CHASE SECURITIES | | 4,628,906 | 5,000,000 | 2,019 |
| 239753-DL-7 | TARGET CORP | | 09/27/2018 | Unknown | | 4,960,712 | 4,257,000 | 44,036 |
| 24023M-AA-2 | DBS GROUP HOLDINGS LTD | C | 06/04/2018 | CITIGROUP GLOBAL MARKETS INC. | | 3,800,000 | 3,800,000 | 0 |
| 250847-DU-1 | DTE ELECTRIC CO | | 09/27/2018 | Unknown | | 1,221,018 | 1,000,000 | 28,575 |
| 251799-AA-0 | DEVON ENERGY CORPORATION | | 09/27/2018 | Unknown | | 1,690,681 | 1,343,000 | 48,046 |
| 25179S-AD-2 | DEVON FINANCING CORP. | | 09/27/2018 | Unknown | | 9,965,672 | 8,000,000 | 309,750 |
| 25256L-AC-5 | DIMND 181 B - CDO | C | 08/24/2018 | WELLS FARGO SECURITIES LLC | | 1,250,000 | 1,250,000 | 0 |
| 25466A-AP-6 | DISCOVER BANK | | 09/10/2018 | Deutsche Bank | | 5,142,275 | 5,150,000 | 0 |
| 25468P-CX-2 | WALT DISNEY CO | | 11/01/2018 | U.S. BANCORP INVESTMENTS, INC. | | 452,135 | 500,000 | 7,914 |
| 25468P-DB-9 | WALT DISNEY CO | | 07/27/2018 | Unknown | | 7,815,294 | 7,750,000 | 49,729 |
| 25470D-AK-5 | DISCOVERY COMMUNICATIONS LLC | | 07/30/2018 | Unknown | | 2,398,652 | 2,400,000 | 31,050 |
| 25654#-AB-8 | DODGER TICKETS LLC | | 09/27/2018 | Unknown | | 9,024,146 | 8,119,196 | 242,311 |
| 25746U-AN-9 | DOMINION RESOURCES INC | | 09/27/2018 | Unknown | | 2,319,998 | 2,000,000 | 4,200 |
| 25746U-AV-1 | DOMINION RESOURCES INC | | 09/27/2018 | Unknown | | 4,476,524 | 4,000,000 | 67,433 |
| 257559-AK-0 | DOMTAR CORP | C | 09/27/2018 | Unknown | | 8,308,136 | 8,000,000 | 63,000 |
| 25755T-AE-0 | DPABS 151 A2 - ABS | | 12/17/2018 | BAIRD, ROBERT W., & COMPANY IN | | 2,681,145 | 2,681,250 | 17,994 |
| 25755T-AH-3 | DPABS 171 A23 - ABS | | 07/27/2018 | Unknown | | 1,980,000 | 1,980,000 | 453 |
| 25755T-AK-6 | DPABS 181 A22 - ABS | | 07/27/2018 | Unknown | | 2,493,750 | 2,493,750 | 600 |
| 260543-BJ-1 | DOW CHEMICAL CO | | 09/27/2018 | Unknown | | 12,491,080 | 10,000,000 | 299,097 |
| 260543-CE-1 | DOW CHEMICAL CO | | 09/27/2018 | Unknown | | 8,471,176 | 8,000,000 | 154,000 |
| 260543-CQ-4 | DOW CHEMICAL CO | | 11/28/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 998,980 | 1,000,000 | 0 |
| 26078J-AE-0 | DOWDUPONT INC | | 11/15/2018 | US Bank | | 998,680 | 1,000,000 | 0 |
| 26138E-AJ-8 | DR PEPPER SNAPPLE GROUP INC | C | 09/27/2018 | Unknown | | 7,456,264 | 5,964,000 | 180,196 |
| 26223N-AD-7 | DRUG 121 A1 - ABS | | 07/30/2018 | Unknown | | 51,231 | 51,231 | 151 |
| 26244L-AC-8 | DRSLF 41R ER - CDO | | 04/30/2018 | CITIGROUP GLOBAL MARKETS INC. | | 3,965,000 | 4,000,000 | 13,596 |
| 26245R-AG-5 | DRSLF 58 C - CDO | | 10/29/2018 | Merril Lynch Pierce Fenner Smith | | 1,483,500 | 1,500,000 | 17,687 |
| 26249B-AY-7 | DRSLF 30R ER - CDO | | 03/28/2018 | VARIOUS | | 3,555,000 | 3,600,000 | 34,908 |
| 26251M-AA-0 | DRSLF 64 E - CDO | C | 04/01/2018 | NOMURA SECURITIES/FIXED INCOME | | 1,036,875 | 1,050,000 | 0 |
| 264399-DK-9 | DUKE ENERGY CORPORATION | | 09/27/2018 | Unknown | | 2,872,516 | 2,500,000 | 45,958 |
| 26442C-AA-2 | DUKE ENERGY CAROLINAS LLC | | 07/30/2018 | Unknown | | 477,368 | 500,000 | 4,999 |
| 26443C-AA-1 | DUKE UNIVERSITY HEALTH SYSTEM INC | | 07/30/2018 | Unknown | | 499,401 | 500,000 | 3,212 |
| 26444H-AF-8 | DUKE ENERGY FLORIDA LLC | | 06/29/2018 | U.S. Bank | | 254,033 | 250,000 | 350 |
| 26875P-AG-6 | EOG RESOURCES INC | | 07/30/2018 | Unknown | | 2,313,958 | 2,275,000 | 46,378 |
| 26882P-AR-3 | ERAC USA FINANCE COMPANY | | 09/27/2018 | Unknown | | 11,963,450 | 10,000,000 | 215,889 |
| 26882P-BE-1 | ERAC USA FINANCE CO | | 09/27/2018 | Unknown | | 15,218,032 | 12,161,000 | 383,072 |
| 26884U-AE-9 | EPR PROPERTIES | | 04/09/2018 | CITIGROUP GLOBAL MARKETS INC. | | 6,674,603 | 6,750,000 | 0 |
| 26971H-AB-8 | EGLE 141 A2 - ABS | | 07/27/2018 | Unknown | | 396,298 | 393,077 | 565 |
| 277432-AL-4 | EASTMAN CHEMICAL CO | | 09/27/2018 | Unknown | | 5,682,311 | 5,750,000 | 19,933 |
| 27830U-AA-0 | EATON 141RR E - CDO | | 11/15/2018 | VARIOUS | | 4,053,500 | 4,150,000 | 25,927 |
| 278642-20-2 | EBAY INC | | 09/27/2018 | Unknown | | 13,577,725 | 13,020,450 | 121,524 |
| 28176E-AD-0 | EDWARDS LIFESCIENCES CORP | | 06/06/2018 | MLPFS INC FIXED INCOME | | 419,021 | 420,000 | 0 |
| 283677-AW-2 | EL PASO ELECTRIC CO | | 09/27/2018 | Unknown | | 3,371,049 | 3,000,000 | 66,000 |
| 28932M-AD-7 | ELM ROAD GENERATING STATION SUPERCRITICA | | 09/27/2018 | Unknown | | 9,344,645 | 8,500,000 | 66,144 |
| 290876-AD-3 | EMERA INC | C | 10/01/2018 | Morgan Stanley | | 1,470,500 | 1,375,000 | 24,727 |
| 291011-BB-9 | EMERSON ELECTRIC CO | | 07/30/2018 | Unknown | | 356,594 | 350,000 | 6,253 |
| 29164R-AA-9 | EMPIRE DISTRICT ELECTRIC COMPANY (THE) | C | 09/27/2018 | Unknown | | 19,736,028 | 16,689,000 | 409,993 |
| 292480-AJ-9 | ENABLE MIDSTREAM PARTNERS LP | | 09/27/2018 | Unknown | | 2,677,137 | 3,000,000 | 55,000 |
| 292505-AD-6 | ENCANA CORPORATION | C | 09/27/2018 | Unknown | | 2,311,880 | 2,000,000 | 15,167 |
| 29250N-AF-2 | ENBRIDGE INC | | 07/30/2018 | Unknown | | 447,462 | 450,000 | 5,950 |
| 29250R-AP-1 | ENBRIDGE ENERGY PARTNERS LP | | 09/27/2018 | Unknown | | 21,277,790 | 16,500,000 | 556,875 |
| 29250R-AR-7 | ENBRIDGE ENERGY PARTNERS LP | | 07/30/2018 | Unknown | | 504,296 | 500,000 | 20,436 |
| 29267H-AA-7 | ENDURANCE SPECIALTY HOLDINGS LTD. | C | 09/27/2018 | Unknown | | 24,529,512 | 21,000,000 | 294,000 |
| 29273R-AP-4 | ENERGY TRANSFER PARTNERS LP | | 09/27/2018 | Unknown | | 4,704,417 | 4,500,000 | 87,725 |
| 29274F-AF-1 | ENERSIS AMERICAS SA | C | 09/27/2018 | Unknown | | 1,574,128 | 1,660,000 | 28,036 |
| 29364D-AR-1 | ENTERGY ARKANSAS INC | | 07/30/2018 | Unknown | | 748,002 | 750,000 | 3,749 |
| 293791-AF-6 | ENTERPRISE PRODUCTS PARTNERS L.P. | | 09/27/2018 | Unknown | | 1,858,173 | 1,500,000 | 7,448 |
| 293791-AP-4 | ENTERPRISE PRODUCTS OPERATING L.P. | | 09/27/2018 | Unknown | | 3,642,567 | 3,000,000 | 89,775 |
| 293791-AT-6 | ENTERPRISE PRODUCTS OPERATING L.P. | | 09/27/2018 | Unknown | | 4,356,140 | 4,000,000 | 16,611 |
| 29379V-AG-8 | ENTERPRISE PRODUCTS OPERATING LLC | | 09/27/2018 | Unknown | | 7,019,964 | 6,000,000 | 165,375 |
| 29379V-AQ-6 | ENTERPRISE PRODUCTS OPERATING LLC | | 09/27/2018 | Unknown | | 8,543,493 | 7,000,000 | 32,608 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 29444G-AJ-6 | AXA FINANCIAL INC | C | 09/27/2018 | Unknown | | 1,137,474 | 1,000,000 | 34,222 |
| 29444U-AP-1 | EQUINIX INC | | 10/25/2018 | JP MORGAN SECURITIES LLC | | 688,196 | 675,000 | 12,722 |
| 294751-DF-6 | EQABS 034 M1 - RMBS | | 09/27/2018 | Unknown | | 188,083 | 190,414 | 620 |
| 30219G-AG-3 | EXPRESS SCRIPTS HOLDING CO | | 09/27/2018 | Unknown | | 8,686,107 | 7,750,000 | 174,052 |
| 30251B-AC-2 | FMR LLC | | 09/27/2018 | Unknown | | 4,990,104 | 4,000,000 | 74,389 |
| 30258B-AE-1 | FDF 2 C - CDO | | 03/22/2018 | J.P. Morgan Securities LLC | | 500,500 | 500,000 | 11,697 |
| 30605Y-AB-7 | FLCON 2017-1 A - ABS | | 04/01/2018 | GOLDMAN, SACHS & CO. | | 1,851,778 | 1,844,400 | 2,112 |
| 30958Q-AA-9 | FARMERS EXCHANGE CAPITAL III | | 09/27/2018 | Unknown | | 10,941,029 | 11,000,000 | 283,305 |
| 31428X-BD-7 | FEDEX CORP | | 09/27/2018 | Unknown | | 5,781,991 | 6,500,000 | 45,500 |
| 31428X-BS-4 | FEDEX CORP | | 10/15/2018 | MLPFS INC FIXED INCOME | | 2,481,825 | 2,500,000 | 0 |
| 315786-AC-7 | FIDELITY & GUARANTY LIFE HOLDINGS INC | C | 04/17/2018 | RBC CAPITAL MARKETS, LLC | | 1,940,250 | 1,950,000 | 0 |
| 32028P-AF-2 | FFML 06FF11 2A4 - RMBS | | 09/27/2018 | Unknown | | 13,422,294 | 15,702,349 | 2,142 |
| 338915-AM-3 | BANK OF AMERICA CORP | | 09/27/2018 | Unknown | | 6,030,549 | 5,245,000 | 70,283 |
| 341081-ER-4 | FLORIDA POWER & LIGHT COMPANY | | 09/27/2018 | Unknown | | 6,010,100 | 5,000,000 | 145,444 |
| 341081-FA-0 | FLORIDA POWER & LIGHT CO | | 07/30/2018 | Unknown | | 492,803 | 500,000 | 14,792 |
| 34110Q-AL-2 | DUKE ENERGY FLORIDA LLC | | 09/27/2018 | Unknown | | 1,151,831 | 1,000,000 | 10,500 |
| 343498-AA-9 | FLOWERS FOODS INC | | 07/30/2018 | Unknown | | 50,611 | 50,000 | 723 |
| 34417M-AB-3 | FOCUS 171 A22 - ABS | | 07/27/2018 | Unknown | | 2,475,000 | 2,475,000 | 30,463 |
| 34489*-AE-9 | FOOTBALL CLUB TERMINAL NOTE 2033 TRUST - | | 08/01/2018 | Not Available | | 2,250,000 | 2,250,000 | 0 |
| 34502@-AC-4 | FOOTBALL CLUB TERM NOTES | | 10/01/2018 | Not Available | | 1,000,000 | 1,000,000 | 0 |
| 345370-CQ-1 | FORD MOTOR CO | | 09/27/2018 | Unknown | | 20,324,931 | 24,500,000 | 232,750 |
| 349553-A@-6 | FORTIS INC | A | 09/27/2018 | Unknown | | 7,519,558 | 6,500,000 | 30,983 |
| 34960Y-AC-6 | FCO 7 A1T - CDO | | 12/12/2018 | BANK OF NEW YORK | | 2,997,000 | 3,000,000 | 806 |
| 34961J-AJ-3 | FCO 9 C - CDO | | 05/01/2018 | VARIOUS | | 0 | 0 | 448 |
| 34961W-AJ-4 | FCO 2018-11A BT - ABS | | 03/29/2018 | Bank of New York Mellon | | 300,000 | 300,000 | 0 |
| 361448-60-8 | GATX CORP | | 09/27/2018 | Unknown | | 4,025,760 | 4,000,000 | 675 |
| 361448-BC-6 | GATX CORP | | 05/03/2018 | CITIGROUP GLOBAL MARKETS INC. | | 2,500,000 | 2,500,000 | 0 |
| 36158F-AA-8 | SWISS RE SOLUTIONS HOLDING CORP | C | 09/27/2018 | Unknown | | 2,904,455 | 2,500,000 | 20,417 |
| 36158F-AD-2 | SWISS RE SOLUTIONS HOLDING CORP | C | 09/27/2018 | Unknown | | 4,470,221 | 3,500,000 | 76,854 |
| 36164Q-6M-5 | GE CAPITAL INTERNATIONAL FUNDING CO | | 11/09/2018 | GOLDMAN, SACHS & CO. | | 352,360 | 400,000 | 6,709 |
| 36164Q-MS-4 | GE CAPITAL INTERNATIONAL FUNDING CO | | 07/30/2018 | Unknown | | 919,307 | 918,000 | 4,479 |
| 36173M-AA-4 | GPIM 2018-1 MM COMBO CLASS A - ABS | | 12/17/2018 | VARIOUS | | 21,000,000 | 21,000,000 | 0 |
| 36173M-AB-2 | GPIM 2018-1 MM COMBO CLASS B - ABS | | 12/17/2018 | VARIOUS | | 13,000,000 | 13,000,000 | 0 |
| 36186E-AA-7 | GMACN 03PRES CTF - ABS | | 07/12/2018 | CROSS TRADE | | 1,051,021 | 911,825 | 1,422 |
| 36190C-AA-5 | GNL QUINTERO SA | C | 09/27/2018 | Unknown | | 2,068,500 | 2,100,000 | 15,408 |
| 36192Q-AA-2 | GSMS 12TMSQ A - CMBS | | 07/30/2018 | Unknown | | 491,683 | 500,000 | 1,211 |
| 36197V-AA-6 | GSMS 13PEMB A - CMBS | | 07/01/2018 | MLPFS INC FIXED INCOME | | 10,612,422 | 11,000,000 | 18,696 |
| 36198F-AP-7 | GSMS 13GC14 B - CMBS | | 08/01/2018 | Unknown | | 4,042,541 | 4,000,000 | 14,206 |
| 3622E8-AC-9 | GSAA 0615 F3A - RMBS | | 09/27/2018 | Unknown | | 3,712,153 | 6,501,125 | 12,113 |
| 362341-ST-7 | GSAA 0512 AF5 - RMBS | | 09/27/2018 | Unknown | | 12,130,641 | 13,595,217 | 55,560 |
| 36249B-AD-2 | GSAA 077 A4 - RMBS | | 07/30/2018 | Unknown | | 421,661 | 458,892 | 149 |
| 36250P-AJ-4 | GSMS 15GC32 B - CMBS | | 10/29/2018 | NESBITT BURNS SECS INC | | 2,021,875 | 2,000,000 | 7,336 |
| 36250S-AL-3 | GSMS 18GS10 C - CMBS | | 07/18/2018 | GOLDMAN, SACHS & CO. | | 97,484 | 97,000 | 356 |
| 36250S-AM-1 | GSMS 18GS10 D - CMBS | | 11/09/2018 | BMO Capital Markets Corp | | 4,070,313 | 5,000,000 | 5,417 |
| 36251P-AD-6 | GSMS 16GS3 A4 - CMBS | | 09/27/2018 | Unknown | | 4,682,473 | 5,000,000 | 10,292 |
| 36254X-AE-4 | GSMS 17FARM B - CMBS | | 11/01/2018 | Morgan Stanley | | 2,829,870 | 3,000,000 | 1,180 |
| 36255N-AX-3 | GSMS 18GS9 AS - CMBS | | 03/15/2018 | GOLDMAN, SACHS & CO. | | 468,628 | 455,000 | 1,465 |
| 36320T-AL-7 | GALXY 22R A1R - CDO | C | 07/30/2018 | Unknown | | 1,250,000 | 1,250,000 | 1,623 |
| 36320W-AQ-9 | GALXY 21R CR - CDO | C | 10/31/2018 | DEUTSCHE BANK ALEX BROWN | | 3,940,000 | 4,000,000 | 5,157 |
| 36321L-AE-9 | GALXY 26 C - CDO | | 10/23/2018 | BARCLAYS CAPITAL INC FIXED INC | | 1,650,000 | 1,650,000 | 0 |
| 36962G-3P-7 | GENERAL ELECTRIC CAPITAL CORP | | 11/30/2018 | VARIOUS | | 3,540,669 | 3,735,000 | 84,430 |
| 36962G-4B-7 | GENERAL ELECTRIC CAPITAL CORPORATION | | 12/13/2018 | MLPFS INC FIXED INCOME | | 487,942 | 455,000 | 13,642 |
| 36962G-5J-9 | GENERAL ELECTRIC CO | | 07/30/2018 | Unknown | | 323,761 | 324,000 | 4,311 |
| 36962G-6S-8 | GENERAL ELECTRIC CO | | 11/20/2018 | Merril Lynch Pierce Fenner Smith | | 150,218 | 165,000 | 1,818 |
| 370334-BH-6 | GENERAL MILLS INC | | 07/30/2018 | Unknown | | 676,850 | 675,000 | 17,480 |
| 37149#-AA-8 | TALISKER FEE | | 12/06/2018 | VARIOUS | | 84,239,974 | 84,300,000 | 12,381 |
| 373298-BN-7 | GEORGIA-PACIFIC CORPORATION | | 09/27/2018 | Unknown | | 4,980,302 | 4,170,000 | 99,095 |
| 373298-CF-3 | GEORGIA-PACIFIC CORPORATION | | 09/27/2018 | Unknown | | 3,587,835 | 3,000,000 | 48,000 |
| 37362@-AA-0 | GEORGIA TRANSMISSION CORP | | 09/27/2018 | Unknown | | 5,690,892 | 5,240,000 | 70,788 |
| 375414-AA-7 | GILBT 1 E - CDO | C | 12/21/2018 | NOMURA SECURITIES/FIXED INCOME | | 1,757,700 | 1,890,000 | 33,401 |
| 375558-AS-2 | GILEAD SCIENCES INC | | 09/27/2018 | Unknown | | 5,103,633 | 4,440,000 | 80,833 |
| 37952U-AB-9 | SEACO 131 NTS - ABS | | 11/05/2018 | CROSS TRADE | | 16,048,145 | 16,449,750 | 35,404 |
| 38011W-AA-4 | GMACN 02A CTF - RMBS | | 12/17/2018 | STIFEL NICOLAUS & COMPANY INC. | | 6,024,284 | 4,989,831 | 17,078 |
| 38137H-BY-3 | GLD11 11RR CR2 - CDO | | 10/23/2018 | BARCLAYS CAPITAL INC FIXED INC | | 2,481,250 | 2,500,000 | 2,039 |
| 38141E-A5-8 | GOLDMAN SACHS GROUP INC | | 07/30/2018 | Unknown | | 324,429 | 325,000 | 6,551 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 38141G-ES-9 | GOLDMAN SACHS GROUP INC | | 09/27/2018 | Unknown | | 4,374,004 | 4,000,000 | 47,600 |
| 38141G-WV-2 | GOLDMAN SACHS GROUP INC | | 01/18/2018 | GOLDUS33 GOLDMAN SACHS NY | | 250,000 | 250,000 | 0 |
| 38143Y-AC-7 | GOLDMAN SACHS GROUP INC | | 09/27/2018 | Unknown | | 7,854,867 | 6,750,000 | 176,569 |
| 38174T-AC-0 | GOCAP 2016-33A AR - ABS | | 11/20/2018 | GREENSLEDGE CAPITAL MARKETS | | 26,250,000 | 26,250,000 | 0 |
| 38175B-AE-4 | GOCAP 36 C - CDO | C | 02/23/2018 | WELLS FARGO SECURITIES LLC | | 2,750,000 | 2,750,000 | 0 |
| 38176L-AC-5 | GCBSL 39 A2 - CDO | C | 09/17/2018 | Morgan Stanley & Co. LLC | | 250,000 | 250,000 | 0 |
| 38176L-AE-1 | GCBSL 39 B - CDO | C | 09/17/2018 | Morgan Stanley & Co. LLC | | 1,850,000 | 1,850,000 | 0 |
| 382388-AL-0 | GOODRICH CORP | | 09/27/2018 | Unknown | | 13,147,932 | 10,500,000 | 330,750 |
| 382388-AU-0 | GOODRICH CORP | | 09/27/2018 | Unknown | | 5,227,218 | 4,300,000 | 69,851 |
| 384637-AA-2 | GRAHAM HOLDINGS CO | | 05/24/2018 | J.P. Morgan Securities LLC | | 1,003,438 | 1,000,000 | 0 |
| 39121J-A@-9 | GREAT RIVER ENERGY | | 09/27/2018 | Unknown | | 8,720,544 | 8,000,000 | 115,813 |
| 39121J-AE-0 | GREAT RIVER ENERGY | | 09/27/2018 | Unknown | | 8,322,915 | 6,938,845 | 103,667 |
| 39121J-AG-5 | GREAT RIVER ENERGY | | 09/27/2018 | Unknown | | 6,615,399 | 5,479,354 | 94,677 |
| 39809C-AE-4 | GWOLF 3RR A2 - CDO | | 10/04/2018 | J.P. Morgan Securities LLC | | 3,500,000 | 3,500,000 | 0 |
| 40049J-AZ-0 | GRUPO TELEVISA SA | C | 09/27/2018 | Unknown | | 3,783,339 | 3,350,000 | 44,388 |
| 40168P-AQ-1 | GPDFNI-2 2 C1 - CDO | | 09/27/2018 | Not Provided | | 2,808,511 | 2,525,753 | 15,155 |
| 40168P-AR-9 | GPDFNI-2 2 C2 - CDO | | 09/27/2018 | Not Provided | | 1,322,208 | 1,189,089 | 7,234 |
| 40168P-AS-7 | GPDFNI-2 2 C3 - CDO | | 09/27/2018 | Not Provided | | 1,038,877 | 934,284 | 5,684 |
| 40168P-AT-5 | GPDFNI-2 2 C4 - CDO | | 09/27/2018 | US Bank | | 484,833 | 436,021 | 2,689 |
| 40168P-AU-2 | GPDFNI-2 2 C5 - CDO | | 09/27/2018 | U.S. Bank | | 1,167,633 | 1,050,077 | 6,300 |
| 40168P-AX-6 | GPDFNI-2 2 D1 - CDO | | 09/27/2018 | Not Provided | | 1,276,867 | 1,152,199 | 7,009 |
| 40168P-AY-4 | GPDFNI-2 2 D2 - CDO | | 09/27/2018 | Not Provided | | 622,637 | 561,845 | 3,418 |
| 40168P-AZ-1 | GPDFNI-2 2 D3 - CDO | | 09/27/2018 | Not Provided | | 515,021 | 464,736 | 2,827 |
| 40168P-BA-5 | GPDFNI-2 2 D4 - CDO | | 09/27/2018 | US Bank | | 508,944 | 459,253 | 2,832 |
| 40168P-BB-3 | GPDFNI-2 2 D5 - CDO | | 09/27/2018 | U.S. Bank | | 531,369 | 479,488 | 2,877 |
| 40170F-AA-4 | GPIM 2018-1A A1 - ABS | C | 12/01/2018 | VARIOUS | | 23,000,000 | 23,000,000 | 0 |
| 402740-AB-0 | GULFSTREAM NATURAL GAS SYSTEM LLC | | 09/27/2018 | Unknown | | 5,496,880 | 5,000,000 | 125,519 |
| 40414L-AE-9 | HCP INC | | 09/27/2018 | Unknown | | 6,175,780 | 5,000,000 | 52,500 |
| 40428D-AT-6 | HSBC HOLDINGS PLC | C | 10/25/2018 | VARIOUS | | 2,185,538 | 2,200,000 | 21,215 |
| 40437C-AA-0 | HPS LN MGMT 12-2018 LTD - CDO | C | 06/01/2018 | MLPFS INC FIXED INCOME | | 1,350,000 | 1,350,000 | 0 |
| 40437J-AA-5 | HLM 168R ER - CDO | | 07/01/2018 | GOLDMAN, SACHS & CO. | | 2,600,000 | 2,600,000 | 0 |
| 40573L-AW-6 | HALFMOON PARENT INC | | 09/06/2018 | Morgan Stanley | | 2,494,375 | 2,500,000 | 0 |
| 406216-AW-1 | HALLIBURTON CO | | 09/27/2018 | Unknown | | 14,686,062 | 11,875,000 | 26,521 |
| 406216-AY-7 | HALLIBURTON CO | | 09/27/2018 | Unknown | | 2,675,526 | 2,000,000 | 4,967 |
| 41154X-AL-9 | HARB 1 C - CDO | | 11/15/2018 | Morgan Stanley | | 5,500,000 | 5,500,000 | 0 |
| 41242*-BJ-0 | HARDWOOD FUNDING LLC | | 06/20/2018 | Not Provided | | 1,400,000 | 1,400,000 | 0 |
| 41242*-BN-1 | HARDWOOD FUNDING LLC | | 09/01/2018 | VARIOUS | | 2,500,000 | 2,500,000 | 0 |
| 413875-AN-5 | HARRIS CORP | | 09/27/2018 | Unknown | | 2,317,084 | 2,000,000 | 34,850 |
| 416515-AP-9 | HARTFORD FINANCIAL SERVICES GROUP INC | | 09/27/2018 | Unknown | | 4,309,305 | 3,675,000 | 109,597 |
| 416515-AS-3 | HARTFORD FINANCIAL SERVICES GROUP INC | | 09/27/2018 | Unknown | | 16,076,662 | 14,000,000 | 374,850 |
| 416515-BA-1 | HARTFORD FINANCIAL SERVICES GROUP INC | | 09/27/2018 | Unknown | | 6,158,265 | 5,000,000 | 162,865 |
| 416518-AB-4 | HARTFORD FINANCIAL SERVICES GROUP INC | | 07/30/2018 | Unknown | | 371,575 | 370,000 | 5,531 |
| 41652P-AB-5 | HARTFORD HEALTHCARE CORP | | 09/27/2018 | Unknown | | 17,613,952 | 15,500,000 | 435,419 |
| 42217K-AX-4 | WELLTOWER INC | | 09/27/2018 | Unknown | | 2,381,512 | 2,000,000 | 4,333 |
| 42307T-AG-3 | KRAFT HEINZ FOODS CO | | 09/27/2018 | Unknown | | 8,183,189 | 7,000,000 | 15,750 |
| 42307T-AH-1 | KRAFT HEINZ FOODS CO | | 09/27/2018 | Unknown | | 13,831,821 | 11,500,000 | 127,458 |
| 42809H-AD-9 | HESS CORP | | 02/14/2018 | VARIOUS | | 2,245,817 | 2,200,000 | 342 |
| 42824C-AY-5 | HEWLETT PACKARD ENTERPRISE CO | | 09/27/2018 | Unknown | | 13,302,218 | 12,994,000 | 371,304 |
| 431116-AC-6 | HIGHMARK INC | | 09/27/2018 | Unknown | | 30,231,454 | 27,850,000 | 625,465 |
| 431282-AQ-5 | HIGHWOODS REALTY LP | | 02/22/2018 | WELLS FARGO SECURITIES LLC | | 3,557,448 | 3,600,000 | 0 |
| 43474T-AB-9 | HOLCIM CAPITAL CORPORATION LTD | C | 09/27/2018 | Unknown | | 15,443,933 | 13,500,000 | 458,906 |
| 438516-AT-3 | HONEYWELL INTERNATIONAL INC | | 07/30/2018 | Unknown | | 508,605 | 500,000 | 10,688 |
| 440405-AE-8 | HORZN 181 A - ABS | | 11/16/2018 | VARIOUS | | 18,079,613 | 18,080,000 | 0 |
| 44106M-AY-8 | HOSPITALITY PROPERTIES TRUST | | 01/30/2018 | CITIGROUP GLOBAL MARKETS INC. | | 11,309,304 | 11,600,000 | 0 |
| 44328B-AD-0 | HASC 06HE2 2A2 - RMBS | | 07/30/2018 | Unknown | | 187,019 | 627,820 | 190 |
| 444859-AZ-5 | HUMANA INC | | 09/27/2018 | Unknown | | 7,457,544 | 5,500,000 | 127,004 |
| 448579-AG-7 | HYATT HOTELS CORP | | 08/07/2018 | J.P. Morgan Securities LLC | | 1,997,320 | 2,000,000 | 0 |
| 449669-AK-6 | MOSAIC GLOBAL HOLDINGS INC | | 09/27/2018 | Unknown | | 3,692,817 | 3,205,000 | 46,793 |
| 45073D-AA-6 | IXIS 07HE1 A1 - RMBS | | 07/30/2018 | Unknown | | 162,725 | 548,820 | 162 |
| 452308-AR-0 | ILLINOIS TOOL WORKS INC | | 07/27/2018 | Unknown | | 2,336,258 | 2,500,000 | 39,542 |
| 45254N-JW-8 | IMM 046 2A - RMBS | | 09/27/2018 | Unknown | | 4,852,438 | 4,595,287 | 14,460 |
| 45256V-AA-5 | IMSA 062 A11 - RMBS | | 09/27/2018 | Unknown | | 4,592,244 | 5,340,583 | 711 |
| 45378Y-AN-4 | IPT 18INDP C - CMBS | | 11/14/2018 | GOLDMAN, SACHS & CO. | | 2,457,813 | 2,500,000 | 4,331 |
| 45378Y-AQ-7 | IPT 18INDP D - CMBS | | 06/21/2018 | GOLDMAN, SACHS & CO. | | 10,599,875 | 10,600,000 | 34,630 |
| 454750-AQ-6 | INDIANA GAS COMPANY, INC. | | 09/27/2018 | Unknown | | 7,689,591 | 7,000,000 | 15,283 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 455434-BH-2 | INDIANAPOLIS POWER & LIGHT CO | | 09/27/2018 | Unknown | | 3,532,248 | 3,000,000 | 88,733 |
| 455434-BL-3 | INDIANAPOLIS POWER & LIGHT CO | | 09/27/2018 | Unknown | | 3,125,280 | 2,500,000 | 53,167 |
| 456837-AM-5 | ING GROEP NV | C | 09/25/2018 | GOLDMAN, SACHS & CO. | | 6,178,796 | 6,200,000 | 0 |
| 45687A-AG-7 | INGERSOLL RAND GLOBAL HOLDING CO LTD | C | 09/27/2018 | Unknown | | 14,935,908 | 13,000,000 | 211,792 |
| 45780K-AG-1 | INTOW 181 A - ABS | | 12/04/2018 | BARCLAYS CAPITAL INC | | 14,750,000 | 14,750,000 | 0 |
| 45780K-AJ-5 | INTOW 181 B - ABS | | 12/04/2018 | VARIOUS | | 3,500,000 | 3,500,000 | 0 |
| 458140-BG-4 | INTEL CORP | | 11/01/2018 | MILLENNIUM ADVISORS, LLC | | 446,695 | 500,000 | 7,624 |
| 45866F-AH-7 | INTERCONTINENTAL EXCHANGE INC | | 08/06/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 12,609,576 | 12,700,000 | 0 |
| 459506-AL-5 | INTERNATIONAL FLAVORS & FRAGRANCES INC | | 09/26/2018 | UBS Securities, LLC | | 500,610 | 500,000 | 139 |
| 46361T-AG-7 | ICOT 13IRV B - CMBS | | 07/27/2018 | Unknown | | 962,553 | 1,000,000 | 1,498 |
| 46590K-AH-7 | JPMCC 15JP1 B - CMBS | | 02/12/2018 | J.P. Morgan Securities LLC | | 3,137,461 | 3,000,000 | 5,007 |
| 46590M-AX-8 | JPMCC 16JP2 C - CMBS | | 12/18/2018 | CHASE SECURITIES INC | | 699,990 | 750,000 | 1,501 |
| 46590U-AA-0 | HENDR 182 A - ABS | | 10/23/2018 | BARCLAYS CAPITAL INC | | 14,627,412 | 14,650,000 | 2,475 |
| 46590U-AB-8 | HENDR 182 B - ABS | | 10/02/2018 | BARCLAYS CAPITAL INC | | 499,838 | 500,000 | 0 |
| 46616P-AB-9 | HENDR 111 B - ABS | | 12/06/2018 | CROSS TRADE | | 395,947 | 356,395 | 2,076 |
| 46617J-AA-4 | HENDR 132 A - ABS | | 07/30/2018 | Unknown | | 366,940 | 366,806 | 601 |
| 46618H-AA-7 | HENDR 143 A - ABS | | 02/02/2018 | BARCLAYS CAPITAL INC FIXED INC | | 603,851 | 623,732 | 1,273 |
| 46625H-JB-7 | JPMORGAN CHASE & CO | | 09/27/2018 | Unknown | | 11,510,900 | 10,000,000 | 112,000 |
| 46627M-AU-1 | JPALT 05S1 2A9 - CMO/RMBS | | 09/27/2018 | Unknown | | 3,575,639 | 3,702,562 | 16,044 |
| 46640N-AK-4 | JPMBB 13C15 B - CMBS | | 07/27/2018 | Unknown | | 1,270,465 | 1,250,000 | 4,448 |
| 46642E-BE-5 | JPMBB 14C21 C - CMBS | | 12/21/2018 | CHASE SECURITIES INC | | 493,281 | 500,000 | 1,616 |
| 46643D-AE-7 | JPMMT 14OAK4 A4 - CMO/RMBS | | 07/30/2018 | Unknown | | 416,347 | 412,502 | 1,163 |
| 46645L-BE-6 | JPMBB 16C1 B - CMBS | | 10/25/2018 | VARIOUS | | 11,387,674 | 11,000,000 | 39,541 |
| 46648K-BA-3 | JPMDB 17C7 C - CMBS | | 12/19/2018 | JP MORGAN SECURITIES LLC | | 476,855 | 500,000 | 1,163 |
| 46651T-AA-9 | HENDR 181 A - ABS | | 06/25/2018 | BARCLAYS CAPITAL INC | | 2,831,225 | 2,910,000 | 3,628 |
| 46651T-AB-7 | HENDR 181 B - ABS | | 03/13/2018 | BARCLAYS CAPITAL INC | | 199,929 | 200,000 | 0 |
| 46849L-TC-5 | JACKSON NATIONAL LIFE GLOBAL FUNDING | C | 06/06/2018 | GOLDMAN, SACHS & CO. | | 499,030 | 500,000 | 0 |
| 468502-AA-7 | JACKSON NATIONAL LIFE INSURANCE COMPANY | C | 09/27/2018 | Unknown | | 1,196,481 | 970,000 | 10,989 |
| 47206W-AE-2 | JPARK 1R DR - CDO | | 10/17/2018 | CITIGROUP GLOBAL MARKETS INC. | | 2,700,000 | 2,700,000 | 0 |
| 478165-AF-0 | S C JOHNSON & SON INC | | 09/27/2018 | Unknown | | 5,572,995 | 4,750,000 | 31,865 |
| 478375-AJ-7 | JOHNSON CONTROLS INTERNATIONAL PLC | C | 09/27/2018 | Unknown | | 27,665,113 | 26,100,000 | 107,445 |
| 48244X-AA-0 | KDAC 171 A - ABS | C | 12/03/2018 | CROSS TRADE | | 3,066,731 | 3,085,897 | 9,387 |
| 48250R-BN-5 | KKR 12RR BR2 - CDO | | 08/30/2018 | Deutsche Bank | | 2,000,000 | 2,000,000 | 0 |
| 48251M-AW-6 | KKRCL015-CR - CDO | C | 11/20/2018 | CREDIT SUISSE SECURITIES | | 7,500,000 | 7,500,000 | 0 |
| 48275P-AG-6 | KREF 18FL1 C - CDO | | 11/07/2018 | FIRST UNION CAPITAL | | 3,790,000 | 3,790,000 | 0 |
| 48275P-AJ-0 | KREF 18FL1 D - CDO | | 11/07/2018 | FIRST UNION CAPITAL | | 3,020,000 | 3,020,000 | 0 |
| 485134-BL-3 | KANSAS CITY POWER & LIGHT CO | | 07/30/2018 | Unknown | | 602,338 | 600,000 | 14,181 |
| 485260-BJ-1 | KANSAS GAS AND ELECTRIC CO | | 09/27/2018 | Unknown | | 17,212,443 | 13,750,000 | 254,398 |
| 487836-BQ-0 | KELLOGG CO | | 09/27/2018 | Unknown | | 1,901,298 | 2,000,000 | 44,000 |
| 49338C-AA-1 | KEYSPAN GAS EAST CORP | C | 09/27/2018 | Unknown | | 4,777,208 | 4,000,000 | 113,794 |
| 494550-AL-0 | KINDER MORGAN ENERGY PARTNERS, L.P. | | 09/27/2018 | Unknown | | 7,546,240 | 6,115,000 | 15,797 |
| 494550-AQ-9 | KINDER MORGAN ENERGY PARTNERS, L.P. | | 09/27/2018 | Unknown | | 4,716,220 | 4,000,000 | 34,067 |
| 494550-AT-3 | KINDER MORGAN ENERGY PARTNERS, L.P. | | 07/27/2018 | Unknown | | 3,279,966 | 3,000,000 | 63,800 |
| 49549*-AA-3 | KJ FDG SEC TL | | 12/01/2018 | VARIOUS | | 59,597,813 | 59,600,000 | 2,187 |
| 50075N-AT-1 | MONDELEZ INTERNATIONAL INC | | 09/27/2018 | Unknown | | 18,310,606 | 15,291,000 | 163,529 |
| 50075N-AW-4 | MONDELEZ INTERNATIONAL INC | | 09/27/2018 | Unknown | | 4,729,072 | 4,000,000 | 46,597 |
| 50076Q-AE-6 | KRAFT FOODS GROUP INC | | 09/27/2018 | Unknown | | 21,711,939 | 22,250,000 | 313,785 |
| 501044-CN-9 | THE KROGER CO | | 09/27/2018 | Unknown | | 2,253,577 | 2,200,000 | 23,760 |
| 50188H-AC-5 | LCM ER - CDO | | 04/12/2018 | BNYM/NATIXIS | | 3,350,000 | 3,350,000 | 0 |
| 50189D-AE-9 | LCM 21R ER - CDO | | 04/12/2018 | DEUTSCHE BANK SECURITIES INC. | | 1,200,000 | 1,200,000 | 0 |
| 50200J-AJ-0 | LCM 27 C - CDO | C | 10/26/2018 | Merril Lynch Pierce Fenner Smith | | 2,246,625 | 2,250,000 | 21,181 |
| 502000-AA-3 | LCM 28 E - CDO | | 11/01/2018 | MLPFS INC FIXED INCOME | | 2,150,000 | 2,150,000 | 0 |
| 50200W-AD-4 | LCM 28 C - CDO | | 10/16/2018 | Merril Lynch Pierce Fenner Smith | | 4,000,000 | 4,000,000 | 0 |
| 50209L-AA-5 | LMRK 181 C - ABS | | 12/03/2018 | CROSS TRADE | | 739,756 | 746,875 | 2,141 |
| 50219Q-AC-8 | LNSTR 164 A2 - CMBS | | 07/30/2018 | Unknown | | 488,603 | 500,000 | 1,039 |
| 514666-AN-6 | LAND O LAKES INC | | 10/04/2018 | VARIOUS | | 753,063 | 750,000 | 1,429 |
| 525015-AA-1 | LEHIGH UNIVERSITY | | 07/30/2018 | Unknown | | 446,573 | 500,000 | 3,624 |
| 53079E-AG-9 | LIBERTY MUTUAL GROUP INC | | 09/27/2018 | Unknown | | 7,067,156 | 6,050,000 | 13,108 |
| 53079E-BF-0 | LIBERTY MUTUAL GROUP INC | | 09/27/2018 | Unknown | | 7,886,542 | 7,850,000 | 59,224 |
| 53117C-AS-1 | LIBERTY PROPERTY LP | | 04/25/2018 | BNY/SUNTRUST CAPITAL MARKETS | | 3,962,658 | 4,250,000 | 9,976 |
| 534187-AR-0 | LINCOLN NATIONAL CORP | | 09/27/2018 | Unknown | | 11,486,033 | 10,070,000 | 292,450 |
| 534187-AW-9 | LINCOLN NATIONAL CORP | | 09/27/2018 | Unknown | | 11,171,297 | 9,500,000 | 279,300 |
| 539439-AU-3 | LLOYDS BANKING GROUP PLC | C | 10/02/2018 | GOLDMAN, SACHS & CO. | | 800,000 | 800,000 | 0 |
| 539830-BK-4 | LOCKHEED MARTIN CORP | | 07/27/2018 | Unknown | | 737,102 | 750,000 | 6,750 |
| 548661-CL-9 | LOWE'S COMPANIES INC | | 09/27/2018 | Unknown | | 1,757,159 | 1,500,000 | 39,150 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 549271-AF-1 | LUBRIZOL CORPORATION (THE) | | 09/27/2018 | Unknown | | 10,000,296 | 7,850,000 | 249,456 |
| 55275R-AD-4 | MABS 06NC3 A4 - RMBS | | 09/27/2018 | Unknown | | 8,926,314 | 13,769,251 | 1,817 |
| 553891-AA-0 | MVWOT 141 A - ABS | | 07/30/2018 | Unknown | | 636,533 | 635,806 | 397 |
| 55608J-AN-8 | MACQUARIE GROUP LTD | C | 03/19/2018 | CITIGROUP GLOBAL MARKETS INC. | | 6,600,000 | 6,600,000 | 0 |
| 55608J-AP-3 | MACQUARIE GROUP LTD | C | 10/04/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 19,500,000 | 19,500,000 | 0 |
| 55818T-AG-7 | MDPK 14RR ER - CDO | | 10/22/2018 | VARIOUS | | 5,305,010 | 5,305,010 | 0 |
| 55819D-AJ-5 | MADISON PARK FUNDING XXXI, LTD. - CDO | | 11/08/2018 | Merril Lynch Pierce Fenner Smith | | 6,500,000 | 6,500,000 | 0 |
| 55819D-AL-0 | MADISON PARK FUNDING XXXI, LTD. - ABS | | 11/08/2018 | Merril Lynch Pierce Fenner Smith | | 3,000,000 | 3,000,000 | 0 |
| 55819T-AU-5 | MDPK 20R CR - CDO | C | 10/25/2018 | COWEN AND COMPANY, LLC | | 2,985,000 | 3,000,000 | 0 |
| 55819U-AG-3 | MDPK 20R ER - CDO | C | 11/19/2018 | Morgan Stanley | | 2,608,875 | 2,700,000 | 13,471 |
| 55819V-AA-4 | MDPK 22 E - CDO | | 11/27/2018 | NOMURA SECURITIES/FIXED INCOME | | 1,655,610 | 1,650,000 | 14,662 |
| 55820E-AA-9 | MDPK 29 E - CDO | C | 11/01/2018 | Morgan Stanley | | 3,950,000 | 3,950,000 | 0 |
| 559080-AC-0 | MAGELLAN MIDSTREAM PARTNERS LP | | 09/27/2018 | Unknown | | 4,554,944 | 4,000,000 | 103,822 |
| 55954G-AE-4 | MAGNE 17R ER - CDO | C | 11/20/2018 | VARIOUS | | 5,681,875 | 5,800,000 | 19,246 |
| 56081#-BP-4 | MAJOR LEAGUE BASEBALL TRUST | | 06/01/2018 | Not Available | | 1,200,000 | 1,200,000 | 0 |
| 56564R-AA-8 | MAPSL 181 A - ABS | C | 12/03/2018 | CROSS TRADE | | 1,897,664 | 1,910,200 | 5,811 |
| 56578L-AA-5 | MCLO 12 D - CDO | | 10/11/2018 | J.P. MORGAN SECURITIES INC. | | 4,753,000 | 4,900,000 | 0 |
| 570535-AG-9 | MARKEL CORPORATION | | 09/27/2018 | Unknown | | 13,305,006 | 10,750,000 | 92,181 |
| 57169*-AM-9 | MARS INC | | 09/27/2018 | Unknown | | 11,789,631 | 10,500,000 | 335,160 |
| 571748-AK-8 | MARSH & MCLENNAN COMPANIES, INC. | | 09/27/2018 | Unknown | | 18,910,865 | 16,375,000 | 149,649 |
| 573284-AU-0 | MARTIN MARIETTA MATERIALS INC | | 09/27/2018 | Unknown | | 11,955,510 | 14,000,000 | 168,583 |
| 574599-BM-7 | MASCO CORP | | 09/27/2018 | Unknown | | 2,576,970 | 3,000,000 | 49,500 |
| 575634-AS-9 | MASSACHUSETTS ELECTRIC CO | C | 09/27/2018 | Unknown | | 15,477,982 | 13,000,000 | 281,233 |
| 57636Q-AK-0 | MASTERCARD INC | | 02/21/2018 | J.P. Morgan Securities LLC | | 8,092,953 | 8,100,000 | 0 |
| 57643L-NW-2 | MABS 06AB1 A3B - RMBS | | 09/27/2018 | Unknown | | 3,150,104 | 3,528,459 | 15,290 |
| 581557-AM-7 | MCKESSON CORP | | 09/27/2018 | Unknown | | 3,647,679 | 3,000,000 | 16,575 |
| 581557Q-AE-3 | MCKESSON CORP | | 09/27/2018 | Unknown | | 7,433,660 | 6,750,000 | 29,250 |
| 585055-AQ-9 | MEDTRONIC INC | C | 07/30/2018 | Unknown | | 286,996 | 250,000 | 6,094 |
| 585055-BS-4 | MEDTRONIC INC | C | 07/30/2018 | Unknown | | 496,703 | 500,000 | 6,563 |
| 586054-AC-2 | MEMORIAL SLOAN-KETTERING CANCER CENTER | | 07/30/2018 | Unknown | | 996,463 | 1,000,000 | 3,383 |
| 59020U-AB-1 | MLMI 04A1 2A1 - CMO/RMBS | | 08/01/2018 | Unknown | | 109,451 | 113,753 | 344 |
| 59156R-AJ-7 | METLIFE INC | | 09/27/2018 | Unknown | | 21,300,391 | 17,682,000 | 319,381 |
| 59156R-AM-0 | METLIFE INC | | 09/27/2018 | Unknown | | 14,049,251 | 12,225,000 | 197,434 |
| 59156R-AP-3 | METLIFE INC | | 09/27/2018 | Unknown | | 9,542,160 | 9,000,000 | 163,200 |
| 59156R-AV-0 | METLIFE INC | | 10/01/2018 | VARIOUS | | 4,099,595 | 2,525,000 | 86,676 |
| 59156R-BS-6 | METLIFE CAPITAL TRUST X | | 11/05/2018 | VARIOUS | | 1,880,060 | 1,400,000 | 45,017 |
| 592838-AA-4 | MEXICO GENERADORA DE ENERGIA S DE RL | C | 09/27/2018 | Unknown | | 2,059,566 | 2,067,319 | 35,058 |
| 594918-AX-2 | MICROSOFT CORP | | 10/15/2018 | CROSS TRADE | | 2,711,768 | 2,437,500 | 40,270 |
| 595620-AE-5 | MIDAMERICAN ENERGY CO | | 07/30/2018 | Unknown | | 388,846 | 400,000 | 5,686 |
| 59562V-AM-9 | BERKSHIRE HATHAWAY ENERGY CO | | 07/30/2018 | Unknown | | 487,383 | 500,000 | 10,123 |
| 59562V-AP-2 | BERKSHIRE HATHAWAY ENERGY CO | | 09/27/2018 | Unknown | | 3,271,342 | 2,825,000 | 58,570 |
| 59562V-AR-8 | BERKSHIRE HATHAWAY ENERGY CO | | 07/30/2018 | Unknown | | 322,822 | 325,000 | 7,922 |
| 59801N-AA-4 | MIDO 8 E - CDO | | 12/21/2018 | VARIOUS | | 4,016,620 | 4,119,000 | 9,653 |
| 59801T-AN-3 | MIDO 2016-5A B1R - ABS | | 08/23/2018 | J.P. Morgan Securities LLC | | 900,000 | 900,000 | 0 |
| 59802N-AA-3 | MIDO 9 E - CDO | | 08/01/2018 | MORGAN STANLEY & CO. LLC | | 2,128,500 | 2,150,000 | 0 |
| 60040#-AB-8 | MILLENNIUM PIPELINE COMPANY, L.L.C. | | 09/27/2018 | Unknown | | 11,088,597 | 10,235,291 | 148,412 |
| 60687Y-AR-0 | MIZUHO FINANCIAL GROUP INC | C | 02/28/2018 | Mizuho Securities USA, Inc. | | 9,100,000 | 9,100,000 | 0 |
| 60687Y-AT-6 | MIZUHO FINANCIAL GROUP INC | C | 09/05/2018 | Mizuho Securities USA, Inc. | | 4,800,000 | 4,800,000 | 0 |
| 60871R-AD-2 | MOLSON COORS BREWING CO | | 09/27/2018 | Unknown | | 13,903,652 | 14,000,000 | 283,889 |
| 615369-AA-3 | MOODY'S CORP | | 07/30/2018 | Unknown | | 465,877 | 450,000 | 10,244 |
| 61744C-MH-6 | MSAC 05NC1 A2C - RMBS | | 07/30/2018 | Unknown | | 238,047 | 251,348 | 99 |
| 61744Y-AK-4 | MORGAN STANLEY | | 10/15/2018 | Morgan Stanley & Co. LLC | | 8,908,720 | 9,500,000 | 80,548 |
| 61749H-AE-0 | MSAC 06HE3 A2D - RMBS | | 09/27/2018 | Unknown | | 10,738,228 | 11,515,788 | 1,737 |
| 61762X-AX-5 | MSBAM 13C12 B - CMBS | | 08/01/2018 | Unknown | | 1,008,361 | 1,000,000 | 3,543 |
| 61766C-AL-3 | MSC 16UBS9 C - CMBS | | 08/15/2018 | Unknown | | 1,403,220 | 1,400,000 | 2,556 |
| 61766C-AV-1 | MSC 16UBS9 D - CMBS | | 10/11/2018 | Morgan Stanley | | 4,653,226 | 5,518,000 | 6,438 |
| 61766E-BJ-3 | MSBAM 16C29 B - CMBS | | 11/09/2018 | Morgan Stanley | | 6,841,952 | 7,097,000 | 10,351 |
| 61767F-BA-8 | MSC 16UB11 A4 - CMBS | | 09/27/2018 | Unknown | | 8,390,953 | 9,000,000 | 18,083 |
| 61767Y-BC-3 | MSC 18H3 AS - CMBS | | 06/27/2018 | Morgan Stanley & Co. LLC | | 4,943,983 | 4,800,000 | 6,496 |
| 61767Y-BD-1 | MSC 18H3 B - CMBS | | 06/27/2018 | Morgan Stanley | | 236,898 | 230,000 | 325 |
| 61965R-AA-3 | MOSS CREEK RESOURCES HOLDINGS INC | | 01/12/2018 | BMO Capital Markets Corp. | | 2,450,000 | 2,450,000 | 0 |
| 620076-BE-8 | MOTOROLA SOLUTIONS INC | | 09/27/2018 | Unknown | | 1,874,434 | 2,000,000 | 7,944 |
| 62848G-AA-8 | MYERS 1 E - CDO | | 09/01/2018 | BARCLAYS CAPITAL INC FIXED INC | | 1,650,000 | 1,650,000 | 0 |
| 628530-BC-0 | MYLAN INC | | 09/27/2018 | Unknown | | 10,476,554 | 11,000,000 | 194,700 |
| 62946A-AB-0 | NPRL 161 A2 - ABS | | 09/27/2018 | Unknown | | 6,863,571 | 6,500,000 | 6,873 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 62952H-AU-4 | NXTC 151R DR - CDO | | 01/11/2018 | WELLS FARGO SECURITIES LLC | | 500,000 | 500,000 | 0 |
| 638585-BF-5 | BANK OF AMERICA CORP | | 09/27/2018 | Unknown | | 9,372,080 | 8,000,000 | 18,133 |
| 63861V-AC-1 | NATIONWIDE BUILDING SOCIETY | C | 07/25/2018 | CITIGROUP GLOBAL MARKETS INC. | | 7,800,000 | 7,800,000 | 0 |
| 63890B-AC-0 | NAVSL 18E B - ABS | | 11/06/2018 | Merril Lynch Pierce Fenner Smith | | 5,619,647 | 5,620,000 | 0 |
| 63940U-AD-6 | NAVSL 18D B - ABS | | 10/18/2018 | JP MORGAN SECURITIES INC. | | 14,993,829 | 15,000,000 | 0 |
| 63946B-AF-7 | NBCUNIVERSAL MEDIA LLC | | 09/27/2018 | Unknown | | 24,957,681 | 21,000,000 | 548,800 |
| 64032E-AJ-6 | NSLT 071B B2 - ABS | | 12/01/2018 | Cantor Fitzgerald | | 11,885,313 | 13,025,000 | 0 |
| 64130X-AJ-5 | NEUB 29 A2 - CDO | | 09/01/2018 | WELLS FARGO SECURITIES LLC | | 1,500,000 | 1,500,000 | 0 |
| 643188-AA-9 | NEW CARDINALS STADIUM LLC - ABS | | 09/27/2018 | Unknown | | 11,963,565 | 10,971,450 | 163,859 |
| 644188-BF-0 | NEW ENGLAND POWER CO | C | 07/27/2018 | Unknown | | 745,004 | 750,000 | 4,117 |
| 650119-AR-1 | NEW YORK UNIVERSITY | | 07/30/2018 | Unknown | | 499,547 | 500,000 | 1,668 |
| 65158N-AA-0 | NEWMARK GROUP INC | | 11/01/2018 | GOLDMAN, SACHS & CO. | | 989,370 | 1,000,000 | 0 |
| 654106-AD-5 | NIKE INC | | 07/30/2018 | Unknown | | 5,486,596 | 5,500,000 | 49,290 |
| 654106-AE-3 | NIKE INC | | 07/27/2018 | Unknown | | 2,973,526 | 3,000,000 | 27,771 |
| 654579-AA-9 | NIPPON LIFE INSURANCE CO | C | 10/23/2018 | VARIOUS | | 1,077,240 | 1,050,000 | 17,521 |
| 654579-AF-8 | NIPPON LIFE INSURANCE CO | C | 03/01/2018 | GOLDMAN, SACHS & CO. | | (19,200,000) | (19,200,000) | 0 |
| 65473Q-AW-3 | NISOURCE FINANCE CORP | | 09/27/2018 | Unknown | | 6,371,277 | 5,500,000 | 97,396 |
| 65473Q-B*-3 | NISOURCE FINANCE CORPORATION | | 09/27/2018 | Unknown | | 9,955,638 | 9,000,000 | 175,228 |
| 655044-AE-5 | NOBLE ENERGY INC | | 09/27/2018 | Unknown | | 4,226,516 | 3,950,000 | 17,117 |
| 655422-AV-5 | GLENCORE CANADA CORP | C | 09/27/2018 | Unknown | | 5,902,578 | 5,700,000 | 100,130 |
| 655844-BC-1 | NORFOLK SOUTHERN CORP | | 07/30/2018 | Unknown | | 551,639 | 550,000 | 4,056 |
| 655844-BR-8 | NORFOLK SOUTHERN CORP | | 07/30/2018 | Unknown | | 496,855 | 500,000 | 969 |
| 656531-AC-4 | NORSK HYDRO A.S. | C | 09/27/2018 | Unknown | | 5,883,935 | 5,000,000 | 109,792 |
| 656531-AG-5 | NORSK HYDRO ASA | C | 09/27/2018 | Unknown | | 3,888,996 | 3,250,000 | 44,200 |
| 656531-AM-2 | NORSK HYDRO ASA | C | 09/27/2018 | Unknown | | 3,741,504 | 3,000,000 | 2,417 |
| 666807-BP-6 | NORTHROP GRUMMAN CORP | | 09/12/2018 | HSBC SECURITIES (USA) FXD INC | | 2,353,275 | 2,500,000 | 41,699 |
| 667748-AF-4 | NORTHWEST PIPELINE CORPORATION | | 09/27/2018 | Unknown | | 1,996,829 | 1,750,000 | 40,177 |
| 668457-AA-2 | NORTHWIND HOLDINGS LLC - ABS | | 07/30/2018 | Unknown | | 635,526 | 680,000 | 3,433 |
| 67077M-AE-8 | NUTRIEN LTD | C | 09/06/2018 | Barclays Bank | | 152,309 | 156,000 | 1,473 |
| 67077M-AQ-1 | NUTRIEN LTD | C | 09/27/2018 | Unknown | | 2,232,520 | 2,000,000 | 24,500 |
| 67107K-BB-1 | OCP 147RR A2R - CDO | | 08/22/2018 | CITIGROUP GLOBAL MARKETS INC. | | 4,750,000 | 4,750,000 | 0 |
| 67108H-AG-7 | OZLMF 4R D1R - CDO | | 04/04/2018 | Brownstone Investment Group LLC | | 2,989,875 | 2,975,000 | 49,196 |
| 67109F-AN-5 | OHA CREDIT PARTNERS XI, LTD. - ABS | | 10/31/2018 | FIRST UNION CAPITAL | | 9,000,000 | 9,000,000 | 0 |
| 67109W-AL-2 | OZLM 12R A2R - CDO | | 09/05/2018 | BARCLAYS CAPITAL INC | | 2,250,000 | 2,250,000 | 0 |
| 67110A-AU-7 | OZLM 13R A2R - CDO | C | 09/05/2018 | BARCLAYS CAPITAL INC | | 2,500,000 | 2,500,000 | 0 |
| 67111M-AA-4 | OZLM 17 D - CDO | | 04/05/2018 | NOMURA SECURITIES/FIXED INCOME | | 1,800,360 | 1,800,000 | 29,779 |
| 67112E-AA-1 | OZLM 21 D - CDO | | 10/31/2018 | DEUTSCHE BANK SECURITIES INC. | | 4,692,375 | 4,850,000 | 11,869 |
| 67112H-AA-4 | OZLM 18 E - CDO | | 08/22/2018 | NOMURA SECURITIES/FIXED INCOME | | 1,602,645 | 1,650,000 | 50,961 |
| 67400F-AC-5 | OAKCL 181 A1B - CDO | | 10/24/2018 | CITIGROUP GLOBAL MARKETS INC. | | 2,000,000 | 2,000,000 | 0 |
| 674599-CN-3 | OCCIDENTAL PETROLEUM CORP | | 11/01/2018 | VARIOUS | | 20,322,105 | 20,500,000 | 2,917 |
| 675553-AA-9 | OCHSNER CLINIC FOUNDATION | | 09/27/2018 | Unknown | | 8,334,431 | 7,000,000 | 151,356 |
| 67574Q-AL-1 | OCT22 22RR ERR - CDO | C | 09/14/2018 | J.P. MORGAN SECURITIES INC. | | 1,621,125 | 1,650,000 | 20,370 |
| 67590H-AG-2 | OCT17 17RRR ER2 - CDO | | 05/15/2018 | Morgan Stanley | | 1,046,063 | 1,050,000 | 15,889 |
| 67590R-BA-2 | OCTLF BRR - CDO | | 11/09/2018 | CHASE SECURITIES | | 10,000,000 | 10,000,000 | 0 |
| 67591W-AA-1 | OCT37 37 D - CDO | | 07/01/2018 | CITIGROUP GLOBAL MARKETS INC. | | 4,250,000 | 4,250,000 | 0 |
| 67591X-AA-9 | OCT38 38 D - CDO | | 08/01/2018 | MLPFS INC FIXED INCOME | | 4,263,000 | 4,350,000 | 0 |
| 67592A-AA-8 | OCT39 39 E - CDO | | 12/01/2018 | NOMURA SECURITIES/FIXED INCOME | | 2,091,541 | 2,200,000 | 501 |
| 677050-AG-1 | OGLETHORPE POWER CORP | | 09/27/2018 | Unknown | | 8,235,514 | 7,000,000 | 168,914 |
| 677071-AG-7 | OHANA MILITARY CMNTYS LLC | | 12/13/2018 | D.A. DAVIDSON & CO. | | 2,002,368 | 1,750,000 | 21,354 |
| 67707C-AL-2 | OAKC C - CDO | C | 11/20/2018 | BARCLAYS CAPITAL INC FIXED INC | | 7,000,000 | 7,000,000 | 0 |
| 67707C-AN-8 | OAKC D - CDO | C | 11/20/2018 | BARCLAYS CAPITAL INC FIXED INC | | 2,000,000 | 2,000,000 | 0 |
| 677400-AG-1 | OHIO NATIONAL FINANCIAL SERVICES | | 09/27/2018 | Unknown | | 2,258,428 | 2,000,000 | 53,736 |
| 677412-AF-5 | OHIO NATIONAL LIFE INSURANCE CO | | 09/27/2018 | Unknown | | 14,066,708 | 11,500,000 | 224,010 |
| 680223-AK-0 | OLD REPUBLIC INTERNATIONAL CORP | | 02/05/2018 | CASTLEOAK SEC/CANTOR FITZGERALD & CO | | 1,374,226 | 1,400,000 | 24,154 |
| 68233D-AP-2 | ONCOR ELECTRIC DELIVERY CO. | | 09/27/2018 | Unknown | | 7,347,841 | 5,500,000 | 79,750 |
| 68233D-AT-4 | ONCOR ELECTRIC DELIVERY CO. | | 09/27/2018 | Unknown | | 11,160,085 | 8,670,000 | 246,132 |
| 68235P-AG-3 | ONE GAS INC | | 11/01/2018 | U.S. BANCORP INVESTMENTS, INC. | | 8,902,080 | 9,000,000 | 0 |
| 68268G-AA-6 | OMFIT 161 A - ABS | | 07/27/2018 | Unknown | | 2,967,943 | 3,000,000 | 2,745 |
| 68268N-AC-7 | ONEOK PARTNERS LP | | 09/27/2018 | Unknown | | 7,550,035 | 6,450,000 | 209,697 |
| 68268N-AG-8 | ONEOK PARTNERS LP | | 09/27/2018 | Unknown | | 10,999,670 | 10,000,000 | 95,278 |
| 68389X-BQ-7 | ORACLE CORP | | 11/01/2018 | U.S. BANCORP INVESTMENTS, INC. | | 1,353,690 | 1,500,000 | 28,333 |
| 690742-AG-6 | OWENS CORNING | | 09/27/2018 | Unknown | | 16,136,400 | 20,000,000 | 172,000 |
| 693506-BP-1 | PPG INDUSTRIES INC | | 02/22/2018 | JP MORGAN SEC LONDON | | 748,928 | 750,000 | 0 |
| 69351U-AV-5 | PPL ELECTRIC UTILITIES CORP | | 06/11/2018 | Morgan Stanley | | 994,390 | 1,000,000 | 0 |
| 693627-AY-7 | DUKE ENERGY INDIANA LLC | | 09/27/2018 | Unknown | | 6,937,484 | 5,850,000 | 149,889 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 69374J-AA-9 | PSMC 183 A1 - CMO/RMBS | | 09/10/2018 | CREDIT SUISSE SECURITIES (USA) | | 7,233,008 | 7,250,000 | 10,472 |
| 69374J-AM-3 | PSMC 183 A12 - CMO/RMBS | | 09/10/2018 | CREDIT SUISSE SECURITIES (USA) | | 1,184,882 | 1,200,000 | 1,733 |
| 69374K-AA-6 | PSMC 184 A1 - CMO/RMBS | | 10/09/2018 | CREDIT SUISSE SECURITIES | | 12,057,032 | 12,200,000 | 14,911 |
| 694476-AA-0 | PACIFIC LIFE INSURANCE COMPANY | | 09/27/2018 | Unknown | | 10,600,308 | 9,000,000 | 19,800 |
| 698900-AG-2 | ENCANA CORP | C | 09/27/2018 | Unknown | | 9,754,296 | 8,000,000 | 233,600 |
| 70109H-AM-7 | PARKER HANNIFIN CORP | | 07/30/2018 | Unknown | | 4,262,116 | 4,000,000 | 32,200 |
| 706451-BG-5 | PETROLEOS MEXICANOS | | 09/27/2018 | Unknown | | 3,762,756 | 3,810,000 | 71,517 |
| 708696-BV-0 | PENNSYLVANIA ELECTRIC CO | | 07/30/2018 | Unknown | | 399,352 | 400,000 | 8,132 |
| 717081-EC-3 | PFIZER INC | | 07/27/2018 | Unknown | | 4,230,696 | 4,250,000 | 19,833 |
| 718546-AR-5 | PHILLIPS 66 | | 02/26/2018 | GOLDUS33 GOLDMAN SACHS NY | | 999,000 | 1,000,000 | 0 |
| 72650R-BH-4 | PLAINS ALL AMERICAN PIPELINE LP | | 09/27/2018 | Unknown | | 5,554,656 | 6,000,000 | 34,300 |
| 72703P-AB-9 | PFMI-181-A22 - ABS | | 07/19/2018 | GUGGENHEIM SECURITIES, LLC | | 12,250,000 | 12,250,000 | 0 |
| 731020-AA-4 | POLAR TANKERS INC | | 09/27/2018 | Unknown | | 18,162,284 | 16,250,000 | 368,011 |
| 736508-BP-6 | PORTLAND GENERAL ELECTRIC CO | | 09/27/2018 | Unknown | | 11,650,660 | 10,000,000 | 284,044 |
| 74005P-BD-5 | PRAXAIR INC | | 07/30/2018 | Unknown | | 1,932,339 | 2,000,000 | 16,369 |
| 74170*-AV-1 | PRIME PROPERTY FUND LLC | | 10/10/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 4,500,000 | 4,500,000 | 0 |
| 74251V-AA-0 | PRINCIPAL FINANCIAL GROUP INC | | 09/27/2018 | Unknown | | 6,210,599 | 5,285,000 | 143,884 |
| 743315-AJ-2 | PROGRESSIVE CORPORATION (THE) | | 09/27/2018 | Unknown | | 1,192,538 | 1,000,000 | 4,785 |
| 743315-AS-2 | PROGRESSIVE CORP | | 11/01/2018 | Morgan Stanley & Co. LLC | | 472,370 | 500,000 | 1,146 |
| 74334A-AC-3 | PROG 18SRF1 C - ABS | | 02/08/2018 | GOLDMAN, SACHS & CO. | | 200,000 | 200,000 | 0 |
| 743674-AY-9 | PROTECTIVE LIFE CORP | C | 09/27/2018 | Unknown | | 13,904,530 | 10,000,000 | 380,250 |
| 743755-AF-7 | PROVIDENCE HEALTH & SERVICES OBLIGATED G | | 07/30/2018 | Unknown | | 750,740 | 750,000 | 15,495 |
| 743862-AA-2 | UNUM GROUP | | 09/27/2018 | Unknown | | 3,552,975 | 3,000,000 | 7,250 |
| 744320-AM-4 | PRUDENTIAL FINANCIAL INC | | 10/01/2018 | VARIOUS | | 1,462,580 | 1,400,000 | 21,438 |
| 744320-AN-2 | PRUDENTIAL FINANCIAL INC | | 10/22/2018 | VARIOUS | | 1,524,581 | 1,525,000 | 18,316 |
| 744320-AV-4 | PRUDENTIAL FINANCIAL INC | | 10/01/2018 | VARIOUS | | 782,038 | 775,000 | 14,848 |
| 744320-AY-8 | PRUDENTIAL FINANCIAL INC | | 11/01/2018 | BARCLAYS CAPITAL INC | | 435,660 | 500,000 | 8,027 |
| 74432Q-AH-8 | PRUDENTIAL FINANCIAL INC | | 09/27/2018 | Unknown | | 14,988,022 | 14,000,000 | 218,400 |
| 74432Q-AQ-8 | PRUDENTIAL FINANCIAL INC | | 09/27/2018 | Unknown | | 5,685,685 | 5,000,000 | 81,542 |
| 74432Q-BD-6 | PRUDENTIAL FINANCIAL INC | | 09/27/2018 | Unknown | | 9,266,565 | 7,500,000 | 160,104 |
| 74432Q-BG-9 | PRUDENTIAL FINANCIAL INC | | 07/30/2018 | Unknown | | 202,499 | 200,000 | 1,844 |
| 744448-BZ-3 | PUBLIC SERVICE COMPANY OF COLORADO | | 07/30/2018 | Unknown | | 173,859 | 175,000 | 4,527 |
| 744448-CQ-2 | PUBLIC SERVICE COMPANY OF COLORADO | | 06/14/2018 | BARCLAYS CAPITAL INC FIXED INC | | 249,318 | 250,000 | 0 |
| 74456Q-BT-2 | PUBLIC SERVICE ELECTRIC AND GAS CO | | 07/30/2018 | Unknown | | 1,498,912 | 1,500,000 | 8,850 |
| 74531E-AC-6 | PUGET SOUND ENERGY, INC. | | 09/27/2018 | Unknown | | 921,868 | 750,000 | 23,625 |
| 747262-AM-5 | QVC INC | | 09/27/2018 | Unknown | | 9,350,551 | 10,311,000 | 20,450 |
| 74733L-AD-4 | QOREDOO INTERNATIONAL FINANCE LTD | C | 09/27/2018 | Unknown | | 1,021,400 | 1,000,000 | 5,410 |
| 747525-AJ-2 | QUALCOMM INC | | 10/09/2018 | CREDIT SUISSE SECURITIES (USA) | | 1,040,894 | 1,040,000 | 18,941 |
| 74834L-AN-0 | QUEST DIAGNOSTICS INC | | 09/27/2018 | Unknown | | 17,750,050 | 15,100,000 | 250,702 |
| 74840L-AB-8 | QUICKEN LOANS INC | | 02/09/2018 | VARIOUS | | 1,064,319 | 1,100,000 | 9,975 |
| 74922L-AG-8 | RALI 06QS16 A7 - CMO/RMBS | | 09/27/2018 | Unknown | | 4,907,265 | 5,524,681 | 23,940 |
| 74929C-CG-9 | RBSSP 102M 132 - CMO/RMBS | | 09/27/2018 | Unknown | | 2,567,005 | 2,592,420 | 10,766 |
| 74929G-AF-4 | RBSSP 105B 2A2 - CMO/RMBS | | 09/27/2018 | Unknown | | 3,076,986 | 3,527,868 | 15,287 |
| 749580-AD-8 | RFMSI 07S5 A4 - CMO/RMBS | | 09/27/2018 | Unknown | | 3,289,206 | 3,460,982 | 14,998 |
| 74958A-AJ-3 | RFMSI 06S7 A9 - CMO/RMBS | | 09/27/2018 | Unknown | | 2,763,968 | 2,874,246 | 13,493 |
| 74979R-AA-0 | RRAM D - CDO | C | 10/01/2018 | J.P. MORGAN SECURITIES INC. | | 3,250,000 | 3,250,000 | 0 |
| 74988L-AJ-3 | RRAM 3RR BR2 - CDO | | 10/19/2018 | Merril Lynch Pierce Fenner Smith | | 4,336,719 | 4,375,000 | 4,119 |
| 75114T-AC-5 | RALI 06QS5 A3 - CMO/RMBS | | 09/27/2018 | Unknown | | 2,380,366 | 2,575,594 | 11,161 |
| 75405U-AA-4 | RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD | C | 09/27/2018 | Unknown | | 2,930,800 | 2,720,000 | 78,074 |
| 755111-BZ-3 | RAYTHEON CO | | 07/27/2018 | Unknown | | 1,603,440 | 1,500,000 | 7,350 |
| 75887N-AN-9 | REGT6 6R BR - CDO | | 10/10/2018 | Morgan Stanley & Co. LLC | | 1,750,000 | 1,750,000 | 0 |
| 75913M-AA-7 | REGIONS BANK | | 09/27/2018 | Unknown | | 4,102,742 | 3,500,000 | 57,065 |
| 7591EP-AE-0 | REGIONS FINANCIAL CORP | | 09/27/2018 | Unknown | | 6,433,360 | 5,000,000 | 109,601 |
| 75970N-AG-2 | RAMC 052 AV3 - RMBS | | 07/30/2018 | Unknown | | 291,542 | 329,812 | 111 |
| 759950-FZ-6 | RAMC 054 A5 - RMBS | | 09/27/2018 | Unknown | | 11,991,696 | 14,500,000 | 43,142 |
| 760759-AF-7 | REPUBLIC SERVICES INC | | 09/27/2018 | Unknown | | 3,452,526 | 3,000,000 | 6,086 |
| 761136-AJ-9 | RAST 07A1 A9 - CMO/RMBS | | 07/30/2018 | VARIOUS | | 242,044 | 391,374 | 1,813 |
| 762009-AR-9 | RFMSI 07S6 116 - CMO/RMBS | | 09/27/2018 | Unknown | | 4,665,506 | 4,940,651 | 21,409 |
| 767201-AD-8 | RIO TINTO FINANCE (USA) LTD | C | 09/27/2018 | Unknown | | 2,164,700 | 1,739,000 | 24,781 |
| 77342H-AA-5 | ROCKT 181 E - CDO | | 05/01/2018 | BARCLAYS CAPITAL INC FIXED INC | | 3,712,500 | 3,750,000 | 0 |
| 77342L-AA-6 | ROCKT 182 E - CDO | | 09/01/2018 | MLPFS INC FIXED INCOME | | 4,350,000 | 4,350,000 | 0 |
| 773903-AE-9 | ROCKWELL AUTOMATION INC | | 09/27/2018 | Unknown | | 6,115,265 | 5,000,000 | 100,694 |
| 775109-AL-5 | ROGERS COMMUNICATIONS INC | C | 09/27/2018 | Unknown | | 2,112,075 | 1,725,000 | 33,672 |
| 780097-BB-6 | ROYAL BANK OF SCOTLAND GROUP PLC | C | 10/22/2018 | VARIOUS | | 3,412,358 | 3,200,000 | 28,942 |
| 780099-CK-1 | ROYAL BANK OF SCOTLAND GROUP PLC | C | 10/24/2018 | VARIOUS | | 632,260 | 600,000 | 4,800 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 78009P-EH-0 | ROYAL BANK OF SCOTLAND GROUP PLC | C | 10/09/2018 | VARIOUS | | 8,936,690 | 9,000,000 | 12,831 |
| 78109Q-AJ-7 | RRAM 2 C - CDO | C | 10/29/2018 | Merril Lynch Pierce Fenner Smith | | 1,000,750 | 1,000,000 | 2,416 |
| 783549-AZ-1 | RYDER SYSTEM, INC. | | 09/27/2018 | Unknown | | 576,287 | 500,000 | 11,197 |
| 78403D-AM-2 | SBATOW 181 1C - ABS | | 10/18/2018 | BNP PARIBAS SECURITIES CORP. | | 2,443,250 | 2,500,000 | 1,676 |
| 78440P-AC-2 | SK TELECOM CO LTD | C | 09/27/2018 | Unknown | | 9,542,102 | 8,150,000 | 100,488 |
| 78448P-AF-7 | SMB 15A C - ABS | | 09/27/2018 | Unknown | | 16,111,822 | 16,000,000 | 24,000 |
| 78448R-AF-3 | SMB 15C C - ABS | | 09/27/2018 | Unknown | | 2,028,526 | 2,000,000 | 3,000 |
| 79588T-AA-8 | SAMMONS FINANCIAL GROUP INC | | 09/27/2018 | Unknown | | 26,815,410 | 22,500,000 | 708,750 |
| 797440-BK-9 | SAN DIEGO GAS & ELECTRIC CO | | 07/30/2018 | Unknown | | 462,596 | 450,000 | 4,425 |
| 80306A-AA-8 | SAPA 181 A - ABS | C | 12/03/2018 | VARIOUS | | 6,958,838 | 6,975,000 | 9,132 |
| 80529E-AA-1 | SAVINGS BK LIFE INS CO MASS | | 09/27/2018 | Unknown | | 9,045,450 | 9,000,000 | 91,000 |
| 808513-AZ-8 | CHARLES SCHWAB CORP | | 10/29/2018 | CITIGROUP GLOBAL MARKETS INC. | | 12,449,625 | 12,500,000 | 0 |
| 81373P-AA-1 | SECURIAN FINANCIAL GROUP INC | | 04/02/2018 | GOLDMAN, SACHS & CO. | | 8,722,263 | 8,750,000 | 0 |
| 81377A-AD-4 | SABR 06HE2 A2C - RMBS | | 09/27/2018 | Unknown | | 9,120,571 | 16,193,768 | 2,128 |
| 81721M-AM-1 | SENIOR HOUSING PROPERTIES TRUST | | 08/02/2018 | VARIOUS | | 16,726,199 | 17,025,000 | 16,305 |
| 81745C-AA-1 | SEMT 137 A1 - CMO/RMBS | | 07/30/2018 | Unknown | | 1,516,556 | 1,531,735 | 3,085 |
| 81746D-AU-4 | SEMT 175 A19 - CMO/RMBS | | 07/30/2018 | Unknown | | 1,866,366 | 1,860,353 | 5,245 |
| 81746Q-AG-6 | SEMT 182 A7 - CMO/RMBS | | 01/16/2018 | WELLS FARGO SECURITIES LLC | | 12,369,949 | 12,400,000 | 28,933 |
| 82323M-AA-7 | SAIL 2018-1 CN - ABS | | 02/06/2018 | VARIOUS | | 250,000 | 250,000 | 0 |
| 82652W-AA-6 | SRFC 162 A - ABS | | 07/30/2018 | Unknown | | 311,532 | 311,649 | 202 |
| 82652W-AB-4 | SRFC 162 B - ABS | | 07/30/2018 | Unknown | | 233,713 | 233,737 | 181 |
| 82652X-AA-4 | SRFC 161 A - ABS | | 07/30/2018 | Unknown | | 1,085,680 | 1,085,751 | 929 |
| 83367T-BF-5 | SOCIETE GENERALE SA | C | 10/25/2018 | VARIOUS | | 618,560 | 600,000 | 14,438 |
| 83368J-KG-4 | SOCIETE GENERALE SA | C | 12/19/2018 | VARIOUS | | 2,046,200 | 2,000,000 | 14,135 |
| 83368R-AM-4 | SOCIETE GENERALE SA | C | 09/10/2018 | SG AMERICAS SECURITIES, LLC | | 21,942,800 | 22,000,000 | 0 |
| 83416W-AA-1 | SOLAR STAR FUNDING LLC | | 09/27/2018 | Unknown | | 8,709,836 | 8,541,986 | 110,957 |
| 835407-AA-5 | SOMPO JAPAN INSURANCE INC | C | 10/01/2018 | VARIOUS | | 829,920 | 800,000 | 10,058 |
| 83546D-AB-4 | SONIC 131R A2 - ABS | | 12/06/2018 | CROSS TRADE | | 234,822 | 237,879 | 570 |
| 83546D-AF-5 | SONIC 181 A2 - ABS | | 02/14/2018 | VARIOUS | | 1,399,500 | 1,400,000 | 336 |
| 83611X-AC-8 | SVHE 06EQ2 A3 - RMBS | | 09/27/2018 | Unknown | | 12,744,351 | 16,283,044 | 2,149 |
| 837004-BZ-2 | SOUTH CAROLINA ELECTRIC & GAS CO | | 09/27/2018 | Unknown | | 6,621,615 | 6,500,000 | 24,646 |
| 83715R-AG-7 | SCSLC 1408 B - ABS | | 10/18/2018 | JP MORGAN SECURITIES INC. | | 20,325,000 | 20,000,000 | 43,820 |
| 842400-FC-2 | SOUTHERN CALIFORNIA EDISON CO | | 07/30/2018 | Unknown | | 189,661 | 200,000 | 5,594 |
| 842400-FL-2 | SOUTHERN CALIFORNIA EDISON CO | | 07/30/2018 | Unknown | | 419,068 | 375,000 | 8,508 |
| 84265V-AA-3 | SOUTHERN PERU COPPER CORP | C | 09/27/2018 | Unknown | | 2,577,750 | 2,100,000 | 26,250 |
| 843452-AY-9 | SOUTHERN NATURAL GAS COMPANY | | 09/27/2018 | Unknown | | 3,568,749 | 3,000,000 | 25,725 |
| 85253#-AH-4 | STAG INDL OPER PARTNERSHIP SR GTD NT SER | | 06/01/2018 | Not Available | | 7,750,000 | 7,750,000 | 0 |
| 853254-BA-7 | STANDARD CHARTERED PLC | C | 10/23/2018 | VARIOUS | | 820,150 | 800,000 | 15,625 |
| 853254-BH-2 | STANDARD CHARTERED PLC | C | 10/01/2018 | VARIOUS | | 824,160 | 800,000 | 14,294 |
| 853254-BM-1 | STANDARD CHARTERED PLC | C | 09/27/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 9,500,000 | 9,500,000 | 0 |
| 857477-AL-7 | STATE STREET CORP | | 07/30/2018 | Unknown | | 191,997 | 200,000 | 1,292 |
| 85816L-AE-8 | STCR 182 C - CDO | C | 10/24/2018 | VARIOUS | | 3,000,200 | 3,000,000 | 18,928 |
| 85816L-AG-3 | STCR 182 D - CDO | C | 10/05/2018 | BARCLAYS CAPITAL INC FIXED INC | | 3,482,500 | 3,500,000 | 24,820 |
| 85816M-AA-4 | STCR 182 E - CDO | C | 09/21/2018 | BARCLAYS CAPITAL INC FIXED INC | | 3,789,000 | 3,800,000 | 7,249 |
| 85816V-AC-0 | STCR 171 C - CDO | | 04/23/2018 | NOMURA INTERNATIONAL PLC | | 991,250 | 1,000,000 | 12,958 |
| 860630-60-7 | STIFEL FINANCIAL CORP | | 09/27/2018 | Unknown | | 4,864,020 | 5,000,000 | 52,000 |
| 86212V-AD-6 | STR 181 A1 - ABS | | 10/12/2018 | CREDIT SUISSE SECURITIES (USA) | | 1,249,676 | 1,250,000 | 0 |
| 86212V-AE-4 | STR 181 A2 - ABS | | 10/12/2018 | CREDIT SUISSE SECURITIES (USA) | | 13,744,828 | 13,750,000 | 0 |
| 86212V-AF-1 | STR 181 A3 - ABS | | 10/12/2018 | CREDIT SUISSE SECURITIES | | 3,028,703 | 3,030,000 | 0 |
| 86212V-AG-9 | STR 181 A4 - ABS | | 10/12/2018 | CREDIT SUISSE SECURITIES | | 3,119,797 | 3,120,000 | 0 |
| 86358R-C2-1 | SASC 029 A2 - RMBS | | 07/30/2018 | Unknown | | 142,488 | 143,731 | 53 |
| 86359B-LE-9 | SARM 04ARM2 4A1 - CMO/RMBS | | 08/01/2018 | Unknown | | 131,620 | 134,343 | 430 |
| 86359B-UF-6 | SASC 0411XS A5B - RMBS | | 09/27/2018 | Unknown | | 1,000,375 | 1,000,126 | 3,914 |
| 863667-AN-1 | STRYKER CORP | | 10/10/2018 | CREDIT SUISSE SECURITIES (USA) | | 3,787,000 | 3,937,000 | 10,335 |
| 863667-AQ-4 | STRYKER CORP | | 10/10/2018 | CREDIT SUISSE SECURITIES (USA) | | 960,620 | 1,000,000 | 3,549 |
| 86562M-BG-4 | SUMITOMO MITSUI FINANCIAL GROUP INC | C | 10/10/2018 | SMBC NIKKO SECURITIES AMERICA, INC. | | 8,000,000 | 8,000,000 | 0 |
| 86722T-AB-8 | SUNCOR ENERGY INC | C | 09/27/2018 | Unknown | | 3,825,420 | 3,000,000 | 66,217 |
| 86745J-AA-5 | SNVA 181 A - ABS | | 10/26/2018 | VARIOUS | | 11,497,548 | 11,500,000 | 0 |
| 867914-AH-6 | SUNTRUST BANKS, INC. | | 09/27/2018 | Unknown | | 10,870,534 | 9,920,000 | 69,440 |
| 869099-AH-4 | SUSQUEHANNA BANCSHARES INC | | 07/30/2018 | Unknown | | 306,290 | 300,000 | 7,391 |
| 869509-AA-7 | SPSS-121-A - ABS | | 03/07/2018 | STATE STREET BANK | | 789,361 | 817,462 | 3,385 |
| 872241-AB-0 | COX COMMUNICATIONS INC | | 09/27/2018 | Unknown | | 10,738,689 | 9,750,000 | 99,038 |
| 87229W-AJ-0 | TSYMP CR - CDO | | 11/05/2018 | Merril Lynch Pierce Fenner Smith | | 8,250,000 | 8,250,000 | 0 |
| 87231B-AE-3 | TFLAT 171 B - CDO | C | 10/19/2018 | RBC CAPITAL MARKETS | | 2,695,950 | 2,700,000 | 19,456 |
| 87244A-BA-7 | WINDR 121R AR - CDO | C | 12/13/2018 | WELLS FARGO SECURITIES LLC | | 9,004,500 | 9,000,000 | 61,209 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 87249L-AG-6 | WINDR 174 C - CDO | C | 10/30/2018 | Merril Lynch Pierce Fenner Smith | | 1,980,000 | 2,000,000 | 16,515 |
| 87264J-AA-4 | TMSQ 1415 A - CMBS | | 07/30/2018 | Unknown | | 407,843 | 400,000 | 1,186 |
| 87305Q-CB-5 | TTX CO | | 09/27/2018 | Unknown | | 11,845,070 | 10,000,000 | 189,306 |
| 87342R-AD-6 | BELL 181 A21 - ABS | | 12/12/2018 | VARIOUS | | 13,243,848 | 13,250,000 | 3,358 |
| 87342R-AE-4 | BELL 181 A22 - ABS | | 11/14/2018 | VARIOUS | | 12,930,000 | 12,930,000 | 0 |
| 875127-BE-1 | TAMPA ELECTRIC CO | | 07/27/2018 | Unknown | | 1,989,310 | 2,000,000 | 11,944 |
| 87927V-AF-5 | TELECOM ITALIA CAPITAL | C | 09/27/2018 | Unknown | | 6,500,000 | 6,500,000 | 151,938 |
| 87938W-AC-7 | TELEFONICA EMISIONES SAU | C | 09/27/2018 | Unknown | | 33,171,435 | 27,500,000 | 522,015 |
| 87938W-AV-5 | TELEFONICA EMISIONES SAU | C | 02/27/2018 | GOLDMAN, SACHS & CO. | | 3,500,000 | 3,500,000 | 0 |
| 88104U-AC-7 | TERRAFORM GLOBAL OPERATING LLC | | 05/15/2018 | VARIOUS | | 3,570,375 | 3,550,000 | 37,686 |
| 882389-CC-1 | TEXAS EASTERN TRANSMISSION LP | | 09/27/2018 | Unknown | | 16,928,228 | 14,045,000 | 196,630 |
| 88315F-AE-1 | TMCL 172 A - ABS | C | 10/30/2018 | CREDIT SUISSE SECURITIES (USA) | | 290,590 | 298,479 | 321 |
| 88315L-AA-6 | TMCL 181 A - ABS | C | 11/08/2018 | VARIOUS | | 12,313,314 | 12,534,000 | 30,943 |
| 88432U-AE-6 | WINDR 183 B - CDO | | 10/26/2018 | CITIGROUP GLOBAL MARKETS INC. | | 9,500,000 | 9,500,000 | 0 |
| 88432U-AG-1 | WINDR 183 C - CDO | | 10/26/2018 | CITIGROUP GLOBAL MARKETS INC. | | 4,250,000 | 4,250,000 | 0 |
| 88432V-AE-4 | WINDR 181 B - CDO | | 09/01/2018 | Unknown | | 1,000,000 | 1,000,000 | 111 |
| 88433B-AS-6 | WINDR 162R BR - CDO | C | 11/16/2018 | Morgan Stanley | | 8,200,000 | 8,200,000 | 0 |
| 88433B-AU-1 | WINDR 162R C1R - CDO | C | 11/16/2018 | Morgan Stanley | | 5,000,000 | 5,000,000 | 0 |
| 88433L-AA-3 | WINDR 182 E - CDO | C | 09/01/2018 | WELLS FARGO SECURITIES LLC | | 1,100,000 | 1,100,000 | 0 |
| 884903-AY-1 | THOMSON CORP | C | 09/27/2018 | Unknown | | 21,191,845 | 20,482,000 | 131,426 |
| 88576V-AA-8 | HENDR 083 A1 - ABS | | 12/06/2018 | CROSS TRADE | | 1,795,092 | 1,532,731 | 9,537 |
| 88576X-AA-4 | HENDR 101 A - ABS | | 07/30/2018 | Unknown | | 523,884 | 518,959 | 1,202 |
| 886065-AA-9 | TBOLT 18A A - ABS | C | 07/19/2018 | MLPFS INC FIXED INCOME | | 999,978 | 1,000,000 | 0 |
| 88632A-AA-6 | TBMLT 183 A1 - CMO/RMBS | | 10/26/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 10,145,899 | 10,250,000 | 33,028 |
| 886546-AB-6 | TIFFANY & CO | | 07/30/2018 | Unknown | | 4,084,065 | 4,000,000 | 50,244 |
| 887317-AD-7 | TIME WARNER INC | | 09/27/2018 | Unknown | | 9,594,316 | 8,500,000 | 202,583 |
| 887317-AH-8 | TIME WARNER INC | | 09/27/2018 | Unknown | | 9,579,015 | 9,000,000 | 109,800 |
| 887317-AM-7 | TIME WARNER INC | | 09/27/2018 | Unknown | | 2,948,994 | 3,000,000 | 72,563 |
| 88731E-AJ-9 | TIME WARNER ENTERTAINMENT COMPANY, L.P. | | 07/30/2018 | Unknown | | 380,424 | 325,000 | 1,134 |
| 88732J-AJ-7 | SPECTRUM MANAGEMENT HOLDING COMPANY LLC | | 07/30/2018 | Unknown | | 239,986 | 200,000 | 3,239 |
| 88732J-AW-8 | SPECTRUM MANAGEMENT HOLDING COMPANY LLC | | 07/30/2018 | Unknown | | 507,012 | 500,000 | 12,431 |
| 889175-BD-6 | TOLEDO EDISON CO | | 07/27/2018 | Unknown | | 611,122 | 500,000 | 6,150 |
| 89054X-AA-3 | TOPAZ SOLAR FARMS LLC | | 09/27/2018 | Unknown | | 10,914,663 | 10,494,636 | 296,692 |
| 891092-AE-8 | TORO CO | | 09/27/2018 | Unknown | | 7,961,667 | 7,000,000 | 188,076 |
| 891906-AB-5 | TOTAL SYSTEM SERVICES INC | | 07/30/2018 | Unknown | | 931,758 | 950,000 | 5,839 |
| 89255#-AA-9 | VUMC 2018-1 LOAN - ABS | | 07/01/2018 | GOLDMAN, SACHS & CO. | | 30,000,000 | 30,000,000 | 0 |
| 893526-DF-7 | TRANSCANADA PIPELINES LIMITED | C | 09/27/2018 | Unknown | | 1,097,140 | 1,000,000 | 27,533 |
| 893526-DJ-9 | TRANSCANADA PIPELINES LTD | C | 09/27/2018 | Unknown | | 11,443,960 | 10,000,000 | 196,556 |
| 89352H-AD-1 | TRANSCANADA PIPELINES LTD | C | 09/27/2018 | Unknown | | 7,880,396 | 6,750,000 | 188,325 |
| 89352H-AM-1 | TRANSCANADA PIPELINES LTD | | 07/27/2018 | Unknown | | 2,102,085 | 2,000,000 | 37,514 |
| 89352L-AG-5 | TRANSCANADA PIPELINES LIMITED | C | 09/27/2018 | Unknown | | 3,746,316 | 3,000,000 | 65,450 |
| 89417E-AF-6 | TRAVELERS CO INC | | 07/30/2018 | Unknown | | 300,754 | 300,000 | 2,852 |
| 89420G-AE-9 | TRAVELERS PROPERTY CASUALTY CORP. | | 09/27/2018 | Unknown | | 5,569,146 | 4,500,000 | 9,563 |
| 89473L-AN-4 | TREMAN PARK CLO, LTD. - CDO | C | 10/29/2018 | PERSHING LLC | | 2,000,000 | 2,000,000 | 0 |
| 896239-AC-4 | TRIMBLE INC | | 08/22/2018 | VARIOUS | | 6,147,721 | 6,150,000 | 2,348 |
| 89641U-AB-7 | TRINITY ACQUISITION PLC | C | 09/27/2018 | Unknown | | 5,543,490 | 5,000,000 | 35,729 |
| 89655Y-AA-4 | TRL 091 A - ABS | | 08/24/2018 | CREDIT SUISSE SECURITIES (USA) | | 1,494,742 | 1,361,952 | 3,022 |
| 89656C-AA-1 | TRL 101 NTS - ABS | | 10/29/2018 | RBC CAPITAL MARKETS | | 2,897,970 | 2,795,118 | 6,049 |
| 89657A-AA-4 | TRL 181 A1 - ABS | | 06/13/2018 | MLPFS INC FIXED INCOME | | 499,816 | 500,000 | 0 |
| 89657A-AB-2 | TRL 181 A2 - ABS | | 06/18/2018 | CREDIT SUISSE SECURITIES (USA) | | 504,121 | 500,000 | 0 |
| 89679H-AJ-4 | TCF 181 A - ABS | | 11/14/2018 | Merril Lynch Pierce Fenner Smith | | 6,676,976 | 6,780,000 | 19,342 |
| 89690E-AC-1 | TRMF 111 A2 - ABS | | 09/27/2018 | Unknown | | 5,209,239 | 4,997,606 | 10,035 |
| 90131H-BC-8 | 21ST CENTURY FOX AMERICA INC | | 09/27/2018 | Unknown | | 4,563,733 | 3,645,000 | 90,328 |
| 90131H-BG-9 | 21ST CENTURY FOX AMERICA INC | | 07/30/2018 | Unknown | | 493,926 | 500,000 | 4,000 |
| 902133-AG-2 | TYCO ELECTRONICS GROUP | C | 09/27/2018 | Unknown | | 40,437,025 | 30,482,000 | 1,061,790 |
| 90215L-AA-3 | LTCGS 18A N - ABS | | 12/04/2018 | VARIOUS | | 921,864 | 922,615 | 1,111 |
| 90265E-AL-4 | UDR INC | | 04/18/2018 | VARIOUS | | 8,417,559 | 9,124,000 | 33,767 |
| 90270R-AA-2 | UBSBB 12C4 AS - CMBS | | 07/30/2018 | Unknown | | 200,242 | 200,000 | 534 |
| 90313Q-AQ-8 | UNUM CORPORATION | | 08/15/2018 | Unknown | | 2,318,200 | 2,000,000 | 35,950 |
| 903192-AA-0 | UNUM CORPORATION | | 09/27/2018 | Unknown | | 8,550,443 | 7,500,000 | 143,438 |
| 907818-CF-3 | UNION PACIFIC CORPORATION | | 09/27/2018 | Unknown | | 6,745,422 | 5,650,000 | 58,226 |
| 907818-CU-0 | UNION PACIFIC CORPORATION | | 09/27/2018 | Unknown | | 9,604,466 | 8,030,000 | 203,538 |
| 907818-DT-2 | UNION PACIFIC CORP | | 07/30/2018 | Unknown | | 2,297,355 | 2,000,000 | 47,942 |
| 907834-AC-9 | ANADARKO PETROLEUM CORP | | 09/27/2018 | Unknown | | 4,557,632 | 4,000,000 | 121,667 |
| 911312-AJ-5 | UNITED PARCEL SERVICE INC | | 07/30/2018 | Unknown | | 203,599 | 200,000 | 517 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 911312-BN-5 | UNITED PARCEL SERVICE INC | | 11/01/2018 | MARKETAXESS | | 440,075 | 500,000 | 8,854 |
| 913017-BJ-7 | UNITED TECHNOLOGIES CORP | | 07/30/2018 | Unknown | | 461,357 | 500,000 | 6,675 |
| 913017-BP-3 | UNITED TECHNOLOGIES CORP | | 07/30/2018 | Unknown | | 402,588 | 375,000 | 957 |
| 91324P-AR-3 | UNITEDHEALTH GROUP INC | | 09/27/2018 | Unknown | | 12,985,522 | 11,000,000 | 21,267 |
| 91324P-AX-0 | UNITEDHEALTH GROUP INC | | 09/27/2018 | Unknown | | 19,180,200 | 15,000,000 | 276,250 |
| 91324P-BE-1 | UNITEDHEALTH GROUP INC | | 09/27/2018 | Unknown | | 3,895,869 | 3,000,000 | 72,875 |
| 91324P-BK-7 | UNITEDHEALTH GROUP INC | | 09/27/2018 | Unknown | | 5,333,116 | 4,000,000 | 32,083 |
| 91324P-DQ-2 | UNITEDHEALTH GROUP INC | | 12/13/2018 | CHASE SECURITIES INC | | 497,950 | 500,000 | 0 |
| 91823A-AH-4 | VBTOW 181 D - ABS | | 02/12/2018 | BARCLAYS CAPITAL INC | | 150,000 | 150,000 | 0 |
| 91823A-AJ-0 | VBTOW 181 F - ABS | | 12/06/2018 | VARIOUS | | 1,738,086 | 1,750,000 | 1,021 |
| 91911K-AN-2 | VALEANT PHARMACEUTICALS INTERNATIONAL IN | | 02/22/2018 | CROSS TRADE | | 1,439,125 | 1,450,000 | 28,577 |
| 91913Y-AE-0 | VALERO ENERGY CORP | | 09/27/2018 | Unknown | | 1,771,771 | 1,400,000 | 47,250 |
| 91913Y-AL-4 | VALERO ENERGY CORP | | 09/27/2018 | Unknown | | 7,249,896 | 6,000,000 | 112,625 |
| 92211M-AC-7 | VDC 181 A2 - ABS | | 02/09/2018 | GUGGENHEIM SECURITIES, LLC | | 8,000,000 | 8,000,000 | 0 |
| 92240M-BF-4 | VECTOR GROUP LTD | | 02/13/2018 | WELLS FARGO SECURITIES LLC | | 204,250 | 200,000 | 476 |
| 92277G-AB-3 | VENTAS REALTY LP | | 09/27/2018 | Unknown | | 5,455,520 | 5,000,000 | 140,125 |
| 92329X-AS-7 | VENTR 16RR BRR - CDO | | 12/11/2018 | CROSS TRADE | | 240,025 | 250,000 | 1,638 |
| 92334N-AC-7 | VEOLIA ENVIRONNEMENT SA | C | 09/27/2018 | Unknown | | 27,071,230 | 23,000,000 | 500,250 |
| 925524-AH-3 | VIACOM INC. | | 09/27/2018 | Unknown | | 4,368,585 | 3,500,000 | 43,641 |
| 92553P-AP-7 | VIACOM INC (NEW) | | 09/27/2018 | Unknown | | 433,595 | 500,000 | 729 |
| 92557R-AA-2 | VIBR 8 D - CDO | C | 10/01/2018 | VARIOUS | | 2,521,899 | 2,571,800 | 16,953 |
| 92558G-AA-5 | VIBR 6 E - CDO | | 08/29/2018 | NOMURA SECURITIES/FIXED INCOME | | 2,677,590 | 2,700,000 | 43,603 |
| 927804-FA-7 | VIRGINIA ELECTRIC AND POWER CO | | 07/30/2018 | Unknown | | 524,579 | 500,000 | 1,250 |
| 92826C-AE-2 | VISA INC | | 07/30/2018 | Unknown | | 1,377,756 | 1,250,000 | 6,628 |
| 92890K-BF-1 | WFRBS 14C22 B - CMBS | | 07/27/2018 | Unknown | | 2,039,036 | 2,000,000 | 6,314 |
| 92913U-AS-5 | VOYA CLO 2015-3 LTD - CDO | | 11/02/2018 | Bank of New York Mellon | | 10,000,000 | 10,000,000 | 0 |
| 929160-AG-4 | VULCAN MATERIALS CO | | 09/27/2018 | Unknown | | 2,873,963 | 2,500,000 | 58,094 |
| 929160-AV-1 | VULCAN MATERIALS CO | | 09/27/2018 | Unknown | | 3,580,744 | 4,000,000 | 51,000 |
| 92936M-AD-9 | WPP FINANCE 2010 | C | 09/27/2018 | Unknown | | 10,501,133 | 10,967,000 | 31,225 |
| 92936M-AE-7 | WPP FINANCE 2010 | C | 09/27/2018 | Unknown | | 3,067,098 | 3,000,000 | 61,875 |
| 92939V-AG-9 | JPMDB 15WPG C - CMBS | | 08/15/2018 | Unknown | | 1,808,880 | 2,000,000 | 2,826 |
| 930059-A@-9 | WADDELL AND REED FINANCIAL INC. | | 02/16/2018 | CROSS TRADE | | 2,488,175 | 2,500,000 | 21,163 |
| 931142-EC-3 | WALMART INC | | 06/20/2018 | BARCLAYS CAPITAL INC FIXED INC | | 493,495 | 500,000 | 0 |
| 931422-AE-9 | WALGREEN CO | | 07/30/2018 | Unknown | | 179,861 | 179,000 | 392 |
| 933637-AJ-9 | WAMU 06AR18 3A3 - CMO/RMBS | | 08/01/2018 | Unknown | | 203,861 | 360,691 | 880 |
| 93934F-DF-6 | WMALT 058 3C1 - CMO/RMBS | | 07/30/2018 | Unknown | | 117,021 | 181,630 | 878 |
| 93935E-AC-8 | WMALT 068 A3A - RMBS | | 08/01/2018 | Unknown | | 400,537 | 481,309 | 1,782 |
| 93935H-AH-0 | WMALT 067 A5 - RMBS | | 08/01/2018 | VARIOUS | | 332,603 | 727,643 | 1,338 |
| 94106L-AG-4 | WASTE MANAGEMENT INC | | 09/27/2018 | Unknown | | 11,104,074 | 9,000,000 | 243,375 |
| 94949L-AN-0 | WELF 162R A2R - CDO | C | 10/26/2018 | CITIGROUP GLOBAL MARKETS INC. | | 5,000,000 | 5,000,000 | 0 |
| 94951D-AG-8 | WELLFLEET CLO 2018-3, LTD. - CDO | | 11/16/2018 | Merril Lynch Pierce Fenner Smith | | 2,200,000 | 2,200,000 | 0 |
| 94951D-AJ-2 | WELLFLEET CLO 2018-3, LTD. - CDO | | 11/16/2018 | Merril Lynch Pierce Fenner Smith | | 12,500,000 | 12,500,000 | 0 |
| 94973V-AH-0 | ANTHEM INC | | 09/27/2018 | Unknown | | 15,998,706 | 14,500,000 | 244,446 |
| 94973V-AY-3 | ANTHEM INC | | 09/27/2018 | Unknown | | 2,930,484 | 3,000,000 | 50,875 |
| 949746-RF-0 | WELLS FARGO & CO | | 09/27/2018 | Unknown | | 1,110,248 | 1,000,000 | 11,212 |
| 94974B-GT-1 | WELLS FARGO & CO | | 09/27/2018 | Unknown | | 1,409,196 | 1,500,000 | 18,883 |
| 94989V-AJ-8 | WFCM 15NXS3 B - CMBS | | 10/29/2018 | BMO Capital Markets Corp | | 3,048,164 | 3,000,000 | 11,219 |
| 95000A-BA-4 | WFCM 15P2 C - CMBS | | 12/01/2018 | CITIGROUP GLOBAL MARKETS INC. | | 2,110,165 | 2,110,000 | 4,306 |
| 95000M-BU-4 | WFCM 16C36 B - CMBS | | 10/29/2018 | CITIGROUP GLOBAL MARKETS INC. | | 3,347,969 | 3,500,000 | 10,707 |
| 95001L-AY-8 | WFCM 18C43 B - CMBS | | 03/12/2018 | WELLS FARGO SECURITIES LLC | | 308,998 | 300,000 | 921 |
| 95058X-AE-8 | WEN 181 A22 - ABS | | 10/15/2018 | VARIOUS | | 1,965,391 | 1,988,750 | 8,476 |
| 957576-AA-9 | WESTERN AND SOUTHERN FINANCIAL GROUP INC | | 09/27/2018 | Unknown | | 574,884 | 500,000 | 5,750 |
| 959802-AM-1 | WESTERN UNION CO | | 09/27/2018 | Unknown | | 5,935,356 | 6,000,000 | 99,200 |
| 961548-AV-6 | WESTVACO CORPORATION | | 09/27/2018 | Unknown | | 387,738 | 300,000 | 4,920 |
| 962166-AW-4 | WEYERHAEUSER CO | | 09/27/2018 | Unknown | | 4,223,138 | 3,604,000 | 122,456 |
| 962166-BR-4 | WEYERHAEUSER CO | | 09/27/2018 | Unknown | | 632,991 | 500,000 | 1,229 |
| 96926G-AC-7 | RICE UNIVERSITY | | 07/30/2018 | Unknown | | 462,510 | 500,000 | 3,723 |
| 96949L-AE-5 | WILLIAMS PARTNERS LP | | 07/27/2018 | Unknown | | 2,487,934 | 2,500,000 | 47,826 |
| 96950F-AF-1 | WILLIAMS PARTNERS LP | | 09/27/2018 | Unknown | | 14,741,337 | 13,000,000 | 368,550 |
| 970631-AA-5 | WESTF 12A A1 - ABS | | 04/10/2018 | CROSS TRADE | | 2,625,455 | 2,658,688 | 1,210 |
| 970648-AH-4 | WILLIS NORTH AMERICA INC | C | 09/05/2018 | VARIOUS | | 15,943,520 | 16,000,000 | 0 |
| 974153-AA-6 | WING 18A A2 - RMBS | | 11/06/2018 | VARIOUS | | 8,980,000 | 8,980,000 | 0 |
| 97652Q-AC-3 | WIN 142 A3 - CMO/RMBS | | 07/30/2018 | Unknown | | 428,141 | 420,855 | 1,187 |
| 98162J-AA-4 | WPT 17WWP A - CMBS | | 02/21/2018 | CITIGROUP GLOBAL MARKETS INC. | | 297,141 | 300,000 | 646 |
| 983024-AN-0 | WYETH | | 10/15/2018 | VARIOUS | | 1,989,168 | 1,700,000 | 7,900 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 98417E-AC-4 | GLENCORE FINANCE CANADA LTD | C | 09/27/2018 | Unknown | | 946,660 | 849,000 | 21,480 |
| 98420E-AD-7 | XLIT LTD | C | 09/27/2018 | Unknown | | 6,298,176 | 6,000,000 | 162,250 |
| 98956P-AB-8 | ZIMMER HOLDINGS INC | | 09/27/2018 | Unknown | | 14,391,065 | 13,000,000 | 242,938 |
| BGH5MM-09-3 | FNMA MF 30/15 - MBS | | 07/26/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 4,203,281 | 4,200,000 | 11,256 |
| F9731#-AG-2 | VICAT | C | 09/27/2018 | Unknown | | 8,498,232 | 8,000,000 | 157,502 |
| G0685#-AA-9 | AVOLON 2017-1 LOANS - ABS | D | 04/01/2018 | VARIOUS | | 718,359 | 718,359 | 0 |
| G0685*-AA-3 | AVOLON 2017-2 LOANS - ABS | D | 06/21/2018 | VARIOUS | | 24,900,000 | 24,900,000 | 0 |
| H42097-AA-5 | UBS GROUP AG | D | 11/02/2018 | VARIOUS | | 2,928,664 | 2,800,000 | 31,706 |
| H919B9-YE-5 | CREDIT SUISSE GROUP AG | D | 12/19/2018 | VARIOUS | | 2,037,340 | 2,000,000 | 34,160 |
| M8222M-AD-4 | RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD | D | 09/27/2018 | Unknown | | 3,049,800 | 2,760,000 | 85,925 |
| N0431#-AL-4 | ARUBA, PARLIAMENT OF | C | 09/27/2018 | Unknown | | 3,234,717 | 3,000,000 | 71,675 |
| N6704@-AE-9 | OILTANKING FIN BV | C | 09/27/2018 | Unknown | | 11,652,410 | 10,000,000 | 59,081 |
| N6704@-AG-4 | OILTANKING FIN BV | C | 09/27/2018 | Unknown | | 6,235,505 | 5,000,000 | 30,792 |
| P00173-AA-5 | ABENGOA TRANSMISION SUR SA | C | 09/27/2018 | Unknown | | 2,849,670 | 2,571,905 | 72,201 |
| P1905C-AA-8 | BRF BRASIL FOODS SA | D | 09/27/2018 | Unknown | | 1,558,241 | 1,570,000 | 28,440 |
| P3697U-AD-0 | EMBOTELLADORA ANDINA SA | C | 09/27/2018 | Unknown | | 3,075,992 | 2,950,000 | 72,111 |
| P4909L-AA-8 | GNL QUINTERO SA | D | 09/27/2018 | Unknown | | 3,065,320 | 3,112,000 | 22,833 |
| P9367R-AG-6 | TRANSPORTADORA DE GAS DEL PERU SA | C | 09/27/2018 | Unknown | | 3,802,864 | 3,890,000 | 67,508 |
| Q78063-AG-1 | QBE INSURANCE GROUP LTD | D | 10/24/2018 | VARIOUS | | 1,682,340 | 1,600,000 | 37,089 |
| R16582-5H-8 | DNB BANK ASA | D | 10/01/2018 | VARIOUS | | 1,439,960 | 1,400,000 | 44,633 |
| W94232-TS-9 | SWEDBANK AB | D | 10/01/2018 | VARIOUS | | 815,440 | 800,000 | 633 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 5,233,685,798 | 4,972,768,040 | 46,394,236 |
| 007924-AJ-2 | AEGON NV | C | 10/22/2018 | VARIOUS | | 966,860 | 1,000,000 | 20,869 |
| 015857-70-9 | ALGONQUIN POWER & UTILITIES CORP | C | 10/16/2018 | VARIOUS | | 285,068 | 285,625 | 0 |
| 026874-DM-6 | AMERICAN INTERNATIONAL GROUP INC | | 10/25/2018 | VARIOUS | | 702,938 | 725,000 | 6,297 |
| 04621X-AK-4 | ASSURANT INC | | 10/18/2018 | VARIOUS | | 958,420 | 940,000 | 12,736 |
| 055451-AX-6 | BHP BILLITON LTD | C | 10/22/2018 | VARIOUS | | 30,012,840 | 27,400,000 | 798,750 |
| 05565A-AN-3 | BNP PARIBAS SA | C | 10/24/2018 | VARIOUS | | 1,044,520 | 1,000,000 | 9,874 |
| 05565A-CA-9 | BNP PARIBAS SA | C | 10/24/2018 | CREDIT SUISSE SECURITIES (USA) | | 403,960 | 400,000 | 3,150 |
| 05578Q-AA-1 | BPCE SA | C | 01/01/2018 | Unknown | | (18,225,380) | (17,185,000) | (179,583) |
| 060505-17-9 | BANK OF AMERICA CORP | | 10/24/2018 | JEFFERIES LLC | | 700,855 | 686,875 | 0 |
| 060505-EH-3 | BANK OF AMERICA CORP | | 10/18/2018 | VARIOUS | | 1,190,881 | 1,130,000 | 6,252 |
| 060505-EL-4 | BANK OF AMERICA CORP | | 12/06/2018 | VARIOUS | | 2,634,881 | 2,515,000 | 10,421 |
| 060505-EN-0 | BANK OF AMERICA CORP | | 10/01/2018 | VARIOUS | | 1,868,525 | 1,775,000 | 28,534 |
| 06428J-AA-7 | BANK OF CHINA HONG KONG LTD | C | 10/25/2018 | VARIOUS | | 2,006,400 | 2,000,000 | 7,113 |
| 06738E-BA-2 | BARCLAYS PLC | C | 10/23/2018 | VARIOUS | | 1,004,480 | 1,000,000 | 9,946 |
| 084423-50-8 | W. R. BERKLEY CORP | | 09/17/2018 | VARIOUS | | 180,534 | 179,775 | 0 |
| 125896-85-2 | CMS ENERGY CORP | | 11/13/2018 | VARIOUS | | 502,511 | 505,625 | 0 |
| 125896-86-0 | CMS ENERGY CORP | | 11/01/2018 | VARIOUS | | 500,173 | 518,250 | 0 |
| 15189T-AS-6 | CENTERPOINT ENERGY INC | | 10/18/2018 | VARIOUS | | 1,203,311 | 1,185,000 | 8,316 |
| 172967-GD-7 | CITIGROUP INC | | 12/12/2018 | MLPFS INC FIXED INCOME | | 937,219 | 975,000 | 21,594 |
| 172967-GF-2 | CITIGROUP INC | | 10/18/2018 | VARIOUS | | 2,124,710 | 2,075,000 | 15,377 |
| 172967-KD-2 | CITIGROUP INC | | 10/23/2018 | HSBC SECURITIES (USA) FXD INC | | 998,712 | 970,000 | 26,406 |
| 22237A-AB-2 | COUNTRYWIDE CAPITAL III | | 07/30/2018 | Unknown | | 3,146,723 | 3,569,000 | 35,913 |
| 225313-AE-5 | CREDIT AGRICOLE SA | C | 10/11/2018 | RBC CAPITAL MARKETS | | 606,600 | 600,000 | 2,429 |
| 225313-AJ-4 | CREDIT AGRICOLE SA | C | 12/10/2018 | VARIOUS | | 3,043,148 | 2,800,000 | 30,694 |
| 225401-AJ-7 | CREDIT SUISSE GROUP AG | C | 10/23/2018 | VARIOUS | | 1,845,770 | 1,800,000 | 30,000 |
| 22546D-AB-2 | CREDIT SUISSE GROUP AG | C | 10/23/2018 | VARIOUS | | 632,380 | 600,000 | 14,292 |
| 233331-86-7 | DTE ENERGY CO | | 10/23/2018 | J.P. MORGAN SECURITIES LLC | | 557,885 | 553,275 | 0 |
| 23380Y-AB-3 | DAI-ICHI LIFE INSURANCE CO LTD | C | 12/01/2018 | VARIOUS | | 1,302,238 | 1,200,000 | 17,239 |
| 23380Y-AC-1 | DAI-ICHI LIFE INSURANCE CO LTD | C | 10/25/2018 | VARIOUS | | 2,029,430 | 2,000,000 | 33,887 |
| 26156F-AA-1 | DRESDNER FUNDING TRUST I | C | 10/23/2018 | VARIOUS | | 1,495,839 | 1,200,000 | 24,974 |
| 268317-AF-1 | ELECTRICITE DE FRANCE SA | C | 10/23/2018 | VARIOUS | | 2,000,258 | 2,025,000 | 19,090 |
| 29250N-47-7 | ENBRIDGE INC | C | 12/17/2018 | VARIOUS | | 2,032,168 | 2,023,750 | 0 |
| 29250N-AW-5 | ENBRIDGE INC | C | 10/01/2018 | VARIOUS | | 753,533 | 775,000 | 3,003 |
| 29250R-AK-2 | ENBRIDGE ENERGY PARTNERS LP | | 07/30/2018 | Unknown | | 449,387 | 450,000 | 2,224 |
| 29265W-AA-6 | ENEL SPA | C | 10/01/2018 | VARIOUS | | 1,666,800 | 1,500,000 | 30,503 |
| 30958P-AA-1 | FARMERS EXCHANGE CAPITAL II | C | 09/27/2018 | Unknown | | 3,159,645 | 3,000,000 | 74,837 |
| 40427L-AB-0 | HSBC CAPITAL FUNDING (DOLLAR 1) L.P. | C | 10/23/2018 | VARIOUS | | 1,004,475 | 675,000 | 17,419 |
| 404280-AJ-8 | HSBC HOLDINGS PLC | C | 09/27/2018 | Unknown | | 6,162,585 | 5,000,000 | 109,556 |
| 404280-BC-2 | HSBC HOLDINGS PLC | C | 10/23/2018 | VARIOUS | | 2,494,100 | 2,400,000 | 55,955 |
| 40420J-AA-5 | HSBC BANK USA | C | 09/27/2018 | Unknown | | 16,187,035 | 14,225,000 | 336,837 |
| 45685E-AG-1 | VOYA FINANCIAL INC | | 10/02/2018 | VARIOUS | | 1,113,393 | 1,100,000 | 22,184 |
| 46625H-HA-1 | JPMORGAN CHASE & CO | | 10/24/2018 | VARIOUS | | 1,596,735 | 1,585,000 | 18,420 |
| 46625H-JQ-4 | JPMORGAN CHASE & CO | | 10/23/2018 | VARIOUS | | 3,048,985 | 2,800,000 | 33,971 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 48126H-AC-4 | JPMORGAN CHASE & CO | | 10/22/2018 | VARIOUS | | 1,338,865 | 1,300,000 | 3,109 |
| 539439-AG-4 | LLOYDS BANK PLC | C | 10/23/2018 | VARIOUS | | 1,023,380 | 1,000,000 | 9,833 |
| 539473-AE-8 | LLOYDS TSB BANK PLC | C | 10/23/2018 | VARIOUS | | 2,450,560 | 2,000,000 | 72,133 |
| 585270-AA-9 | MEIJI YASUDA LIFE INSURANCE CO | C | 10/24/2018 | NOMURA SECURITIES INTERNATIONAL | | 2,232,800 | 2,200,000 | 35,880 |
| 591560-AA-5 | METLIFE CAPITAL TRUST IV | | 12/11/2018 | VARIOUS | | 667,340 | 550,000 | 14,416 |
| 59156R-BP-2 | METLIFE INC | | 10/22/2018 | VARIOUS | | 1,700,523 | 1,675,000 | 26,775 |
| 59156R-BT-4 | METLIFE INC | | 10/01/2018 | VARIOUS | | 386,046 | 375,000 | 5,471 |
| 606839-AA-6 | MITSUI SUMITOMO INSURANCE CO LTD | C | 10/01/2018 | VARIOUS | | 871,500 | 800,000 | 1,711 |
| 637432-NK-7 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | 09/27/2018 | Unknown | | 7,154,959 | 7,000,000 | 160,271 |
| 638612-AJ-0 | NATIONWIDE FINANCIAL SERVICES INC | | 09/27/2018 | Unknown | | 2,436,275 | 2,230,000 | 55,193 |
| 654579-AD-3 | NIPPON LIFE INSURANCE CO | C | 10/09/2018 | VARIOUS | | 2,649,600 | 2,600,000 | 58,735 |
| 654579-AE-1 | NIPPON LIFE INSURANCE CO | C | 10/01/2018 | VARIOUS | | 793,400 | 800,000 | 6,580 |
| 654579-AF-8 | NIPPON LIFE INSURANCE CO | C | 03/01/2018 | GOLDMAN, SACHS & CO. | | 19,200,000 | 19,200,000 | 0 |
| 65473P-AC-9 | NISOURCE INC | | 10/22/2018 | VARIOUS | | 844,305 | 850,000 | 16,095 |
| 69448F-AA-9 | PACIFIC LIFE INSURANCE CO | | 01/01/2018 | GOLDUS33 GOLDMAN SACHS NY | | (996,100) | (1,000,000) | (956) |
| 744320-80-5 | PRUDENTIAL FINANCIAL INC | | 10/01/2018 | VARIOUS | | 1,454,461 | 1,462,500 | 0 |
| 744320-AL-6 | PRUDENTIAL FINANCIAL INC | | 10/24/2018 | HSBC SECURITIES (USA) FXD INC | | 992,471 | 950,000 | 6,193 |
| 744320-BF-8 | PRUDENTIAL FINANCIAL INC | | 10/01/2018 | VARIOUS | | 399,500 | 400,000 | 475 |
| 74927P-AA-7 | RBS CAPITAL TRUST II | C | 10/24/2018 | Merril Lynch Pierce Fenner Smith | | 300,900 | 250,000 | 5,176 |
| 749770-AQ-6 | RABOBANK NEDERLAND NV | C | 10/24/2018 | VARIOUS | | 1,004,775 | 950,000 | 24,475 |
| 759351-80-2 | REINSURANCE GROUP OF AMERICA INC | | 10/25/2018 | VARIOUS | | 1,075,342 | 1,055,225 | 0 |
| 759351-AE-9 | REINSURANCE GROUP OF AMERICA INC | | 09/27/2018 | Unknown | | 2,017,475 | 2,020,000 | 2,805 |
| 780097-AH-4 | ROYAL BANK OF SCOTLAND GROUP PLC | C | 10/23/2018 | VARIOUS | | 1,505,865 | 1,200,000 | 15,386 |
| 808513-AP-0 | CHARLES SCHWAB CORP | | 10/25/2018 | VARIOUS | | 2,001,693 | 1,998,000 | 10,224 |
| 842400-FU-2 | SOUTHERN CALIFORNIA EDISON CO | | 11/16/2018 | VARIOUS | | 1,072,441 | 1,065,000 | 15,897 |
| 842587-30-5 | SOUTHERN CO | | 10/01/2018 | VARIOUS | | 6,851,868 | 7,218,375 | 87,792 |
| 842587-CY-1 | SOUTHERN CO | | 10/24/2018 | VARIOUS | | 1,606,913 | 1,600,000 | 7,204 |
| 857477-AQ-6 | STATE STREET CORP | | 12/06/2018 | GOLDMAN, SACHS & CO. | | 479,856 | 480,000 | 5,950 |
| 86564C-AA-8 | SUMITOMO LIFE INSURANCE CO | C | 10/03/2018 | VARIOUS | | 815,450 | 750,000 | 12,016 |
| 867914-BJ-1 | SUNTRUST BANKS INC | | 10/22/2018 | GOLDMAN, SACHS & CO. | | 598,024 | 590,000 | 11,892 |
| 89356B-AB-4 | TRANSCANADA TRUST | C | 12/18/2018 | VARIOUS | | 2,624,961 | 2,595,000 | 22,089 |
| 902973-AY-2 | U.S. BANCORP | | 10/01/2018 | VARIOUS | | 1,106,577 | 1,075,000 | 10,816 |
| 91529Y-60-1 | UNUM GROUP | | 10/12/2018 | VARIOUS | | 1,102,127 | 1,101,250 | 0 |
| 929089-AG-5 | VOYA FINANCIAL INC | | 10/19/2018 | VARIOUS | | 1,215,005 | 1,200,000 | 4,683 |
| 949746-PM-7 | WELLS FARGO & CO | | 10/24/2018 | VARIOUS | | 2,459,040 | 2,425,000 | 19,596 |
| 949746-RN-3 | WELLS FARGO & CO | | 10/24/2018 | VARIOUS | | 2,524,889 | 2,415,000 | 44,003 |
| 94978S-AA-7 | WELLS FARGO CAPITAL X | | 10/01/2018 | VARIOUS | | 1,080,810 | 1,000,000 | 16,197 |
| D2542N-AJ-5 | ENBW ENERGIE BADEN WUERTTEMBERG AG | D | 10/26/2018 | CSFB (EUROPE) LTD, LONDON | | 1,266,733 | 1,262,000 | 36,830 |
| F5616K-AC-8 | LA MONDIALE SAM | D | 10/01/2018 | VARIOUS | | 787,900 | 800,000 | 7,507 |
| G0504L-BT-3 | AQUARIUS INVESTMENTS PLC | D | 10/01/2018 | VARIOUS | | 820,000 | 800,000 | 3,117 |
| G0809L-DY-2 | BARCLAYS PLC | D | 10/23/2018 | VARIOUS | | 1,037,020 | 1,000,000 | 10,500 |
| G705A0-AC-9 | PHOENIX GROUP HOLDINGS | D | 09/12/2018 | ECLR 99290 BNP PARI/BFI PARIS | | 374,620 | 400,000 | 4,061 |
| G7288N-TV-1 | PRUDENTIAL PLC | D | 10/03/2018 | VARIOUS | | 907,060 | 900,000 | 108 |
| G93882-S2-8 | VODAFONE GROUP PLC | D | 09/26/2018 | Merrill Lynch | | 800,000 | 800,000 | 0 |
| H4209B-AD-0 | UBS GROUP AG | D | 10/25/2018 | VARIOUS | | 1,002,020 | 1,000,000 | 12,642 |
| H4209B-AE-8 | UBS GROUP AG | D | 10/24/2018 | VARIOUS | | 1,439,500 | 1,400,000 | 51,830 |
| J17074-AB-1 | FUKOKU MUTUAL LIFE INSURANCE CO | D | 10/03/2018 | VARIOUS | | 868,320 | 800,000 | 13,722 |
| J17074-AC-9 | FUKOKU MUTUAL LIFE INSURANCE CO | D | 10/24/2018 | VARIOUS | | 997,000 | 1,000,000 | 8,556 |
| N4578E-BG-2 | ING GROEP NV | D | 10/04/2018 | PERSHING LLC JERSEY CITY | | 408,408 | 400,000 | 12,490 |
| N9353H-AB-7 | VIVAT NV | D | 10/23/2018 | VARIOUS | | 1,217,756 | 1,200,000 | 28,750 |
| Q7787G-AE-0 | QBE INSURANCE GROUP LTD | D | 10/02/2018 | Deutsche Bank London | | 802,340 | 800,000 | 12,924 |
| W8T71M-KD-3 | SKANDINAVISKA ENSKILDA BANKEN AB | D | 10/01/2018 | Merrill Lynch | | 807,760 | 800,000 | 17,889 |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | 178,911,858 | 170,704,525 | 2,728,520 |
| 8399997. Total - Bonds - Part 3 | | | | | | 6,838,605,866 | 6,872,438,266 | 54,107,479 |
| 8399998. Total - Bonds - Part 5 | | | | | | 1,670,942,971 | 1,730,422,616 | 18,072,158 |
| 8399999. Total - Bonds | | | | | | 8,509,548,837 | 8,602,860,883 | 72,179,637 |
| 007924-30-1 | AEGON NV | D | 11/30/2018 | JEFFERIES LLC | 19,450.000 | 487,514 | 0.00 | 0 |
| 020002-30-9 | ALLSTATE CORP | | 10/01/2018 | JEFFERIES LLC | 14,150.000 | 359,844 | 0.00 | 0 |
| 025932-60-9 | AMERICAN FINANCIAL GROUP INC | | 10/25/2018 | JEFFERIES LLC | 1,200.000 | 30,380 | 0.00 | 0 |
| 02665T-86-8 | AMERICAN HOMES 4 RENT | | 12/03/2018 | VARIOUS | 19,983.000 | 487,073 | 0.00 | 0 |
| 02665T-88-4 | AMERICAN HOMES 4 RENT | | 10/03/2018 | VARIOUS | 13,304.000 | 309,257 | 0.00 | 0 |
| 037612-50-4 | APOLLO GLOBAL MANAGEMENT LLC | | 10/31/2018 | VARIOUS | 62,896.000 | 1,543,709 | 0.00 | 0 |
| 03939A-10-7 | ARCH CAPITAL GROUP LTD | C | 11/02/2018 | JEFFERIES LLC | 14,000.000 | 315,027 | 0.00 | 0 |
| 04014Y-20-0 | ARES MANAGEMENT LP | | 11/13/2018 | VARIOUS | 52,278.000 | 1,379,830 | 0.00 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 054937-20-6 | BB&T CORP | | 10/24/2018 | VARIOUS | 51,900.000 | 1,309,435 | 0.00 | 0 |
| 054937-40-4 | BB&T CORP | | 10/01/2018 | VARIOUS | 29,800.000 | 745,204 | 0.00 | 0 |
| 060505-19-5 | BANK OF AMERICA CORP | | 10/22/2018 | J.P. MORGAN SECURITIES LLC | 65,750.000 | 1,656,108 | 0.00 | 0 |
| 060505-26-0 | BANK OF AMERICA CORP | | 10/01/2018 | VARIOUS | 36,144.000 | 943,198 | 0.00 | 0 |
| 060505-28-6 | BANK OF AMERICA CORP | | 12/13/2018 | VARIOUS | 37,991.000 | 966,201 | 0.00 | 0 |
| 060505-31-0 | BANK OF AMERICA CORP | | 12/10/2018 | VARIOUS | 22,849.000 | 581,861 | 0.00 | 0 |
| 060505-34-4 | BANK OF AMERICA CORP | | 12/11/2018 | VARIOUS | 26,614.000 | 675,500 | 0.00 | 0 |
| 12542R-80-3 | CHS INC | | 10/26/2018 | VARIOUS | 48,535.000 | 1,323,384 | 0.00 | 0 |
| 14040H-40-2 | CAPITAL ONE FINANCIAL CORP | | 10/01/2018 | VARIOUS | 20,300.000 | 512,718 | 0.00 | 0 |
| 14040H-70-9 | CAPITAL ONE FINANCIAL CORP | | 12/13/2018 | VARIOUS | 19,375.000 | 491,674 | 0.00 | 0 |
| 14040H-84-0 | CAPITAL ONE FINANCIAL CORP | | 09/12/2018 | VARIOUS | 7,100.000 | 184,585 | 0.00 | 0 |
| 14309L-20-1 | CARLYLE GROUP LP | | 11/07/2018 | VARIOUS | 72,100.000 | 1,582,328 | 0.00 | 0 |
| 172967-31-7 | CITIGROUP INC | | 12/14/2018 | VARIOUS | 19,032.000 | 481,700 | 0.00 | 0 |
| 172967-34-1 | CITIGROUP INC | | 12/07/2018 | VARIOUS | 37,388.000 | 992,856 | 0.00 | 0 |
| 174610-AQ-8 | CITIZENS FINANCIAL GROUP INC | | 11/01/2018 | Morgan Stanley | 820,000.000 | 820,000 | 0.00 | 0 |
| 190750-80-5 | COBANK ACB | | 11/27/2018 | MLPFS INC FIXED INCOME | 15,900.000 | 1,645,650 | 0.00 | 0 |
| 190750-86-2 | COBANK ACB | | 10/15/2018 | RAYMOND JAMES & ASSOCIATES | 8,000.000 | 844,800 | 0.00 | 0 |
| 190750-87-0 | COBANK ACB | | 10/31/2018 | JANNEY MONTGOMERY SCOTT INC | 10,600.000 | 1,063,710 | 0.00 | 0 |
| 200525-30-1 | COMMERCE BANCSHARES INC | | 09/19/2018 | JEFFERIES LLC | 6,336.000 | 163,431 | 0.00 | 0 |
| 23317H-80-5 | DDR CORP | | 10/03/2018 | VARIOUS | 14,182.000 | 331,597 | 0.00 | 0 |
| 23317H-87-0 | DDR CORP | | 09/18/2018 | VARIOUS | 7,300.000 | 184,314 | 0.00 | 0 |
| 23385H-AA-7 | DAIRY FARMERS OF AMERICA INC | | 09/27/2018 | Unknown | 6,000,000.000 | 6,600,000 | 0.00 | 0 |
| 253868-88-9 | DIGITAL REALTY TRUST INC | | 09/11/2018 | Unknown | 7,250.000 | 183,788 | 0.00 | 0 |
| 29278N-30-1 | ENERGY TRANSFER PARTNERS LP | | 12/11/2018 | VARIOUS | 42,522.000 | 951,285 | 0.00 | 0 |
| 29359U-10-9 | ENSTAR GROUP LTD | C | 10/22/2018 | VARIOUS | 50,150.000 | 1,312,661 | 0.00 | 0 |
| 361860-20-8 | GMAC CAPITAL TRUST I | | 10/24/2018 | VARIOUS | 133,558.000 | 3,493,688 | 0.00 | 0 |
| 416518-60-3 | HARTFORD FINANCIAL SERVICES GROUP INC | | 10/31/2018 | VARIOUS | 44,050.000 | 1,101,883 | 0.00 | 0 |
| 446150-70-8 | HUNTINGTON BANCSHARES INC | | 11/14/2018 | JEFFERIES LLC | 20,000.000 | 512,525 | 0.00 | 0 |
| 456837-60-8 | ING GROEP NV | C | 10/29/2018 | JEFFERIES LLC | 46,800.000 | 1,186,574 | 0.00 | 0 |
| 45822P-20-4 | INTEGRYS ENERGY GROUP INC | | 10/05/2018 | JANNEY MONTGOMERY SCOTT INC | 22,850.000 | 591,815 | 0.00 | 0 |
| 481246-70-0 | JPMORGAN CHASE & CO | | 10/18/2018 | JEFFERIES LLC | 7,977.000 | 203,698 | 0.00 | 0 |
| 48127R-46-1 | JPMORGAN CHASE & CO | | 10/18/2018 | VARIOUS | 13,918.000 | 353,236 | 0.00 | 0 |
| 48127V-82-7 | JPMORGAN CHASE & CO | | 10/01/2018 | VARIOUS | 28,200.000 | 731,210 | 0.00 | 0 |
| 48127X-54-2 | JPMORGAN CHASE & CO | | 10/16/2018 | JEFFERIES LLC | 28,775.000 | 736,458 | 0.00 | 0 |
| 48128B-65-5 | JPMORGAN CHASE & CO | | 10/22/2018 | J.P. MORGAN SECURITIES LLC | 18,043.000 | 446,766 | 0.00 | 0 |
| 48251W-20-3 | KKR & CO LP | | 10/03/2018 | VARIOUS | 28,025.000 | 737,871 | 0.00 | 0 |
| 49446R-79-4 | KIMCO REALTY CORP | | 09/18/2018 | VARIOUS | 15,000.000 | 379,908 | 0.00 | 0 |
| 514666-AM-8 | LAND O LAKES INC | | 09/27/2018 | Unknown | 6,000,000.000 | 6,240,000 | 0.00 | 0 |
| 59156R-87-6 | METLIFE INC | | 10/01/2018 | VARIOUS | 17,750.000 | 448,144 | 0.00 | 0 |
| 61761J-40-6 | MORGAN STANLEY | | 11/12/2018 | VARIOUS | 37,650.000 | 1,004,635 | 0.00 | 0 |
| 61762V-60-6 | MORGAN STANLEY | | 10/19/2018 | VARIOUS | 47,250.000 | 1,204,963 | 0.00 | 0 |
| 61763E-20-7 | MORGAN STANLEY | | 10/24/2018 | JEFFERIES LLC | 21,100.000 | 565,245 | 0.00 | 0 |
| 637417-80-9 | NATIONAL RETAIL PROPERTIES INC | | 10/23/2018 | J.P. MORGAN SECURITIES LLC | 38,033.000 | 911,439 | 0.00 | 0 |
| 65473P-88-1 | NISOURCE INC | | 12/21/2018 | VARIOUS | 27,387.000 | 684,032 | 0.00 | 0 |
| 674001-40-9 | OAKTREE CAPITAL GROUP LLC | | 10/23/2018 | VARIOUS | 48,300.000 | 1,198,637 | 0.00 | 0 |
| 693475-85-7 | PNC FINANCIAL SERVICES GROUP INC | | 10/12/2018 | VARIOUS | 30,275.000 | 814,207 | 0.00 | 0 |
| 69352P-20-2 | PPL CAPITAL FUNDING INC | | 10/23/2018 | VARIOUS | 48,450.000 | 1,218,412 | 0.00 | 0 |
| 69360J-66-9 | PS BUSINESS PARKS INC | | 09/25/2018 | VARIOUS | 1,715.000 | 42,745 | 0.00 | 0 |
| 74460W-60-2 | PUBLIC STORAGE | | 10/02/2018 | VARIOUS | 29,444.000 | 734,413 | 0.00 | 0 |
| 74460W-66-9 | PUBLIC STORAGE | | 09/27/2018 | Unknown | 15,447.000 | 368,256 | 0.00 | 0 |
| 74460W-82-6 | PUBLIC STORAGE | | 10/30/2018 | VARIOUS | 23,526.000 | 593,437 | 0.00 | 0 |
| 75968N-30-9 | RENAISSANCERE HOLDINGS LTD | C | 10/26/2018 | VARIOUS | 39,748.000 | 982,349 | 0.00 | 0 |
| 78409W-20-1 | SCE V 5.45 FXD FLTG RATE PRF | | 10/03/2018 | VARIOUS | 29,500.000 | 738,131 | 0.00 | 0 |
| 78410V-20-0 | SCE TRUST VI | | 12/10/2018 | VARIOUS | 44,176.000 | 872,653 | 0.00 | 0 |
| 808513-40-2 | CHARLES SCHWAB CORP | | 10/15/2018 | VARIOUS | 28,925.000 | 732,368 | 0.00 | 0 |
| 808513-60-0 | CHARLES SCHWAB CORP | | 10/03/2018 | VARIOUS | 43,649.000 | 1,115,491 | 0.00 | 0 |
| 82981J-80-2 | DDR CORP | | 12/06/2018 | VARIOUS | 13,900.000 | 301,185 | 0.00 | 0 |
| 82981J-87-7 | DDR CORP | | 10/24/2018 | J.P. MORGAN SECURITIES LLC | 6,800.000 | 154,488 | 0.00 | 0 |
| 842587-20-6 | SOUTHERN CO | | 10/08/2018 | VARIOUS | 14,000.000 | 357,476 | 0.00 | 0 |
| 84860W-20-1 | SPIRIT REALTY CAPITAL INC | | 10/01/2018 | VARIOUS | 24,117.000 | 561,840 | 0.00 | 0 |
| 857477-60-8 | STATE STREET CORP | | 10/01/2018 | JEFFERIES LLC | 27,900.000 | 735,839 | 0.00 | 0 |
| 857477-88-9 | STATE STREET CORP | | 10/10/2018 | VARIOUS | 23,350.000 | 595,044 | 0.00 | 0 |
| 857477-BA-0 | STATE STREET CORP | | 09/21/2018 | BARCLAYS CAPITAL INC. | 375,000.000 | 374,531 | 0.00 | 0 |
| 902973-83-3 | U.S. BANCORP | | 09/13/2018 | VARIOUS | 13,350.000 | 368,700 | 0.00 | 0 |
| 902973-AZ-9 | U.S. BANCORP | | 09/27/2018 | Unknown | 7,000,000.000 | 7,017,500 | 0.00 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 92339V-20-9 | VEREIT INC | | 10/24/2018 | VARIOUS | 59,779.000 | 1,492,508 | 0.00 | 0 |
| 949746-36-6 | WELLS FARGO & CO | | 09/11/2018 | Unknown | 14,350.000 | 369,513 | 0.00 | 0 |
| 949746-46-5 | WELLS FARGO & CO | | 09/11/2018 | Unknown | 13,400.000 | 369,170 | 0.00 | 0 |
| 94988N-20-7 | WELLS FARGO REAL ESTATE INVESTMENT CORP | | 12/21/2018 | VARIOUS | 37,560.000 | 964,308 | 0.00 | 0 |
| G68603-14-4 | PARTNERRE LTD | C | 10/18/2018 | JEFFERIES LLC | 413.000 | 10,953 | 0.00 | 0 |
| G68603-15-1 | PRTNRRE 5.875 NON CUM REDM SRS I PRF | C | 10/03/2018 | VARIOUS | 14,309.000 | 360,688 | 0.00 | 0 |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 76,439,558 | XXX | 0 |
| 8999997. Total - Preferred Stocks - Part 3 | | | | | | 76,439,558 | XXX | 0 |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | 8,180,990 | XXX | 0 |
| 8999999. Total - Preferred Stocks | | | | | | 84,620,549 | XXX | 0 |
| 31340#-10-0 | FEDERAL HOME LOAN BANK OF DES MOINES | | 03/28/2018 | Unknown | 65,199.000 | 6,519,900 | | 0 |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 6,519,900 | XXX | 0 |
| 000000-00-0 | Redding Reassurance Company 2 | | 12/31/2018 | Direct | | 125,651,144 | | |
| 000000-00-0 | Redding Reassurance Company 3 | | 09/30/2018 | Direct | | 90,250,000 | | |
| 9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates | | | | | | 215,901,144 | XXX | 0 |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 222,421,044 | XXX | 0 |
| 9799998. Total - Common Stocks - Part 5 | | | | | | | XXX | |
| 9799999. Total - Common Stocks | | | | | | 222,421,044 | XXX | 0 |
| 9899999. Total - Preferred and Common Stocks | | | | | | 307,041,593 | XXX | 0 |
| 9999999 - Totals | | | | | | 8,816,590,430 | XXX | 72,179,637 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 3620A7-T5-4 | G2 721572 - RMBS | | 12/01/2018 | Paydown | | 78,970 | 78,970 | 80,342 | 78,250 | 0 | (1,657) | 0 | (1,657) | 0 | 78,970 | 0 | 0 | 0 | 2,901 | 12/20/2059 |
| 3620AJ-KD-0 | G2 731192 - RMBS | | 01/22/2018 | Paydown | | 32,831 | 32,831 | 33,816 | 32,815 | 0 | 16 | 0 | 16 | 0 | 32,831 | 0 | 0 | 0 | 150 | 12/20/2059 |
| 36296L-4X-5 | G2 694838 - RMBS | | 12/01/2018 | Paydown | | 35,088 | 35,088 | 35,717 | 35,680 | 0 | (620) | 0 | (620) | 0 | 35,088 | 0 | 0 | 0 | 590 | 11/20/2059 |
| 38373M-4H-0 | GNR 0890 Z - CMBS | | 12/01/2018 | Paydown | | 22,422 | 22,422 | 17,177 | 19,250 | 0 | 3,173 | 0 | 3,173 | 0 | 22,422 | 0 | 0 | 0 | 469 | 12/16/2050 |
| 38373M-5Q-9 | GNR 094 Z - CMBS | | 12/01/2018 | Paydown | | 74,956 | 74,956 | 70,662 | 71,504 | 0 | 3,450 | 0 | 3,450 | 0 | 74,956 | 0 | 0 | 0 | 1,875 | 01/16/2049 |
| 38373M-6D-7 | GNR 0927 Z - CMBS | | 12/01/2018 | Paydown | | 955 | 955 | 955 | 955 | 0 | 0 | 0 | 0 | 0 | 955 | 0 | 0 | 0 | 24 | 01/16/2051 |
| 38373M-AD-2 | GNR 0112 Z - CMBS | | 12/01/2018 | Paydown | | 8,134 | 8,134 | 9,149 | 0 | 0 | (729) | 0 | (729) | 0 | 8,134 | 0 | 0 | 0 | 94 | 07/16/2040 |
| 38373M-CA-6 | GNR 0235 Z - CMBS | | 12/01/2018 | Paydown | | 1,275 | 1,275 | 1,460 | 0 | 0 | (134) | 0 | (134) | 0 | 1,275 | 0 | 0 | 0 | 16 | 03/16/2042 |
| 38373M-HM-5 | GNR 0378 Z - CMBS | | 12/01/2018 | Paydown | | 59,059 | 59,059 | 67,478 | 65,474 | 0 | (6,413) | 0 | (6,413) | 0 | 59,059 | 0 | 0 | 0 | 786 | 09/16/2044 |
| 38373M-KL-3 | GNR 03109 Z - CMBS | | 12/01/2018 | Paydown | | 252,667 | 252,667 | 291,351 | 282,583 | 0 | (29,916) | 0 | (29,916) | 0 | 252,667 | 0 | 0 | 0 | 9,922 | 11/16/2043 |
| 38373M-R6-9 | GNR 0814A Z - CMBS | | 12/01/2018 | Paydown | | 75,501 | 75,501 | 61,220 | 63,401 | 0 | 9,054 | 0 | 9,054 | 0 | 75,501 | 0 | 0 | 0 | 2,786 | 03/16/2049 |
| 38373M-WW-6 | GNR 0713 Z - CMBS | | 12/01/2018 | Paydown | | 183,683 | 183,683 | 175,625 | 177,218 | 0 | 6,465 | 0 | 6,465 | 0 | 183,683 | 0 | 0 | 0 | 342 | 09/16/2048 |
| 38373V-T8-3 | GNR 0283 Z - CMBS | | 12/01/2018 | Paydown | | 6,192 | 6,192 | 7,038 | 0 | 0 | (660) | 0 | (660) | 0 | 6,192 | 0 | 0 | 0 | 61 | 10/16/2042 |
| 38374F-P6-5 | GNR 0418B Z - CMO/RMBS | | 12/01/2018 | Paydown | | 263,021 | 263,021 | 301,734 | 290,201 | 0 | (27,136) | 0 | (27,136) | 0 | 263,021 | 0 | 0 | 0 | 4,807 | 03/16/2034 |
| 38374F-PZ-1 | GNR 0411D ZH - CMO/RMBS | | 12/01/2018 | Paydown | | 126,429 | 126,429 | 138,021 | 134,240 | 0 | (7,882) | 0 | (7,882) | 0 | 126,429 | 0 | 0 | 0 | 2,731 | 02/16/2034 |
| 38374L-Q5-3 | GNR 0567 Z - CMBS | | 12/01/2018 | Paydown | | 21,398 | 21,398 | 20,543 | 20,733 | 0 | 665 | 0 | 665 | 0 | 21,398 | 0 | 0 | 0 | 307 | 08/16/2045 |
| 38378N-DV-2 | GNR 13145 AH - CMBS | | 12/01/2018 | Paydown | | 79,992 | 79,992 | 77,038 | 78,179 | 0 | 1,820 | 0 | 1,820 | 0 | 79,992 | 0 | 0 | 0 | 187 | 09/16/2044 |
| 3837H1-U9-0 | GNR 994 ZB - CMO/RMBS | | 12/01/2018 | Paydown | | 10,691 | 10,691 | 10,845 | 0 | 0 | (75) | 0 | (75) | 0 | 10,691 | 0 | 0 | 0 | 120 | 02/20/2029 |
| 83162C-PD-9 | SBAP 0420K A - ABS | | 02/07/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 2,756,173 | 2,626,002 | 2,776,902 | 2,785,712 | 0 | (1,473) | 0 | (1,473) | 0 | 2,784,239 | 0 | (28,066) | (28,066) | 35,953 | 11/01/2024 |
| 83162C-PK-3 | SBAP 0520C A - ABS | | 09/01/2018 | Paydown | | 86,131 | 86,131 | 91,039 | 91,116 | 0 | (4,985) | 0 | (4,985) | 0 | 86,131 | 0 | 0 | 0 | 1,062 | 03/01/2025 |
| 83162C-PS-6 | SBAP 0520H A - ABS | | 02/07/2018 | VARIOUS | | 1,072,221 | 1,020,599 | 1,083,747 | 1,089,213 | 0 | (8,774) | 0 | (8,774) | 0 | 1,080,439 | 0 | (8,218) | (8,218) | 27,477 | 08/01/2025 |
| 83162C-SD-6 | SBAP 0820K A - ABS | | 11/01/2018 | Paydown | | 821,031 | 821,031 | 821,031 | 821,031 | 0 | 0 | 0 | 0 | 0 | 821,031 | 0 | 0 | 0 | 18,864 | 11/01/2028 |
| 83162C-SE-4 | SBAP 0820L A - ABS | | 12/01/2018 | Paydown | | 752,269 | 752,269 | 752,269 | 752,269 | 0 | 0 | 0 | 0 | 0 | 752,269 | 0 | 0 | 0 | 11,606 | 12/01/2028 |
| 911759-LT-3 | U.S. DEPARTMENT OF HOUSING AND URBAN DEV | | 09/26/2018 | R.W. PRESSPRICH & CO., INC. | | 1,352,035 | 1,410,000 | 1,410,000 | 1,410,000 | 0 | 0 | 0 | 0 | 0 | 1,410,000 | 0 | (57,965) | (57,965) | 53,244 | 08/01/2029 |
| 911759-LU-0 | U.S. DEPARTMENT OF HOUSING AND URBAN DEV | | 09/26/2018 | R.W. PRESSPRICH & CO., INC. | | 1,776,281 | 1,840,000 | 1,840,000 | 1,840,000 | 0 | 0 | 0 | 0 | 0 | 1,840,000 | 0 | (63,719) | (63,719) | 71,613 | 08/01/2030 |
| 911759-LV-8 | U.S. DEPARTMENT OF HOUSING AND URBAN DEV | | 09/26/2018 | R.W. PRESSPRICH & CO., INC. | | 321,159 | 330,000 | 330,000 | 330,000 | 0 | 0 | 0 | 0 | 0 | 330,000 | 0 | (8,841) | (8,841) | 13,226 | 08/01/2031 |
| 911760-GZ-3 | VENDE 953 2 - CMO/RMBS | | 12/01/2018 | Paydown | | 1,422 | 1,422 | 1,658 | 1,636 | 0 | (213) | 0 | (213) | 0 | 1,422 | 0 | 0 | 0 | 59 | 07/15/2025 |
| 912803-FA-6 | UNITED STATES TREASURY | | 11/30/2018 | GOLDMAN, SACHS & CO. | | 134,815,865 | 355,000,000 | 154,920,935 | 155,073,898 | 0 | 4,006,336 | 0 | 4,006,336 | 0 | 159,080,234 | 0 | (24,264,369) | (24,264,369) | 0 | 11/15/2047 |
| 912828-A3-4 | UNITED STATES TREASURY | | 11/30/2018 | Maturity @ 100.00 | | 3,500,000 | 3,500,000 | 3,495,910 | 3,499,048 | 0 | 952 | 0 | 952 | 0 | 3,500,000 | 0 | 0 | 0 | 43,750 | 11/30/2018 |
| 912828-V2-3 | UNITED STATES TREASURY | | 02/27/2018 | NOMURA SECURITIES/FIXED INCOME | | 583,568 | 600,000 | 597,870 | 598,140 | 0 | 47 | 0 | 47 | 0 | 598,187 | 0 | (14,619) | (14,619) | 8,950 | 12/31/2023 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 149,171,422 | 369,320,720 | 169,521,531 | 169,642,546 | 0 | 3,941,308 | 0 | 3,941,308 | 0 | 173,617,219 | 0 | (24,445,797) | (24,445,797) | 313,974 | XXX |
| 141844-AF-7 | CARIBBEAN DEVELOPMENT BANK | C | 09/25/2018 | CIBC OPPENHEIMER | | 4,521,000 | 4,400,000 | 4,400,000 | 4,400,000 | 0 | 0 | 0 | 0 | 0 | 4,400,000 | 0 | 121,000 | 121,000 | 170,042 | 11/09/2027 |
| 455780-AT-3 | INDONESIA (REPUBLIC OF) | C | 09/06/2018 | J.P. Morgan Securities LLC | | 7,418,125 | 5,500,000 | 7,939,338 | 7,877,290 | 0 | (59,442) | 0 | (59,442) | 0 | 7,817,847 | 0 | (399,722) | (399,722) | 425,944 | 10/12/2035 |
| 455780-AZ-9 | INDONESIA, REPUBLIC OF (GOVERNMENT) | C | 09/06/2018 | J.P. Morgan Securities LLC | | 6,091,875 | 4,750,000 | 6,571,796 | 6,533,111 | 0 | (37,531) | 0 | (37,531) | 0 | 6,495,581 | 0 | (403,706) | (403,706) | 422,321 | 01/17/2038 |
| 455780-BK-1 | INDONESIA, REPUBLIC OF (GOVERNMENT) | C | 09/06/2018 | J.P. Morgan Securities LLC | | 643,500 | 650,000 | 663,046 | 661,267 | 0 | (1,697) | 0 | (1,697) | 0 | 659,570 | 0 | (16,070) | (16,070) | 21,328 | 04/25/2022 |
| 715638-AS-1 | PERU (THE REPUBLIC OF) | C | 01/29/2018 | GOLDMAN, SACHS & CO. | | 1,961,531 | 1,525,000 | 1,974,875 | 1,939,049 | 0 | (3,827) | 0 | (3,827) | 0 | 1,935,222 | 0 | 26,309 | 26,309 | 58,846 | 07/21/2025 |
| 71654Q-BB-7 | PETROLEOS MEXICANOS | C | 07/24/2018 | J.P. Morgan Securities LLC | | 14,400,975 | 14,275,000 | 14,684,693 | 14,626,860 | 0 | (45,571) | 0 | (45,571) | 0 | 14,581,289 | 0 | (180,314) | (180,314) | 699,095 | 01/24/2022 |
| 71654Q-BE-1 | PETROLEOS MEXICANOS | C | 07/23/2018 | J.P. Morgan Securities LLC | | 4,262,500 | 5,000,000 | 4,412,750 | 4,419,556 | 0 | 4,860 | 0 | 4,860 | 0 | 4,424,416 | 0 | (161,916) | (161,916) | 158,889 | 06/27/2044 |
| 71654Q-BG-6 | PETROLEOS MEXICANOS | C | 07/19/2018 | J.P. Morgan Securities LLC | | 1,213,163 | 1,275,000 | 1,214,948 | 1,221,941 | 0 | 5,280 | 0 | 5,280 | 0 | 1,227,221 | 0 | (14,058) | (14,058) | 43,757 | 01/30/2023 |
| 71654Q-BH-4 | PETROLEOS MEXICANOS | C | 08/29/2018 | MLPFS INC FIXED INCOME | | 1,974,400 | 2,000,000 | 2,046,000 | 2,030,553 | 0 | (2,972) | 0 | (2,972) | 0 | 2,027,581 | 0 | (53,181) | (53,181) | 108,875 | 01/18/2024 |
| 71654Q-BX-9 | PETROLEOS MEXICANOS | C | 07/23/2018 | J.P. Morgan Securities LLC | | 1,065,625 | 1,250,000 | 1,117,625 | 1,119,033 | 0 | 970 | 0 | 970 | 0 | 1,120,003 | 0 | (54,378) | (54,378) | 70,703 | 01/23/2046 |
| 731011-AR-3 | POLAND, REPUBLIC OF (GOVERNMENT) | C | 01/29/2018 | SG AMERICAS SECURITIES, LLC | | 3,963,750 | 3,750,000 | 4,113,750 | 3,996,293 | 0 | (12,546) | 0 | (12,546) | 0 | 3,983,747 | 0 | (19,997) | (19,997) | 129,492 | 07/15/2019 |
| 74815H-CA-8 | PROVINCE DE QUEBEC | | 04/17/2018 | STIFEL NICOLAUS & COMPANY INC. | | 12,740,500 | 10,000,000 | 13,134,740 | 12,870,063 | 0 | (103,946) | 0 | (103,946) | 0 | 12,766,117 | 0 | (25,617) | (25,617) | 471,971 | 03/02/2026 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 760942-BA-9 | URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN | C | 12/04/2018 | HSBC Securities (USA), Inc. | | 556,335 | 585,000 | 562,331 | 562,597 | 0 | 264 | 0 | 264 | 0 | 562,861 | 0 | (6,526) | (6,526) | 28,841 | 06/18/2050 |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | 60,813,279 | 54,960,000 | 62,835,891 | 62,257,612 | 0 | (256,158) | 0 | (256,158) | 0 | 62,001,453 | 0 | (1,188,175) | (1,188,175) | 2,810,105 | XXX |
| 13063B-JB-9 | CALIFORNIA ST | | 07/28/2018 | Unknown | | 1,594,068 | 1,500,000 | 1,758,585 | 808,051 | 0 | (11,148) | 0 | (11,148) | 0 | 1,594,068 | 0 | 0 | 0 | 56,788 | 11/01/2030 |
| 25476F-SD-1 | DISTRICT COLUMBIA | | 05/01/2018 | Adjustment | | 1,936,002 | 1,700,000 | 1,941,944 | 0 | 0 | 0 | 0 | 0 | 0 | 1,920,682 | 0 | 15,320 | 15,320 | 29,472 | 06/01/2041 |
| 57582P-WH-9 | MASSACHUSETTS ST | | 12/06/2018 | RAYMOND JAMES/FI | | 3,446,244 | 3,260,000 | 3,658,201 | 3,610,689 | 0 | (21,845) | 0 | (21,845) | 0 | 3,588,844 | 0 | (142,600) | (142,600) | 199,268 | 08/01/2031 |
| 594610-8C-4 | MICHIGAN ST | | 04/17/2018 | KEYBANC CAPITAL MARKETS INC | | 1,700,738 | 1,650,000 | 1,702,091 | 1,675,081 | 0 | (1,594) | 0 | (1,594) | 0 | 1,673,488 | 0 | 27,250 | 27,250 | 27,175 | 05/15/2026 |
| 882722-KF-7 | TEXAS ST | | 05/10/2018 | RAYMOND JAMES/FI | | 924,143 | 750,000 | 942,593 | 930,976 | 0 | (2,030) | 0 | (2,030) | 0 | 928,946 | 0 | (4,803) | (4,803) | 25,631 | 04/01/2039 |
| 882722-VP-3 | TEXAS ST | | 05/10/2018 | UBS FINANCIAL SERVICES INC. | | 269,945 | 250,000 | 274,835 | 272,164 | 0 | (393) | 0 | (393) | 0 | 271,771 | 0 | (1,826) | (1,826) | 7,172 | 04/01/2033 |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 9,871,139 | 9,110,000 | 10,278,248 | 7,296,961 | 0 | (37,010) | 0 | (37,010) | 0 | 9,977,797 | 0 | (106,659) | (106,659) | 345,504 | XXX |
| 03667P-EL-2 | ANTELOPE VALLEY CALIF CMNTY COLLEGE DIST | | 09/24/2018 | CITIBANK, N.A. | | 124,102 | 200,000 | 102,252 | 114,825 | 0 | 3,505 | 0 | 3,505 | 0 | 118,330 | 0 | 5,772 | 5,772 | 0 | 08/01/2031 |
| 03667P-EP-3 | ANTELOPE VALLEY CALIF CMNTY COLLEGE DIST | | 09/24/2018 | CITIBANK, N.A. | | 1,071,407 | 2,025,000 | 893,673 | 1,008,180 | 0 | 31,700 | 0 | 31,700 | 0 | 1,039,880 | 0 | 31,528 | 31,528 | 0 | 08/01/2034 |
| 21224R-AS-5 | CONTRA COSTA CNTY CALIF FIRE PROTN DIST | | 09/25/2018 | RBC CAPITAL MARKETS, LLC | | 105,083 | 100,000 | 102,536 | 101,514 | 0 | (223) | 0 | (223) | 0 | 101,291 | 0 | 3,792 | 3,792 | 5,847 | 08/01/2022 |
| 249164-LJ-1 | DENVER COLO CITY & CNTY | | 09/06/2018 | VARIOUS | | 997,246 | 950,000 | 1,033,391 | 985,978 | 0 | (7,767) | 0 | (7,767) | 0 | 978,135 | 0 | 19,111 | 19,111 | 53,903 | 08/01/2030 |
| 251130-EU-0 | DETROIT MICH CITY SCH DIST | | 04/03/2018 | KEYBANC CAPITAL MARKETS INC | | 162,266 | 150,000 | 163,653 | 156,523 | 0 | (361) | 0 | (361) | 0 | 156,163 | 0 | 6,103 | 6,103 | 3,208 | 05/01/2027 |
| 251130-EZ-9 | DETROIT MICH CITY SCH DIST | | 09/25/2018 | KEYBANC CAPITAL MARKETS INC | | 160,139 | 150,000 | 159,911 | 154,774 | 0 | (752) | 0 | (752) | 0 | 154,022 | 0 | 6,116 | 6,116 | 6,792 | 05/01/2032 |
| 25476F-SD-1 | DISTRICT COLUMBIA | | 05/01/2018 | Citigroup Global Markets, Inc. | | 0 | 0 | 0 | 1,926,846 | 0 | (6,164) | 0 | (6,164) | 0 | 0 | 0 | 0 | 0 | 0 | 06/01/2041 |
| 282726-DQ-8 | EL CAMINO CALIF CMNTY COLLEGE DIST | | 09/24/2018 | Citigroup Global Markets, Inc. | | 1,554,924 | 2,100,000 | 1,022,679 | 1,296,954 | 0 | 44,210 | 0 | 44,210 | 0 | 1,341,164 | 0 | 213,760 | 213,760 | 0 | 08/01/2028 |
| 34153P-E6-1 | FLORIDA ST BRD ED PUB ED | | 05/10/2018 | Citigroup Global Markets, Inc. | | 629,856 | 600,000 | 598,200 | 598,701 | 0 | 33 | 0 | 33 | 0 | 598,735 | 0 | 31,122 | 31,122 | 10,867 | 06/01/2029 |
| 445638-AA-3 | HUNT MH BORROWER LLC FEE | | 12/21/2018 | Paydown | | 46,789 | 46,789 | 46,966 | 46,951 | 0 | (161) | 0 | (161) | 0 | 46,789 | 0 | 0 | 0 | 716 | 12/21/2048 |
| 50207#-AA-0 | LMH FEE | | 12/21/2018 | Paydown | | 46,120 | 46,120 | 46,333 | 46,310 | 0 | (190) | 0 | (190) | 0 | 46,120 | 0 | 0 | 0 | 694 | 06/21/2048 |
| 54438C-PC-0 | LOS ANGELES CALIF CMNTY COLLEGE DIST | | 09/25/2018 | BARCLAYS CAPITAL INC. | | 2,632,360 | 2,000,000 | 2,656,364 | 2,608,396 | 0 | (16,159) | 0 | (16,159) | 0 | 2,592,236 | 0 | 40,124 | 40,124 | 154,382 | 08/01/2036 |
| 544646-ZR-6 | LOS ANGELES CALIF UNI SCH DIST | | 09/06/2018 | RAYMOND JAMES/FI | | 652,365 | 500,000 | 653,985 | 640,530 | 0 | (4,120) | 0 | (4,120) | 0 | 636,410 | 0 | 15,955 | 15,955 | 40,266 | 07/01/2034 |
| 587703-SE-0 | MERCEDES TEX INDPT SCH DIST | | 09/25/2018 | RAYMOND JAMES/FI | | 105,110 | 100,000 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 0 | 100,000 | 0 | 5,110 | 5,110 | 5,248 | 08/15/2032 |
| 613340-W9-5 | MONTGOMERY CNTY MD | | 05/10/2018 | KEYBANC CAPITAL MARKETS INC | | 614,268 | 600,000 | 599,976 | 599,994 | 0 | 1 | 0 | 1 | 0 | 599,995 | 0 | 14,273 | 14,273 | 20,867 | 07/01/2031 |
| 64966J-AR-7 | NEW YORK N Y | | 09/06/2018 | Citigroup Global Markets, Inc. | | 4,169,068 | 3,250,000 | 4,193,275 | 4,130,217 | 0 | (19,829) | 0 | (19,829) | 0 | 4,110,387 | 0 | 58,680 | 58,680 | 157,951 | 12/01/2037 |
| 752147-FL-7 | RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST | | 09/26/2018 | KEYBANC CAPITAL MARKETS INC | | 3,345,300 | 5,000,000 | 3,028,200 | 3,188,732 | 0 | 104,933 | 0 | 104,933 | 0 | 3,293,665 | 0 | 51,635 | 51,635 | 0 | 09/01/2030 |
| 797355-4E-1 | SAN DIEGO CALIF UNI SCH DIST | | 09/24/2018 | CITIBANK, N.A. | | 149,212 | 350,000 | 133,781 | 152,059 | 0 | 6,757 | 0 | 6,757 | 0 | 158,816 | 0 | (9,604) | (9,604) | 0 | 07/01/2039 |
| 797355-M6-8 | SAN DIEGO CALIF UNI SCH DIST | | 09/24/2018 | CITIBANK, N.A. | | 125,008 | 250,000 | 105,378 | 116,119 | 0 | 3,598 | 0 | 3,598 | 0 | 119,717 | 0 | 5,291 | 5,291 | 0 | 07/01/2036 |
| 797355-M7-6 | SAN DIEGO CALIF UNI SCH DIST | | 09/24/2018 | Morgan Stanley | | 94,948 | 200,000 | 83,598 | 93,812 | 0 | 2,720 | 0 | 2,720 | 0 | 96,532 | 0 | (1,584) | (1,584) | 0 | 07/01/2037 |
| 797355-M9-2 | SAN DIEGO CALIF UNI SCH DIST | | 09/24/2018 | CITIBANK, N.A. | | 303,226 | 700,000 | 303,881 | 316,519 | 0 | 8,704 | 0 | 8,704 | 0 | 325,223 | 0 | (21,997) | (21,997) | 0 | 07/01/2039 |
| 797355-N9-1 | SAN DIEGO CALIF UNI SCH DIST | | 09/24/2018 | CITIBANK, N.A. | | 128,073 | 405,000 | 138,741 | 149,493 | 0 | 6,579 | 0 | 6,579 | 0 | 156,072 | 0 | (27,999) | (27,999) | 0 | 07/01/2046 |
| 798755-DP-6 | SAN MARCOS CALIF UNI SCH DIST | | 09/24/2018 | CITIBANK, N.A. | | 295,410 | 1,000,000 | 244,730 | 278,351 | 0 | 9,000 | 0 | 9,000 | 0 | 287,351 | 0 | 8,059 | 8,059 | 0 | 08/01/2047 |
| 799306-LD-5 | SAN RAFAEL CALIF ELEM SCH DIST | | 09/24/2018 | Citigroup Global Markets, Inc. | | 402,974 | 550,000 | 280,423 | 352,817 | 0 | 13,673 | 0 | 13,673 | 0 | 366,490 | 0 | 36,484 | 36,484 | 0 | 08/01/2028 |
| 801495-C2-6 | SANTA CLARA CALIF UNI SCH DIST | | 05/10/2018 | STIFEL NICOLAUS & COMPANY INC. | | 320,292 | 300,000 | 315,978 | 305,152 | 0 | (726) | 0 | (726) | 0 | 304,427 | 0 | 15,865 | 15,865 | 13,042 | 07/01/2032 |
| 801495-C5-9 | SANTA CLARA CALIF UNI SCH DIST | | 05/10/2018 | STIFEL NICOLAUS & COMPANY INC. | | 117,249 | 110,000 | 114,225 | 111,369 | 0 | (192) | 0 | (192) | 0 | 111,176 | 0 | 6,073 | 6,073 | 4,782 | 07/01/2034 |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 18,352,794 | 21,682,909 | 17,122,128 | 19,581,116 | 0 | 178,767 | 0 | 178,767 | 0 | 17,839,125 | 0 | 513,669 | 513,669 | 478,565 | XXX |
| 00164T-AD-0 | AMCEST 07A A2 - ABS | | 07/15/2018 | Paydown | | 4,199 | 4,199 | 4,614 | 2,131 | 0 | (193) | 0 | (193) | 0 | 4,199 | 0 | 0 | 0 | 59 | 01/15/2053 |
| 010831-BE-4 | ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE | | 07/28/2018 | Unknown | | 693,981 | 500,000 | 699,655 | 696,159 | 0 | (2,178) | 0 | (2,178) | 0 | 693,981 | 0 | 0 | 0 | 23,193 | 12/01/2044 |
| 167593-YL-0 | CHICAGO ILL O HARE INTL ARPT REV | | 07/28/2018 | Unknown | | 515,587 | 500,000 | 517,870 | 516,449 | 0 | (862) | 0 | (862) | 0 | 515,587 | 0 | 0 | 0 | 26,875 | 01/01/2042 |
| 16772P-AX-4 | CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE | | 09/25/2018 | KEYBANC CAPITAL MARKETS INC | | 617,520 | 580,000 | 617,804 | 596,718 | 0 | (2,935) | 0 | (2,935) | 0 | 593,783 | 0 | 23,738 | 23,738 | 25,037 | 12/01/2027 |
| 196479-C3-1 | COLORADO HSG & FIN AUTH | | 12/01/2018 | Call @ 100.00 | | 15,039 | 15,039 | 15,039 | 0 | 0 | 0 | 0 | 0 | 0 | 15,039 | 0 | 0 | 0 | 76 | 09/01/2047 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 232265-5C-8 | CUYAHOGA CNTY OHIO HOSP REV | | 04/27/2018 | JP MORGAN SECURITIES LLC | | 2,056,899 | 1,840,000 | 1,906,038 | 1,900,085 | 0 | (360) | 0 | (360) | 0 | 1,899,725 | 0 | 157,174 | 157,174 | 107,593 | 02/15/2040 |
| 235036-SQ-4 | DALLAS FORT WORTH TEX INTL ARPT REV | | 05/10/2018 | Citigroup Global Markets, Inc. | | 532,300 | 500,000 | 528,975 | 510,198 | 0 | (1,252) | 0 | (1,252) | 0 | 508,946 | 0 | 23,354 | 23,354 | 13,403 | 11/01/2029 |
| 25477G-CY-9 | DISTRICT COLUMBIA INCOME TAX REV | | 09/06/2018 | Citigroup Global Markets, Inc. | | 1,401,768 | 1,200,000 | 1,462,260 | 1,437,433 | 0 | (6,925) | 0 | (6,925) | 0 | 1,430,508 | 0 | (28,740) | (28,740) | 51,996 | 12/01/2034 |
| 271014-TU-6 | EAST BAY CALIF MUN UTIL DIST WTR SYS REV | | 06/07/2018 | Morgan Stanley | | 444,826 | 350,000 | 442,922 | 438,375 | 0 | (1,073) | 0 | (1,073) | 0 | 437,303 | 0 | 7,523 | 7,523 | 10,851 | 06/01/2040 |
| 279247-BT-6 | ECTOR CNTY TEX HOSP DIST HOSP REV | | 06/01/2018 | MERRILL LYNCH PIERCE FENNER SMITH INC | | 686,120 | 680,000 | 680,000 | 680,000 | 0 | 0 | 0 | 0 | 0 | 680,000 | 0 | 6,120 | 6,120 | 31,585 | 09/15/2035 |
| 3128MJ-ZP-8 | FH G08749 - RMBS | | 12/01/2018 | Paydown | | 355,184 | 355,184 | 372,194 | 372,077 | 0 | (16,893) | 0 | (16,893) | 0 | 355,184 | 0 | 0 | 0 | 6,085 | 02/01/2047 |
| 31293L-WX-8 | FH C23362 - RMBS | | 12/01/2018 | Paydown | | 8,190 | 8,190 | 9,111 | 9,138 | 0 | (948) | 0 | (948) | 0 | 8,190 | 0 | 0 | 0 | 248 | 03/01/2029 |
| 3130AC-N9-1 | FEDERAL HOME LOAN BANKS | | 12/07/2018 | NOMURA SECURITIES/FIXED INCOME | | 567,438 | 600,000 | 599,700 | 599,704 | 0 | 20 | 0 | 20 | 0 | 599,723 | 0 | (32,285) | (32,285) | 20,867 | 10/30/2029 |
| 3132XC-R4-9 | FH G67707 - RMBS | | 12/01/2018 | Paydown | | 20,630 | 20,630 | 20,627 | 0 | 0 | 3 | 0 | 3 | 0 | 20,630 | 0 | 0 | 0 | 246 | 01/01/2048 |
| 3132Y7-GN-9 | FH WE2005 - CMBS/RMBS | | 12/01/2018 | Paydown | | 26,376 | 26,376 | 24,928 | 0 | 0 | 1,449 | 0 | 1,449 | 0 | 26,376 | 0 | 0 | 0 | 35 | 09/01/2033 |
| 31339W-NA-0 | FHR 2439A LH - CMO/RMBS | | 12/01/2018 | Paydown | | 74,506 | 74,506 | 84,460 | 84,944 | 0 | (10,558) | 0 | (10,558) | 0 | 74,506 | 0 | 0 | 0 | 1,862 | 04/15/2032 |
| 3133EE-WZ-9 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 12/07/2018 | United States Treasury Note/Bond | | 575,073 | 600,000 | 662,034 | 659,703 | 0 | (1,828) | 0 | (1,828) | 0 | 657,875 | 0 | (82,802) | (82,802) | 24,895 | 04/02/2040 |
| 3133EF-HG-5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 12/07/2018 | United States Treasury Note/Bond | | 788,106 | 800,000 | 908,798 | 903,954 | 0 | (3,774) | 0 | (3,774) | 0 | 900,179 | 0 | (112,073) | (112,073) | 33,934 | 10/07/2037 |
| 3133EF-KT-3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 12/11/2018 | NORTHERN TRUST COMPANY-TRUST | | 2,834,730 | 3,000,000 | 2,997,900 | 2,998,064 | 0 | 76 | 0 | 76 | 0 | 2,998,140 | 0 | (163,410) | (163,410) | 125,365 | 10/22/2035 |
| 3133EG-C5-2 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 12/07/2018 | United States Treasury Note/Bond | | 436,596 | 500,000 | 496,699 | 496,836 | 0 | 114 | 0 | 114 | 0 | 496,949 | 0 | (60,354) | (60,354) | 15,367 | 11/02/2037 |
| 3133EG-DZ-5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 12/07/2018 | United States Treasury Note/Bond | | 687,212 | 750,000 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 0 | 750,000 | 0 | (62,788) | (62,788) | 24,067 | 05/20/2036 |
| 3133EG-WL-5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 12/07/2018 | United States Treasury Note/Bond | | 1,460,861 | 1,700,000 | 1,696,685 | 1,696,812 | 0 | 128 | 0 | 128 | 0 | 1,696,940 | 0 | (236,079) | (236,079) | 62,985 | 07/07/2036 |
| 3133EG-XR-1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 12/07/2018 | Piper Jaffray Inc | | 3,993,733 | 4,850,000 | 4,850,000 | 4,850,000 | 0 | 0 | 0 | 0 | 0 | 4,850,000 | 0 | (856,268) | (856,268) | 158,800 | 10/06/2044 |
| 3133EH-4W-0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 12/11/2018 | NORTHERN TRUST COMPANY-TRUST | | 2,775,510 | 3,000,000 | 2,994,000 | 2,994,002 | 0 | 202 | 0 | 202 | 0 | 2,994,204 | 0 | (218,694) | (218,694) | 102,664 | 12/28/2037 |
| 3133TH-K8-9 | FHR 2103A PS - CMO/RMBS | | 12/01/2018 | Paydown | | 62,062 | 62,062 | 69,364 | 67,859 | 0 | (5,783) | 0 | (5,783) | 0 | 62,062 | 0 | 0 | 0 | 1,798 | 12/15/2028 |
| 3133TH-TM-9 | FHR 2116 ZA - CMO/RMBS | | 12/01/2018 | Paydown | | 5,649 | 5,649 | 5,741 | 0 | 0 | (56) | 0 | (56) | 0 | 5,649 | 0 | 0 | 0 | 46 | 01/15/2029 |
| 3133TJ-DF-7 | FHR 2122A ZE - CMO/RMBS | | 12/01/2018 | Paydown | | 3,228 | 3,228 | 3,272 | 0 | 0 | (20) | 0 | (20) | 0 | 3,228 | 0 | 0 | 0 | 34 | 02/15/2029 |
| 3133TL-K5-6 | FHR 2175 TH - CMO/RMBS | | 12/01/2018 | Paydown | | 6,268 | 6,268 | 6,364 | 0 | 0 | (58) | 0 | (58) | 0 | 6,268 | 0 | 0 | 0 | 57 | 07/15/2029 |
| 3134A2-HG-6 | FEDERAL HOME LOAN MORTGAGE CORP | | 12/07/2018 | NOMURA SECURITIES/FIXED INCOME | | 401,555 | 500,000 | 339,150 | 390,950 | 0 | 11,539 | 0 | 11,539 | 0 | 402,490 | 0 | (935) | (935) | 0 | 12/11/2025 |
| 3134A3-ZU-3 | FEDERAL HOME LOAN MORTGAGE CORP | | 04/16/2018 | Mizuho Securities USA, Inc. | | 271,108 | 400,000 | 260,080 | 276,083 | 0 | 2,533 | 0 | 2,533 | 0 | 278,616 | 0 | (7,508) | (7,508) | 0 | 12/14/2029 |
| 3134A4-KY-9 | FEDERAL HOME LOAN MORTGAGE CORPORATION | | 04/16/2018 | Mizuho Securities USA, Inc. | | 278,145 | 450,000 | 256,334 | 275,044 | 0 | 2,756 | 0 | 2,756 | 0 | 277,800 | 0 | 345 | 345 | 0 | 07/15/2032 |
| 3134A4-NQ-3 | FEDERAL HOME LOAN MORTGAGE CORP | | 12/07/2018 | NOMURA SECURITIES/FIXED INCOME | | 616,320 | 900,000 | 630,450 | 651,035 | 0 | 16,701 | 0 | 16,701 | 0 | 667,736 | 0 | (51,416) | (51,416) | 0 | 01/15/2030 |
| 313637-VQ-0 | FN 109623 - CMBS/RMBS | | 12/01/2018 | Paydown | | 1,254 | 1,254 | 1,298 | 0 | 0 | (45) | 0 | (45) | 0 | 1,254 | 0 | 0 | 0 | 5 | 09/01/2048 |
| 3136A1-C8-6 | FNR 11101K NB - CMO/RMBS | | 05/08/2018 | SUNTRUST ROBINSON HUMPHREY INC | | 1,123,590 | 1,100,000 | 1,100,000 | 1,100,000 | 0 | 0 | 0 | 0 | 0 | 1,100,000 | 0 | 23,590 | 23,590 | 19,433 | 10/25/2041 |
| 3136A4-BU-2 | FNR 1222F CY - CMO/RMBS | | 09/06/2018 | GOLDMAN, SACHS & CO. | | 1,455,762 | 1,500,000 | 1,520,157 | 1,514,251 | 0 | (562) | 0 | (562) | 0 | 1,513,689 | 0 | (57,927) | (57,927) | 40,688 | 03/25/2042 |
| 3136A7-JB-9 | FNR 1267H MZ - CMO/RMBS | | 09/01/2018 | Adjustment | | 2,050,982 | 2,108,860 | 2,102,485 | 2,054,962 | 0 | 173 | 0 | 173 | 0 | 2,103,702 | 0 | (52,720) | (52,720) | 50,418 | 07/25/2042 |
| 3136B3-LE-8 | FNR 1883C ZL - CMO/RMBS | | 12/01/2018 | Paydown | | 416,597 | 416,597 | 415,295 | 0 | 0 | 1,302 | 0 | 1,302 | 0 | 416,597 | 0 | 0 | 0 | 984 | 11/25/2048 |
| 3136FC-WG-7 | FNS T361 PO - CMO/RMBS | | 12/01/2018 | Paydown | | 38,536 | 38,536 | 33,123 | 37,128 | 0 | 1,408 | 0 | 1,408 | 0 | 38,536 | 0 | 0 | 0 | 0 | 09/25/2035 |
| 3137A0-3H-6 | FHR 3680A ZA - CMO/RMBS | | 12/01/2018 | Paydown | | 37,158 | 37,158 | 36,519 | 36,629 | 0 | 532 | 0 | 532 | 0 | 37,158 | 0 | 0 | 0 | 677 | 06/15/2040 |
| 3137AF-PC-0 | FHR 3919D BY - CMO/RMBS | | 09/21/2018 | MORGAN STANLEY & CO. LLC | | 553,137 | 550,000 | 550,000 | 550,000 | 0 | 0 | 0 | 0 | 0 | 550,000 | 0 | 3,137 | 3,137 | 18,028 | 09/15/2041 |
| 3137B7-MZ-9 | FHMS K036 A2 - CMBS | | 04/03/2018 | STIFEL NICOLAUS & COMPANY INC. | | 2,505,956 | 2,440,000 | 2,538,663 | 2,503,368 | 0 | (2,978) | 0 | (2,978) | 0 | 2,500,389 | 0 | 5,567 | 5,567 | 29,882 | 10/25/2023 |
| 3137BF-XU-0 | FHMS K042 X1 - CMBS | | 12/01/2018 | Direct | | 0 | 0 | 3,281 | 2,899 | 0 | (2,034) | 0 | (2,034) | 0 | 0 | 0 | 0 | 0 | 0 | 12/25/2024 |
| 3137BH-CY-1 | FHMS K044 A2 - CMBS | | 01/29/2018 | GOLDMAN, SACHS & CO. | | 6,957,070 | 7,000,000 | 7,028,296 | 7,024,518 | 0 | (394) | 0 | (394) | 0 | 7,024,124 | 0 | (67,054) | (67,054) | 32,795 | 01/25/2025 |
| 3137BL-AC-2 | FHMS K048 A2 - CMBS | | 02/13/2018 | VARIOUS | | 82,165,781 | 81,000,000 | 83,887,156 | 83,628,455 | 0 | (42,103) | 0 | (42,103) | 0 | 83,586,352 | 0 | (1,420,571) | (1,420,571) | 538,302 | 06/25/2025 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/Decrease | Current Year's (Amortization)/Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 3137BL-MZ-8 | FHMS K049 A2 - CMBS | | 03/01/2018 | BREAN CAPITAL LLC | | 63,540,938 | 64,000,000 | 64,889,843 | 64,804,883 | 0 | (19,636) | 0 | (19,636) | 0 | 64,785,246 | 0 | (1,244,309) | (1,244,309) | 496,734 | 07/25/2025 |
| 3137BL-W9-5 | FHMS K050 A2 - CMBS | | 02/09/2018 | PNC CAPITAL MKTS | | 16,247,500 | 16,000,000 | 16,599,274 | 16,547,127 | 0 | (8,517) | 0 | (8,517) | 0 | 16,538,611 | 0 | (291,111) | (291,111) | 108,170 | 08/25/2025 |
| 3137BM-7C-4 | FHMS K051 A2 - CMBS | | 02/20/2018 | STIFEL NICOLAUS & COMPANY INC. | | 12,102,188 | 12,000,000 | 12,426,575 | 12,389,978 | 0 | (7,290) | 0 | (7,290) | 0 | 12,382,688 | 0 | (280,501) | (280,501) | 90,419 | 09/25/2025 |
| 3137BN-5C-4 | FHR 4555B PC - CMO/RMBS | | 09/21/2018 | WELLS FARGO SECURITIES LLC | | 350,766 | 400,000 | 399,125 | 399,129 | 0 | 1 | 0 | 1 | 0 | 399,130 | 0 | (48,365) | (48,365) | 9,833 | 02/15/2046 |
| 3137BS-P7-2 | FHMS K058 A2 - CMBS | | 03/07/2018 | GOLDMAN, SACHS & CO. | | 42,957,422 | 45,000,000 | 44,001,176 | 44,073,485 | 0 | 19,448 | 0 | 19,448 | 0 | 44,092,932 | 0 | (1,135,510) | (1,135,510) | 334,941 | 09/27/2049 |
| 31385X-C9-6 | FN 555496 - RMBS | | 04/25/2018 | Paydown | | 3,553 | 3,553 | 3,594 | 3,555 | 0 | (2) | 0 | (2) | 0 | 3,553 | 0 | 0 | 0 | 33 | 05/01/2018 |
| 31388J-TR-6 | FN 606360 - RMBS | | 12/01/2018 | Paydown | | 1,206 | 1,206 | 1,343 | 1,331 | 0 | (126) | 0 | (126) | 0 | 1,206 | 0 | 0 | 0 | 39 | 10/01/2031 |
| 3138L6-PW-2 | FN AM5836 - RMBS | | 08/01/2018 | Paydown | | 3,746 | 3,746 | 3,788 | 3,804 | 0 | (58) | 0 | (58) | 0 | 3,746 | 0 | 0 | 0 | 45 | 04/01/2032 |
| 3138L6-PW-2 | FN AM5836 - CMBS/RMBS | | 12/01/2018 | Paydown | | 1,899 | 1,899 | 1,920 | 1,928 | 0 | (29) | 0 | (29) | 0 | 1,899 | 0 | 0 | 0 | 62 | 04/01/2032 |
| 3138L7-JC-1 | FN AM6558 - CMBS/RMBS | | 12/01/2018 | Paydown | | 7,461 | 7,461 | 7,293 | 0 | 0 | 167 | 0 | 167 | 0 | 7,461 | 0 | 0 | 0 | 0 | 09/01/2034 |
| 3138L8-A5-3 | FN AM7227 - RMBS | | 05/25/2018 | WELLS FARGO SECURITIES LLC | | 4,461,666 | 4,550,000 | 4,538,625 | 4,538,714 | 0 | 58 | 0 | 58 | 0 | 4,538,772 | 0 | (77,106) | (77,106) | 61,804 | 12/01/2024 |
| 3138L8-CL-6 | FN AM7274 - RMBS | | 05/25/2018 | WELLS FARGO SECURITIES LLC | | 1,969,017 | 2,008,000 | 1,986,430 | 1,991,643 | 0 | 563 | 0 | 563 | 0 | 1,992,206 | 0 | (23,190) | (23,190) | 27,275 | 12/01/2024 |
| 3138L8-CM-4 | FN AM7275 - RMBS | | 05/25/2018 | WELLS FARGO SECURITIES LLC | | 1,657,235 | 1,692,000 | 1,673,824 | 1,677,647 | 0 | 505 | 0 | 505 | 0 | 1,678,152 | 0 | (20,917) | (20,917) | 22,983 | 12/01/2024 |
| 3138LA-XT-1 | FN AM9689 - RMBS | | 08/01/2018 | Paydown | | 40,077 | 40,077 | 41,755 | 41,717 | 0 | (1,641) | 0 | (1,641) | 0 | 40,077 | 0 | 0 | 0 | 456 | 09/01/2045 |
| 3138LA-XT-1 | FN AM9689 - CMBS/RMBS | | 12/01/2018 | Paydown | | 20,289 | 20,289 | 21,139 | 21,120 | 0 | (831) | 0 | (831) | 0 | 20,289 | 0 | 0 | 0 | 630 | 09/01/2045 |
| 3138LC-C5-2 | FN AN0091 - CMBS/RMBS | | 12/10/2018 | MLPFS INC FIXED INCOME | | 4,020,680 | 4,200,000 | 4,205,250 | 4,214,147 | 0 | (10,257) | 0 | (10,257) | 0 | 4,203,890 | 0 | (183,210) | (183,210) | 152,182 | 10/01/2030 |
| 3138LC-QA-6 | FN AN0448 - RMBS | | 08/01/2018 | Paydown | | 23,163 | 23,163 | 23,640 | 23,672 | 0 | (510) | 0 | (510) | 0 | 23,163 | 0 | 0 | 0 | 266 | 01/01/2046 |
| 3138LC-QA-6 | FN AN0448 - CMBS/RMBS | | 12/01/2018 | Paydown | | 11,723 | 11,723 | 11,965 | 11,981 | 0 | (258) | 0 | (258) | 0 | 11,723 | 0 | 0 | 0 | 367 | 01/01/2046 |
| 3138LF-Z8-4 | FN AN3466 - RMBS | | 08/01/2018 | Paydown | | 11,568 | 11,568 | 11,538 | 11,544 | 0 | 24 | 0 | 24 | 0 | 11,568 | 0 | 0 | 0 | 111 | 11/01/2046 |
| 3138LF-Z8-4 | FN AN3466 - CMBS/RMBS | | 12/01/2018 | Paydown | | 5,910 | 5,910 | 5,894 | 5,898 | 0 | 12 | 0 | 12 | 0 | 5,910 | 0 | 0 | 0 | 153 | 11/01/2046 |
| 3138LK-3X-3 | FN AN7113 - RMBS | | 08/01/2018 | Paydown | | 6,359 | 6,359 | 6,502 | 6,503 | 0 | (144) | 0 | (144) | 0 | 6,359 | 0 | 0 | 0 | 64 | 10/01/2037 |
| 3138LK-3X-3 | FN AN7113 - CMBS/RMBS | | 12/01/2018 | Paydown | | 3,197 | 3,197 | 3,269 | 3,269 | 0 | (72) | 0 | (72) | 0 | 3,197 | 0 | 0 | 0 | 89 | 10/01/2037 |
| 3138LK-EF-0 | FN AN6433 - CMBS/RMBS | | 12/01/2018 | Paydown | | 7,372 | 7,372 | 7,524 | 7,524 | 0 | (153) | 0 | (153) | 0 | 7,372 | 0 | 0 | 0 | 213 | 09/01/2047 |
| 3138LK-GB-7 | FN AN6493 - RMBS | | 08/01/2018 | Paydown | | 49,372 | 49,372 | 50,545 | 50,550 | 0 | (1,178) | 0 | (1,178) | 0 | 49,372 | 0 | 0 | 0 | 510 | 08/01/2037 |
| 3138LK-GB-7 | FN AN6493 - CMBS/RMBS | | 12/01/2018 | Paydown | | 25,140 | 25,140 | 25,737 | 25,740 | 0 | (599) | 0 | (599) | 0 | 25,140 | 0 | 0 | 0 | 705 | 08/01/2037 |
| 3138LK-JK-4 | FN AN6565 - CMBS/RMBS | | 12/01/2018 | Paydown | | 7,372 | 7,372 | 7,524 | 7,524 | 0 | (153) | 0 | (153) | 0 | 7,372 | 0 | 0 | 0 | 213 | 09/01/2047 |
| 3138LK-V4-6 | FN AN6934 - RMBS | | 08/01/2018 | Paydown | | 32,333 | 32,333 | 33,000 | 33,004 | 0 | (671) | 0 | (671) | 0 | 32,333 | 0 | 0 | 0 | 327 | 10/01/2047 |
| 3138LK-V4-6 | FN AN6934 - CMBS/RMBS | | 12/01/2018 | Paydown | | 16,341 | 16,341 | 16,678 | 16,680 | 0 | (339) | 0 | (339) | 0 | 16,341 | 0 | 0 | 0 | 451 | 10/01/2047 |
| 3138LL-ET-8 | FN AN7345 - RMBS | | 08/01/2018 | Paydown | | 397,780 | 397,780 | 398,029 | 398,045 | 0 | (265) | 0 | (265) | 0 | 397,780 | 0 | 0 | 0 | 3,775 | 11/01/2037 |
| 3138LL-ET-8 | FN AN7345 - CMBS/RMBS | | 12/07/2018 | VARIOUS | | 1,819,883 | 1,967,407 | 1,968,636 | 1,968,716 | 0 | (1,117) | 0 | (1,117) | 0 | 1,967,598 | 0 | (147,716) | (147,716) | 59,772 | 11/01/2037 |
| 3138LM-HB-2 | FN AN8325 - RMBS | | 08/01/2018 | Paydown | | 8,565 | 8,565 | 8,625 | 0 | 0 | (60) | 0 | (60) | 0 | 8,565 | 0 | 0 | 0 | 61 | 02/01/2038 |
| 3138LM-HB-2 | FN AN8325 - CMBS/RMBS | | 12/01/2018 | Paydown | | 5,644 | 5,644 | 5,684 | 0 | 0 | (40) | 0 | (40) | 0 | 5,644 | 0 | 0 | 0 | 127 | 02/01/2038 |
| 3138LM-K6-9 | FN AN8416 - RMBS | | 08/01/2018 | Paydown | | 2,672 | 2,672 | 2,672 | 0 | 0 | 0 | 0 | 0 | 0 | 2,672 | 0 | 0 | 0 | 17 | 02/01/2048 |
| 3138LM-K6-9 | FN AN8416 - CMBS/RMBS | | 12/01/2018 | Paydown | | 2,210 | 2,210 | 2,210 | 0 | 0 | 0 | 0 | 0 | 0 | 2,210 | 0 | 0 | 0 | 46 | 02/01/2048 |
| 3138LM-KK-8 | FN AN8397 - RMBS | | 08/01/2018 | Paydown | | 9,617 | 9,617 | 9,623 | 0 | 0 | (6) | 0 | (6) | 0 | 9,617 | 0 | 0 | 0 | 58 | 03/01/2048 |
| 3138LM-KK-8 | FN AN8397 - CMBS/RMBS | | 12/01/2018 | Paydown | | 7,896 | 7,895 | 7,900 | 0 | 0 | (5) | 0 | (5) | 0 | 7,895 | 0 | 0 | 0 | 155 | 03/01/2048 |
| 3138LM-KL-6 | FN AN8398 - RMBS | | 08/01/2018 | Paydown | | 3,898 | 3,898 | 3,900 | 0 | 0 | (2) | 0 | (2) | 0 | 3,898 | 0 | 0 | 0 | 27 | 02/01/2048 |
| 3138LM-KL-6 | FN AN8398 - CMBS/RMBS | | 12/01/2018 | Paydown | | 2,563 | 2,563 | 2,565 | 0 | 0 | (2) | 0 | (2) | 0 | 2,563 | 0 | 0 | 0 | 57 | 02/01/2048 |
| 3138LM-NC-3 | FN AN8486 - RMBS | | 08/01/2018 | Paydown | | 2,507 | 2,507 | 2,534 | 0 | 0 | (27) | 0 | (27) | 0 | 2,507 | 0 | 0 | 0 | 16 | 04/01/2030 |
| 3138LM-NC-3 | FN AN8486 - CMBS/RMBS | | 12/01/2018 | Paydown | | 1,641 | 1,641 | 1,658 | 0 | 0 | (17) | 0 | (17) | 0 | 1,641 | 0 | 0 | 0 | 35 | 04/01/2030 |
| 3138LN-RL-7 | FN AN9490 - CMBS/RMBS | | 12/01/2018 | Paydown | | 796 | 796 | 805 | 0 | 0 | (8) | 0 | (8) | 0 | 796 | 0 | 0 | 0 | 3 | 09/01/2048 |
| 3138WG-EZ-3 | FN AS6451 - RMBS | | 12/01/2018 | Paydown | | 84,770 | 84,770 | 87,552 | 87,265 | 0 | (2,499) | 0 | (2,499) | 0 | 84,770 | 0 | 0 | 0 | 1,518 | 01/01/2046 |
| 313921-6F-0 | FNW 01W3 A - CMO/RMBS | | 12/01/2018 | Paydown | | 10,518 | 10,518 | 10,715 | 0 | 0 | (124) | 0 | (124) | 0 | 10,518 | 0 | 0 | 0 | 95 | 09/25/2041 |
| 31392D-BS-0 | FNR 0233C Z - CMO/RMBS | | 11/01/2018 | Paydown | | 7,795 | 7,795 | 8,011 | 0 | 0 | (147) | 0 | (147) | 0 | 7,795 | 0 | 0 | 0 | 60 | 06/25/2032 |
| 31392J-4G-1 | FNGT 03T3 2A6 - RMBS | | 05/01/2018 | Paydown | | 1,787,914 | 1,787,914 | 1,815,838 | 1,814,257 | 0 | (26,343) | 0 | (26,343) | 0 | 1,787,914 | 0 | 0 | 0 | 25,300 | 05/25/2033 |
| 31392T-W5-2 | FHR 2478B EJ - CMO/RMBS | | 12/01/2018 | Paydown | | 65,900 | 65,900 | 73,018 | 73,734 | 0 | (7,902) | 0 | (7,902) | 0 | 65,900 | 0 | 0 | 0 | 1,930 | 08/15/2032 |
| 31392U-XE-9 | FHR 2500B MC - CMO/RMBS | | 12/01/2018 | Paydown | | 16,672 | 16,672 | 18,474 | 19,001 | 0 | (2,270) | 0 | (2,270) | 0 | 16,672 | 0 | 0 | 0 | 634 | 09/15/2032 |
| 31392W-7B-0 | FSPC T051 1A - CMO/RMBS | | 12/01/2018 | Paydown | | 10,511 | 10,511 | 10,669 | 0 | 0 | (121) | 0 | (121) | 0 | 10,511 | 0 | 0 | 0 | 98 | 09/25/2043 |
| 31393D-DR-9 | FNR 0358C PG - CMO/RMBS | | 12/01/2018 | Paydown | | 207,458 | 207,458 | 224,649 | 223,415 | 0 | (15,966) | 0 | (15,966) | 0 | 207,458 | 0 | 0 | 0 | 4,965 | 07/25/2033 |
| 31393P-FY-5 | FHR 2595A TG - CMO/RMBS | | 12/01/2018 | Paydown | | 199,262 | 199,262 | 222,891 | 211,469 | 0 | (12,356) | 0 | (12,356) | 0 | 199,262 | 0 | 0 | 0 | 4,996 | 04/15/2023 |
| 31393R-CX-6 | FHR 2617J ZU - CMO/RMBS | | 12/01/2018 | Paydown | | 196,366 | 196,366 | 220,718 | 223,345 | 0 | (27,022) | 0 | (27,022) | 0 | 196,366 | 0 | 0 | 0 | 3,621 | 05/15/2033 |
| 31393U-A6-0 | FNW 03W19 A7 - CMO/RMBS | | 12/01/2018 | Paydown | | 196,764 | 196,764 | 219,748 | 213,391 | 0 | (16,578) | 0 | (16,578) | 0 | 196,764 | 0 | 0 | 0 | 4,798 | 11/25/2043 |
| 31393W-3S-6 | FHR 2650A PB - CMO/RMBS | | 12/01/2018 | Paydown | | 672,883 | 672,883 | 777,514 | 718,628 | 0 | (59,072) | 0 | (59,072) | 0 | 672,883 | 0 | 0 | 0 | 17,768 | 07/15/2033 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31393X-7A-9 | FNGT 04T2A A1 - CMO/RMBS | | 12/01/2018 | Paydown | | 8,822 | 8,822 | 8,888 | 0 | 0 | (45) | 0 | (45) | 0 | 8,822 | 0 | 0 | 0 | 79 | 11/25/2043 |
| 31393X-GH-4 | FNW 04W2A 1A - CMO/RMBS | | 12/01/2018 | Paydown | | 6,975 | 6,975 | 7,027 | 0 | 0 | (38) | 0 | (38) | 0 | 6,975 | 0 | 0 | 0 | 58 | 02/25/2044 |
| 31394C-2J-0 | FNR 0523A ZC - CMO/RMBS | | 12/01/2018 | Paydown | | 63,979 | 63,979 | 64,682 | 64,072 | 0 | (93) | 0 | (93) | 0 | 63,979 | 0 | 0 | 0 | 1,685 | 04/25/2035 |
| 31394C-A2-8 | FNR 0514F MG - CMO/RMBS | | 12/01/2018 | Paydown | | 247,026 | 247,026 | 269,659 | 263,823 | 0 | (16,902) | 0 | (16,902) | 0 | 247,026 | 0 | 0 | 0 | 5,154 | 03/25/2035 |
| 31394E-F2-9 | FNR 0567B HG - CMO/RMBS | | 12/01/2018 | Paydown | | 119,078 | 119,078 | 131,982 | 123,755 | 0 | (4,973) | 0 | (4,973) | 0 | 119,078 | 0 | 0 | 0 | 3,262 | 01/25/2035 |
| 31394H-FZ-9 | FHR 2660A PE - CMO/RMBS | | 12/01/2018 | Paydown | | 90,825 | 90,825 | 98,676 | 99,035 | 0 | (8,228) | 0 | (8,228) | 0 | 90,825 | 0 | 0 | 0 | 1,935 | 08/15/2033 |
| 31394J-Y2-7 | FSPC T058 1A4 - CMO/RMBS | | 12/01/2018 | Paydown | | 201,201 | 201,201 | 192,650 | 194,326 | 0 | 6,922 | 0 | 6,922 | 0 | 201,201 | 0 | 0 | 0 | 3,981 | 09/25/2043 |
| 31394L-EG-3 | FHR 2691C MG - CMO/RMBS | | 12/01/2018 | Paydown | | 194,469 | 194,469 | 211,478 | 207,234 | 0 | (12,820) | 0 | (12,820) | 0 | 194,469 | 0 | 0 | 0 | 3,889 | 10/15/2033 |
| 31394L-J9-4 | FHR 2691G ZH - CMO/RMBS | | 12/01/2018 | Paydown | | 160,701 | 160,701 | 188,383 | 174,086 | 0 | (13,358) | 0 | (13,358) | 0 | 160,701 | 0 | 0 | 0 | 4,042 | 10/15/2033 |
| 31394N-ZK-7 | FHR 2737B YE - CMO/RMBS | | 12/01/2018 | Paydown | | 106,881 | 106,881 | 116,402 | 115,469 | 0 | (8,596) | 0 | (8,596) | 0 | 106,881 | 0 | 0 | 0 | 2,365 | 01/15/2034 |
| 31394P-DZ-3 | FHR 2738A QG - CMO/RMBS | | 12/01/2018 | Paydown | | 259,594 | 259,594 | 282,264 | 283,977 | 0 | (24,676) | 0 | (24,676) | 0 | 259,594 | 0 | 0 | 0 | 5,587 | 01/15/2034 |
| 31394R-HL-6 | FHR 2750F ZN - CMO/RMBS | | 12/01/2018 | Paydown | | 158,910 | 158,910 | 188,561 | 175,782 | 0 | (16,956) | 0 | (16,956) | 0 | 158,910 | 0 | 0 | 0 | 3,652 | 02/15/2034 |
| 31394R-LX-5 | FHR 2752A GZ - CMO/RMBS | | 12/01/2018 | Paydown | | 300,216 | 300,216 | 363,304 | 323,952 | 0 | (23,758) | 0 | (23,758) | 0 | 300,216 | 0 | 0 | 0 | 6,722 | 02/15/2034 |
| 31394V-YH-7 | FNR 064A ME - CMO/RMBS | | 12/01/2018 | Paydown | | 145,855 | 145,855 | 174,385 | 160,037 | 0 | (14,182) | 0 | (14,182) | 0 | 145,855 | 0 | 0 | 0 | 5,703 | 02/25/2036 |
| 31395B-XZ-1 | FNR 0625B B - CMO/RMBS | | 12/01/2018 | Paydown | | 437,724 | 437,724 | 488,210 | 464,462 | 0 | (26,722) | 0 | (26,722) | 0 | 437,724 | 0 | 0 | 0 | 11,107 | 04/25/2026 |
| 31395C-QX-2 | FHR 2825A PZ - CMO/RMBS | | 12/01/2018 | Paydown | | 160,086 | 160,086 | 161,708 | 172,627 | 0 | (333) | 0 | (333) | 0 | 160,086 | 0 | 0 | 0 | 4,151 | 07/15/2034 |
| 31395C-XH-9 | FHR 2827C PG - CMO/RMBS | | 12/01/2018 | Paydown | | 144,440 | 144,440 | 170,641 | 157,060 | 0 | (12,620) | 0 | (12,620) | 0 | 144,440 | 0 | 0 | 0 | 3,815 | 07/15/2034 |
| 31395E-6F-9 | FHR 2847 PG - CMO/RMBS | | 12/01/2018 | Paydown | | 141,054 | 141,054 | 164,438 | 158,647 | 0 | (17,474) | 0 | (17,474) | 0 | 141,054 | 0 | 0 | 0 | 3,048 | 08/15/2034 |
| 31395F-2F-0 | FHR 2835B NZ - CMO/RMBS | | 12/01/2018 | Paydown | | 85,431 | 85,431 | 86,295 | 85,581 | 0 | (150) | 0 | (150) | 0 | 85,431 | 0 | 0 | 0 | 2,052 | 08/15/2034 |
| 31395H-CS-7 | FHR 2866D XG - CMO/RMBS | | 12/01/2018 | Paydown | | 544,856 | 544,856 | 581,272 | 553,972 | 0 | (8,506) | 0 | (8,506) | 0 | 544,856 | 0 | 0 | 0 | 10,514 | 10/15/2019 |
| 31395H-WC-0 | FHR 2893 PE - CMO/RMBS | | 12/01/2018 | Paydown | | 152,486 | 152,486 | 166,931 | 165,633 | 0 | (13,162) | 0 | (13,162) | 0 | 152,486 | 0 | 0 | 0 | 3,559 | 11/15/2034 |
| 31395R-G9-3 | FHR 2966A NE - CMO/RMBS | | 12/01/2018 | Paydown | | 229,940 | 229,940 | 249,901 | 252,046 | 0 | (22,211) | 0 | (22,211) | 0 | 229,940 | 0 | 0 | 0 | 5,258 | 04/15/2035 |
| 31395U-KP-5 | FHR 2978B JG - CMO/RMBS | | 12/01/2018 | Paydown | | 33,090 | 33,090 | 32,623 | 0 | 0 | 274 | 0 | 274 | 0 | 33,090 | 0 | 0 | 0 | 254 | 05/15/2035 |
| 31396G-K4-2 | FHR 3104A QE - CMO/RMBS | | 12/01/2018 | Paydown | | 219,005 | 219,005 | 238,705 | 238,112 | 0 | (19,138) | 0 | (19,138) | 0 | 219,005 | 0 | 0 | 0 | 5,175 | 01/15/2036 |
| 31396H-MW-6 | FHR 3110G HE - CMO/RMBS | | 12/01/2018 | Paydown | | 126,978 | 126,978 | 147,335 | 139,249 | 0 | (12,332) | 0 | (12,332) | 0 | 126,978 | 0 | 0 | 0 | 3,044 | 02/15/2036 |
| 31396J-ND-3 | FHR 3131B ME - CMO/RMBS | | 12/01/2018 | Paydown | | 187,726 | 187,726 | 208,359 | 201,994 | 0 | (14,263) | 0 | (14,263) | 0 | 187,726 | 0 | 0 | 0 | 4,340 | 03/15/2036 |
| 31396W-G9-1 | FNR 0765H GZ - CMO/RMBS | | 12/01/2018 | Paydown | | 163,666 | 163,666 | 145,187 | 155,404 | 0 | 8,269 | 0 | 8,269 | 0 | 163,666 | 0 | 0 | 0 | 3,496 | 07/25/2037 |
| 31397B-CM-1 | FHR 3212A PE - CMO/RMBS | | 12/01/2018 | Paydown | | 119,777 | 119,777 | 132,160 | 136,464 | 0 | (16,785) | 0 | (16,785) | 0 | 119,777 | 0 | 0 | 0 | 2,662 | 09/15/2036 |
| 31397C-WG-0 | FHR 3239F ZE - CMO/RMBS | | 12/01/2018 | Paydown | | 67,355 | 67,355 | 67,887 | 67,579 | 0 | (227) | 0 | (227) | 0 | 67,355 | 0 | 0 | 0 | 1,611 | 11/15/2036 |
| 31397E-VT-9 | FHRR R010 ZA - CMO/RMBS | | 12/01/2018 | Paydown | | 96,837 | 96,837 | 97,772 | 97,102 | 0 | (265) | 0 | (265) | 0 | 96,837 | 0 | 0 | 0 | 2,278 | 02/15/2037 |
| 31397N-WX-9 | FNR 0930A Z - CMO/RMBS | | 12/01/2018 | Paydown | | 109,129 | 109,129 | 108,971 | 108,241 | 0 | 300 | 0 | 300 | 0 | 109,129 | 0 | 0 | 0 | 3,492 | 05/25/2039 |
| 31397Q-J3-3 | FNR 1118C KY - CMO/RMBS | | 12/01/2018 | Paydown | | 181,634 | 181,634 | 171,247 | 176,651 | 0 | 4,983 | 0 | 4,983 | 0 | 181,634 | 0 | 0 | 0 | 4,172 | 03/25/2041 |
| 31398F-5A-5 | FNR 0999D HZ - CMO/RMBS | | 12/01/2018 | Paydown | | 14,970 | 14,970 | 14,675 | 14,692 | 0 | 277 | 0 | 277 | 0 | 14,970 | 0 | 0 | 0 | 243 | 12/25/2039 |
| 31398F-YE-5 | FNR 0993C VZ - CMO/RMBS | | 12/01/2018 | Paydown | | 45,818 | 45,818 | 42,279 | 44,788 | 0 | 2,826 | 0 | 2,826 | 0 | 45,818 | 0 | 0 | 0 | 849 | 11/25/2039 |
| 31398G-BZ-1 | FNR 09102E EZ - CMO/RMBS | | 12/01/2018 | Paydown | | 11,222 | 11,222 | 10,994 | 10,973 | 0 | 249 | 0 | 249 | 0 | 11,222 | 0 | 0 | 0 | 181 | 12/25/2039 |
| 31398G-MM-8 | FNR 09115C HZ - CMO/RMBS | | 12/01/2018 | Paydown | | 14,941 | 14,941 | 14,633 | 14,641 | 0 | 300 | 0 | 300 | 0 | 14,941 | 0 | 0 | 0 | 250 | 01/25/2040 |
| 31398G-TW-9 | FNR 09109D LZ - CMO/RMBS | | 12/01/2018 | Paydown | | 95,290 | 95,290 | 91,316 | 96,882 | 0 | 3,587 | 0 | 3,587 | 0 | 95,290 | 0 | 0 | 0 | 1,721 | 01/25/2040 |
| 31398G-U7-2 | FNR 104C GZ - CMO/RMBS | | 12/01/2018 | Paydown | | 49,446 | 49,446 | 48,369 | 48,574 | 0 | 872 | 0 | 872 | 0 | 49,446 | 0 | 0 | 0 | 444 | 02/25/2040 |
| 31398G-Y4-5 | FNR 1010C BZ - CMO/RMBS | | 12/01/2018 | Paydown | | 57,680 | 57,680 | 56,421 | 57,022 | 0 | 662 | 0 | 662 | 0 | 57,680 | 0 | 0 | 0 | 1,257 | 02/25/2040 |
| 31398L-YL-6 | FHR 3623E CZ - CMO/RMBS | | 12/01/2018 | Paydown | | 233,593 | 233,593 | 227,810 | 230,701 | 0 | 2,893 | 0 | 2,893 | 0 | 233,593 | 0 | 0 | 0 | 5,161 | 01/15/2040 |
| 31398L-ZZ-4 | FHR 3621C HZ - CMO/RMBS | | 12/01/2018 | Paydown | | 147,037 | 147,037 | 144,899 | 152,834 | 0 | 1,390 | 0 | 1,390 | 0 | 147,037 | 0 | 0 | 0 | 3,197 | 01/15/2040 |
| 31398M-YC-4 | FNR 1019A Z - CMO/RMBS | | 12/01/2018 | Paydown | | 57,170 | 57,170 | 56,286 | 56,561 | 0 | 610 | 0 | 610 | 0 | 57,170 | 0 | 0 | 0 | 1,235 | 03/25/2040 |
| 31398M-ZX-7 | FNR 1023E LZ - CMO/RMBS | | 12/01/2018 | Paydown | | 74,045 | 74,045 | 73,093 | 73,458 | 0 | 586 | 0 | 586 | 0 | 74,045 | 0 | 0 | 0 | 1,580 | 03/25/2040 |
| 31402C-V5-8 | FN 725236 - RMBS | | 12/01/2018 | Paydown | | 830 | 830 | 894 | 894 | 0 | (64) | 0 | (64) | 0 | 830 | 0 | 0 | 0 | 17 | 03/01/2034 |
| 31403B-J3-8 | FN 743782 - RMBS | | 11/01/2018 | VARIOUS | | 6,076 | 6,076 | 6,168 | 6,126 | 0 | (50) | 0 | (50) | 0 | 6,076 | 0 | 0 | 0 | 151 | 11/01/2018 |
| 31403X-Y4-1 | FN 761331 - RMBS | | 12/01/2018 | Paydown | | 20,301 | 20,301 | 20,753 | 20,600 | 0 | (299) | 0 | (299) | 0 | 20,301 | 0 | 0 | 0 | 511 | 04/01/2019 |
| 31405C-GJ-2 | FN 785101 - RMBS | | 12/01/2018 | Paydown | | 20,213 | 20,213 | 20,774 | 20,560 | 0 | (347) | 0 | (347) | 0 | 20,213 | 0 | 0 | 0 | 476 | 05/01/2019 |
| 3140FX-EC-2 | FN BF0130 - RMBS | | 12/01/2018 | Paydown | | 28,114 | 28,114 | 27,965 | 0 | 0 | 149 | 0 | 149 | 0 | 28,114 | 0 | 0 | 0 | 317 | 08/01/2056 |
| 3140HR-N2-5 | FN BL0408 - CMBS/RMBS | | 12/01/2018 | Paydown | | 1,199 | 1,199 | 1,212 | 0 | 0 | (13) | 0 | (13) | 0 | 1,199 | 0 | 0 | 0 | 0 | 11/01/2038 |
| 3140HR-PV-9 | FN BL0435 - CMBS/RMBS | | 12/01/2018 | Paydown | | 4,442 | 4,442 | 4,467 | 0 | 0 | (25) | 0 | (25) | 0 | 4,442 | 0 | 0 | 0 | 0 | 06/01/2044 |
| 3140HR-WX-7 | FN BL0661 - CMBS/RMBS | | 12/01/2018 | Paydown | | 12,112 | 12,112 | 12,141 | 0 | 0 | (28) | 0 | (28) | 0 | 12,112 | 0 | 0 | 0 | 0 | 11/01/2033 |
| 31403D-DP-5 | FN CA1909 - RMBS | | 12/01/2018 | Paydown | | 636,627 | 636,627 | 653,189 | 0 | 0 | (16,562) | 0 | (16,562) | 0 | 636,627 | 0 | 0 | 0 | 1,139 | 06/01/2048 |
| 31410C-VS-8 | FN 885425 - RMBS | | 12/01/2018 | Paydown | | 96 | 96 | 108 | 109 | 0 | (12) | 0 | (12) | 0 | 96 | 0 | 0 | 0 | 2 | 06/01/2036 |
| 31411A-2E-4 | FN 902673 - RMBS | | 12/01/2018 | Paydown | | 4,010 | 4,010 | 3,978 | 0 | 0 | 70 | 0 | 70 | 0 | 4,010 | 0 | 0 | 0 | 31 | 12/01/2036 |
| 31411D-A3-3 | FN 904626 - RMBS | | 12/01/2018 | Paydown | | 21,285 | 21,285 | 22,008 | 0 | 0 | (1,038) | 0 | (1,038) | 0 | 21,285 | 0 | 0 | 0 | 70 | 12/01/2036 |
| 31411G-UY-6 | FN 907899 - RMBS | | 12/01/2018 | Paydown | | 7,793 | 7,793 | 7,996 | 0 | 0 | (150) | 0 | (150) | 0 | 7,793 | 0 | 0 | 0 | 46 | 01/01/2037 |
| 31418C-3J-1 | FN MA3500 - RMBS | | 12/01/2018 | Paydown | | 37,588 | 37,588 | 37,389 | 0 | 0 | 200 | 0 | 200 | 0 | 37,588 | 0 | 0 | 0 | 0 | 10/01/2048 |
| 31418C-DL-5 | FN MA2806 - RMBS | | 12/01/2018 | Paydown | | 365,684 | 365,684 | 346,514 | 0 | 0 | 19,170 | 0 | 19,170 | 0 | 365,684 | 0 | 0 | 0 | 449 | 11/01/2046 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31418C-R8-9 | FN MA3210 - RMBS | | 12/01/2018 | Paydown | | 16,957 | 16,957 | 17,438 | 17,436 | 0 | (479) | 0 | (479) | 0 | 16,957 | 0 | 0 | 0 | 290 | 12/01/2047 |
| 31418C-S4-7 | FN MA3238 - RMBS | | 12/01/2018 | Paydown | | 15,880 | 15,880 | 16,333 | 16,331 | 0 | (451) | 0 | (451) | 0 | 15,880 | 0 | 0 | 0 | 280 | 01/01/2048 |
| 31418C-TP-9 | FN MA3257 - RMBS | | 12/01/2018 | Paydown | | 14,988 | 14,988 | 15,274 | 15,272 | 0 | (284) | 0 | (284) | 0 | 14,988 | 0 | 0 | 0 | 252 | 01/01/2048 |
| 31419H-QD-7 | FN AE6751 - RMBS | | 12/01/2018 | Paydown | | 16,649 | 16,649 | 17,926 | 17,846 | 0 | (1,197) | 0 | (1,197) | 0 | 16,649 | 0 | 0 | 0 | 347 | 10/01/2040 |
| 35563C-AA-6 | FMMHR 15R1 1A - ABS | | 12/25/2018 | Paydown | | 50,951 | 50,951 | 54,179 | 0 | 0 | (3,228) | 0 | (3,228) | 0 | 50,951 | 0 | 0 | 0 | 183 | 11/26/2055 |
| 35563C-AD-0 | FMMHR 15R1 1B - ABS | | 12/25/2018 | Paydown | | 208,481 | 208,481 | 235,323 | 238,387 | 0 | (26,371) | 0 | (26,371) | 0 | 208,481 | 0 | 0 | 0 | 4,527 | 11/26/2055 |
| 35563C-AM-0 | FMMHR 15R1 2B - ABS | | 12/25/2018 | Paydown | | 30,507 | 30,507 | 32,911 | 33,456 | 0 | (2,398) | 0 | (2,398) | 0 | 30,507 | 0 | 0 | 0 | 651 | 10/25/2052 |
| 35563C-AV-0 | FMMHR 15R1 3B - ABS | | 12/25/2018 | Paydown | | 71,843 | 71,843 | 78,129 | 72,536 | 0 | (6,217) | 0 | (6,217) | 0 | 71,843 | 0 | 0 | 0 | 1,622 | 11/25/2052 |
| 35563P-DT-3 | SCRT 181SC HT - CMO | | 12/01/2018 | Paydown | | 18,850 | 18,189 | 17,254 | 0 | 0 | 935 | 0 | 935 | 0 | 18,189 | 0 | 661 | 661 | 126 | 05/25/2057 |
| 35563P-DY-2 | SCRT 181SC MT - CMO | | 12/01/2018 | Paydown | | 18,862 | 17,914 | 17,161 | 0 | 0 | 753 | 0 | 753 | 0 | 17,914 | 0 | 948 | 948 | 179 | 05/25/2057 |
| 412493-AG-3 | HARFORD CNTY MD ECONOMIC DEV REV | | 12/15/2018 | VARIOUS | | 40,000 | 40,000 | 40,000 | 40,000 | 0 | 0 | 0 | 0 | 0 | 40,000 | 0 | 0 | 0 | 1,521 | 12/15/2039 |
| 413890-EM-2 | HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV | | 09/24/2018 | CITIBANK, N.A. | | 555,110 | 1,650,000 | 565,010 | 615,895 | 0 | 30,509 | 0 | 30,509 | 0 | 646,404 | 0 | (91,294) | (91,294) | 0 | 11/15/2042 |
| 44372B-CP-6 | HUDSON CNTY N J IMPT AUTH FAC LEASE REV | | 12/01/2018 | Call @ 100.00 | | 65,000 | 65,000 | 67,716 | 66,555 | 0 | (139) | 0 | (139) | 0 | 66,415 | 0 | (1,415) | (1,415) | 2,405 | 12/01/2025 |
| 45505M-AT-3 | INDIANA ST FIN AUTH WASTEWATER UTIL REV | | 09/25/2018 | KEYBANC CAPITAL MARKETS INC | | 539,605 | 500,000 | 525,165 | 511,439 | 0 | (2,094) | 0 | (2,094) | 0 | 509,345 | 0 | 30,260 | 30,260 | 25,958 | 10/01/2031 |
| 495289-VK-3 | KING CNTY WASH SWR REV | | 04/03/2018 | GOLDMAN, SACHS & CO. | | 1,796,673 | 1,750,000 | 1,868,843 | 1,776,199 | 0 | (6,741) | 0 | (6,741) | 0 | 1,769,458 | 0 | 27,214 | 27,214 | 69,927 | 01/01/2042 |
| 544495-WA-8 | LOS ANGELES CALIF DEPT WTR & PWR REV | | 09/06/2018 | Citigroup Global Markets, Inc. | | 429,522 | 300,000 | 410,742 | 407,268 | 0 | (1,037) | 0 | (1,037) | 0 | 406,231 | 0 | 23,291 | 23,291 | 23,606 | 07/01/2050 |
| 544525-PR-3 | LOS ANGELES CALIF DEPT WTR & PWR WTRWKS | | 06/07/2018 | Stifel, Nicolaus & Co., Inc. | | 118,015 | 110,000 | 116,306 | 112,529 | 0 | (356) | 0 | (356) | 0 | 112,174 | 0 | 5,841 | 5,841 | 5,194 | 07/01/2036 |
| 546589-RT-1 | LOUISVILLE & JEFFERSON CNTY KY MET SWR D | | 04/03/2018 | Morgan Stanley | | 163,845 | 150,000 | 162,477 | 155,669 | 0 | (354) | 0 | (354) | 0 | 155,315 | 0 | 8,530 | 8,530 | 2,917 | 05/15/2030 |
| 546589-RX-2 | LOUISVILLE & JEFFERSON CNTY KY MET SWR D | | 09/25/2018 | VARIOUS | | 1,942,190 | 1,800,000 | 1,888,038 | 1,837,970 | 0 | (4,428) | 0 | (4,428) | 0 | 1,833,542 | 0 | 108,648 | 108,648 | 55,611 | 05/15/2034 |
| 57419R-L7-8 | MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C | | 07/28/2018 | Unknown | | 500,000 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | 0 | 0 | 20,056 | 09/01/2037 |
| 57586E-NA-5 | MASSACHUSETTS ST HEALTH & EDL FACS AUTH | | 07/01/2018 | Call @ 100.00 | | 125,000 | 125,000 | 125,612 | 125,158 | 0 | (30) | 0 | (30) | 0 | 125,128 | 0 | (128) | (128) | 4,048 | 07/01/2020 |
| 57586N-MV-0 | MASSACHUSETTS ST HSG FIN AGY | | 12/01/2018 | Call @ 100.00 | | 185,000 | 185,000 | 186,156 | 0 | 0 | (20) | 0 | (20) | 0 | 185,545 | 0 | (545) | (545) | 482 | 06/01/2043 |
| 57586N-MW-8 | MASSACHUSETTS ST HSG FIN AGY | | 07/01/2018 | VARIOUS | | 404,536 | 405,000 | 409,244 | 407,274 | 0 | (184) | 0 | (184) | 0 | 407,090 | 0 | (2,554) | (2,554) | 8,488 | 12/01/2027 |
| 57587A-TG-3 | MASSACHUSETTS ST HSG FIN AGY HSG REV | | 07/28/2018 | Unknown | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 27,650 | 06/01/2046 |
| 575896-RS-6 | MASSACHUSETTS ST PORT AUTH REV | | 08/01/2018 | Unknown | | 2,652,499 | 2,750,000 | 2,649,500 | 1,698,550 | 0 | 552 | 0 | 552 | 0 | 2,652,499 | 0 | 0 | 0 | 78,250 | 07/01/2046 |
| 59333M-H5-7 | MIAMI-DADE CNTY FLA SCH BRD CTFS PARTN | | 04/03/2018 | Citigroup Global Markets, Inc. | | 1,428,583 | 1,300,000 | 1,442,480 | 1,382,371 | 0 | (3,646) | 0 | (3,646) | 0 | 1,378,725 | 0 | 49,858 | 49,858 | 27,806 | 05/01/2031 |
| 59334D-GU-2 | MIAMI-DADE CNTY FLA WTR & SWR REV | | 05/10/2018 | GOLDMAN, SACHS & CO. | | 2,483,189 | 2,320,000 | 2,402,522 | 2,348,499 | 0 | (3,583) | 0 | (3,583) | 0 | 2,344,915 | 0 | 138,273 | 138,273 | 71,856 | 10/01/2034 |
| 59524E-AC-6 | MIDATL 0508 3 - ABS | | 03/01/2018 | Paydown | | 17,321 | 17,321 | 16,858 | 0 | 0 | 0 | 0 | 0 | 0 | 17,321 | 0 | 0 | 0 | 0 | 08/01/2050 |
| 59524E-AC-6 | MIDATL 0508 3 - ABS | | 08/01/2018 | Paydown | | 14,707 | 14,707 | 14,313 | 14,320 | 0 | 387 | 0 | 387 | 0 | 14,707 | 0 | 0 | 0 | 392 | 08/01/2050 |
| 60416S-PZ-7 | MINNESOTA ST HSG FIN AGY | | 12/01/2018 | Call @ 100.00 | | 70,000 | 70,000 | 70,000 | 0 | 0 | 0 | 0 | 0 | 0 | 70,000 | 0 | 0 | 0 | 17 | 07/01/2037 |
| 64971W-MG-2 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH | | 08/28/2018 | KEYBANC CAPITAL MARKETS INC | | 1,573,248 | 1,600,000 | 1,598,864 | 1,599,090 | 0 | 61 | 0 | 61 | 0 | 1,599,151 | 0 | (25,903) | (25,903) | 57,745 | 08/01/2026 |
| 650035-VB-1 | NEW YORK ST URBAN DEV CORP REV | | 09/06/2018 | WELLS FARGO SECURITIES LLC | | 119,364 | 100,000 | 122,277 | 121,094 | 0 | (396) | 0 | (396) | 0 | 120,698 | 0 | (1,334) | (1,334) | 5,757 | 03/15/2040 |
| 686053-HD-4 | OREGON SCH BRDS ASSN | | 06/30/2018 | Call @ 100.00 | | 79,353 | 79,353 | 73,798 | 75,568 | 0 | 130 | 0 | 130 | 0 | 75,698 | 0 | 3,655 | 3,655 | 2,229 | 06/30/2028 |
| 717903-H8-4 | PHILADELPHIA PA HOSPS & HIGHER ED FACS A | | 09/25/2018 | Morgan Stanley | | 374,157 | 350,000 | 367,791 | 357,294 | 0 | (1,449) | 0 | (1,449) | 0 | 355,845 | 0 | 18,312 | 18,312 | 21,681 | 07/01/2028 |
| 73358T-2Q-3 | PORT AUTH N Y & N J | | 05/01/2018 | Call @ 100.00 | | 130,000 | 130,000 | 137,142 | 130,403 | 0 | (403) | 0 | (403) | 0 | 130,000 | 0 | 0 | 0 | 3,250 | 11/01/2028 |
| 73358T-V5-7 | PORT AUTH N Y & N J | | 09/15/2018 | Call @ 100.00 | | 1,470,000 | 1,470,000 | 1,383,564 | 1,413,646 | 0 | 56,354 | 0 | 56,354 | 0 | 1,470,000 | 0 | 0 | 0 | 94,080 | 03/15/2027 |
| 76116F-AG-2 | RESOLUTION FUNDING CORPORATION | | 02/05/2018 | NOMURA SECURITIES INTL INC | | 23,293,000 | 25,000,000 | 23,178,925 | 23,529,636 | 0 | 46,302 | 0 | 46,302 | 0 | 23,575,938 | 0 | (282,938) | (282,938) | 0 | 01/15/2021 |
| 76221T-DG-1 | RHODE IS HSG & MTG FIN CORP REV | | 10/01/2018 | Call @ 100.00 | | 240,000 | 240,000 | 241,834 | 0 | 0 | (31) | 0 | (31) | 0 | 241,803 | 0 | (1,803) | (1,803) | 0 | 10/01/2034 |
| 786005-PM-4 | SACRAMENTO CALIF MUN UTIL DIST ELEC REV | | 07/28/2018 | Unknown | | 1,471,613 | 1,250,000 | 1,507,513 | 1,092,277 | 0 | (3,304) | 0 | (3,304) | 0 | 1,471,613 | 0 | 0 | 0 | 45,264 | 05/15/2036 |
| 796253-6Q-0 | SAN ANTONIO TEX ELEC & GAS REV | | 03/20/2018 | Citigroup Global Markets, Inc. | | 801,136 | 700,000 | 809,039 | 802,744 | 0 | (2,159) | 0 | (2,159) | 0 | 800,584 | 0 | 552 | 552 | 22,458 | 02/01/2037 |
| 79765R-UR-8 | SAN FRANCISCO CALIF CITY & CNTY PUB UTIL | | 05/10/2018 | Morgan Stanley | | 3,895,887 | 3,660,000 | 3,596,133 | 3,606,860 | 0 | 712 | 0 | 712 | 0 | 3,607,572 | 0 | 288,315 | 288,315 | 88,298 | 11/01/2035 |
| 880591-EH-1 | TENNESSEE VALLEY AUTHORITY | | 09/25/2018 | NOMURA SECURITIES/FIXED INCOME | | 2,745,495 | 2,250,000 | 2,903,445 | 2,823,158 | 0 | (13,027) | 0 | (13,027) | 0 | 2,810,131 | 0 | (64,636) | (64,636) | 121,734 | 09/15/2039 |
| 88059F-CG-4 | TENNESSEE VALLEY AUTHORITY | | 01/31/2018 | CROSS TRADE | | 1,558,400 | 8,000,000 | 1,326,960 | 1,335,424 | 0 | 5,021 | 0 | 5,021 | 0 | 1,340,445 | 0 | 217,955 | 217,955 | 0 | 09/15/2065 |
| 915115-8F-9 | UNIVERSITY TEX PERM UNIV FD | | 12/06/2018 | WELLS FARGO SECURITIES LLC | | 895,160 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | (104,840) | (104,840) | 36,198 | 07/01/2047 |
| 91514A-DE-2 | UNIVERSITY TEX UNIV REVS | | 12/06/2018 | MERRILL LYNCH PIERCE FENNER SMITH INC | | 2,898,150 | 3,000,000 | 3,217,716 | 3,212,994 | 0 | (4,184) | 0 | (4,184) | 0 | 3,208,811 | 0 | (310,661) | (310,661) | 152,475 | 08/15/2046 |
| 927781-ZB-3 | VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R | | 05/10/2018 | KEYBANC CAPITAL MARKETS INC | | 631,644 | 600,000 | 579,624 | 591,829 | 0 | 914 | 0 | 914 | 0 | 592,743 | 0 | 38,901 | 38,901 | 18,867 | 02/01/2032 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 92812V-CD-6 | VIRGINIA ST HSG DEV AUTH | | 09/25/2018 | MERRILL LYNCH PIERCE FENNER SMITH INC | | 2,656,524 | 2,600,000 | 2,600,000 | 2,600,000 | 0 | 0 | 0 | 0 | 0 | 2,600,000 | 0 | 56,524 | 56,524 | 109,858 | 11/01/2044 |
| 93877M-CC-8 | WASHINGTON D C CONVENTION CTR AUTH DEDIC | | 03/07/2018 | Call @ 100.00 | | 300,000 | 300,000 | 288,837 | 291,543 | 0 | 86 | 0 | 86 | 0 | 291,630 | 0 | 8,370 | 8,370 | 5,850 | 10/01/2030 |
| 95639R-EV-7 | WEST VA HIGHER ED POL COMMN REV | | 04/03/2018 | BAUM, GEORGE K., & COMPANY | | 459,875 | 420,000 | 471,332 | 444,471 | 0 | (1,382) | 0 | (1,382) | 0 | 443,089 | 0 | 16,786 | 16,786 | 10,733 | 04/01/2028 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 341,651,609 | 352,468,890 | 349,270,762 | 344,976,109 | 0 | (488,175) | 0 | (488,175) | 0 | 348,209,774 | 0 | (6,558,165) | (6,558,165) | 4,412,822 | XXX |
| 000366-AA-2 | AASET 171 A - ABS | | 12/16/2018 | Paydown | | 180,970 | 180,970 | 180,969 | 180,970 | 0 | 0 | 0 | 0 | 0 | 180,970 | 0 | 0 | 0 | 3,277 | 05/16/2042 |
| 000367-AA-0 | AASET 181 A - ABS | | 12/16/2018 | Paydown | | 3,725 | 3,725 | 3,667 | 0 | 0 | 58 | 0 | 58 | 0 | 3,725 | 0 | 0 | 0 | 0 | 01/16/2038 |
| 000367-AB-8 | AASET 181 B - ABS | | 12/16/2018 | Paydown | | 64,450 | 64,450 | 64,446 | 0 | 0 | 4 | 0 | 4 | 0 | 64,450 | 0 | 0 | 0 | 1,332 | 01/16/2038 |
| 00037U-AA-8 | AASET 2018-3 A - ABS | D | 12/15/2018 | Paydown | | 232,490 | 232,490 | 232,490 | 0 | 0 | 0 | 0 | 0 | 0 | 232,490 | 0 | 0 | 0 | 0 | 12/15/2038 |
| 00083Y-AA-3 | ACC GROUP HSG LLC | | 07/15/2018 | Paydown | | 5,400 | 5,400 | 6,528 | 6,493 | 0 | (1,093) | 0 | (1,093) | 0 | 5,400 | 0 | 0 | 0 | 171 | 07/15/2054 |
| 001055-AL-6 | AFLAC INC | | 05/08/2018 | GOLDMAN, SACHS & CO. | | 352,538 | 350,000 | 350,000 | 350,000 | 0 | 0 | 0 | 0 | 0 | 350,000 | 0 | 2,538 | 2,538 | 5,110 | 06/15/2023 |
| 001406-AA-5 | DCAL A1 - ABS | C | 12/15/2018 | Paydown | | 231,960 | 231,960 | 231,908 | 209,820 | 0 | 52 | 0 | 52 | 0 | 231,960 | 0 | 0 | 0 | 3,911 | 02/15/2040 |
| 001406-AB-3 | DCAL B1 - ABS | C | 12/15/2018 | Paydown | | 19,048 | 19,048 | 18,795 | 0 | 0 | 253 | 0 | 253 | 0 | 19,048 | 0 | 0 | 0 | 63 | 02/15/2040 |
| 00164T-AD-0 | AMCEST 07A A2 - ABS | | 03/01/2018 | Paydown | | 0 | 0 | 0 | 2,486 | 0 | (225) | 0 | (225) | 0 | 0 | 0 | 0 | 0 | 0 | 01/15/2053 |
| 00175N-AA-6 | AMMC 15 E - CDO | | 12/10/2018 | Paydown | | 250,000 | 250,000 | 216,375 | 222,316 | 0 | 27,684 | 0 | 27,684 | 0 | 250,000 | 0 | 0 | 0 | 22,867 | 12/09/2026 |
| 00184A-AC-9 | TIME WARNER INC | | 12/03/2018 | J.P. Morgan Securities LLC | | 9,195,162 | 7,435,000 | 9,976,491 | 9,876,221 | 0 | (128,663) | 0 | (128,663) | 0 | 9,747,558 | 0 | (552,396) | (552,396) | 645,657 | 04/15/2031 |
| 00184A-AG-0 | TIME WARNER INC | | 12/06/2018 | J.P. Morgan Securities LLC | | 42,906,778 | 34,301,000 | 46,839,250 | 46,392,631 | 0 | (584,011) | 0 | (584,011) | 0 | 45,808,620 | 0 | (2,901,842) | (2,901,842) | 2,927,305 | 05/01/2032 |
| 00185A-AD-6 | AON PLC | C | 04/04/2018 | MERRILL LYNCH PIERCE FENNER SMITH INC | | 2,050,620 | 2,000,000 | 2,035,180 | 2,022,483 | 0 | (930) | 0 | (930) | 0 | 2,021,554 | 0 | 29,066 | 29,066 | 28,667 | 11/27/2023 |
| 00205G-AD-9 | APT PIPELINES LTD | C | 12/07/2018 | CITIGROUP GLOBAL MARKETS INC. | | 951,570 | 1,000,000 | 993,050 | 993,422 | 0 | 537 | 0 | 537 | 0 | 993,959 | 0 | (42,389) | (42,389) | 59,736 | 07/15/2027 |
| 00206R-CU-4 | AT&T INC | | 11/19/2018 | JP MORGAN SECURITIES LLC | | 1,464,510 | 1,500,000 | 1,496,490 | 1,496,645 | 0 | 129 | 0 | 129 | 0 | 1,496,774 | 0 | (32,264) | (32,264) | 107,350 | 02/15/2047 |
| 00206R-DB-5 | AT&T INC | | 05/01/2018 | CITIGROUP GLOBAL MARKETS INC. | | 405,540 | 400,000 | 409,264 | 406,699 | 0 | (381) | 0 | (381) | 0 | 406,318 | 0 | (778) | (778) | 8,487 | 03/15/2022 |
| 00206R-DD-1 | AT&T INC | | 08/01/2018 | Morgan Stanley | | 985,750 | 1,000,000 | 1,004,020 | 1,003,359 | 0 | (224) | 0 | (224) | 0 | 1,003,134 | 0 | (17,384) | (17,384) | 39,829 | 01/15/2025 |
| 00206R-DE-9 | AT&T INC | | 12/03/2018 | MARKETAXESS CORPORATION | | 1,570,590 | 1,500,000 | 1,647,737 | 0 | 0 | (680) | 0 | (680) | 0 | 1,647,056 | 0 | (76,466) | (76,466) | 21,167 | 03/15/2040 |
| 00206R-DR-0 | AT&T INC | | 11/13/2018 | JP MORGAN SECURITIES LLC | | 3,363,290 | 3,500,000 | 3,483,515 | 3,484,100 | 0 | 430 | 0 | 430 | 0 | 3,484,530 | 0 | (121,240) | (121,240) | 221,521 | 03/01/2037 |
| 00206R-EP-3 | AT&T INC | | 05/23/2018 | VARIOUS | | 1,010,000 | 1,000,000 | 997,790 | 997,811 | 0 | 14 | 0 | 14 | 0 | 997,824 | 0 | 2,176 | 2,176 | 50,914 | 02/14/2050 |
| 00206R-FM-9 | AT&T INC | | 12/01/2018 | J.P. Morgan Securities LLC | | 76,635,268 | 80,541,000 | 80,039,230 | 80,040,228 | 0 | 6,466 | 0 | 6,466 | 0 | 80,046,694 | 0 | (3,411,425) | (3,411,425) | 3,311,756 | 11/15/2046 |
| 00206R-HA-3 | AT&T INC | | 11/30/2018 | CITIGROUP GLOBAL MARKETS INC. | | 4,009,690 | 4,426,000 | 4,398,426 | 4,398,481 | 0 | 442 | 0 | 442 | 0 | 4,398,923 | 0 | (389,233) | (389,233) | 221,607 | 11/15/2046 |
| 00214M-AB-9 | ARLFR 1406 A2 - ABS | | 06/14/2018 | CREDIT SUISSE SECURITIES (USA) | | 976,250 | 1,000,000 | 999,434 | 999,608 | 0 | 25 | 0 | 25 | 0 | 999,632 | 0 | (23,382) | (23,382) | 20,181 | 06/15/2044 |
| 002210-AA-9 | CTL - ARKANSAS STATE UNIVERSITY | | 12/20/2018 | Paydown | | 7,736 | 7,736 | 7,813 | 7,813 | 0 | (77) | 0 | (77) | 0 | 7,736 | 0 | 0 | 0 | 197 | 08/20/2043 |
| 002824-BM-1 | ABBOTT LABORATORIES | | 04/04/2018 | US BANCORP INVESTMENTS INC. | | 504,860 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | 4,860 | 4,860 | 10,818 | 09/15/2025 |
| 00289L-AA-3 | ABENGOA TRANSMISION SUR SA | C | 10/31/2018 | Paydown | | 21,280 | 21,280 | 23,578 | 0 | 0 | (2,298) | 0 | (2,298) | 0 | 21,280 | 0 | 0 | 0 | 0 | 04/30/2043 |
| 004375-AQ-4 | ACCR 032 A3 - RMBS | | 12/26/2018 | Paydown | | 20,443 | 20,442 | 16,734 | 0 | 0 | 3,708 | 0 | 3,708 | 0 | 20,442 | 0 | 0 | 0 | 64 | 10/25/2033 |
| 00438Q-AC-8 | ACCR 071 A3 - RMBS | | 12/26/2018 | Paydown | | 84,785 | 84,785 | 77,379 | 0 | 0 | 1,394 | 0 | 1,394 | 0 | 84,785 | 0 | 0 | 0 | 313 | 02/25/2037 |
| 00442E-AF-2 | ACE 06NC3 A2B - RMBS | | 12/26/2018 | Paydown | | 8,653 | 8,653 | 2,103 | 0 | 0 | 6,549 | 0 | 6,549 | 0 | 8,653 | 0 | 0 | 0 | 12 | 12/25/2036 |
| 00507U-AF-8 | ACTAVIS FUNDING SCS | C | 07/16/2018 | BARCLAYS CAPITAL INC. | | 984,030 | 1,000,000 | 996,230 | 997,428 | 0 | 193 | 0 | 193 | 0 | 997,621 | 0 | (13,591) | (13,591) | 22,779 | 06/15/2024 |
| 00507U-AH-4 | ACTAVIS FUNDING SCS | C | 12/01/2018 | Deutsche Bank | | 11,790,253 | 12,787,000 | 12,961,606 | 12,960,247 | 0 | (3,217) | 0 | (3,217) | 0 | 12,957,030 | 0 | (1,166,776) | (1,166,776) | 601,220 | 06/15/2044 |
| 00507U-AT-8 | ACTAVIS FUNDING SCS | C | 11/21/2018 | Deutsche Bank | | 10,825,353 | 11,665,000 | 11,696,705 | 11,696,618 | 0 | (1,170) | 0 | (1,170) | 0 | 11,695,448 | 0 | (870,095) | (870,095) | 635,435 | 03/15/2035 |
| 006346-AN-0 | ADMSO 141 A1 - ABS | | 12/01/2018 | Paydown | | 3,330,473 | 3,330,473 | 3,330,473 | 3,330,473 | 0 | 0 | 0 | 0 | 0 | 3,330,473 | 0 | 0 | 0 | 129,209 | 12/20/2044 |
| 006346-AP-5 | ADMSO 141 AX - ABS | | 12/01/2018 | Paydown | | 142,857 | 142,857 | 142,857 | 142,857 | 0 | 0 | 0 | 0 | 0 | 142,857 | 0 | 0 | 0 | 4,027 | 12/20/2044 |
| 006346-AQ-3 | ADMSO 141 B - ABS | | 11/09/2018 | Paydown | | 600,000 | 600,000 | 600,000 | 600,000 | 0 | 0 | 0 | 0 | 0 | 600,000 | 0 | 0 | 0 | 31,172 | 12/20/2044 |
| 006346-AR-1 | ADMSO 141 C - ABS | | 11/09/2018 | Paydown | | 400,000 | 400,000 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 0 | 400,000 | 0 | 0 | 0 | 25,780 | 12/20/2044 |
| 006346-AS-9 | ADMSO 181 A - ABS | | 12/15/2018 | Paydown | | 7,528 | 7,528 | 7,528 | 0 | 0 | 0 | 0 | 0 | 0 | 7,528 | 0 | 0 | 0 | 0 | 11/20/2048 |
| 00791A-AA-8 | AECORN LLC - ABS | | 02/20/2018 | VARIOUS | | 5,900 | 5,900 | 5,900 | 6,125 | 0 | 0 | 0 | 0 | 0 | 5,900 | 0 | 0 | 0 | (2) | 12/19/2065 |
| 00791A-AA-8 | AECORN LLC - ABS | | 12/20/2018 | VARIOUS | | 63,548 | 63,548 | 63,548 | 63,529 | 0 | 0 | 0 | 0 | 0 | 63,548 | 0 | 0 | 0 | 737 | 12/19/2065 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 009088-AB-1 | AIR CANADA - ABS | C | 12/15/2018 | VARIOUS | | 596,857 | 602,983 | 605,997 | 605,597 | 0 | (149) | 0 | (149) | 0 | 605,448 | 0 | (8,591) | (8,591) | 19,233 | 06/15/2029 |
| 00912X-AM-6 | AIR LEASE CORP | | 04/04/2018 | KEYBANC CAPITAL MARKETS INC | | 1,015,250 | 1,000,000 | 998,020 | 999,042 | 0 | 104 | 0 | 104 | 0 | 999,146 | 0 | 16,104 | 16,104 | 19,913 | 04/01/2021 |
| 00912X-AQ-7 | AIR LEASE CORP | | 04/04/2018 | MERRILL LYNCH PIERCE FENNER SMITH INC | | 504,215 | 500,000 | 496,445 | 497,838 | 0 | 138 | 0 | 138 | 0 | 497,976 | 0 | 6,239 | 6,239 | 12,760 | 02/01/2022 |
| 009279-AC-4 | AIRBUS GROUP SE | C | 07/28/2018 | Unknown | | 1,304,204 | 1,250,000 | 1,305,338 | 1,304,823 | 0 | (618) | 0 | (618) | 0 | 1,304,204 | 0 | 0 | 0 | 39,500 | 04/10/2047 |
| 009349-AG-6 | ALS 2016-1 A - ABS | D | 12/15/2018 | Paydown | | 396,656 | 396,656 | 396,656 | 396,656 | 0 | 0 | 0 | 0 | 0 | 396,656 | 0 | 0 | 0 | 13,230 | 12/15/2041 |
| 012873-AK-1 | ENCANA CORP | | 07/17/2018 | J.P. Morgan Securities LLC | | 710,437 | 577,000 | 695,606 | 691,544 | 0 | (3,122) | 0 | (3,122) | 0 | 688,422 | 0 | 22,015 | 22,015 | 30,497 | 11/01/2031 |
| 01439@-AG-2 | ALDI INC | C | 06/06/2018 | Seaport Global Securities LLC | | 26,880,250 | 25,000,000 | 27,500,000 | 27,154,233 | 0 | (218,411) | 0 | (218,411) | 0 | 26,935,822 | 0 | (55,572) | (55,572) | 1,051,875 | 04/04/2022 |
| 01609W-AT-9 | ALIBABA GROUP HOLDING LTD | C | 08/29/2018 | Unknown | | 469,900 | 500,000 | 495,780 | 495,790 | 0 | 244 | 0 | 244 | 0 | 496,034 | 0 | (26,134) | (26,134) | 12,467 | 12/06/2027 |
| 01877K-AD-5 | ALLIANCE PIPELINE L.P. | C | 12/31/2018 | Paydown | | 5,000 | 5,000 | 5,020 | 8,926 | 0 | (23) | 0 | (23) | 0 | 5,000 | 0 | 0 | 0 | 386 | 12/31/2025 |
| 021345-AA-1 | ALTA WIND HOLDINGS II-IV LLC | | 01/01/2018 | Paydown | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 06/30/2035 |
| 021345-AA-1 | ALTA WIND HOLDINGS II-IV LLC - ABS | | 12/30/2018 | Paydown | | 37,397 | 37,397 | 40,650 | 40,539 | 0 | (3,142) | 0 | (3,142) | 0 | 37,397 | 0 | 0 | 0 | 1,738 | 06/30/2035 |
| 02149C-AD-3 | CWALT 06410B 1A4 - CMO/RMBS | | 12/01/2018 | Paydown | | 43,225 | 43,962 | 38,928 | 0 | 0 | 5,033 | 0 | 5,033 | 0 | 43,962 | 0 | (736) | (736) | 192 | 01/25/2037 |
| 02209S-AS-2 | ALTRIA GROUP INC | | 01/16/2018 | MARKETAXESS | | 1,067,893 | 1,010,000 | 1,062,085 | 1,056,948 | 0 | (303) | 0 | (303) | 0 | 1,056,645 | 0 | 11,248 | 11,248 | 18,741 | 01/31/2024 |
| 02343*-AB-8 | AMCOR LIMITED | C | 12/15/2018 | Maturity @ 100.00 | | 15,000,000 | 15,000,000 | 15,605,134 | 15,342,917 | 0 | (342,917) | 0 | (342,917) | 0 | 15,000,000 | 0 | 0 | 0 | 853,500 | 12/15/2018 |
| 023767-AA-4 | AMERICAN AIRLINES INC | | 01/31/2018 | Paydown | | 66,855 | 66,855 | 64,933 | 65,954 | 0 | 901 | 0 | 901 | 0 | 66,855 | 0 | 0 | 0 | 0 | 07/31/2022 |
| 023767-AA-4 | AMERICAN AIRLINES INC - ABS | | 07/31/2018 | Paydown | | 64,206 | 64,206 | 62,360 | 63,341 | 0 | 866 | 0 | 866 | 0 | 64,206 | 0 | 0 | 0 | 3,512 | 07/31/2022 |
| 02376X-AA-7 | AMERICAN AIRLINES INC - ABS | | 10/01/2018 | Paydown | | 39,841 | 39,841 | 39,841 | 39,841 | 0 | 0 | 0 | 0 | 0 | 39,841 | 0 | 0 | 0 | 455 | 04/01/2024 |
| 023771-R9-1 | AMERICAN AIRLINES 2016-3 PASS THROUGH TR | | 10/15/2018 | Paydown | | 75,320 | 75,320 | 75,320 | 75,320 | 0 | 0 | 0 | 0 | 0 | 75,320 | 0 | 0 | 0 | 575 | 04/15/2030 |
| 02378A-AA-5 | AMERICAN AIRLINES INC | | 02/15/2018 | Paydown | | 58,500 | 58,500 | 58,500 | 58,500 | 0 | 0 | 0 | 0 | 0 | 58,500 | 0 | 0 | 0 | 0 | 08/15/2030 |
| 02378A-AA-5 | AMERICAN AIRLINES INC - ABS | | 08/15/2018 | Paydown | | 55,875 | 55,875 | 55,875 | 55,875 | 0 | 0 | 0 | 0 | 0 | 55,875 | 0 | 0 | 0 | 1,163 | 08/15/2030 |
| 026874-CU-9 | AMERICAN INTERNATIONAL GROUP INC | | 01/08/2018 | JEFFERIES LLC | | 4,337,095 | 4,005,000 | 4,335,048 | 4,290,502 | 0 | (1,500) | 0 | (1,500) | 0 | 4,289,002 | 0 | 48,092 | 48,092 | 21,151 | 06/01/2022 |
| 03040#-AG-7 | AMERICAN WATER CAPITAL CORP | | 09/13/2018 | Call @ 108.28 | | 6,605,234 | 6,100,000 | 6,710,000 | 6,624,913 | 0 | (80,889) | 0 | (80,889) | 0 | 6,544,023 | 0 | 61,211 | 61,211 | 334,372 | 03/29/2022 |
| 03063N-AN-7 | ACRE 10ART C - CMBS | | 09/24/2018 | JP MORGAN SECURITIES LLC | | 531,582 | 500,000 | 560,000 | 541,706 | 0 | (8,463) | 0 | (8,463) | 0 | 533,243 | 0 | (1,661) | (1,661) | 26,960 | 01/14/2029 |
| 032479-AD-9 | ANADARKO FINANCE COMPANY | | 11/05/2018 | VARIOUS | | 21,316,091 | 17,929,000 | 21,994,723 | 22,587,562 | 0 | (190,024) | 402,815 | (592,839) | 0 | 21,994,723 | 0 | (678,632) | (678,632) | 1,346,253 | 05/01/2031 |
| 032510-AC-3 | ANADARKO PETROLEUM CORP | | 10/16/2018 | BARCLAYS CAPITAL INC | | 16,266,900 | 15,000,000 | 16,633,140 | 16,906,186 | 0 | (34,839) | 238,207 | (273,046) | 0 | 16,633,140 | 0 | (366,240) | (366,240) | 1,015,250 | 03/15/2040 |
| 032511-BK-2 | ANADARKO PETROLEUM CORP | | 10/18/2018 | JEFFERIES LLC | | 8,884,000 | 10,000,000 | 9,159,290 | 9,441,383 | 0 | 7,942 | 290,034 | (282,093) | 0 | 9,159,290 | 0 | (275,290) | (275,290) | 571,250 | 07/15/2044 |
| 03523T-AV-0 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | C | 01/08/2018 | PNC CAPITAL MKTS | | 1,058,740 | 1,000,000 | 1,080,999 | 1,061,447 | 0 | (649) | 0 | (649) | 0 | 1,060,798 | 0 | (2,058) | (2,058) | 11,806 | 04/15/2020 |
| 03523T-BE-7 | ANHEUSER-BUSCH INBEV NV | C | 03/19/2018 | VARIOUS | | 1,039,360 | 1,000,000 | 1,251,046 | 1,055,366 | 0 | (11,230) | 0 | (11,230) | 0 | 1,044,135 | 0 | (44,135) | (44,135) | 91,888 | 01/15/2019 |
| 037411-AL-9 | APACHE CORPORATION | | 08/24/2018 | CORPORATE ACTION | | 48,032,142 | 35,452,000 | 43,833,385 | 43,837,573 | 0 | (2,828) | 0 | (2,828) | 0 | 43,834,745 | 0 | 4,197,397 | 4,197,397 | 3,263,677 | 11/01/2096 |
| 037411-BD-6 | APACHE CORP | | 08/22/2018 | Corporate Action | | 500,601 | 515,000 | 496,038 | 0 | 0 | 133 | 0 | 133 | 0 | 505,863 | 0 | (5,263) | (5,263) | 0 | 01/15/2023 |
| 03763K-AB-2 | AASET 141 A - ABS | | 03/01/2018 | Paydown | | 975,721 | 975,721 | 975,721 | 975,721 | 0 | 0 | 0 | 0 | 0 | 975,721 | 0 | 0 | 0 | 6,336 | 12/15/2029 |
| 03764Q-AU-6 | APID 15R B1R - CDO | | 04/23/2018 | Paydown | | 750,000 | 750,000 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 0 | 750,000 | 0 | 0 | 0 | 14,209 | 10/20/2025 |
| 03766#-AA-2 | AASET 2014-1 AR - ABS | | 12/15/2018 | Paydown | | 209,833 | 209,833 | 209,833 | 0 | 0 | 0 | 0 | 0 | 0 | 209,833 | 0 | 0 | 0 | 3,296 | 01/15/2043 |
| 03766#-AB-0 | AASET 2014-1 CR - ABS | | 11/15/2018 | Paydown | | 34,932 | 34,932 | 34,932 | 0 | 0 | 0 | 0 | 0 | 0 | 34,932 | 0 | 0 | 0 | 636 | 01/15/2043 |
| 03766E-AB-3 | AASET 162 A - ABS/MBS | | 11/15/2018 | Paydown | | 14,080 | 14,080 | 14,108 | 14,103 | 0 | (23) | 0 | (23) | 0 | 14,080 | 0 | 0 | 0 | 498 | 11/15/2041 |
| 03766E-AB-3 | AASET 162 A - ABS | | 12/15/2018 | Paydown | | 460,694 | 460,694 | 461,596 | 461,444 | 0 | (740) | 0 | (740) | 0 | 460,694 | 0 | 0 | 0 | 14,721 | 11/15/2041 |
| 03766K-AA-1 | AASET 161 A - ABS | | 12/15/2018 | Paydown | | 923,664 | 923,664 | 910,497 | 914,404 | 0 | 9,260 | 0 | 9,260 | 0 | 923,664 | 0 | 0 | 0 | 32,460 | 03/17/2036 |
| 03766K-AB-9 | AASET 161 B - ABS | | 12/15/2018 | Paydown | | 554,198 | 554,198 | 542,924 | 546,054 | 0 | 8,144 | 0 | 8,144 | 0 | 554,198 | 0 | 0 | 0 | 25,968 | 03/17/2036 |
| 037833-BW-9 | APPLE INC | | 07/16/2018 | Morgan Stanley | | 3,008,143 | 2,750,000 | 3,138,375 | 3,118,452 | 0 | (8,416) | 0 | (8,416) | 0 | 3,110,036 | 0 | (101,893) | (101,893) | 111,719 | 02/23/2036 |
| 03789X-AA-6 | DIN 141 A2 - ABS | | 12/05/2018 | Paydown | | 95,000 | 95,000 | 95,000 | 95,000 | 0 | 0 | 0 | 0 | 0 | 95,000 | 0 | 0 | 0 | 1,783 | 09/06/2044 |
| 038222-AK-1 | APPLIED MATERIALS INC | | 09/24/2018 | JP MORGAN SECURITIES LLC | | 5,117,971 | 4,700,000 | 4,684,161 | 4,685,318 | 0 | 381 | 0 | 381 | 0 | 4,685,699 | 0 | 432,272 | 432,272 | 236,371 | 10/01/2035 |
| 038779-AA-2 | ARBYS 151 A2 - ABS | | 10/30/2018 | Paydown | | 22,500 | 22,500 | 22,500 | 22,500 | 0 | 0 | 0 | 0 | 0 | 22,500 | 0 | 0 | 0 | 420 | 10/30/2045 |
| 040104-PB-1 | ARSI 05W3 A2D - RMBS | | 12/26/2018 | Paydown | | 26,512 | 26,512 | 24,192 | 0 | 0 | 584 | 0 | 584 | 0 | 26,512 | 0 | 0 | 0 | 104 | 11/25/2035 |
| 040555-CN-2 | ARIZONA PUBLIC SERVICE CO | | 12/11/2018 | VARIOUS | | 1,851,434 | 1,845,000 | 2,014,323 | 2,012,990 | 0 | (4,120) | 0 | (4,120) | 0 | 2,008,870 | 0 | (157,436) | (157,436) | 98,755 | 04/01/2042 |
| 040555-CT-9 | ARIZONA PUBLIC SERVICE CO | | 07/28/2018 | Unknown | | 1,747,843 | 1,750,000 | 1,747,655 | 998,778 | 0 | 14 | 0 | 14 | 0 | 1,747,843 | 0 | 0 | 0 | 37,186 | 11/15/2045 |
| 04248N-AA-1 | ARMYHW 051 1A - ABS | | 12/15/2018 | Paydown | | 9,903 | 9,903 | 10,661 | 0 | 0 | (758) | 0 | (758) | 0 | 9,903 | 0 | 0 | 0 | 23 | 06/15/2050 |
| 04250C-AB-8 | ARMY HAWAII FMLY HSING TRST III-A | | 12/15/2018 | Call @ 100.00 | | 15,000 | 15,000 | 15,000 | 15,000 | 0 | 0 | 0 | 0 | 0 | 15,000 | 0 | 0 | 0 | 431 | 06/15/2050 |
| 04250G-AB-9 | ARMY HAWAII FMLY HSING TRST III-B | | 12/15/2018 | Call @ 100.00 | | 15,000 | 15,000 | 15,000 | 15,000 | 0 | 0 | 0 | 0 | 0 | 15,000 | 0 | 0 | 0 | 431 | 06/15/2050 |
| 042735-BE-9 | ARROW ELECTRONICS INC | | 08/29/2018 | NO BROKER | | 978,270 | 1,000,000 | 990,310 | 992,674 | 0 | 583 | 0 | 583 | 0 | 993,257 | 0 | (14,987) | (14,987) | 36,667 | 04/01/2025 |
| 04301Y-AA-1 | ARTEMIS 2018-1 CN - ABS | | 12/17/2018 | Paydown | | 195,245 | 195,245 | 195,245 | 0 | 0 | 0 | 0 | 0 | 0 | 195,245 | 0 | 0 | 0 | 0 | 12/17/2068 |
| 04317@-AF-5 | ARTHUR J GALLAGHER & CO | | 05/22/2018 | STONECASTLE SECURITIES, LLC, NEW YORK | | 15,156,900 | 15,000,000 | 15,205,495 | 15,187,012 | 0 | (12,527) | 0 | (12,527) | 0 | 15,174,485 | 0 | (17,585) | (17,585) | 559,142 | 02/27/2024 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 04317@-AM-0 | ARTHUR J GALLAGHER & CO | | 05/17/2018 | STONECASTLE SECURITIES, LLC, NEW YORK | | 9,906,800 | 10,000,000 | 9,934,557 | 9,942,129 | 0 | 4,039 | 0 | 4,039 | 0 | 9,946,168 | 0 | (39,368) | (39,368) | 184,703 | 06/24/2023 |
| 04541G-MN-9 | ABSHE 04HE8 M1 - RMBS | | 12/26/2018 | Paydown | | 61,759 | 61,759 | 46,319 | 50,694 | 0 | 11,420 | 0 | 11,420 | 0 | 61,759 | 0 | 0 | 0 | 1,277 | 12/25/2034 |
| 04546K-AA-6 | AASET 182 A - ABS | | 12/17/2018 | Paydown | | 198,858 | 198,858 | 198,852 | 0 | 0 | 6 | 0 | 6 | 0 | 198,858 | 0 | 0 | 0 | 0 | 11/18/2038 |
| 046003-JU-4 | ASSOCIATES CORPORATION OF NORTH AMERICA | | 11/01/2018 | Maturity @ 100.00 | | 1,480,000 | 1,480,000 | 1,539,397 | 1,487,256 | 0 | (7,256) | 0 | (7,256) | 0 | 1,480,000 | 0 | 0 | 0 | 102,860 | 11/01/2018 |
| 046353-AD-0 | ASTRAZENECA PLC | C | 09/25/2018 | WELLS FARGO SECURITIES LLC | | 4,026,068 | 3,250,000 | 4,018,963 | 3,943,327 | 0 | (15,812) | 0 | (15,812) | 0 | 3,927,515 | 0 | 98,552 | 98,552 | 216,613 | 09/15/2037 |
| 04650U-AA-6 | AT FDG NT ISSUER LLC - ABS | | 12/23/2018 | Paydown | | 387,609 | 387,609 | 387,777 | 219,645 | 0 | (168) | 0 | (168) | 0 | 387,609 | 0 | 0 | 0 | 6,280 | 09/23/2027 |
| 048677-AC-2 | ATLANTIC MARINE CORPS CMNTYS LLC | | 12/01/2018 | Paydown | | 4,175 | 4,175 | 4,656 | 4,645 | 0 | (470) | 0 | (470) | 0 | 4,175 | 0 | 0 | 0 | 58 | 12/01/2050 |
| 048677-AE-8 | ATLANTIC MARINE CORPS CMNTYS LLC | | 12/01/2018 | Paydown | | 9,710 | 9,710 | 8,442 | 8,544 | 0 | 1,166 | 0 | 1,166 | 0 | 9,710 | 0 | 0 | 0 | 199 | 12/01/2051 |
| 04973P-AB-5 | ATTN 3 A1B - CDO | | 10/11/2018 | Paydown | | 26,768 | 26,768 | 9,235 | 22,303 | 0 | 4,466 | 0 | 4,466 | 0 | 26,768 | 0 | 0 | 0 | 238 | 10/11/2042 |
| 05178T-AA-9 | AURMIL 11A I1 - ABS | | 07/15/2018 | Paydown | | 22,167 | 22,167 | 22,167 | 22,167 | 0 | 0 | 0 | 0 | 0 | 22,167 | 0 | 0 | 0 | 164 | 07/15/2034 |
| 052528-AK-2 | AUSTRALIA AND NEW ZEALAND BANKING GROUP | C | 12/07/2018 | CREDIT SUISSE SECURITIES (USA) | | 766,768 | 800,000 | 799,616 | 799,704 | 0 | 28 | 0 | 28 | 0 | 799,732 | 0 | (32,964) | (32,964) | 37,351 | 05/19/2026 |
| 05400E-AB-0 | AVOLON AEROSPACE FDG 10 LTD - ABS | C | 02/15/2018 | VARIOUS | | 90,179 | 90,179 | 90,179 | 90,179 | 0 | 0 | 0 | 0 | 0 | 90,179 | 0 | 0 | 0 | 145 | 03/31/2022 |
| 05400E-AB-0 | AVOLON AEROSPACE FDG 10 LTD - ABS | C | 12/15/2018 | Redemption @ 100.00 | | 458,604 | 458,603 | 458,603 | 458,603 | 0 | 0 | 0 | 0 | 0 | 458,603 | 0 | 0 | 0 | 9,621 | 03/31/2022 |
| 05524V-AE-7 | BAMLL 11FSHN B - CMBS | | 09/24/2018 | MLPFS INC FIXED INCOME | | 1,026,016 | 1,000,000 | 1,019,953 | 1,007,250 | 0 | (1,687) | 0 | (1,687) | 0 | 1,005,563 | 0 | 20,453 | 20,453 | 39,079 | 07/11/2033 |
| 05524V-AG-2 | BAMLL 11FSHN C - CMBS | | 09/24/2018 | MLPFS INC FIXED INCOME | | 514,043 | 500,000 | 509,988 | 503,640 | 0 | (852) | 0 | (852) | 0 | 502,788 | 0 | 11,255 | 11,255 | 20,970 | 07/11/2033 |
| 05538U-AG-8 | BBUBS 012 D - CMBS | | 12/10/2018 | MLPFS INC FIXED INCOME | | 2,329,610 | 2,425,000 | 2,461,693 | 2,459,874 | 0 | (4,820) | 0 | (4,820) | 0 | 2,455,054 | 0 | (125,444) | (125,444) | 101,969 | 11/07/2036 |
| 05544B-AA-5 | BHMS 14ATLS AFX - CMBS | | 07/06/2018 | Paydown | | 300,000 | 300,000 | 300,135 | 299,112 | 0 | 888 | 0 | 888 | 0 | 300,000 | 0 | 0 | 0 | 6,301 | 07/08/2033 |
| 05565E-E*-2 | BMW US CAPITAL LLC | C | 07/01/2018 | STONECASTLE SECURITIES, LLC, NEW YORK | | 9,811,710 | 9,000,000 | 9,900,000 | 9,791,245 | 0 | (80,969) | 0 | (80,969) | 0 | 9,710,275 | 0 | 101,435 | 101,435 | 396,160 | 11/01/2022 |
| 05565E-G#-6 | BMW US CAPITAL | C | 05/16/2018 | STONECASTLE SECURITIES, LLC, NEW YORK | | 3,993,000 | 4,000,000 | 3,958,244 | 3,961,460 | 0 | 1,653 | 0 | 1,653 | 0 | 3,963,113 | 0 | 29,887 | 29,887 | 128,512 | 02/13/2026 |
| 05565Q-DH-8 | BP CAPITAL MARKETS PLC | C | 03/19/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 27,020,250 | 27,000,000 | 27,869,350 | 27,843,623 | 0 | (14,456) | 0 | (14,456) | 0 | 27,829,167 | 0 | (808,917) | (808,917) | 315,524 | 11/28/2028 |
| 05580N-AA-4 | BRAD 2014-1 A - ABS | | 12/10/2018 | Paydown | | 92,977 | 92,977 | 92,977 | 92,977 | 0 | 0 | 0 | 0 | 0 | 92,977 | 0 | 0 | 0 | 1,835 | 03/12/2026 |
| 05604F-AN-5 | BWAY 131515 D - CMBS | | 09/12/2018 | WELLS FARGO SECURITIES LLC | | 343,369 | 350,000 | 332,497 | 337,258 | 0 | 1,559 | 0 | 1,559 | 0 | 338,817 | 0 | 4,553 | 4,553 | 9,855 | 03/10/2033 |
| 056059-AN-8 | BX 18IND E - CMBS | | 12/15/2018 | Paydown | | 20,621 | 20,621 | 20,621 | 0 | 0 | 0 | 0 | 0 | 0 | 20,621 | 0 | 0 | 0 | 34 | 11/15/2035 |
| 056059-AQ-1 | BX 18IND F - CMBS | | 12/15/2018 | Paydown | | 14,900 | 14,900 | 14,900 | 0 | 0 | 0 | 0 | 0 | 0 | 14,900 | 0 | 0 | 0 | 25 | 11/15/2035 |
| 056143-AA-8 | BBAIR 071 G1 - ABS | | 12/14/2018 | Paydown | | 142,734 | 142,734 | 114,107 | 128,911 | 0 | 13,827 | 0 | 13,827 | 0 | 142,734 | 0 | 0 | 0 | 1,836 | 11/14/2033 |
| 059165-DX-5 | BALTIMORE GAS AND ELECTRIC COMPANY | | 12/07/2018 | MUFG SECURITIES AMERICAS INC. | | 5,412,200 | 5,000,000 | 5,456,470 | 5,442,080 | 0 | (19,280) | 0 | (19,280) | 0 | 5,422,800 | 0 | (10,600) | (10,600) | 257,111 | 06/15/2033 |
| 05946X-S6-1 | BAFC 057 3A1 - CMO/RMBS | | 12/01/2018 | Paydown | | 343,878 | 343,878 | 360,984 | 0 | 0 | (17,106) | 0 | (17,106) | 0 | 343,878 | 0 | 0 | 0 | 1,423 | 11/25/2035 |
| 05946X-XQ-1 | BAFC 05EA 4A1 - CMO/RMBS | | 12/01/2018 | Paydown | | 9,550 | 9,550 | 9,368 | 0 | 0 | (41) | 0 | (41) | 0 | 9,550 | 0 | 0 | 0 | 86 | 03/20/2035 |
| 05946X-Z3-0 | BAFC 058 3A3 - CMO/RMBS | | 12/01/2018 | Paydown | | 5,410 | 5,410 | 5,622 | 0 | 0 | (69) | 0 | (69) | 0 | 5,410 | 0 | 0 | 0 | 47 | 01/25/2036 |
| 05949T-AX-7 | BAFC 061 123 - CMO/RMBS | | 12/01/2018 | Paydown | | 27,756 | 27,756 | 26,177 | 0 | 0 | 1,722 | 0 | 1,722 | 0 | 27,756 | 0 | 0 | 0 | 151 | 01/25/2036 |
| 05952H-CD-9 | BOAMS 071 217 - CMO/RMBS | | 12/01/2018 | Paydown | | 125,820 | 153,929 | 142,165 | 127,440 | 0 | 26,692 | 0 | 26,692 | 0 | 153,929 | 0 | (28,110) | (28,110) | 2,477 | 01/25/2037 |
| 06051G-FB-0 | BANK OF AMERICA CORP | | 05/08/2018 | MERRILL LYNCH PIERCE FENNER SMITH INC | | 1,783,145 | 1,750,000 | 1,781,360 | 1,770,621 | 0 | (1,056) | 0 | (1,056) | 0 | 1,769,565 | 0 | 13,580 | 13,580 | 57,750 | 01/22/2024 |
| 06051G-FP-9 | BANK OF AMERICA CORP | | 07/16/2018 | DAIWA CAPITAL MARKETS AMERICA | | 1,967,740 | 2,000,000 | 1,994,100 | 1,995,484 | 0 | 349 | 0 | 349 | 0 | 1,995,833 | 0 | (28,093) | (28,093) | 58,592 | 04/21/2025 |
| 06054A-AY-5 | BACM 15UBS7 XA - CMBS | | 12/01/2018 | Direct | | 0 | 0 | 38,611 | 32,902 | 0 | (25,690) | 0 | (25,690) | 0 | 0 | 0 | 0 | 0 | 0 | 09/17/2048 |
| 06652K-AA-1 | BANKUNITED NA | | 09/24/2018 | U.S. Bank | | 304,206 | 300,000 | 297,078 | 297,601 | 0 | 186 | 0 | 186 | 0 | 297,788 | 0 | 6,418 | 6,418 | 12,553 | 11/17/2025 |
| 06738E-AN-5 | BARCLAYS PLC | C | 12/07/2018 | KEYBANC CAPITAL MARKETS INC | | 518,106 | 550,000 | 547,316 | 547,785 | 0 | 222 | 0 | 222 | 0 | 548,007 | 0 | (29,901) | (29,901) | 34,022 | 01/12/2026 |
| 06760M-AA-6 | BMM 2017-1A RASS - ABS | | 10/15/2018 | Paydown | | 1,648,377 | 1,648,377 | 1,632,559 | 1,632,700 | 0 | 15,677 | 0 | 15,677 | 0 | 1,648,377 | 0 | 0 | 0 | 0 | 01/15/2030 |
| 084423-AP-7 | W. R. BERKLEY CORP | | 12/12/2018 | STIFEL NICOLAUS & COMPANY INC. | | 2,214,260 | 2,000,000 | 2,447,800 | 2,422,552 | 0 | (13,508) | 0 | (13,508) | 0 | 2,409,044 | 0 | (194,784) | (194,784) | 166,319 | 02/15/2037 |
| 084423-AR-3 | W. R. BERKLEY CORP | | 01/26/2018 | MUFG SECURITIES AMERICAS INC. | | 2,653,725 | 2,500,000 | 2,726,995 | 2,679,300 | 0 | (5,128) | 0 | (5,128) | 0 | 2,674,172 | 0 | (20,447) | (20,447) | 50,391 | 09/15/2020 |
| 087633-AC-7 | BTNY 1 F - CDO | | 06/27/2018 | Paydown | | 500,000 | 500,000 | 335,625 | 366,744 | 0 | 133,256 | 0 | 133,256 | 0 | 500,000 | 0 | 0 | 0 | 29,875 | 04/15/2027 |
| 09062X-AD-5 | BIOGEN INC | | 10/09/2018 | JEFFERIES LLC | | 23,174,195 | 22,499,000 | 23,871,237 | 24,301,124 | 0 | (25,093) | 404,795 | (429,887) | 0 | 23,871,237 | 0 | (697,042) | (697,042) | 1,254,444 | 09/15/2045 |
| 097014-AL-8 | BOEING CAPITAL CORP | | 09/06/2018 | MILLENNIUM ADVISORS | | 613,086 | 600,000 | 678,900 | 626,251 | 0 | (9,841) | 0 | (9,841) | 0 | 616,410 | 0 | (3,324) | (3,324) | 24,518 | 10/27/2019 |
| 09776U-AB-2 | BON SECOURS CHARITY HEALTH SYSTEM INC | | 10/17/2018 | WELLS FARGO SECURITIES LLC | | 508,750 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | 8,750 | 8,750 | 30,208 | 11/01/2035 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 099514-A#-8 | BORAL LTD | C | 05/24/2018 | STONECASTLE SECURITIES, LLC, NEW YORK | | 24,496,500 | 25,000,000 | 23,726,603 | 23,827,752 | 0 | 58,289 | 0 | 58,289 | 0 | 23,886,040 | 0 | 610,460 | 610,460 | 590,361 | 05/05/2025 |
| 099514-B*-1 | BORAL LTD | D | 05/30/2018 | STONECASTLE SECURITIES, LLC, NEW YORK | | 9,889,600 | 10,000,000 | 9,309,260 | 9,350,623 | 0 | 23,680 | 0 | 23,680 | 0 | 9,374,303 | 0 | 515,297 | 515,297 | 243,822 | 05/05/2027 |
| 10510K-AA-5 | BRAMBLES USA INC | C | 09/06/2018 | U.S. Bank | | 2,060,420 | 2,000,000 | 2,204,924 | 2,080,189 | 0 | (23,918) | 0 | (23,918) | 0 | 2,056,272 | 0 | 4,148 | 4,148 | 100,758 | 04/01/2020 |
| 10552T-AA-5 | BRF BRASIL FOODS SA | C | 10/04/2018 | VARIOUS | | 1,266,075 | 1,270,000 | 1,260,488 | 0 | 73 | 0 | 0 | 73 | 0 | 1,260,561 | 0 | 5,514 | 5,514 | 24,859 | 06/06/2022 |
| 10949*-AD-5 | BWCF 2016-2A C - CDO | | 07/16/2018 | Call @ 100.00 | | 850,000 | 850,000 | 850,000 | 850,000 | 0 | 0 | 0 | 0 | 0 | 850,000 | 0 | 0 | 0 | 43,587 | 04/29/2023 |
| 11134L-AH-2 | BROADCOM CORP | | 11/20/2018 | Morgan Stanley | | 225,805 | 250,000 | 248,895 | 248,982 | 0 | 93 | 0 | 93 | 0 | 249,075 | 0 | (23,270) | (23,270) | 13,132 | 01/15/2027 |
| 112585-AH-7 | BROOKFIELD ASSET MANAGEMENT INC | C | 09/06/2018 | Cantor Fitzergald & Co. | | 1,479,510 | 1,500,000 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 1,500,000 | 0 | (20,490) | (20,490) | 69,167 | 01/15/2025 |
| 11271L-AA-0 | BROOKFIELD FINANCE INC | C | 12/07/2018 | MLPFS INC FIXED INCOME | | 1,264,432 | 1,300,000 | 1,287,468 | 1,289,119 | 0 | 1,030 | 0 | 1,030 | 0 | 1,290,150 | 0 | (25,718) | (25,718) | 56,631 | 06/02/2026 |
| 11271R-AA-7 | BROOKFIELD FINANCE LLC | | 09/06/2018 | MLPFS INC FIXED INCOME | | 348,492 | 350,000 | 349,097 | 349,196 | 0 | 79 | 0 | 79 | 0 | 349,276 | 0 | (784) | (784) | 13,183 | 04/01/2024 |
| 115637-AL-4 | BROWN-FORMAN CORP | | 07/28/2018 | Unknown | | 956,365 | 1,000,000 | 952,668 | 716,856 | 0 | 448 | 0 | 448 | 0 | 956,365 | 0 | 0 | 0 | 29,479 | 01/15/2043 |
| 115637-AP-5 | BROWN-FORMAN CORP | | 09/21/2018 | STIFEL NICOLAUS & COMPANY INC. | | 2,097,160 | 2,000,000 | 1,966,280 | 1,967,776 | 0 | 466 | 0 | 466 | 0 | 1,968,242 | 0 | 128,918 | 128,918 | 107,250 | 07/15/2045 |
| 115637-AT-7 | BROWN-FORMAN CORP | | 07/28/2018 | Unknown | | 1,730,209 | 1,750,000 | 1,729,963 | 0 | 0 | 3 | 0 | 3 | 0 | 1,730,209 | 0 | 0 | 0 | 23,722 | 04/15/2038 |
| 11777L-AB-7 | BSCMS 05AFR1 A2 - CMBS | | 01/31/2018 | VARIOUS | | 9,103,874 | 8,770,370 | 9,296,506 | 9,150,737 | 0 | (19,350) | 0 | (19,350) | 0 | 9,131,386 | 0 | (27,512) | (27,512) | 55,973 | 09/15/2027 |
| 118230-AQ-4 | BUCKEYE PARTNERS LP | | 12/11/2018 | VARIOUS | | 762,313 | 835,000 | 799,980 | 803,096 | 0 | 2,343 | 0 | 2,343 | 0 | 805,439 | 0 | (43,126) | (43,126) | 28,807 | 12/01/2026 |
| 12189T-AH-7 | BURLINGTON NORTHERN SANTA FE LLC | | 01/02/2018 | Paydown | | 289,848 | 289,848 | 297,804 | 293,981 | 0 | (4,138) | 0 | (4,138) | 0 | 289,848 | 0 | 0 | 0 | 9,565 | 01/02/2019 |
| 12189T-AH-7 | BURLINGTON NORTHERN SANTA FE LLC - ABS | | 07/02/2018 | Paydown | | 28,442 | 28,442 | 29,223 | 28,847 | 0 | (406) | 0 | (406) | 0 | 28,442 | 0 | 0 | 0 | 1,877 | 01/02/2019 |
| 12328M-AN-1 | BLX 05A A - ABS | | 12/26/2018 | Paydown | | 7,935 | 7,935 | 5,368 | 6,307 | 0 | 1,628 | 0 | 1,628 | 0 | 7,935 | 0 | 0 | 0 | 66 | 09/25/2038 |
| 12464Y-AA-7 | CBASS 07CB5 A1 - RMBS | | 12/26/2018 | Paydown | | 6,557 | 6,557 | 3,954 | 0 | 0 | 2,496 | 0 | 2,496 | 0 | 6,557 | 0 | 0 | 0 | 25 | 04/25/2037 |
| 12479M-AH-1 | CBCI 2016-1 A - ABS | | 10/15/2018 | Paydown | | 142,127 | 142,128 | 142,128 | 142,128 | 0 | 0 | 0 | 0 | 0 | 142,128 | 0 | 0 | 0 | 2,320 | 07/15/2046 |
| 12479R-AD-9 | CAUTO 171 A1 - ABS | | 12/15/2018 | Paydown | | 4,475 | 4,475 | 4,470 | 2,599 | 0 | 5 | 0 | 5 | 0 | 4,475 | 0 | 0 | 0 | 71 | 04/15/2047 |
| 12479R-AE-7 | CAUTO 171 A2 - ABS | | 12/15/2018 | VARIOUS | | 997,384 | 997,500 | 997,361 | 993,206 | 0 | 11 | 0 | 11 | 0 | 997,384 | 0 | 0 | 0 | 25,680 | 04/15/2047 |
| 12479R-AF-4 | CAUTO 171 A3 - ABS | | 12/15/2018 | Paydown | | 20,500 | 20,500 | 20,500 | 0 | 0 | 0 | 0 | 0 | 0 | 20,500 | 0 | 0 | 0 | 37 | 04/15/2047 |
| 1248EP-BT-9 | CCO HOLDINGS LLC | | 12/11/2018 | CITIGROUP GLOBAL MARKETS INC. | | 3,079,375 | 3,250,000 | 3,250,000 | 3,250,000 | 0 | 0 | 0 | 0 | 0 | 3,250,000 | 0 | (170,625) | (170,625) | 185,995 | 05/01/2027 |
| 12502Y-AP-8 | CCRIN 2012 C - ABS | C | 12/10/2018 | Paydown | | 161,429 | 161,429 | 161,429 | 161,429 | 0 | 0 | 0 | 0 | 0 | 161,429 | 0 | 0 | 0 | 3,584 | 07/11/2022 |
| 12505#-AA-9 | CCHM PROPERTY HOLDINGS LP | | 12/31/2018 | Paydown | | 144,574 | 144,574 | 157,807 | 0 | 0 | (13,233) | 0 | (13,233) | 0 | 144,574 | 0 | 0 | 0 | 1,777 | 09/30/2031 |
| 12505B-AD-2 | CBRE SERVICES INC | | 09/25/2018 | WELLS FARGO SECURITIES LLC | | 2,542,125 | 2,500,000 | 2,481,000 | 2,484,549 | 0 | 1,151 | 0 | 1,151 | 0 | 2,485,700 | 0 | 56,425 | 56,425 | 130,677 | 03/01/2026 |
| 125094-AQ-5 | CDP FINANCIAL INC | | 04/09/2018 | Morgan Stanley | | 99,348 | 100,000 | 99,626 | 99,744 | 0 | 10 | 0 | 10 | 0 | 99,753 | 0 | (405) | (405) | 2,249 | 07/24/2024 |
| 12512J-AX-2 | CD 18CD7 XA - CMBS | | 12/01/2018 | Direct | | 0 | 0 | 1,092 | 0 | 0 | (260) | 0 | (260) | 0 | 0 | 0 | 0 | 0 | 0 | 08/17/2051 |
| 125354-AA-8 | CGRBS 13VN05 A - CMBS | | 09/06/2018 | CITIGROUP GLOBAL MARKETS INC. | | 1,998,828 | 2,000,000 | 2,046,152 | 2,027,541 | 0 | (7,652) | 0 | (7,652) | 0 | 2,019,889 | 0 | (21,061) | (21,061) | 52,220 | 03/15/2035 |
| 12543P-AC-7 | CWHL 0621 A3 - CMO/RMBS | | 12/01/2018 | Paydown | | 95,065 | 92,237 | 81,090 | 0 | 0 | 11,147 | 0 | 11,147 | 0 | 92,237 | 0 | 2,828 | 2,828 | 509 | 02/25/2037 |
| 12544D-AX-7 | CWHL 0714 A22 - CMO/RMBS | | 12/01/2018 | Paydown | | 122,262 | 123,622 | 108,519 | 0 | 0 | 15,103 | 0 | 15,103 | 0 | 123,622 | 0 | (1,360) | (1,360) | 729 | 09/25/2037 |
| 12553X-AD-5 | CIM 18INV1 A4 - CMO/RMBS | | 12/01/2018 | Paydown | | 608,340 | 608,340 | 604,684 | 0 | 0 | 3,656 | 0 | 3,656 | 0 | 608,340 | 0 | 0 | 0 | 1,697 | 08/25/2048 |
| 125634-AJ-4 | CLIF 132 NTS - ABS | | 12/18/2018 | VARIOUS | | 219,026 | 219,843 | 219,762 | 219,790 | 0 | 42 | 0 | 42 | 0 | 219,832 | 0 | (807) | (807) | 2,779 | 06/19/2028 |
| 125634-AN-5 | CLIF 141 NTS - ABS | | 12/18/2018 | Paydown | | 143,428 | 143,427 | 141,581 | 29,747 | 0 | 1,842 | 0 | 1,842 | 0 | 143,427 | 0 | 0 | 0 | 909 | 06/18/2029 |
| 12567A-AG-2 | CMALT 07A3 1A7 - CMO/RMBS | | 12/01/2018 | Paydown | | 58,600 | 69,186 | 66,286 | 0 | 0 | 2,901 | 0 | 2,901 | 0 | 69,186 | 0 | (10,587) | (10,587) | 351 | 03/25/2037 |
| 125896-BL-3 | CMS ENERGY CORP | | 09/11/2018 | BARCLAYS CAPITAL INC | | 7,152,390 | 7,000,000 | 7,181,314 | 7,178,853 | 0 | (2,797) | 0 | (2,797) | 0 | 7,176,056 | 0 | (23,666) | (23,666) | 313,464 | 03/31/2043 |
| 12592F-AG-0 | COMM 14277P C - CMBS | | 12/10/2018 | MLPFS INC FIXED INCOME | | 3,064,482 | 3,150,000 | 3,096,352 | 3,107,101 | 0 | 6,756 | 0 | 6,756 | 0 | 3,113,857 | 0 | (49,374) | (49,374) | 118,812 | 08/12/2049 |
| 12592X-BG-0 | COMM 15CC22 B - CMBS | | 12/10/2018 | GOLDMAN, SACHS & CO. | | 3,118,000 | 3,200,000 | 3,235,500 | 3,227,447 | 0 | (3,623) | 0 | (3,623) | 0 | 3,223,824 | 0 | (105,824) | (105,824) | 129,471 | 03/12/2048 |
| 12593A-BD-6 | COMM 15CC23 B - CMBS | | 09/24/2018 | JP MORGAN SECURITIES LLC | | 2,466,270 | 2,450,000 | 2,523,429 | 2,505,782 | 0 | (5,228) | 0 | (5,228) | 0 | 2,500,554 | 0 | (34,284) | (34,284) | 83,980 | 05/12/2048 |
| 12593J-BJ-4 | COMM 15CC24 B - CMBS | | 10/01/2018 | PERSHING LLC | | 2,283,223 | 2,250,000 | 2,320,306 | 2,305,469 | 0 | (4,900) | 0 | (4,900) | 0 | 2,300,569 | 0 | (17,346) | (17,346) | 81,843 | 08/12/2048 |
| 12593Q-BF-6 | COMM 15CC26 XA - CMBS | | 12/01/2018 | Direct | | 0 | 0 | 31,732 | 28,369 | 0 | (4,984) | 0 | (4,984) | 0 | 0 | 0 | 0 | 0 | 0 | 10/13/2048 |
| 12623S-AF-7 | COMM 12CRE5 XA - CMBS | | 12/01/2018 | Direct | | 0 | 0 | 97,968 | 82,702 | 0 | (65,640) | 0 | (65,640) | 0 | 0 | 0 | 0 | 0 | 0 | 12/12/2045 |
| 12625C-AC-7 | COMM 13WWP A2 - CMBS | | 02/14/2018 | VARIOUS | | 4,672,186 | 4,550,000 | 4,682,371 | 4,639,546 | 0 | (1,547) | 0 | (1,547) | 0 | 4,637,999 | 0 | 34,187 | 34,187 | 28,965 | 03/12/2031 |
| 12625C-AL-7 | COMM 13WWP C - CMBS | | 05/10/2018 | CITIGROUP GLOBAL MARKETS INC. | | 202,438 | 200,000 | 197,974 | 198,316 | 0 | 109 | 0 | 109 | 0 | 198,424 | 0 | 4,013 | 4,013 | 3,131 | 03/12/2031 |
| 12625F-AU-0 | COMM 13CRE7 B - CMBS | | 07/28/2018 | Unknown | | 1,510,545 | 1,500,000 | 1,522,411 | 1,216,519 | 0 | (1,035) | 0 | (1,035) | 0 | 1,510,545 | 0 | 0 | 0 | 29,503 | 03/12/2046 |
| 12626B-AQ-7 | COMM 13CC10 B - CMBS | | 08/01/2018 | Unknown | | 1,507,619 | 1,500,000 | 1,515,154 | 1,005,656 | 0 | (579) | 0 | (579) | 0 | 1,507,619 | 0 | 0 | 0 | 33,788 | 08/10/2046 |
| 12627H-AK-6 | CSAB 062 A6A - RMBS | | 12/01/2018 | Paydown | | 100,027 | 100,027 | 56,501 | 0 | 0 | 43,526 | 0 | 43,526 | 0 | 100,027 | 0 | 0 | 0 | 245 | 09/25/2036 |
| 126281-BB-9 | CSAIL 15C1 XA - CMBS | | 12/01/2018 | Direct | | 0 | 0 | 6,711 | 5,326 | 0 | (3,721) | 0 | (3,721) | 0 | 0 | 0 | 0 | 0 | 0 | 04/15/2050 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 126281-BE-3 | CSAIL 15C1 B - CMBS | | 09/24/2018 | JP MORGAN SECURITIES LLC | | 249,443 | 250,000 | 249,844 | 249,767 | 0 | (20) | 0 | (20) | 0 | 249,747 | 0 | (304) | (304) | 8,284 | 04/15/2050 |
| 126281-BF-0 | CSAIL 15C1 C - CMBS | | 11/15/2018 | J.P. MORGAN SECURITIES INC. | | 1,948,281 | 2,000,000 | 2,008,329 | 2,004,326 | 0 | (1,284) | 0 | (1,284) | 0 | 2,003,042 | 0 | (54,761) | (54,761) | 84,409 | 04/15/2050 |
| 12635X-AA-3 | CSCN 1 A - CDO | | 04/19/2018 | Paydown | | 643 | 643 | 600 | 606 | 0 | 37 | 0 | 37 | 0 | 643 | 0 | 0 | 0 | 0 | 04/01/2056 |
| 12635X-AA-3 | CSCN 1 A - CDO | | 11/27/2018 | Paydown | | 6,396 | 6,396 | 5,970 | 6,024 | 0 | 373 | 0 | 373 | 0 | 6,396 | 0 | 0 | 0 | 51 | 04/01/2056 |
| 12635X-AB-1 | CSCN 1 B - CDO | | 04/19/2018 | Paydown | | 7,962 | 7,962 | 7,962 | 7,962 | 0 | 0 | 0 | 0 | 0 | 7,962 | 0 | 0 | 0 | 0 | 04/01/2056 |
| 12635X-AB-1 | CSCN 1 B - CDO | | 11/27/2018 | Paydown | | 28,153 | 28,153 | 28,153 | 28,153 | 0 | 0 | 0 | 0 | 0 | 28,153 | 0 | 0 | 0 | 224 | 04/01/2056 |
| 126378-AE-8 | CSMC 071A A2A - RMBS | | 12/01/2018 | Paydown | | 44,050 | 44,050 | 20,048 | 0 | 0 | 24,003 | 0 | 24,003 | 0 | 44,050 | 0 | 0 | 0 | 99 | 02/25/2037 |
| 126408-HF-3 | CSX CORP | | 07/28/2018 | Unknown | | 745,882 | 750,000 | 745,733 | 745,837 | 0 | 46 | 0 | 46 | 0 | 745,882 | 0 | 0 | 0 | 21,138 | 11/01/2046 |
| 12654P-AA-6 | CSMC 18RPL9 A1 - CMO/RMBS | | 12/01/2018 | VARIOUS | | 45,319 | 45,319 | 45,383 | 0 | 0 | (64) | 0 | (64) | 0 | 45,319 | 0 | 0 | 0 | 138 | 09/25/2057 |
| 12656*-AA-0 | CSLB HOLDINGS INC | C | 11/08/2018 | Maturity @ 100.00 | | 14,000,000 | 14,000,000 | 14,235,981 | 14,126,513 | 0 | (126,513) | 0 | (126,513) | 0 | 14,000,000 | 0 | 0 | 0 | 467,600 | 11/08/2018 |
| 126650-BQ-2 | CVS 07 CTF - ABS | | 04/10/2018 | Paydown | | 12,562 | 12,562 | 14,537 | 14,292 | 0 | (1,730) | 0 | (1,730) | 0 | 12,562 | 0 | 0 | 0 | 110 | 01/10/2030 |
| 126650-BQ-2 | CVSPAS 07 CTF - ABS | | 12/10/2018 | Paydown | | 26,012 | 26,012 | 30,099 | 29,593 | 0 | (3,572) | 0 | (3,572) | 0 | 26,012 | 0 | 0 | 0 | 1,154 | 01/10/2030 |
| 126650-BS-8 | CVS CAREMARK CORP - ABS | | 08/10/2018 | Paydown | | 24,338 | 24,363 | 29,381 | 28,341 | 0 | (2,738) | 0 | (2,738) | 0 | 24,363 | 0 | (25) | (25) | 693 | 01/10/2032 |
| 126650-BS-8 | CVS CAREMARK CORP - ABS | | 12/10/2018 | Paydown | | 73,160 | 73,160 | 86,055 | 28,706 | 0 | (11,574) | 0 | (11,574) | 0 | 73,160 | 0 | 1 | 1 | 1,329 | 01/10/2032 |
| 126650-CC-2 | CVS CAREMARK CORP | | 07/16/2018 | Morgan Stanley | | 753,428 | 750,000 | 768,660 | 761,909 | 0 | (1,033) | 0 | (1,033) | 0 | 760,876 | 0 | (7,448) | (7,448) | 18,583 | 12/05/2023 |
| 126650-CL-2 | CVS HEALTH CORP | | 07/16/2018 | CITIGROUP GLOBAL MARKETS INC. | | 1,478,370 | 1,500,000 | 1,484,910 | 1,488,104 | 0 | 767 | 0 | 767 | 0 | 1,488,871 | 0 | (10,501) | (10,501) | 57,802 | 07/20/2025 |
| 126671-R2-4 | CWL 035 AF5 - RMBS | | 12/01/2018 | Paydown | | 120,100 | 120,100 | 123,258 | 0 | 0 | (3,158) | 0 | (3,158) | 0 | 120,100 | 0 | 0 | 0 | 399 | 02/25/2034 |
| 126671-R3-2 | CWL 035 AF6 - RMBS | | 12/01/2018 | Paydown | | 67,574 | 67,574 | 69,175 | 69,086 | 0 | (1,523) | 0 | (1,523) | 0 | 67,574 | 0 | 0 | 0 | 1,655 | 01/25/2034 |
| 126673-DP-4 | CWL 047 AF6 - RMBS | | 12/01/2018 | Paydown | | 14,723 | 14,723 | 14,886 | 14,816 | 0 | (113) | 0 | (113) | 0 | 14,723 | 0 | 0 | 0 | 365 | 12/25/2034 |
| 126673-QR-6 | CWHEL 04S A - RMBS | | 12/17/2018 | Paydown | | 41,976 | 41,976 | 25,500 | 0 | 0 | 9,347 | 0 | 9,347 | 0 | 41,976 | 0 | 0 | 0 | 147 | 02/15/2030 |
| 126673-ZU-9 | CWL 053 AF6 - RMBS | | 12/01/2018 | Paydown | | 100,963 | 100,963 | 101,024 | 100,966 | 0 | (10) | 0 | (10) | 0 | 100,963 | 0 | 0 | 0 | 1,936 | 07/25/2035 |
| 12667G-JJ-3 | CWALT 0511CB 2A6 - CMO/RMBS | | 12/01/2018 | Paydown | | 206,434 | 231,496 | 232,079 | 0 | 0 | (583) | 0 | (583) | 0 | 231,496 | 0 | (25,062) | (25,062) | 719 | 06/25/2035 |
| 126685-AD-8 | CWHEL 05C 2A - RMBS | | 12/17/2018 | Paydown | | 41,707 | 41,707 | 33,009 | 36,035 | 0 | 5,672 | 0 | 5,672 | 0 | 41,707 | 0 | 0 | 0 | 381 | 07/15/2035 |
| 126685-AF-3 | CWHEL 05D 2A - RMBS | | 12/17/2018 | Paydown | | 30,124 | 30,124 | 24,099 | 26,257 | 0 | 3,867 | 0 | 3,867 | 0 | 30,124 | 0 | 0 | 0 | 276 | 11/15/2035 |
| 12668A-2M-6 | CWALT 0570CB A3 - CMO/RMBS | | 12/01/2018 | Paydown | | 111,767 | 131,352 | 120,668 | 0 | 0 | 10,684 | 0 | 10,684 | 0 | 131,352 | 0 | (19,585) | (19,585) | 774 | 12/25/2035 |
| 12668A-Z3-2 | CWALT 0565CB 2A3 - CMO/RMBS | | 12/01/2018 | Paydown | | 102,964 | 102,964 | 97,250 | 0 | 0 | 5,714 | 0 | 5,714 | 0 | 102,964 | 0 | 0 | 0 | 427 | 12/25/2035 |
| 126694-TX-6 | CWHL 0530 A8 - CMO/RMBS | | 12/01/2018 | Paydown | | 8,735 | 8,735 | 8,288 | 0 | 0 | 841 | 0 | 841 | 0 | 8,735 | 0 | 0 | 0 | 82 | 01/25/2036 |
| 126698-AC-3 | CWL 0713 2A1 - RMBS | | 12/26/2018 | Paydown | | 16,307 | 16,307 | 13,632 | 0 | 0 | 1,678 | 0 | 1,678 | 0 | 16,307 | 0 | 0 | 0 | 54 | 02/25/2036 |
| 12673P-AC-9 | CA INC | | 04/04/2018 | MITSUBISHI UFJ SECURITIES | | 3,318,112 | 3,200,000 | 3,614,096 | 3,344,588 | 0 | (19,252) | 0 | (19,252) | 0 | 3,325,336 | 0 | (7,224) | (7,224) | 59,722 | 12/01/2019 |
| 12702*-AA-4 | CVS LEASE PASS THROUGH TRUST | | 12/10/2018 | Paydown | | 303,708 | 303,708 | 303,708 | 303,708 | 0 | 0 | 0 | 0 | 0 | 303,708 | 0 | 0 | 0 | 5,482 | 10/10/2039 |
| 12805P-AJ-5 | CAI 182 A - ABS | C | 12/25/2018 | Paydown | | 481,250 | 481,250 | 481,310 | 0 | 0 | (60) | 0 | (60) | 0 | 481,250 | 0 | 0 | 0 | 1,816 | 09/25/2043 |
| 129466-AM-0 | BERKSHIRE HATHAWAY ENERGY CO | | 10/30/2018 | MUFG SECURITIES AMERICAS INC. | | 659,670 | 500,000 | 727,156 | 714,939 | 0 | (13,916) | 0 | (13,916) | 0 | 701,023 | 0 | (41,353) | (41,353) | 47,818 | 09/15/2028 |
| 133131-AU-6 | CAMDEN PROPERTY TRUST | | 09/06/2018 | WELLS FARGO SECURITIES LLC | | 2,040,240 | 2,000,000 | 2,037,360 | 2,024,290 | 0 | (2,608) | 0 | (2,608) | 0 | 2,021,682 | 0 | 18,558 | 18,558 | 97,986 | 01/15/2024 |
| 13342B-AL-9 | CAMERON INTERNATIONAL CORP | | 07/16/2018 | KEYBANC CAPITAL MARKETS INC | | 1,992,060 | 2,000,000 | 2,006,040 | 2,003,980 | 0 | (334) | 0 | (334) | 0 | 2,003,646 | 0 | (11,586) | (11,586) | 47,333 | 12/15/2023 |
| 136375-BL-5 | CANADIAN NATIONAL RAILWAY CO | C | 08/01/2018 | Unknown | | 924,327 | 750,000 | 943,733 | 619,099 | 0 | (2,887) | 0 | (2,887) | 0 | 924,327 | 0 | 0 | 0 | 38,672 | 08/01/2034 |
| 136385-AC-5 | CANADIAN NATURAL RESOURCES LIMITED | C | 09/28/2018 | BARCLAYS CAPITAL INC | | 8,049,990 | 6,500,000 | 7,907,224 | 7,858,920 | 0 | (51,171) | 0 | (51,171) | 0 | 7,807,749 | 0 | 242,241 | 242,241 | 568,100 | 01/15/2032 |
| 136385-AE-1 | CANADIAN NATURAL RESOURCES LIMITED | C | 10/02/2018 | J.P. Morgan Securities LLC | | 14,153,400 | 12,000,000 | 13,593,672 | 13,546,787 | 0 | (50,415) | 0 | (50,415) | 0 | 13,496,371 | 0 | 657,029 | 657,029 | 976,100 | 06/30/2033 |
| 136385-AL-5 | CANADIAN NATURAL RESOURCES LTD | C | 09/28/2018 | Morgan Stanley & Co. LLC | | 826,805 | 700,000 | 801,256 | 799,242 | 0 | (2,153) | 0 | (2,153) | 0 | 797,090 | 0 | 29,715 | 29,715 | 45,816 | 03/15/2038 |
| 13975K-AE-9 | AFIN 151 B - ABS | | 11/20/2018 | Paydown | | 500,000 | 500,000 | 499,845 | 499,967 | 0 | 33 | 0 | 33 | 0 | 500,000 | 0 | 0 | 0 | 7,619 | 01/21/2020 |
| 139859-AB-8 | ABC INC | | 05/09/2018 | BAIRD, ROBERT W., & COMPANY IN | | 14,531,910 | 12,440,000 | 15,343,620 | 14,873,033 | 0 | (228,527) | 0 | (228,527) | 0 | 14,644,506 | 0 | (112,596) | (112,596) | 804,281 | 08/15/2021 |
| 14069B-AA-2 | CPMRK 07A1 A1 - CMBS | | 12/10/2018 | Paydown | | 9,793 | 9,793 | 9,382 | 9,412 | 0 | 381 | 0 | 381 | 0 | 9,793 | 0 | 0 | 0 | 261 | 02/10/2052 |
| 14070A-AA-1 | CPMRK 2007-AET2 A - CMBS | | 12/10/2018 | Paydown | | 15,212 | 15,212 | 15,008 | 15,015 | 0 | 197 | 0 | 197 | 0 | 15,212 | 0 | 0 | 0 | 430 | 10/10/2052 |
| 14070E-AA-3 | CAPMARK MILITARY HSG TR XXXIX - CMBS | | 12/10/2018 | Paydown | | 14,687 | 14,687 | 18,796 | 18,693 | 0 | (4,006) | 0 | (4,006) | 0 | 14,687 | 0 | 0 | 0 | 470 | 07/10/2055 |
| 14070E-AC-9 | CPMRK 2009-AMCW A1A - CMBS | | 12/10/2018 | Paydown | | 1,417 | 1,417 | 1,633 | 1,615 | 0 | (198) | 0 | (198) | 0 | 1,417 | 0 | 0 | 0 | 53 | 07/10/2055 |
| 14309U-AA-0 | CARLYLE HOLDINGS FINANCE LLC | | 04/04/2018 | KEYBANC CAPITAL MARKETS INC | | 100,490 | 100,000 | 99,966 | 99,985 | 0 | 1 | 0 | 1 | 0 | 99,985 | 0 | 505 | 505 | 2,637 | 02/01/2023 |
| 143658-BA-9 | CARNIVAL CORP | | 09/06/2018 | MLPFS INC FIXED INCOME | | 2,035,520 | 2,000,000 | 2,072,400 | 2,032,449 | 0 | (7,746) | 0 | (7,746) | 0 | 2,024,703 | 0 | 10,817 | 10,817 | 71,319 | 10/15/2020 |
| 144539-AB-9 | CARR 06NC5 A2 - RMBS | | 12/26/2018 | Paydown | | 108,094 | 108,094 | 73,061 | 0 | 0 | 35,033 | 0 | 35,033 | 0 | 108,094 | 0 | 0 | 0 | 419 | 03/25/2036 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 14855J-AB-1 | CLAST 161 A - ABS | | 12/15/2018 | Paydown | | 419,953 | 419,953 | 419,830 | 419,856 | 0 | 97 | 0 | 97 | 0 | 419,953 | 0 | 0 | 0 | 10,022 | 08/15/2041 |
| 14855J-AC-9 | CLAST 161 B - ABS | | 12/15/2018 | Paydown | | 202,543 | 202,543 | 202,404 | 202,432 | 0 | 111 | 0 | 111 | 0 | 202,543 | 0 | 0 | 0 | 6,679 | 08/15/2041 |
| 14855J-AD-7 | CLAST 161 C - ABS | | 12/15/2018 | Paydown | | 354,091 | 354,090 | 351,519 | 351,105 | 0 | 2,986 | 0 | 2,986 | 0 | 354,090 | 0 | 0 | 0 | 13,454 | 08/15/2041 |
| 14855L-AB-6 | CLAST 171 A - ABS | | 12/15/2018 | Paydown | | 617,218 | 617,218 | 617,191 | 617,194 | 0 | 25 | 0 | 25 | 0 | 617,218 | 0 | 0 | 0 | 14,903 | 07/15/2042 |
| 14855T-AA-1 | CLAST A - ABS | | 12/15/2018 | Paydown | | 184,877 | 184,877 | 184,873 | 184,906 | 0 | (32) | 0 | (32) | 0 | 184,877 | 0 | 0 | 0 | 4,596 | 12/15/2040 |
| 14855T-AB-9 | CLAST B - ABS | | 12/15/2018 | Paydown | | 58,814 | 58,814 | 57,944 | 58,081 | 0 | 733 | 0 | 733 | 0 | 58,814 | 0 | 0 | 0 | 1,815 | 12/15/2040 |
| 14856C-AA-7 | CLAST 181 A - ABS | | 12/15/2018 | Paydown | | 187,275 | 187,275 | 186,939 | 0 | 0 | 336 | 0 | 336 | 0 | 187,275 | 0 | 0 | 0 | 1,464 | 06/15/2043 |
| 148886-AL-8 | CRMN 121R CR - CDO | | 03/20/2018 | Paydown | | 250,000 | 250,000 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 0 | 250,000 | 0 | 0 | 0 | 2,797 | 12/20/2023 |
| 149123-BD-2 | CATERPILLAR INC. | | 05/09/2018 | BAIRD, ROBERT W., & COMPANY IN | | 24,090,958 | 20,275,000 | 25,435,190 | 24,830,155 | 0 | (294,299) | 0 | (294,299) | 0 | 24,535,856 | 0 | (444,898) | (444,898) | 1,198,478 | 02/15/2023 |
| 149123-BE-0 | CATERPILLAR INC. | | 11/19/2018 | VARIOUS | | 13,342,614 | 10,100,000 | 13,049,291 | 13,023,507 | 0 | (30,127) | 0 | (30,127) | 0 | 12,993,380 | 0 | 349,234 | 349,234 | 846,035 | 03/01/2097 |
| 149123-CB-5 | CATERPILLAR INC. | | 07/16/2018 | MLPFS INC FIXED INCOME | | 963,710 | 1,000,000 | 1,023,720 | 1,022,925 | 0 | (292) | 0 | (292) | 0 | 1,022,634 | 0 | (58,924) | (58,924) | 35,178 | 08/15/2042 |
| 151020-AS-3 | CELGENE CORP | | 07/16/2018 | RBC CAPITAL MARKETS, LLC | | 1,966,280 | 2,000,000 | 1,980,680 | 1,984,657 | 0 | 1,004 | 0 | 1,004 | 0 | 1,985,660 | 0 | (19,380) | (19,380) | 71,688 | 08/15/2025 |
| 15135U-AF-6 | CENOVUS ENERGY INC | C | 09/28/2018 | BARCLAYS CAPITAL INC | | 10,157,220 | 9,000,000 | 10,264,365 | 10,244,406 | 0 | (22,332) | 0 | (22,332) | 0 | 10,222,073 | 0 | (64,853) | (64,853) | 534,938 | 11/15/2039 |
| 15677J-AB-4 | CERIDIAN CORP | | 05/30/2018 | Call @ 102.75 | | 4,861,103 | 4,731,000 | 4,985,055 | 4,929,310 | 0 | (48,792) | 0 | (48,792) | 0 | 4,880,518 | 0 | (19,415) | (19,415) | 368,624 | 03/15/2021 |
| 161175-BA-1 | CHARTER COMMUNICATIONS INC | | 11/20/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 7,487,175 | 7,500,000 | 8,635,020 | 8,622,693 | 0 | (16,573) | 0 | (16,573) | 0 | 8,606,120 | 0 | (1,118,945) | (1,118,945) | 526,825 | 10/23/2045 |
| 161546-FV-3 | CFAB 034 1A5 - RMBS | | 12/01/2018 | Paydown | | 79,459 | 79,459 | 80,435 | 0 | 0 | (975) | 0 | (975) | 0 | 79,459 | 0 | 0 | 0 | 329 | 07/25/2036 |
| 16163Y-AE-4 | CHASE 16A M4 - CMO/RMBS | | 12/01/2018 | Paydown | | 105,815 | 105,815 | 101,310 | 0 | 0 | 4,504 | 0 | 4,504 | 0 | 105,815 | 0 | 0 | 0 | 355 | 03/26/2046 |
| 166430-AA-6 | CHEST 1412 N - ABS | | 07/01/2018 | Paydown | | 267,500 | 267,500 | 267,500 | 267,500 | 0 | 0 | 0 | 0 | 0 | 267,500 | 0 | 0 | 0 | 2,309 | 12/15/2034 |
| 16724*-AC-5 | CHICAGO BASEBALL HOLDINGS 7.17% | | 01/16/2018 | VARIOUS | | 1,307,793 | 1,120,000 | 1,107,430 | 1,114,561 | 0 | 47 | 0 | 47 | 0 | 1,114,607 | 0 | 5,393 | 5,393 | 227,945 | 01/15/2022 |
| 170255-AN-3 | CWHL 071 A4 - CMO/RMBS | | 12/01/2018 | Paydown | | 270,908 | 360,154 | 303,053 | 0 | 0 | 57,101 | 0 | 57,101 | 0 | 360,154 | 0 | (89,246) | (89,246) | 1,918 | 03/25/2037 |
| 172967-HV-6 | CITIGROUP INC | | 09/06/2018 | VARIOUS | | 377,142 | 380,000 | 379,194 | 379,435 | 0 | 47 | 0 | 47 | 0 | 379,489 | 0 | (2,347) | (2,347) | 15,233 | 08/05/2024 |
| 172967-JT-9 | CITIGROUP INC | | 06/07/2018 | PERSHING LLC | | 1,127,243 | 1,130,000 | 1,125,390 | 1,126,384 | 0 | 183 | 0 | 183 | 0 | 1,126,568 | 0 | 675 | 675 | 24,998 | 06/10/2025 |
| 17309A-AA-7 | CMALT 06A1 1A1 - CMO/RMBS | | 12/01/2018 | Paydown | | 58,427 | 64,864 | 56,269 | 52,888 | 0 | 11,979 | 0 | 11,979 | 0 | 64,864 | 0 | (6,436) | (6,436) | 1,839 | 04/25/2036 |
| 17309A-AD-1 | CMALT 06A1 1A4 - CMO/RMBS | | 12/01/2018 | Paydown | | 121,064 | 135,224 | 132,041 | 0 | 0 | 3,183 | 0 | 3,183 | 0 | 135,224 | 0 | (14,161) | (14,161) | 798 | 04/25/2036 |
| 17321J-AJ-3 | CGCMT 13GC15 XA - CMBS | | 12/01/2018 | Direct | | 0 | 0 | 294,982 | 194,471 | 0 | (174,460) | 0 | (174,460) | 0 | 0 | 0 | 0 | 0 | 0 | 09/12/2046 |
| 17323V-BF-1 | CGCMT 15GC29 XA - CMBS | | 12/01/2018 | Direct | | 0 | 0 | 7,287 | 4,522 | 0 | (3,970) | 0 | (3,970) | 0 | 0 | 0 | 0 | 0 | 0 | 04/10/2048 |
| 17324D-AX-2 | CGCMT 15P1 B - CMBS | | 10/01/2018 | CITIGROUP GLOBAL MARKETS INC. | | 2,130,105 | 2,100,000 | 2,162,848 | 2,149,728 | 0 | (4,254) | 0 | (4,254) | 0 | 2,145,475 | 0 | (15,369) | (15,369) | 74,798 | 09/17/2048 |
| 17324K-AV-0 | CGCMT 15GC35 XA - CMBS | | 12/01/2018 | Direct | | 0 | 0 | 2,491 | 1,618 | 0 | (1,108) | 0 | (1,108) | 0 | 0 | 0 | 0 | 0 | 0 | 11/13/2048 |
| 17325D-AH-6 | CGCMT 16P5 C - CMBS | | 12/12/2018 | CITIGROUP GLOBAL MARKETS INC. | | 3,358,496 | 3,500,000 | 3,506,754 | 3,504,535 | 0 | (2,046) | 0 | (2,046) | 0 | 3,502,489 | 0 | (143,993) | (143,993) | 158,841 | 10/13/2049 |
| 174610-AJ-4 | CITIZENS FINANCIAL GROUP INC | | 12/07/2018 | KEYBANC CAPITAL MARKETS INC | | 1,938,960 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | (61,040) | (61,040) | 118,417 | 08/01/2025 |
| 20030N-AF-8 | COMCAST CORP | | 11/21/2018 | CITIGROUP GLOBAL MARKETS INC. | | 28,159,937 | 26,015,000 | 30,813,337 | 30,680,833 | 0 | (167,305) | 0 | (167,305) | 0 | 30,513,528 | 0 | (2,353,592) | (2,353,592) | 1,392,272 | 06/15/2035 |
| 20030N-AX-9 | COMCAST CORP | | 11/26/2018 | CITIGROUP GLOBAL MARKETS INC. | | 21,042,900 | 18,000,000 | 22,958,676 | 22,851,032 | 0 | (136,879) | 0 | (136,879) | 0 | 22,714,154 | 0 | (1,671,254) | (1,671,254) | 1,193,600 | 05/15/2038 |
| 20030N-BB-6 | COMCAST CORP | | 11/26/2018 | CITIGROUP GLOBAL MARKETS INC. | | 2,951,850 | 2,500,000 | 3,206,855 | 3,193,385 | 0 | (17,132) | 0 | (17,132) | 0 | 3,176,253 | 0 | (224,403) | (224,403) | 198,667 | 03/01/2040 |
| 20030N-BE-0 | COMCAST CORP | | 11/21/2018 | CITIGROUP GLOBAL MARKETS INC. | | 9,657,200 | 10,000,000 | 10,435,720 | 10,429,163 | 0 | (9,053) | 0 | (9,053) | 0 | 10,420,110 | 0 | (762,910) | (762,910) | 634,208 | 07/15/2042 |
| 20030N-CC-3 | COMCAST CORP | | 11/21/2018 | CITIGROUP GLOBAL MARKETS INC. | | 10,344,010 | 11,949,000 | 11,751,338 | 11,752,158 | 0 | 3,739 | 0 | 3,739 | 0 | 11,755,897 | 0 | (1,411,886) | (1,411,886) | 522,999 | 11/01/2047 |
| 200474-BF-0 | COMM 15LC19 B - CMBS | | 09/24/2018 | DEUTSCHE BANK SECURITIES INC. | | 1,083,586 | 1,100,000 | 1,132,983 | 1,124,124 | 0 | (2,372) | 0 | (2,372) | 0 | 1,121,752 | 0 | (38,167) | (38,167) | 34,514 | 02/12/2048 |
| 202795-JF-8 | COMMONWEALTH EDISON CO | | 12/04/2018 | MUFG SECURITIES AMERICAS INC. | | 3,536,935 | 3,935,000 | 3,718,618 | 3,722,066 | 0 | 4,109 | 0 | 4,109 | 0 | 3,726,174 | 0 | (189,239) | (189,239) | 184,016 | 03/01/2045 |
| 205363-AN-4 | COMPUTER SCIENCES CORP | | 09/17/2018 | KEYBANC CAPITAL MARKETS INC | | 303,581 | 300,000 | 301,536 | 300,816 | 0 | (97) | 0 | (97) | 0 | 300,719 | 0 | 2,862 | 2,862 | 12,794 | 09/15/2022 |
| 205887-AC-6 | CONAGRA, INC. | | 02/07/2018 | MUFG SECURITIES AMERICAS INC. | | 1,332,688 | 1,120,000 | 1,375,464 | 1,329,078 | 0 | (6,723) | 0 | (6,723) | 0 | 1,322,354 | 0 | 10,334 | 10,334 | 47,927 | 03/01/2021 |
| 20605P-AJ-0 | CONCHO RESOURCES INC | | 11/21/2018 | CITIGROUP GLOBAL MARKETS INC. | | 5,928,995 | 6,350,000 | 6,334,062 | 6,334,152 | 0 | 245 | 0 | 245 | 0 | 6,334,397 | 0 | (405,402) | (405,402) | 361,156 | 10/01/2047 |
| 207597-DS-1 | CONNECTICUT LIGHT AND POWER COMPANY (THE | | 12/06/2018 | MUFG SECURITIES AMERICAS INC. | | 1,683,690 | 1,500,000 | 1,763,030 | 1,755,375 | 0 | (10,051) | 0 | (10,051) | 0 | 1,745,324 | 0 | (61,634) | (61,634) | 106,615 | 09/15/2034 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 207597-DX-0 | CONNECTICUT LIGHT AND POWER CO | | 12/06/2018 | MUFG SECURITIES AMERICAS INC. | | 10,213,110 | 9,000,000 | 10,521,504 | 10,485,809 | 0 | (47,318) | 0 | (47,318) | 0 | 10,438,491 | 0 | (225,381) | (225,381) | 659,813 | 03/01/2037 |
| 207597-EG-6 | CONNECTICUT LIGHT AND POWER CO | | 12/04/2018 | MUFG SECURITIES AMERICAS INC. | | 14,907,600 | 15,000,000 | 16,462,350 | 16,450,389 | 0 | (31,848) | 0 | (31,848) | 0 | 16,418,541 | 0 | (1,510,941) | (1,510,941) | 736,375 | 04/15/2044 |
| 20825C-AF-1 | CONOCOPHILLIPS | | 09/21/2018 | PERSHING LLC | | 974,088 | 830,000 | 989,277 | 979,188 | 0 | (5,376) | 0 | (5,376) | 0 | 973,811 | 0 | 277 | 277 | 46,113 | 10/15/2032 |
| 210518-DB-9 | CONSUMERS ENERGY CO | | 07/28/2018 | Unknown | | 1,237,184 | 1,250,000 | 1,237,138 | 0 | 0 | 1 | 0 | 1 | 0 | 1,237,184 | 0 | 0 | 0 | 10,406 | 05/15/2048 |
| 210795-QB-9 | UNITED AIRLINES INC - ABS | | 10/29/2018 | VARIOUS | | 574,242 | 572,901 | 572,901 | 572,901 | 0 | 0 | 0 | 0 | 0 | 572,901 | 0 | 1,341 | 1,341 | 12,215 | 04/29/2026 |
| 210795-QC-7 | UNITED AIRLINES INC - ABS | | 11/01/2018 | VARIOUS | | 950,142 | 921,256 | 971,926 | 948,796 | 0 | (4,562) | 0 | (4,562) | 0 | 944,234 | 0 | 5,908 | 5,908 | 27,296 | 04/29/2022 |
| 21079N-AA-9 | UAL 071 A - ABS | | 10/19/2018 | Paydown | | 35,950 | 35,950 | 39,546 | 39,103 | 0 | (3,153) | 0 | (3,153) | 0 | 35,950 | 0 | 0 | 0 | 550 | 10/19/2023 |
| 21079R-AA-0 | UAL 071 B - ABS | | 10/19/2018 | Paydown | | 593,167 | 593,167 | 619,118 | 623,596 | 0 | (30,429) | 0 | (30,429) | 0 | 593,167 | 0 | 0 | 0 | 11,581 | 10/19/2023 |
| 21079V-AB-9 | UNITED AIRLINES INC | | 01/12/2018 | Paydown | | 18,515 | 18,515 | 17,495 | 18,065 | 0 | 450 | 0 | 450 | 0 | 18,515 | 0 | 0 | 0 | 0 | 01/12/2019 |
| 21079V-AB-9 | UNITED AIRLINES INC - ABS | | 07/12/2018 | Paydown | | 12,581 | 12,581 | 11,888 | 12,275 | 0 | 306 | 0 | 306 | 0 | 12,581 | 0 | 0 | 0 | 550 | 01/12/2019 |
| 21870K-AJ-7 | CORE 15WEST C - CMBS | | 09/12/2018 | JP MORGAN SECURITIES LLC | | 979,609 | 1,000,000 | 1,004,180 | 1,003,573 | 0 | 770 | 0 | 770 | 0 | 1,004,343 | 0 | (24,733) | (24,733) | 27,079 | 02/12/2037 |
| 22101B-AA-8 | CORVIAS MGMT FEE BORROWER LLC | | 07/01/2018 | Paydown | | 93,700 | 93,700 | 93,700 | 93,700 | 0 | 0 | 0 | 0 | 0 | 93,700 | 0 | 0 | 0 | 1,497 | 12/01/2043 |
| 225401-AC-2 | CREDIT SUISSE GROUP AG | C | 09/25/2018 | JP MORGAN SECURITIES LLC | | 1,505,360 | 1,550,000 | 1,550,000 | 1,550,000 | 0 | 0 | 0 | 0 | 0 | 1,550,000 | 0 | (44,640) | (44,640) | 80,751 | 01/09/2028 |
| 225433-AR-2 | CREDIT SUISSE GROUP FUNDING (GUERNSEY) L | C | 09/25/2018 | KEYBANC CAPITAL MARKETS INC | | 651,508 | 650,000 | 649,844 | 649,903 | 0 | 7 | 0 | 7 | 0 | 649,910 | 0 | 1,598 | 1,598 | 27,850 | 04/17/2026 |
| 225458-5R-5 | CSFB 059 2A1 - CMO/RMBS | | 12/01/2018 | Paydown | | 75,163 | 75,163 | 67,699 | 0 | 0 | 7,465 | 0 | 7,465 | 0 | 75,163 | 0 | 0 | 0 | 349 | 10/25/2035 |
| 225458-F7-8 | CSFB 057 2A4 - CMO/RMBS | | 12/01/2018 | Paydown | | 65,377 | 83,132 | 67,493 | 0 | 0 | 15,640 | 0 | 15,640 | 0 | 83,132 | 0 | (17,755) | (17,755) | 266 | 08/25/2035 |
| 227170-AE-7 | CRNN 131 NTS - ABS | C | 12/18/2018 | Paydown | | 293,333 | 293,333 | 286,957 | 0 | 0 | 6,376 | 0 | 6,376 | 0 | 293,333 | 0 | 0 | 0 | 530 | 04/18/2028 |
| 227170-AF-4 | CRNN 141 NTS - ABS | C | 12/18/2018 | Paydown | | 280,374 | 280,374 | 273,507 | 0 | 0 | 6,867 | 0 | 6,867 | 0 | 280,374 | 0 | 0 | 0 | 502 | 08/20/2029 |
| 22822R-AR-1 | CROWN CASTLE TOWERS LLC | | 01/16/2018 | VARIOUS | | 2,877,783 | 2,730,000 | 2,966,983 | 2,803,804 | 0 | (1,410) | 0 | (1,410) | 0 | 2,802,395 | 0 | (72,395) | (72,395) | 161,690 | 01/15/2040 |
| 22822R-BD-1 | CCI 152 C25 | | 07/16/2018 | KEYBANC CAPITAL MARKETS INC | | 588,234 | 600,000 | 600,000 | 600,000 | 0 | 0 | 0 | 0 | 0 | 600,000 | 0 | (11,766) | (11,766) | 13,004 | 05/15/2045 |
| 22822V-AB-7 | CROWN CASTLE INTERNATIONAL CORP | | 06/07/2018 | US BANCORP INVESTMENTS INC. | | 249,005 | 250,000 | 249,178 | 249,319 | 0 | 31 | 0 | 31 | 0 | 249,350 | 0 | (345) | (345) | 9,147 | 02/15/2026 |
| 22822V-AC-5 | CROWN CASTLE INTERNATIONAL CORP | | 09/06/2018 | BARCLAYS CAPITAL INC. | | 479,390 | 500,000 | 498,475 | 498,711 | 0 | 91 | 0 | 91 | 0 | 498,802 | 0 | (19,412) | (19,412) | 13,618 | 06/15/2026 |
| 233046-AD-3 | DNKN 151 A22 - ABS | | 06/08/2018 | VARIOUS | | 2,725,434 | 2,723,000 | 2,723,000 | 2,723,000 | 0 | 0 | 0 | 0 | 0 | 2,723,000 | 0 | 2,434 | 2,434 | 60,707 | 02/21/2045 |
| 233046-AF-8 | DNKN 171 A11 - ABS | | 11/20/2018 | VARIOUS | | 1,697,250 | 1,697,250 | 1,697,250 | 1,686,000 | 0 | 0 | 0 | 0 | 0 | 1,697,250 | 0 | 0 | 0 | 49,399 | 11/20/2047 |
| 23305X-AD-3 | DBUBS 11LC2 A4 - CMBS | | 02/01/2018 | Paydown | | 228 | 228 | 244 | 241 | 0 | (13) | 0 | (13) | 0 | 228 | 0 | 0 | 0 | 1 | 07/12/2044 |
| 23306N-AJ-1 | DBWF 15LCM C - CMBS | | 12/12/2018 | BARCLAYS CAPITAL INC. | | 4,210,801 | 4,750,000 | 4,631,083 | 4,640,852 | 0 | 12,910 | 0 | 12,910 | 0 | 4,653,762 | 0 | (442,961) | (442,961) | 170,629 | 06/12/2034 |
| 233331-AR-8 | DTE ENERGY CO | | 04/04/2018 | U.S. Bank | | 2,033,800 | 2,000,000 | 2,036,100 | 2,023,026 | 0 | (954) | 0 | (954) | 0 | 2,022,072 | 0 | 11,728 | 11,728 | 26,736 | 12/01/2023 |
| 24736T-AA-5 | DELTA AIR LINES INC - ABS | | 12/17/2018 | Paydown | | 145,479 | 145,479 | 160,390 | 156,522 | 0 | (11,043) | 0 | (11,043) | 0 | 145,479 | 0 | 0 | 0 | 3,128 | 06/17/2021 |
| 24736V-AA-0 | DELTA AIR LINES 2010-1A PASS THRU TRUST | | 01/02/2018 | Paydown | | 48,549 | 48,549 | 48,549 | 48,549 | 0 | 0 | 0 | 0 | 0 | 48,549 | 0 | 0 | 0 | 396 | 01/02/2020 |
| 24736V-AA-0 | DELTA AIR LINES 2010-1A PASS THRU TRUST | | 07/02/2018 | Maturity @ 100.00 | | 406,127 | 406,127 | 406,127 | 406,127 | 0 | 0 | 0 | 0 | 0 | 406,127 | 0 | 0 | 0 | 26,289 | 01/02/2020 |
| 24736Y-AA-4 | DELTA AIR LINES INC | | 01/30/2018 | Paydown | | 59,173 | 59,173 | 59,173 | 59,173 | 0 | 0 | 0 | 0 | 0 | 59,173 | 0 | 0 | 0 | 0 | 01/30/2029 |
| 24736Y-AA-4 | DELTA AIR LINES INC - ABS | | 07/30/2018 | VARIOUS | | 2,419,284 | 2,409,861 | 2,409,861 | 2,409,861 | 0 | 0 | 0 | 0 | 0 | 2,409,861 | 0 | 9,423 | 9,423 | 60,807 | 01/30/2029 |
| 24823D-AN-6 | DEN11 11R BR - CDO | | 10/22/2018 | Paydown | | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 1,500,000 | 0 | 0 | 0 | 63,513 | 04/20/2027 |
| 25156P-AC-7 | DEUTSCHE TELEKOM INTERNATIONAL FINANCE B | C | 10/16/2018 | J.P. Morgan Securities LLC | | 30,845,070 | 23,000,000 | 30,888,011 | 33,071,857 | 0 | (469,916) | 1,713,930 | (2,183,846) | 0 | 30,888,011 | 0 | (42,941) | (42,941) | 1,693,854 | 06/15/2030 |
| 25179M-AL-7 | DEVON ENERGY CORP | | 03/12/2018 | J.P. Morgan Securities LLC | | 11,201,700 | 10,000,000 | 10,575,460 | 10,566,964 | 0 | (2,584) | 0 | (2,584) | 0 | 10,564,380 | 0 | 637,320 | 637,320 | 371,778 | 07/15/2041 |
| 25179M-AN-3 | DEVON ENERGY CORP | | 10/09/2018 | BARCLAYS CAPITAL INC | | 16,041,200 | 17,000,000 | 16,227,061 | 16,385,465 | 0 | 9,904 | 168,308 | (158,404) | 0 | 16,227,061 | 0 | (185,861) | (185,861) | 731,236 | 05/15/2042 |
| 25179S-AD-2 | DEVON FINANCING CORP. | | 03/22/2018 | CORPORATE ACTION | | 2,342,726 | 1,717,000 | 2,217,636 | 2,199,667 | 0 | (5,414) | 0 | (5,414) | 0 | 2,194,253 | 0 | 148,473 | 148,473 | 64,602 | 09/30/2031 |
| 25264V-AA-7 | DHAL 2015 A - ABS | | 12/14/2018 | Paydown | | 130,599 | 130,599 | 130,566 | 130,575 | 0 | 23 | 0 | 23 | 0 | 130,599 | 0 | 0 | 0 | 2,947 | 07/14/2028 |
| 25272K-AK-9 | DIAMOND 1 FINANCE CORP | | 07/19/2018 | GOLDMAN, SACHS & CO. | | 13,767,130 | 13,000,000 | 14,172,353 | 14,093,209 | 0 | (61,610) | 0 | (61,610) | 0 | 14,031,599 | 0 | (264,469) | (264,469) | 473,908 | 06/15/2026 |
| 25466A-AD-3 | DISCOVER BANK | | 07/16/2018 | DAIWA CAPITAL MARKETS AMERICA | | 2,020,760 | 2,000,000 | 2,063,000 | 2,040,164 | 0 | (3,495) | 0 | (3,495) | 0 | 2,036,669 | 0 | (15,909) | (15,909) | 79,333 | 08/08/2023 |
| 25468P-DB-9 | WALT DISNEY CO | | 07/28/2018 | Unknown | | 7,805,288 | 7,750,000 | 7,807,960 | 998,401 | 0 | 18 | 0 | 18 | 0 | 7,805,288 | 0 | 0 | 0 | 71,242 | 06/01/2044 |
| 254709-AM-0 | DISCOVER FINANCIAL SERVICES | | 11/21/2018 | DEUTSCHE BANK SECURITIES, INC. | | 3,018,860 | 3,250,000 | 3,247,108 | 3,247,321 | 0 | 223 | 0 | 223 | 0 | 3,247,545 | 0 | (228,685) | (228,685) | 172,855 | 02/09/2027 |
| 25470X-AB-1 | DISH DBS CORP | | 02/05/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 1,041,570 | 978,000 | 1,078,245 | 1,047,937 | 0 | (4,169) | 0 | (4,169) | 0 | 1,043,768 | 0 | (2,198) | (2,198) | 33,374 | 09/01/2019 |
| 257469-AJ-5 | DOMINION RESOURCES INC | | 12/07/2018 | MERRILL LYNCH PIERCE FENNER SMITH INC | | 2,947,840 | 2,800,000 | 3,018,075 | 2,988,663 | 0 | (7,915) | 0 | (7,915) | 0 | 2,980,748 | 0 | (32,908) | (32,908) | 200,083 | 08/01/2033 |
| 25746U-CB-3 | DOMINION RESOURCES INC | | 12/17/2018 | VARIOUS | | 1,034,239 | 1,000,000 | 1,004,938 | 1,004,550 | 0 | (585) | 0 | (585) | 0 | 1,003,965 | 0 | (3,965) | (3,965) | 72,100 | 12/01/2024 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 25755T-AE-0 | DPABS 151 A2 - ABS | | 10/25/2018 | Paydown | | 30,000 | 30,000 | 30,000 | 30,000 | 0 | 0 | 0 | 0 | 0 | 30,000 | 0 | 0 | 0 | 505 | 10/25/2045 |
| 25755T-AH-3 | DPABS 171 A23 - ABS | | 10/25/2018 | VARIOUS | | 2,008,900 | 2,008,900 | 2,008,981 | 1,016,478 | 0 | (78) | 0 | (78) | 0 | 2,008,900 | 0 | 0 | 0 | 31,703 | 07/25/2047 |
| 25755T-AK-6 | DPABS 181 A22 - ABS | | 10/25/2018 | VARIOUS | | 1,996,250 | 1,996,250 | 1,996,250 | 0 | 0 | 0 | 0 | 0 | 0 | 1,996,250 | 0 | 0 | 0 | 720 | 07/27/2048 |
| 260543-CH-4 | DOW CHEMICAL CO | | 04/04/2018 | BONY/TORONTO DOMINION SECURITI | | 1,962,160 | 2,000,000 | 1,895,720 | 1,937,713 | 0 | 3,096 | 0 | 3,096 | 0 | 1,940,809 | 0 | 21,351 | 21,351 | 23,500 | 11/15/2022 |
| 26223N-AD-7 | DRUG 121 A1 - ABS | C | 10/15/2018 | Paydown | | 15,179 | 15,179 | 15,179 | 0 | 0 | 0 | 0 | 0 | 0 | 15,179 | 0 | 0 | 0 | 0 | 07/15/2024 |
| 26827E-AC-9 | ECAF 151 A2 - ABS | | 09/01/2018 | VARIOUS | | 231,313 | 231,028 | 231,028 | 231,028 | 0 | 0 | 0 | 0 | 0 | 231,028 | 0 | 285 | 285 | 4,530 | 06/15/2040 |
| 268317-AE-4 | ELECTRICITE DE FRANCE SA | C | 12/07/2018 | CREDIT SUISSE SECURITIES (USA) | | 15,955,680 | 16,000,000 | 17,474,336 | 17,448,915 | 0 | (35,336) | 0 | (35,336) | 0 | 17,413,579 | 0 | (1,457,899) | (1,457,899) | 1,229,511 | 01/27/2040 |
| 26882P-AR-3 | ERAC USA FINANCE COMPANY | | 11/30/2018 | Morgan Stanley | | 5,644,188 | 4,850,000 | 5,802,273 | 0 | 0 | (7,146) | 0 | (7,146) | 0 | 5,795,128 | 0 | (150,940) | (150,940) | 2,708 | 06/01/2034 |
| 26884L-AA-7 | EQT CORP | | 04/04/2018 | WELLS FARGO SECURITIES LLC | | 1,056,570 | 1,000,000 | 1,225,218 | 1,064,184 | 0 | (11,623) | 0 | (11,623) | 0 | 1,052,561 | 0 | 4,009 | 4,009 | 28,212 | 06/01/2019 |
| 26884T-AL-6 | ERAC USA FINANCE LLC | | 04/04/2018 | BONY/TORONTO DOMINION SECURITI | | 1,008,770 | 1,000,000 | 998,300 | 998,809 | 0 | 51 | 0 | 51 | 0 | 998,859 | 0 | 9,911 | 9,911 | 15,079 | 11/15/2024 |
| 26884U-AB-5 | EPR PROPERTIES | | 11/21/2018 | VARIOUS | | 9,441,312 | 9,650,000 | 9,635,808 | 9,638,187 | 0 | 1,191 | 0 | 1,191 | 0 | 9,639,379 | 0 | (198,067) | (198,067) | 490,144 | 04/01/2025 |
| 26971H-AB-8 | EGLE 141 A2 - ABS | | 12/15/2018 | VARIOUS | | 476,864 | 476,876 | 477,001 | 466,884 | 0 | (78) | 0 | (78) | 0 | 476,864 | 0 | 0 | 0 | 11,947 | 12/15/2039 |
| 26971H-AC-6 | EGLE 141 B - ABS | | 12/15/2018 | Paydown | | 50,905 | 50,905 | 50,902 | 50,903 | 0 | 2 | 0 | 2 | 0 | 50,905 | 0 | 0 | 0 | 1,267 | 12/15/2039 |
| 27034M-AB-0 | EARN 16D A2 - ABS | | 12/25/2018 | Paydown | | 48,841 | 48,841 | 48,826 | 48,825 | 0 | 16 | 0 | 16 | 0 | 48,841 | 0 | 0 | 0 | 525 | 01/25/2041 |
| 277432-AD-2 | EASTMAN CHEMICAL COMPANY | | 10/09/2018 | VARIOUS | | 8,425,140 | 7,000,000 | 8,091,509 | 7,877,826 | 0 | (53,448) | 0 | (53,448) | 0 | 7,824,378 | 0 | 600,762 | 600,762 | 547,833 | 02/01/2027 |
| 28368E-AD-8 | EL PASO ENERGY CORPORATION | | 10/19/2018 | BARCLAYS CAPITAL INC | | 1,225,120 | 1,000,000 | 1,251,912 | 1,243,025 | 0 | (10,188) | 0 | (10,188) | 0 | 1,232,837 | 0 | (7,717) | (7,717) | 95,767 | 08/01/2031 |
| 290408-AB-9 | ELWOOD ENERGY, LLC | C | 07/05/2018 | Paydown | | 21,405 | 21,405 | 23,973 | 23,796 | 0 | (2,391) | 0 | (2,391) | 0 | 21,405 | 0 | 0 | 0 | 24 | 07/05/2026 |
| 29100X-AA-3 | EAFL 131 A1 - ABS | D | 11/15/2018 | Paydown | | 2,053,116 | 2,053,115 | 2,099,985 | 2,073,766 | 0 | (20,651) | 0 | (20,651) | 0 | 2,053,115 | 0 | 0 | 0 | 84,433 | 10/15/2038 |
| 29103D-AM-8 | EMERA US FINANCE LP | C | 10/02/2018 | GOLDMAN, SACHS & CO. | | 2,924,430 | 3,000,000 | 2,923,356 | 3,027,090 | 0 | (361) | 103,374 | (103,734) | 0 | 2,923,356 | 0 | 1,074 | 1,074 | 114,396 | 06/15/2046 |
| 29273R-AP-4 | ENERGY TRANSFER PARTNERS LP | | 11/15/2018 | BARCLAYS CAPITAL INC | | 5,715,360 | 6,000,000 | 6,210,852 | 6,208,521 | 0 | (3,996) | 0 | (3,996) | 0 | 6,204,525 | 0 | (489,165) | (489,165) | 350,900 | 06/01/2041 |
| 29273R-AR-0 | ENERGY TRANSFER PARTNERS LP | | 11/15/2018 | BARCLAYS CAPITAL INC | | 5,021,850 | 5,000,000 | 5,397,720 | 5,392,732 | 0 | (7,063) | 0 | (7,063) | 0 | 5,385,669 | 0 | (363,819) | (363,819) | 422,500 | 02/01/2042 |
| 29364W-AM-0 | ENTERGY LOUISIANA LLC | | 12/04/2018 | MUFG SECURITIES AMERICAS INC. | | 10,174,600 | 10,000,000 | 10,863,140 | 10,796,906 | 0 | (84,846) | 0 | (84,846) | 0 | 10,712,060 | 0 | (537,460) | (537,460) | 617,900 | 01/15/2026 |
| 29379V-AY-9 | ENTERPRISE PRODUCTS OPERATING LLC | | 09/11/2018 | VARIOUS | | 178,118 | 185,000 | 169,047 | 170,103 | 0 | 209 | 0 | 209 | 0 | 170,313 | 0 | 7,805 | 7,805 | 8,808 | 02/15/2043 |
| 29379V-BH-5 | ENTERPRISE PRODUCTS OPERATING LLC | | 06/07/2018 | KEYBANC CAPITAL MARKETS INC | | 487,435 | 500,000 | 498,175 | 498,550 | 0 | 81 | 0 | 81 | 0 | 498,630 | 0 | (11,195) | (11,195) | 15,211 | 02/15/2026 |
| 30219G-AK-4 | EXPRESS SCRIPTS HOLDING CO | | 07/16/2018 | BARCLAYS CAPITAL INC. | | 963,830 | 1,000,000 | 992,720 | 995,037 | 0 | 376 | 0 | 376 | 0 | 995,413 | 0 | (31,583) | (31,583) | 20,708 | 06/15/2024 |
| 302508-AM-8 | FMR CORP. | | 01/26/2018 | MUFG SECURITIES AMERICAS INC. | | 16,003,250 | 15,000,000 | 16,583,400 | 16,054,012 | 0 | (49,821) | 0 | (49,821) | 0 | 16,004,190 | 0 | (940) | (940) | 128,994 | 06/15/2019 |
| 30285F-AE-9 | FREMF 14K40 B - CMBS | | 11/01/2018 | Raymond James Financial | | 3,153,281 | 3,100,000 | 3,119,443 | 3,110,959 | 0 | (2,054) | 0 | (2,054) | 0 | 3,108,905 | 0 | 44,376 | 44,376 | 99,240 | 11/25/2047 |
| 30286X-AN-9 | FREMF 15K43 B - CMBS | | 09/25/2018 | Morgan Stanley | | 97,957 | 100,000 | 100,522 | 100,285 | 0 | (61) | 0 | (61) | 0 | 100,224 | 0 | (2,267) | (2,267) | 2,940 | 02/25/2048 |
| 30291W-AN-4 | FREMF 14K36 B - CMBS | | 09/25/2018 | Morgan Stanley | | 102,668 | 100,000 | 108,195 | 105,615 | 0 | (643) | 0 | (643) | 0 | 104,972 | 0 | (2,304) | (2,304) | 3,430 | 12/26/2046 |
| 30292G-AN-8 | FREMF 14K39 B - CMBS | | 09/25/2018 | Morgan Stanley | | 100,598 | 100,000 | 106,211 | 104,386 | 0 | (459) | 0 | (459) | 0 | 103,927 | 0 | (3,330) | (3,330) | 3,266 | 08/26/2047 |
| 303901-AS-1 | FAIRFAX FINANCIAL HOLDINGS LTD | | 06/15/2018 | VARIOUS | | 750,967 | 700,000 | 687,022 | 694,766 | 0 | 646 | 0 | 646 | 0 | 695,412 | 0 | 4,588 | 4,588 | 74,650 | 05/15/2021 |
| 30605Y-AB-7 | FLCON 171 A - ABS | | 12/15/2018 | Paydown | | 699,835 | 699,835 | 702,271 | 213,071 | 0 | (2,381) | 0 | (2,381) | 0 | 699,835 | 0 | 0 | 0 | 14,514 | 02/15/2042 |
| 30605Y-AD-3 | FLCON 171 B - ABS | | 12/17/2018 | Paydown | | 124,644 | 124,644 | 124,470 | 124,489 | 0 | 155 | 0 | 155 | 0 | 124,644 | 0 | 0 | 0 | 5,001 | 02/15/2042 |
| 30958Q-AA-9 | FARMERS EXCHANGE CAPITAL III | | 12/11/2018 | GOLDMAN, SACHS & CO. | | 717,488 | 750,000 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 0 | 750,000 | 0 | (32,513) | (32,513) | 48,404 | 10/15/2054 |
| 315292-AR-3 | FERRELLGAS LP | | 07/23/2018 | CITIGROUP GLOBAL MARKETS INC. | | 865,000 | 1,000,000 | 947,250 | 949,992 | 0 | 4,245 | 0 | 4,245 | 0 | 954,237 | 0 | (89,237) | (89,237) | 41,250 | 06/15/2023 |
| 315786-AA-1 | FIDELITY & GUARANTY LIFE HOLDINGS INC | C | 05/16/2018 | VARIOUS | | 5,079,700 | 5,000,000 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 0 | 5,000,000 | 0 | 0 | 0 | 278,919 | 04/01/2021 |
| 31846L-BW-5 | FAMLT 982 2F - RMBS | | 12/01/2018 | Paydown | | 32,568 | 32,568 | 32,205 | 32,259 | 0 | 313 | 0 | 313 | 0 | 32,568 | 0 | 0 | 0 | 1,028 | 09/20/2029 |
| 31847R-AE-2 | FIRST AMERICAN FINANCIAL CORP | | 04/17/2018 | KEYBANC CAPITAL MARKETS INC | | 443,423 | 440,000 | 439,755 | 439,900 | 0 | 5 | 0 | 5 | 0 | 439,905 | 0 | 3,518 | 3,518 | 13,559 | 02/01/2023 |
| 31847R-AF-9 | FIRST AMERICAN FINANCIAL SERVICES | | 06/07/2018 | STIFEL NICOLAUS & COMPANY INC. | | 251,360 | 250,000 | 249,938 | 249,956 | 0 | 2 | 0 | 2 | 0 | 249,958 | 0 | 1,402 | 1,402 | 6,581 | 11/15/2024 |
| 32028P-AF-2 | FFML 06FF11 2A4 - RMBS | | 12/26/2018 | Paydown | | 472,046 | 472,046 | 403,503 | 0 | 0 | 68,543 | 0 | 68,543 | 0 | 472,046 | 0 | 0 | 0 | 998 | 08/25/2036 |
| 337738-AL-2 | FISERV INC | | 01/26/2018 | WELLS FARGO SECURITIES LLC | | 1,060,400 | 1,000,000 | 1,075,907 | 1,063,024 | 0 | (1,393) | 0 | (1,393) | 0 | 1,061,631 | 0 | (1,231) | (1,231) | 5,938 | 06/15/2021 |
| 338422-AN-8 | FLAGS 8R CR - CDO | | 06/26/2018 | Paydown | | 250,000 | 250,000 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 0 | 250,000 | 0 | 0 | 0 | 7,494 | 01/16/2026 |
| 33843K-AE-7 | FCAT 152 C - ABS | | 06/07/2018 | BNP SECURITIES | | 2,020,938 | 2,000,000 | 1,999,769 | 1,999,905 | 0 | 26 | 0 | 26 | 0 | 1,999,931 | 0 | 21,006 | 21,006 | 39,893 | 12/15/2021 |
| 33843L-AB-1 | FCAT 153 B - ABS | | 05/09/2018 | GOLDMAN, SACHS & CO. | | 1,107,477 | 1,100,000 | 1,099,772 | 1,099,918 | 0 | 25 | 0 | 25 | 0 | 1,099,943 | 0 | 7,534 | 7,534 | 16,304 | 03/15/2022 |
| 34417M-AB-3 | FOCUS 171 A22 - ABS | | 10/30/2018 | VARIOUS | | 2,500,000 | 2,500,000 | 2,500,000 | 2,487,500 | 0 | 0 | 0 | 0 | 0 | 2,500,000 | 0 | 0 | 0 | 94,157 | 04/30/2047 |
| 34486B-AA-2 | FOOTBALL TRUST V | | 10/11/2018 | VARIOUS | | 2,761,659 | 2,700,000 | 2,980,301 | 2,824,812 | 0 | (62,449) | 0 | (62,449) | 0 | 2,762,363 | 0 | (705) | (705) | 323,437 | 10/05/2020 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 34487*-AA-9 | FOOTBALL CLUB TRUST IV | | 10/06/2018 | Maturity @ 100.00 | | 1,148,174 | 1,148,174 | 1,202,534 | 1,175,890 | 0 | (27,716) | 0 | (27,716) | 0 | 1,148,174 | 0 | 0 | 0 | 144,633 | 10/06/2018 |
| 345277-AE-7 | FORD HOLDINGS, INC. | | 10/01/2018 | Seaport Global Securities LLC | | 9,167,215 | 7,500,000 | 10,445,978 | 10,322,921 | 0 | (124,683) | 0 | (124,683) | 0 | 10,198,238 | 0 | (1,031,023) | (1,031,023) | 743,483 | 03/01/2030 |
| 345370-BW-9 | FORD MOTOR CO | | 09/25/2018 | Seaport Global Securities LLC | | 6,500,000 | 5,000,000 | 7,637,640 | 7,614,601 | 0 | (24,918) | 0 | (24,918) | 0 | 7,589,683 | 0 | (1,089,683) | (1,089,683) | 557,217 | 02/15/2047 |
| 345370-CQ-1 | FORD MOTOR CO | | 08/30/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 7,147,686 | 8,560,000 | 8,041,923 | 8,050,073 | 0 | 6,922 | 0 | 6,922 | 0 | 8,056,994 | 0 | (909,309) | (909,309) | 461,943 | 01/15/2043 |
| 346845-AK-6 | FORT BENNING FAMILY CMNTYS LLC | | 07/15/2018 | Paydown | | 4,721 | 4,721 | 5,379 | 5,354 | 0 | (634) | 0 | (634) | 0 | 4,721 | 0 | 0 | 0 | 74 | 01/15/2051 |
| 347469-AA-6 | FORT JACKSON HSG LLC - ABS | | 11/15/2018 | Paydown | | 5,525 | 5,525 | 5,525 | 5,525 | 0 | 0 | 0 | 0 | 0 | 5,525 | 0 | 0 | 0 | 99 | 11/15/2055 |
| 347508-AA-1 | FORT KNOX MILITARY HOUSING PRIVATIZATION | | 12/15/2018 | Paydown | | 11,785 | 11,785 | 10,692 | 10,789 | 0 | 995 | 0 | 995 | 0 | 11,785 | 0 | 0 | 0 | 318 | 02/15/2052 |
| 347508-AC-7 | FORT KNOX MILITARY HOUSING PRIVATIZATION | | 12/15/2018 | Paydown | | 8,779 | 8,779 | 8,137 | 8,193 | 0 | 586 | 0 | 586 | 0 | 8,779 | 0 | 0 | 0 | 266 | 02/15/2052 |
| 34960F-BA-0 | FCO 5R CR - CDO | | 04/17/2018 | Paydown | | 1,000,000 | 1,000,000 | 1,001,950 | 1,001,942 | 0 | (1,942) | 0 | (1,942) | 0 | 1,000,000 | 0 | 0 | 0 | 24,713 | 10/15/2026 |
| 34960J-AJ-4 | FCO 6R C - CDO | | 07/19/2018 | Paydown | | 500,000 | 500,000 | 492,850 | 497,390 | 0 | 2,610 | 0 | 2,610 | 0 | 500,000 | 0 | 0 | 0 | 16,691 | 03/31/2027 |
| 34961J-AJ-3 | FCO 9 C - CDO | | 05/01/2018 | Adjustment | | 0 | 0 | 0 | 2,355,872 | 0 | 3 | 0 | 3 | 0 | 0 | 0 | 0 | 0 | 0 | 11/15/2029 |
| 35040T-AA-2 | FFIN 161 A - ABS | | 12/15/2018 | Paydown | | 399,639 | 399,639 | 399,586 | 399,592 | 0 | 46 | 0 | 46 | 0 | 399,639 | 0 | 0 | 0 | 7,157 | 06/15/2035 |
| 360271-AJ-9 | FULTON FINANCIAL CORP | | 06/07/2018 | MERRILL LYNCH PIERCE FENNER SMITH INC | | 400,008 | 400,000 | 397,744 | 398,343 | 0 | 92 | 0 | 92 | 0 | 398,435 | 0 | 1,573 | 1,573 | 10,300 | 11/15/2024 |
| 361448-AW-3 | GATX CORP | | 06/07/2018 | KEYBANC CAPITAL MARKETS INC | | 466,180 | 500,000 | 494,685 | 496,018 | 0 | 229 | 0 | 229 | 0 | 496,247 | 0 | (30,067) | (30,067) | 11,330 | 03/30/2025 |
| 361448-AZ-6 | GATX CORP | | 12/11/2018 | US BANCORP INVESTMENTS INC. | | 1,602,454 | 1,700,000 | 1,695,648 | 1,695,909 | 0 | 356 | 0 | 356 | 0 | 1,696,265 | 0 | (93,811) | (93,811) | 78,722 | 03/30/2027 |
| 36164Q-6M-5 | GE CAPITAL INTERNATIONAL FUNDING CO | | 11/26/2018 | MLPFS INC FIXED INCOME | | 173,866 | 200,000 | 176,180 | 0 | 0 | 110 | 0 | 110 | 0 | 176,290 | 0 | (2,424) | (2,424) | 3,617 | 11/15/2025 |
| 36186E-AA-7 | GMACN 03PRES CTF - ABS/MBS | | 11/01/2018 | Paydown | | 4,143 | 4,143 | 4,820 | 3,199 | 0 | (648) | 0 | (648) | 0 | 4,143 | 0 | 0 | 0 | 165 | 10/10/2041 |
| 36186E-AA-7 | GMACN 03PRES CTF - ABS | | 12/01/2018 | Paydown | | 35,047 | 35,047 | 40,879 | 34,244 | 0 | (5,520) | 0 | (5,520) | 0 | 35,047 | 0 | 0 | 0 | 844 | 10/10/2041 |
| 36188A-AA-3 | GMACN 2008-LEWS A - CMBS | | 12/10/2018 | Paydown | | 8,227 | 8,227 | 8,223 | 8,223 | 0 | 3 | 0 | 3 | 0 | 8,227 | 0 | 0 | 0 | 278 | 04/10/2047 |
| 36190C-AA-5 | GNL QUINTERO SA | C | 10/02/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 4,925,000 | 5,000,000 | 4,925,000 | 5,104,098 | 0 | (9,102) | 169,996 | (179,098) | 0 | 4,925,000 | 0 | 0 | 0 | 272,891 | 07/31/2029 |
| 36192H-AL-8 | GSMS 12HOLA D - CMBS | | 10/01/2018 | J.P. MORGAN SECURITIES INC. | | 1,724,504 | 1,700,000 | 1,643,814 | 1,676,922 | 0 | 4,314 | 0 | 4,314 | 0 | 1,681,236 | 0 | 43,268 | 43,268 | 55,185 | 04/12/2034 |
| 36198F-AP-7 | GSMS 13GC14 B - CMBS | | 08/01/2018 | Unknown | | 4,041,408 | 4,000,000 | 4,070,291 | 2,021,926 | 0 | (1,788) | 0 | (1,788) | 0 | 4,041,408 | 0 | 0 | 0 | 70,850 | 08/10/2046 |
| 3622E8-AC-9 | GSAA 0615 F3A - RMBS | | 12/01/2018 | Paydown | | 105,639 | 105,639 | 60,320 | 0 | 0 | 45,319 | 0 | 45,319 | 0 | 105,639 | 0 | 0 | 0 | 218 | 09/25/2036 |
| 362341-ST-7 | GSAA 0512 AF5 - RMBS | | 12/01/2018 | Paydown | | 274,749 | 274,749 | 245,151 | 0 | 0 | 29,598 | 0 | 29,598 | 0 | 274,749 | 0 | 0 | 0 | 1,221 | 09/25/2035 |
| 36244*-AA-8 | CTL - BOND BUILDING (DC) | | 12/10/2018 | Paydown | | 161,736 | 161,736 | 161,736 | 161,736 | 0 | 0 | 0 | 0 | 0 | 161,736 | 0 | 0 | 0 | 2,513 | 09/10/2029 |
| 36248E-AB-1 | GSMS 10C2 A2 - CMBS | | 01/24/2018 | Morgan Stanley & Co. LLC | | 5,317,383 | 5,000,000 | 5,449,176 | 5,356,994 | 0 | (8,380) | 0 | (8,380) | 0 | 5,348,614 | 0 | (31,231) | (31,231) | 39,432 | 12/10/2043 |
| 36249B-AD-2 | GSAA 077 A4 - RMBS | | 12/26/2018 | Paydown | | 51,080 | 51,080 | 44,210 | 9,210 | 0 | 4,265 | 0 | 4,265 | 0 | 51,080 | 0 | 0 | 0 | 284 | 07/25/2037 |
| 36250P-AL-9 | GSMS 15GC32 C - CMBS | | 02/01/2018 | Adjustment | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (98) | 07/10/2048 |
| 36251F-BB-1 | GSMS 15GC28 B - CMBS | | 12/12/2018 | CITIGROUP GLOBAL MARKETS INC. | | 2,539,875 | 2,600,000 | 2,677,877 | 2,657,361 | 0 | (7,259) | 0 | (7,259) | 0 | 2,650,102 | 0 | (110,227) | (110,227) | 106,642 | 02/12/2048 |
| 369604-BH-5 | GENERAL ELECTRIC CO | | 11/05/2018 | VARIOUS | | 29,554,850 | 35,000,000 | 37,652,965 | 37,613,292 | 0 | (48,425) | 0 | (48,425) | 0 | 37,564,867 | 0 | (8,010,017) | (8,010,017) | 1,811,250 | 03/11/2044 |
| 36962G-3A-0 | GENERAL ELECTRIC CAPITAL CORP | | 11/05/2018 | VARIOUS | | 4,013,869 | 3,850,000 | 4,572,314 | 4,501,182 | 0 | (16,861) | 0 | (16,861) | 0 | 4,484,321 | 0 | (470,452) | (470,452) | 290,895 | 08/07/2037 |
| 36962G-3P-7 | GENERAL ELECTRIC CAPITAL CORP | | 07/01/2018 | VARIOUS | | 6,486,862 | 5,783,000 | 7,299,002 | 7,263,639 | 0 | (23,118) | 0 | (23,118) | 0 | 7,240,521 | 0 | (753,659) | (753,659) | 318,462 | 01/14/2038 |
| 36962G-4B-7 | GENERAL ELECTRIC CAPITAL CORPORATION | | 11/01/2018 | VARIOUS | | 15,735,918 | 13,710,000 | 18,990,507 | 18,802,591 | 0 | (126,425) | 0 | (126,425) | 0 | 18,676,166 | 0 | (2,940,248) | (2,940,248) | 1,198,314 | 01/10/2039 |
| 36962G-XZ-2 | GENERAL ELECTRIC CAPITAL CORPORATION | | 11/01/2018 | GOLDMAN, SACHS & CO. | | 9,461,049 | 8,529,000 | 11,500,307 | 11,386,930 | 0 | (131,266) | 0 | (131,266) | 0 | 11,255,664 | 0 | (1,794,614) | (1,794,614) | 655,667 | 03/15/2032 |
| 370334-BJ-2 | GENERAL MILLS INC | | 12/07/2018 | KEYBANC CAPITAL MARKETS INC | | 1,722,319 | 1,713,000 | 1,890,794 | 1,876,289 | 0 | (3,970) | 0 | (3,970) | 0 | 1,872,318 | 0 | (150,000) | (150,000) | 91,474 | 06/15/2040 |
| 37045V-AF-7 | GENERAL MOTORS CO | | 09/05/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 3,031,141 | 2,945,000 | 3,243,443 | 3,239,886 | 0 | (3,637) | 0 | (3,637) | 0 | 3,236,249 | 0 | (205,108) | (205,108) | 171,280 | 10/02/2043 |
| 37045V-AH-3 | GENERAL MOTORS CO | | 10/01/2018 | BNP PARIBAS SECURITIES CORP. | | 9,403,650 | 10,000,000 | 9,894,880 | 9,898,413 | 0 | 2,549 | 0 | 2,549 | 0 | 9,900,962 | 0 | (497,312) | (497,312) | 464,583 | 04/01/2035 |
| 373298-BU-1 | GEORGIA-PACIFIC CORPORATION | | 09/24/2018 | NORTHERN TRUST COMPANY-TRUST | | 2,891,120 | 2,000,000 | 2,886,060 | 2,807,445 | 0 | (32,416) | 0 | (32,416) | 0 | 2,775,029 | 0 | 116,091 | 116,091 | 153,340 | 05/15/2031 |
| 373334-FS-5 | GEORGIA POWER COMPANY | | 02/12/2018 | WELLS FARGO SECURITIES LLC | | 5,543,700 | 5,000,000 | 5,647,370 | 5,573,776 | 0 | (12,016) | 0 | (12,016) | 0 | 5,561,760 | 0 | (18,060) | (18,060) | 95,035 | 04/15/2023 |
| 373628-AA-0 | GEORGIA TRANSMISSION CORP | | 12/30/2018 | Paydown | | 120,000 | 120,000 | 130,326 | 0 | 0 | (10,326) | 0 | (10,326) | 0 | 120,000 | 0 | 0 | 0 | 848 | 06/30/2030 |
| 375558-AS-2 | GILEAD SCIENCES INC | | 10/09/2018 | JEFFERIES LLC | | 21,454,524 | 19,175,000 | 22,024,137 | 21,976,926 | 0 | (52,799) | 0 | (52,799) | 0 | 21,924,127 | 0 | (469,603) | (469,603) | 932,917 | 12/01/2041 |
| 375558-BA-0 | GILEAD SCIENCES INC | | 10/09/2018 | JEFFERIES LLC | | 9,737,500 | 10,000,000 | 9,865,240 | 9,867,851 | 0 | 1,965 | 0 | 1,965 | 0 | 9,869,815 | 0 | (132,315) | (132,315) | 537,500 | 02/01/2045 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 375558-BD-4 | GILEAD SCIENCES INC | | 10/02/2018 | WELLS FARGO SECURITIES LLC | | 390,754 | 380,000 | 387,597 | 387,528 | 0 | (104) | 0 | (104) | 0 | 387,424 | 0 | 3,330 | 3,330 | 19,705 | 03/01/2046 |
| 377372-AE-7 | GLAXOSMITHKLINE CAPITAL INC | C | 09/06/2018 | Morgan Stanley | | 288,135 | 225,000 | 282,674 | 277,163 | 0 | (1,091) | 0 | (1,091) | 0 | 276,072 | 0 | 12,063 | 12,063 | 11,754 | 05/15/2038 |
| 378272-AL-2 | GLENCORE FUNDING LLC | C | 08/29/2018 | WELLS FARGO SECURITIES LLC | | 966,410 | 1,000,000 | 991,300 | 993,322 | 0 | 529 | 0 | 529 | 0 | 993,851 | 0 | (27,441) | (27,441) | 35,000 | 04/16/2025 |
| 378750-AA-4 | GLENN POOL OIL & GAS TRUST II | C | 12/01/2018 | Paydown | | 19,258 | 19,258 | 19,308 | 19,277 | 0 | (19) | 0 | (19) | 0 | 19,258 | 0 | 0 | 0 | 549 | 08/02/2021 |
| 37952U-AB-9 | SEACO 131 NTS - ABS | | 12/17/2018 | Paydown | | 644,250 | 644,250 | 629,374 | 34,999 | 0 | 14,875 | 0 | 14,875 | 0 | 644,250 | 0 | 0 | 0 | 1,257 | 04/17/2028 |
| 37956A-AA-1 | SEACO 171 NTS - ABS | C | 12/17/2018 | Paydown | | 36,668 | 36,668 | 36,655 | 36,648 | 0 | 20 | 0 | 20 | 0 | 36,668 | 0 | 0 | 0 | 668 | 04/17/2037 |
| 38011X-AA-2 | GMACN 03KIRT CTF - CMBS | | 12/01/2018 | Paydown | | 22,717 | 22,717 | 24,890 | 24,689 | 0 | (1,972) | 0 | (1,972) | 0 | 22,717 | 0 | 0 | 0 | 664 | 09/10/2036 |
| 38012D-AB-3 | GMAC COMMERICAL MILIARTY HSG TR XIX - CM | | 12/10/2018 | Paydown | | 12,465 | 12,465 | 13,335 | 13,307 | 0 | (842) | 0 | (842) | 0 | 12,465 | 0 | 0 | 0 | 316 | 05/10/2050 |
| 38013A-AB-8 | GMACN 2011-DRUM A - CMBS | | 12/10/2018 | Paydown | | 8,880 | 8,880 | 8,879 | 8,879 | 0 | 0 | 0 | 0 | 0 | 8,880 | 0 | 0 | 0 | 232 | 04/10/2047 |
| 381362-AE-2 | GTCOP 121 B2 - CDO | D | 06/15/2018 | Paydown | | 640,000 | 640,000 | 640,000 | 640,000 | 0 | 0 | 0 | 0 | 0 | 640,000 | 0 | 0 | 0 | 19,767 | 09/16/2024 |
| 38141G-GQ-1 | GOLDMAN SACHS GROUP INC | | 09/06/2018 | GOLDMAN, SACHS & CO. | | 2,099,240 | 2,000,000 | 2,224,120 | 2,115,195 | 0 | (21,261) | 0 | (21,261) | 0 | 2,093,934 | 0 | 5,306 | 5,306 | 117,542 | 07/27/2021 |
| 38174G-AE-4 | GOCAP 24 C - CDO | D | 03/05/2018 | Adjustment | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (1) | 02/05/2027 |
| 38174T-AA-4 | GOCAP 33 A - CDO | | 12/05/2018 | Paydown | | 1,900,000 | 1,900,000 | 1,895,250 | 1,901,938 | 0 | (1,938) | 0 | (1,938) | 0 | 1,900,000 | 0 | 0 | 0 | 89,990 | 11/21/2028 |
| 39055T-AD-0 | GRTLK 151 C - CDO | C | 01/16/2018 | Paydown | | 500,000 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | 0 | 0 | 6,528 | 07/15/2026 |
| 39063B-AD-2 | GREAT LAKES GAS | C | 10/30/2018 | Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 45,450 | 10/30/2021 |
| 40049J-AV-9 | GRUPO TELEVISA, S.A. DE C.V. | C | 09/21/2018 | BARCLAYS CAPITAL INC FIXED INC | | 1,841,877 | 1,635,000 | 1,798,814 | 1,735,238 | 0 | (8,428) | 0 | (8,428) | 0 | 1,726,811 | 0 | 115,066 | 115,066 | 110,124 | 03/18/2025 |
| 40052V-AA-2 | GRUPO BIMBO SAB DE CV | C | 09/06/2018 | MLPFS INC FIXED INCOME | | 102,414 | 100,000 | 99,726 | 99,919 | 0 | 22 | 0 | 22 | 0 | 99,940 | 0 | 2,474 | 2,474 | 5,823 | 06/30/2020 |
| 40053R-AB-8 | GRX 1504 B - CDO | | 09/01/2018 | Paydown | | 1,192,651 | 1,192,651 | 1,192,651 | 1,192,651 | 0 | 0 | 0 | 0 | 0 | 1,192,651 | 0 | 0 | 0 | 48,407 | 07/15/2023 |
| 40168P-AQ-1 | GPDFNI-2 2 C1 - CDO | | 11/01/2018 | Paydown | | 63,444 | 63,444 | 65,919 | 51,455 | 0 | (2,474) | 0 | (2,474) | 0 | 63,444 | 0 | 0 | 0 | 472 | 04/15/2027 |
| 40168P-AR-9 | GPDFNI-2 2 C2 - CDO | | 10/15/2018 | VARIOUS | | 29,869 | 29,869 | 29,869 | 29,869 | 0 | 0 | 0 | 0 | 0 | 29,869 | 0 | 0 | 0 | 461 | 04/15/2027 |
| 40168P-AS-7 | GPDFNI-2 2 C3 - CDO | | 10/15/2018 | VARIOUS | | 23,468 | 23,468 | 23,468 | 23,468 | 0 | 0 | 0 | 0 | 0 | 23,468 | 0 | 0 | 0 | 362 | 04/15/2027 |
| 40168P-AT-5 | GPDFNI-2 2 C4 - CDO | | 10/15/2018 | Paydown | | 10,952 | 10,952 | 11,380 | 7,137 | 0 | (427) | 0 | (427) | 0 | 10,952 | 0 | 0 | 0 | 81 | 04/15/2027 |
| 40168P-AU-2 | GPDFNI-2 2 C5 - CDO | | 11/01/2018 | Paydown | | 26,377 | 26,377 | 27,406 | 21,404 | 0 | (1,029) | 0 | (1,029) | 0 | 26,377 | 0 | 0 | 0 | 196 | 04/15/2027 |
| 40168P-AX-6 | GPDFNI-2 2 D1 - CDO | | 11/01/2018 | Paydown | | 37,304 | 37,304 | 38,707 | 30,278 | 0 | (1,403) | 0 | (1,403) | 0 | 37,304 | 0 | 0 | 0 | 278 | 04/15/2027 |
| 40168P-AY-4 | GPDFNI-2 2 D2 - CDO | | 10/15/2018 | VARIOUS | | 18,191 | 18,191 | 18,191 | 18,191 | 0 | 0 | 0 | 0 | 0 | 18,191 | 0 | 0 | 0 | 281 | 04/15/2027 |
| 40168P-AZ-1 | GPDFNI-2 2 D3 - CDO | | 11/01/2018 | Paydown | | 15,046 | 15,046 | 15,612 | 12,231 | 0 | (566) | 0 | (566) | 0 | 15,046 | 0 | 0 | 0 | 112 | 04/15/2027 |
| 40168P-BA-5 | GPDFNI-2 2 D4 - CDO | | 11/01/2018 | Paydown | | 14,869 | 14,869 | 15,428 | 12,060 | 0 | (559) | 0 | (559) | 0 | 14,869 | 0 | 0 | 0 | 111 | 04/15/2027 |
| 40168P-BB-3 | GPDFNI-2 2 D5 - CDO | | 11/01/2018 | Paydown | | 15,524 | 15,524 | 16,108 | 12,600 | 0 | (584) | 0 | (584) | 0 | 15,524 | 0 | 0 | 0 | 116 | 04/15/2027 |
| 40414L-AJ-8 | HCP INC | | 11/09/2018 | WELLS FARGO SECURITIES LLC | | 99,492 | 100,000 | 98,900 | 99,298 | 0 | 93 | 0 | 93 | 0 | 99,391 | 0 | 101 | 101 | 4,238 | 11/15/2023 |
| 40417Q-AC-9 | HERO 164 A2 - ABS | | 05/01/2018 | Paydown | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,899 | 09/20/2047 |
| 404280-AN-9 | HSBC HOLDINGS PLC | C | 01/26/2018 | HSBC SECURITIES (USA), INC. | | 1,357,579 | 1,310,000 | 1,371,998 | 1,363,255 | 0 | (944) | 0 | (944) | 0 | 1,362,312 | 0 | (4,732) | (4,732) | 17,467 | 03/30/2022 |
| 404280-AW-9 | HSBC HOLDINGS PLC | C | 09/24/2018 | BNP Paribas | | 645,567 | 650,000 | 649,058 | 649,212 | 0 | 60 | 0 | 60 | 0 | 649,272 | 0 | (3,705) | (3,705) | 29,348 | 03/08/2026 |
| 406216-BD-2 | HALLIBURTON CO | | 09/06/2018 | SUNTRUST ROBINSON HUMPHREY INC | | 2,003,240 | 2,000,000 | 2,002,960 | 2,001,886 | 0 | (214) | 0 | (214) | 0 | 2,001,672 | 0 | 1,568 | 1,568 | 77,583 | 08/01/2023 |
| 406216-BE-0 | HALLIBURTON CO | | 11/30/2018 | Morgan Stanley | | 927,450 | 1,000,000 | 1,038,170 | 1,035,526 | 0 | (725) | 0 | (725) | 0 | 1,034,801 | 0 | (107,351) | (107,351) | 63,729 | 08/01/2043 |
| 406216-BJ-9 | HALLIBURTON CO | | 09/25/2018 | BARCLAYS CAPITAL INC. | | 3,117,240 | 3,000,000 | 3,151,578 | 3,143,750 | 0 | (4,193) | 0 | (4,193) | 0 | 3,139,557 | 0 | (22,317) | (22,317) | 126,100 | 11/15/2035 |
| 411707-AA-0 | HNGRY 131 A2 - ABS | | 07/01/2018 | Paydown | | 310,185 | 310,185 | 310,185 | 310,185 | 0 | 0 | 0 | 0 | 0 | 310,185 | 0 | 0 | 0 | 7,782 | 03/20/2043 |
| 413875-AR-6 | HARRIS CORP | | 04/17/2018 | Cantor Fitzergald & Co. | | 1,005,010 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 5,010 | 5,010 | 18,308 | 04/27/2025 |
| 418056-AS-6 | HASBRO INC | | 12/07/2018 | WELLS FARGO SECURITIES LLC | | 3,097,410 | 3,000,000 | 3,381,510 | 3,366,125 | 0 | (8,325) | 0 | (8,325) | 0 | 3,357,799 | 0 | (260,389) | (260,389) | 236,008 | 03/15/2040 |
| 42217K-AU-0 | WELLTOWER INC | | 01/26/2018 | KEYBANC CAPITAL MARKETS INC | | 1,056,020 | 1,000,000 | 1,072,504 | 1,057,742 | 0 | (1,585) | 0 | (1,585) | 0 | 1,056,158 | 0 | (138) | (138) | 26,813 | 01/15/2021 |
| 423074-AF-0 | KRAFT HEINZ FOODS CO | | 11/21/2018 | AMHERST PIERPONT SECURITIES | | 4,280,080 | 4,000,000 | 4,723,288 | 4,685,596 | 0 | (47,383) | 0 | (47,383) | 0 | 4,638,213 | 0 | (358,133) | (358,133) | 347,792 | 07/15/2028 |
| 42307T-AG-3 | KRAFT HEINZ FOODS CO | | 10/19/2018 | BARCLAYS CAPITAL INC FIXED INC | | 4,546,840 | 4,000,000 | 4,676,108 | 0 | 0 | (2,550) | 0 | (2,550) | 0 | 4,673,558 | 0 | (126,718) | (126,718) | 28,500 | 03/15/2032 |
| 42329G-AA-8 | SNVA 171 A - ABS | | 09/20/2018 | Paydown | | 25,215 | 25,215 | 25,203 | 25,234 | 0 | (20) | 0 | (20) | 0 | 25,215 | 0 | 0 | 0 | 297 | 09/20/2049 |
| 42770X-AC-1 | HERO 163A A2 - ABS | | 05/01/2018 | Paydown | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,616 | 09/20/2042 |
| 42805R-BD-0 | HERTZ 101 B3 - ABS | | 02/26/2018 | Paydown | | 51,667 | 51,667 | 51,652 | 51,666 | 0 | 0 | 0 | 0 | 0 | 51,667 | 0 | 0 | 0 | 416 | 02/25/2019 |
| 428236-BR-3 | HP INC | | 10/09/2018 | Morgan Stanley & Co. LLC | | 15,651,091 | 15,679,000 | 15,944,602 | 15,942,722 | 0 | (4,102) | 0 | (4,102) | 0 | 15,938,619 | 0 | (287,528) | (287,528) | 1,008,682 | 09/15/2041 |
| 42824C-AY-5 | HEWLETT PACKARD ENTERPRISE CO | | 10/18/2018 | Stifel Nicolaus & Co. | | 11,178,998 | 11,055,000 | 11,317,225 | 0 | 0 | 168 | 0 | 168 | 0 | 11,317,393 | 0 | (138,395) | (138,395) | 339,952 | 10/15/2045 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 428291-AN-8 | HEXCEL CORP | | 11/21/2018 | KEYBANC CAPITAL MARKETS INC | | 240,625 | 250,000 | 248,898 | 248,977 | 0 | 86 | 0 | 86 | 0 | 249,063 | 0 | (8,438) | (8,438) | 12,645 | 02/15/2027 |
| 431116-AC-6 | HIGHMARK INC | | 12/11/2018 | Cantor Fitzgerald | | 5,341,200 | 5,000,000 | 5,427,550 | 0 | 0 | (1,652) | 0 | (1,652) | 0 | 5,425,898 | 0 | (84,698) | (84,698) | 176,944 | 05/15/2041 |
| 431282-AP-7 | HIGHWOODS REALTY LP | | 09/25/2018 | WELLS FARGO SECURITIES LLC | | 2,487,706 | 2,600,000 | 2,565,342 | 2,567,824 | 0 | 2,167 | 0 | 2,167 | 0 | 2,569,991 | 0 | (82,285) | (82,285) | 108,026 | 03/01/2027 |
| 440327-AK-0 | HORACE MANN EDUCATORS CORP | | 09/26/2018 | U.S. Bank | | 2,852,964 | 2,850,000 | 2,842,448 | 2,843,851 | 0 | 487 | 0 | 487 | 0 | 2,844,338 | 0 | 8,626 | 8,626 | 105,806 | 12/01/2025 |
| 44106M-AS-1 | HOSPITALITY PROPERTIES TRUST | | 06/07/2018 | KEYBANC CAPITAL MARKETS INC | | 99,958 | 100,000 | 99,683 | 99,787 | 0 | 13 | 0 | 13 | 0 | 99,800 | 0 | 158 | 158 | 3,436 | 03/15/2024 |
| 44106M-AT-9 | HOSPITALITY PROPERTIES TRUST | | 09/24/2018 | WELLS FARGO SECURITIES LLC | | 729,075 | 750,000 | 740,850 | 743,272 | 0 | 586 | 0 | 586 | 0 | 743,858 | 0 | (14,783) | (14,783) | 34,781 | 03/15/2025 |
| 44106M-AY-8 | HOSPITALITY PROPERTIES TRUST | | 12/03/2018 | VARIOUS | | 2,513,089 | 2,784,000 | 2,714,233 | 0 | 0 | 3,776 | 0 | 3,776 | 0 | 2,718,009 | 0 | (204,920) | (204,920) | 102,515 | 02/15/2030 |
| 44107T-AV-8 | HOST HOTELS & RESORTS LP | | 09/25/2018 | WELLS FARGO SECURITIES LLC | | 483,480 | 500,000 | 499,190 | 499,365 | 0 | 55 | 0 | 55 | 0 | 499,420 | 0 | (15,940) | (15,940) | 15,667 | 06/15/2025 |
| 44107T-AW-6 | HOST HOTELS & RESORTS LP | | 09/25/2018 | WELLS FARGO SECURITIES LLC | | 2,980,200 | 3,000,000 | 2,990,400 | 2,991,959 | 0 | 623 | 0 | 623 | 0 | 2,992,582 | 0 | (12,382) | (12,382) | 156,000 | 02/01/2026 |
| 44328B-AD-0 | HASC 06HE2 2A2 - RMBS | | 12/26/2018 | Paydown | | 10,859 | 10,859 | 3,235 | 0 | 0 | 7,624 | 0 | 7,624 | 0 | 10,859 | 0 | 0 | 0 | 32 | 12/25/2036 |
| 444859-BA-9 | HUMANA INC | | 04/04/2018 | MLPFS INC FIXED INCOME | | 1,985,480 | 2,000,000 | 1,897,160 | 1,938,207 | 0 | 3,007 | 0 | 3,007 | 0 | 1,941,214 | 0 | 44,266 | 44,266 | 21,875 | 12/01/2022 |
| 44643T-AA-5 | HUNTINGTON NATIONAL BANK (THE) | | 06/15/2018 | Maturity @ 100.00 | | 3,000,000 | 3,000,000 | 3,126,696 | 3,048,254 | 0 | (48,254) | 0 | (48,254) | 0 | 3,000,000 | 0 | 0 | 0 | 99,000 | 06/15/2018 |
| 44841B-AA-4 | HUTCHISON WHAMPOA FINANCE (09) LTD | C | 01/16/2018 | HSBC SECURITIES (USA), INC. | | 1,760,425 | 1,675,000 | 1,813,144 | 1,771,425 | 0 | (2,471) | 0 | (2,471) | 0 | 1,768,954 | 0 | (8,529) | (8,529) | 33,709 | 09/11/2019 |
| 44841C-AB-0 | HUTCHISON WHAMPOA LTD | C | 01/29/2018 | WELLS FARGO SECURITIES LLC | | 3,126,219 | 2,975,000 | 3,210,206 | 3,175,449 | 0 | (3,743) | 0 | (3,743) | 0 | 3,171,706 | 0 | (45,487) | (45,487) | 75,294 | 01/13/2022 |
| 448579-AD-4 | HYATT HOTELS CORP | | 09/24/2018 | GOLDMAN, SACHS & CO. | | 114,687 | 110,000 | 109,831 | 109,936 | 0 | 12 | 0 | 12 | 0 | 109,948 | 0 | 4,739 | 4,739 | 6,586 | 08/15/2021 |
| 449786-AY-8 | ING BANK NV | C | 01/17/2018 | GOLDMAN, SACHS & CO. | | 5,665,554 | 5,085,000 | 5,657,530 | 5,598,207 | 0 | (3,986) | 0 | (3,986) | 0 | 5,594,221 | 0 | 71,334 | 71,334 | 93,395 | 09/25/2023 |
| 45073D-AA-6 | IXIS 07HE1 A1 - RMBS | | 12/26/2018 | Paydown | | 5,270 | 5,270 | 1,563 | 0 | 0 | 3,707 | 0 | 3,707 | 0 | 5,270 | 0 | 0 | 0 | 8 | 05/25/2037 |
| 45112A-AA-5 | ICONX 121 A2 - ABS | | 12/10/2018 | VARIOUS | | 46,856 | 69,038 | 62,131 | 69,038 | 0 | 299 | 6,907 | (6,608) | 0 | 62,430 | 0 | (15,574) | (15,574) | 3,130 | 01/26/2043 |
| 451866-SX-6 | ILLINOIS CENTRAL RAILROAD COMPANY | C | 10/19/2018 | BAIRD, ROBERT W., & COMPANY IN | | 24,536,800 | 20,000,000 | 24,512,900 | 24,263,878 | 0 | (279,281) | 0 | (279,281) | 0 | 23,984,598 | 0 | 552,202 | 552,202 | 1,702,556 | 09/15/2096 |
| 452308-AR-0 | ILLINOIS TOOL WORKS INC | | 07/28/2018 | Unknown | | 2,387,763 | 2,500,000 | 2,377,825 | 2,386,243 | 0 | 1,520 | 0 | 1,520 | 0 | 2,387,763 | 0 | 0 | 0 | 88,563 | 09/01/2042 |
| 45254N-JW-8 | IMM 046 2A - RMBS | | 12/01/2018 | Paydown | | 170,912 | 170,912 | 180,476 | 0 | 0 | (9,564) | 0 | (9,564) | 0 | 170,912 | 0 | 0 | 0 | 790 | 10/25/2034 |
| 45256V-AA-5 | IMSA 062 A11 - RMBS | | 12/26/2018 | Paydown | | 250,408 | 295,424 | 254,028 | 0 | 0 | 41,396 | 0 | 41,396 | 0 | 295,424 | 0 | (45,015) | (45,015) | 797 | 08/25/2036 |
| 45665Q-AF-0 | INFINITY PROPERTY AND CASUALTY CORP | | 12/03/2018 | VARIOUS | | 5,114,556 | 5,010,000 | 5,274,684 | 5,237,549 | 0 | (41,120) | 0 | (41,120) | 0 | 5,196,429 | 0 | (81,873) | (81,873) | 296,949 | 09/19/2022 |
| 456866-AL-6 | INGERSOLL-RAND COMPANY | C | 06/01/2018 | Call @ 100.00 | | 52,000 | 52,000 | 58,307 | 57,659 | 0 | (260) | 0 | (260) | 0 | 57,399 | 0 | (5,399) | (5,399) | 0 | 06/01/2025 |
| 457153-AG-9 | INGRAM MICRO INC | C | 03/28/2018 | U.S. Bank | | 967,500 | 1,000,000 | 996,490 | 1,002,717 | 0 | (82) | 0 | (82) | 0 | 1,002,634 | 0 | (35,134) | (35,134) | 16,199 | 12/15/2024 |
| 459200-AR-2 | INTERNATIONAL BUSINESS MACHINES CORPORAT | | 01/12/2018 | Morgan Stanley & Co. LLC | | 3,725,730 | 3,000,000 | 3,747,714 | 3,701,948 | 0 | (2,690) | 0 | (2,690) | 0 | 3,699,258 | 0 | 26,472 | 26,472 | 86,043 | 08/01/2027 |
| 459200-BB-6 | INTERNATIONAL BUSINESS MACHINES CORPORAT | | 09/24/2018 | J.P. Morgan Securities LLC | | 11,917,100 | 10,000,000 | 12,634,290 | 12,539,601 | 0 | (95,764) | 0 | (95,764) | 0 | 12,443,837 | 0 | (526,737) | (526,737) | 484,688 | 11/29/2032 |
| 459200-GM-7 | INTERNATIONAL BUSINESS MACHINES CORP | | 05/08/2018 | U.S. Bank | | 1,430,366 | 1,400,000 | 1,752,080 | 1,461,466 | 0 | (27,609) | 0 | (27,609) | 0 | 1,433,857 | 0 | (3,491) | (3,491) | 60,788 | 10/15/2018 |
| 460146-CF-8 | INTERNATIONAL PAPER CO | | 11/16/2018 | BARCLAYS CAPITAL INC | | 4,205,600 | 3,500,000 | 4,518,129 | 4,500,196 | 0 | (22,607) | 0 | (22,607) | 0 | 4,477,588 | 0 | (271,988) | (271,988) | 259,049 | 11/15/2039 |
| 460146-CJ-0 | INTERNATIONAL PAPER CO | | 05/08/2018 | WELLS FARGO SECURITIES LLC | | 492,140 | 500,000 | 498,130 | 498,724 | 0 | 63 | 0 | 63 | 0 | 498,786 | 0 | (6,646) | (6,646) | 7,351 | 06/15/2024 |
| 46361T-AG-7 | ICOT 13IRV B - CMBS | | 07/28/2018 | Unknown | | 962,566 | 1,000,000 | 933,594 | 958,445 | 0 | 4,121 | 0 | 4,121 | 0 | 962,566 | 0 | 0 | 0 | 20,273 | 05/15/2048 |
| 46590U-AA-0 | HENDR 182 A - ABS | | 12/15/2018 | Paydown | | 756 | 756 | 755 | 0 | 0 | 1 | 0 | 1 | 0 | 756 | 0 | 0 | 0 | 3 | 10/15/2075 |
| 46616P-AA-1 | HENDR 111 A - ABS | | 12/15/2018 | Paydown | | 117,977 | 117,977 | 117,947 | 117,951 | 0 | 27 | 0 | 27 | 0 | 117,977 | 0 | 0 | 0 | 2,491 | 10/15/2056 |
| 46616P-AB-9 | HENDR 111 B - ABS | | 12/15/2018 | Paydown | | 3,151 | 3,151 | 3,500 | 0 | 0 | (350) | 0 | (350) | 0 | 3,151 | 0 | 0 | 0 | 0 | 10/15/2058 |
| 46616Q-AA-9 | HENDR 112 A - ABS | | 12/15/2018 | Paydown | | 153,271 | 153,271 | 153,183 | 153,257 | 0 | 14 | 0 | 14 | 0 | 153,271 | 0 | 0 | 0 | 3,533 | 09/15/2056 |
| 46616V-AA-8 | HENDR 121 A - ABS | | 12/15/2018 | Paydown | | 927,670 | 927,670 | 935,212 | 941,877 | 0 | (14,207) | 0 | (14,207) | 0 | 927,670 | 0 | 0 | 0 | 17,786 | 02/16/2065 |
| 46616Y-AA-2 | HENDR 122 A - ABS | | 12/15/2018 | Paydown | | 132,676 | 132,676 | 131,826 | 132,503 | 0 | 173 | 0 | 173 | 0 | 132,676 | 0 | 0 | 0 | 2,320 | 10/15/2059 |
| 46617J-AA-4 | HENDR 132 A - ABS | | 12/15/2018 | Paydown | | 8,713 | 8,713 | 8,711 | 0 | 0 | (3) | 0 | (3) | 0 | 8,713 | 0 | 0 | 0 | 54 | 03/15/2062 |
| 46617L-AA-9 | HENDR 133 A - ABS | | 12/15/2018 | Paydown | | 6,236 | 6,236 | 6,231 | 6,232 | 0 | 5 | 0 | 5 | 0 | 6,236 | 0 | 0 | 0 | 114 | 01/17/2073 |
| 46618H-AA-7 | HENDR 143 A - ABS | | 12/15/2018 | Paydown | | 44,050 | 44,050 | 42,646 | 0 | 0 | 1,404 | 0 | 1,404 | 0 | 44,050 | 0 | 0 | 0 | 606 | 06/15/2077 |
| 46620D-AA-2 | HENDR 161 A - ABS | | 12/15/2018 | Paydown | | 29,657 | 29,657 | 29,653 | 29,653 | 0 | 4 | 0 | 4 | 0 | 29,657 | 0 | 0 | 0 | 493 | 04/15/2071 |
| 46627M-AU-1 | JPALT 05S1 2A9 - CMO/RMBS | | 12/01/2018 | Paydown | | 89,214 | 88,533 | 85,498 | 0 | 0 | 3,035 | 0 | 3,035 | 0 | 88,533 | 0 | 681 | 681 | 433 | 12/25/2035 |
| 46634G-AB-7 | JPMCC 09IWST A2 - CMBS | | 01/24/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 13,155,762 | 12,500,000 | 13,633,309 | 13,318,882 | 0 | (28,415) | 0 | (28,415) | 0 | 13,290,467 | 0 | (134,705) | (134,705) | 107,575 | 12/05/2027 |
| 46634N-AD-8 | JPMCC 10C1 A2 - CMBS | | 12/01/2018 | Paydown | | 28,062 | 28,062 | 29,240 | 28,787 | 0 | (725) | 0 | (725) | 0 | 28,062 | 0 | 0 | 0 | 600 | 06/15/2043 |
| 46640N-AK-4 | JPMBB 13C15 B - CMBS | | 07/28/2018 | Unknown | | 1,270,461 | 1,250,000 | 1,287,493 | 1,272,684 | 0 | (2,223) | 0 | (2,223) | 0 | 1,270,461 | 0 | 0 | 0 | 40,543 | 11/17/2045 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 46643D-AE-7 | JPMMT 140AK4 A4 - CMO/RMBS | | 12/01/2018 | Paydown | | 167,863 | 167,863 | 170,066 | 150,275 | 0 | (2,594) | 0 | (2,594) | 0 | 167,863 | 0 | 0 | 0 | 2,010 | 09/25/2044 |
| 46644Y-BA-7 | JPMBB 15C31 B - CMBS | | 10/01/2018 | JP MORGAN SECURITIES LLC | | 4,135,938 | 4,000,000 | 4,051,592 | 4,048,107 | 0 | (2,630) | 0 | (2,630) | 0 | 4,045,477 | 0 | 90,460 | 90,460 | 153,395 | 08/17/2048 |
| 46646R-AQ-6 | JPMDB 16C4 C - CMBS | | 12/10/2018 | J.P. MORGAN SECURITIES INC. | | 1,264,521 | 1,436,000 | 1,346,923 | 1,348,443 | 0 | 7,640 | 0 | 7,640 | 0 | 1,356,083 | 0 | (91,562) | (91,562) | 46,561 | 12/17/2049 |
| 46646T-AJ-8 | JPMCC 16WSP C - CMBS | | 02/15/2018 | Paydown | | 500,000 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | 0 | 0 | 3,762 | 08/15/2033 |
| 46647T-AZ-1 | JPMCC 17JP5 C - CMBS | | 12/01/2018 | Morgan Stanley & Co. LLC | | 2,573,721 | 2,750,000 | 2,741,299 | 2,741,392 | 0 | (287) | 0 | (287) | 0 | 2,741,106 | 0 | (167,385) | (167,385) | 105,576 | 03/17/2050 |
| 46649H-AG-7 | JPMMT 176 A7 - CMO/RMBS | | 12/12/2018 | GOLDMAN, SACHS & CO. | | 4,236,492 | 4,600,000 | 4,649,203 | 4,649,199 | 0 | (5,964) | 0 | (5,964) | 0 | 4,643,235 | 0 | (406,742) | (406,742) | 166,814 | 12/28/2048 |
| 46651T-AA-9 | HENDR 181 A - ABS | | 12/15/2018 | Paydown | | 20,376 | 20,376 | 19,824 | 0 | 0 | 552 | 0 | 552 | 0 | 20,376 | 0 | 0 | 0 | 209 | 10/17/2072 |
| 470170-AB-7 | NCBJ 151 NTS - ABS | C | 10/05/2018 | Paydown | | 89,991 | 89,991 | 91,228 | 89,991 | 0 | 0 | 0 | 0 | 0 | 89,991 | 0 | 0 | 0 | 2,108 | 07/08/2022 |
| 472319-AL-6 | JEFFERIES GROUP INC | | 09/25/2018 | KEYBANC CAPITAL MARKETS INC | | 103,040 | 100,000 | 99,721 | 99,848 | 0 | 20 | 0 | 20 | 0 | 99,867 | 0 | 3,173 | 3,173 | 6,079 | 01/20/2023 |
| 47232X-AA-6 | JMHT 2010-SILL A - CMBS | | 02/10/2018 | Paydown | | 1,225 | 1,225 | 1,199 | 1,202 | 0 | 23 | 0 | 23 | 0 | 1,225 | 0 | 0 | 0 | 3 | 06/10/2055 |
| 47232X-AA-6 | JMHT 10A A - ABS | | 12/10/2018 | Paydown | | 6,337 | 6,337 | 6,202 | 6,217 | 0 | 120 | 0 | 120 | 0 | 6,337 | 0 | 0 | 0 | 233 | 06/10/2055 |
| 47233J-AG-3 | JEFFERIES GROUP LLC | | 09/24/2018 | Morgan Stanley | | 785,216 | 800,000 | 795,248 | 795,607 | 0 | 291 | 0 | 291 | 0 | 795,898 | 0 | (10,682) | (10,682) | 46,452 | 01/15/2027 |
| 478111-AC-1 | JOHNS HOPKINS HEALTH SYSTEM CORP | | 06/07/2018 | RAYMOND JAMES/FI | | 1,500,658 | 1,560,000 | 1,513,413 | 1,514,370 | 0 | 383 | 0 | 383 | 0 | 1,514,753 | 0 | (14,095) | (14,095) | 34,252 | 05/15/2046 |
| 478375-AG-3 | JOHNSON CONTROLS INTERNATIONAL PLC | C | 04/04/2018 | MITSUBISHI UFJ SECURITIES | | 500,090 | 500,000 | 502,205 | 501,945 | 0 | (72) | 0 | (72) | 0 | 501,873 | 0 | (1,783) | (1,783) | 13,795 | 07/02/2024 |
| 478375-AJ-7 | JOHNSON CONTROLS INTERNATIONAL PLC | C | 12/06/2018 | RAYMOND JAMES/FI | | 6,105,000 | 6,000,000 | 6,359,796 | 0 | 0 | (1,538) | 0 | (1,538) | 0 | 6,358,258 | 0 | (253,258) | (253,258) | 90,250 | 03/01/2041 |
| 481218-AA-9 | JRD HOLDINGS LLC | C | 04/30/2018 | Paydown | | 714,286 | 714,286 | 730,352 | 728,181 | 0 | (13,895) | 0 | (13,895) | 0 | 714,286 | 0 | 0 | 0 | 0 | 04/30/2022 |
| 48203R-AJ-3 | JUNIPER NETWORKS INC | | 09/25/2018 | U.S. Bank | | 1,342,386 | 1,350,000 | 1,348,421 | 1,348,734 | 0 | 108 | 0 | 108 | 0 | 1,348,842 | 0 | (6,456) | (6,456) | 46,001 | 06/15/2025 |
| 48244X-AA-0 | KDAC 171 A - ABS | C | 12/15/2018 | Paydown | | 2,210,783 | 2,210,783 | 2,210,563 | 2,187,329 | 0 | 221 | 0 | 221 | 0 | 2,210,783 | 0 | 0 | 0 | 46,919 | 12/15/2042 |
| 48274H-AN-0 | KVK 132R CR - CDO | | 11/06/2018 | Paydown | | 500,000 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | 0 | 0 | 23,951 | 01/15/2026 |
| 48274L-AJ-0 | KVK 141R CR - CDO | | 11/21/2018 | Paydown | | 250,000 | 250,000 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 0 | 250,000 | 0 | 0 | 0 | 11,823 | 05/15/2026 |
| 48305Q-AD-5 | KAISER FOUNDATION HOSPITALS | | 09/06/2018 | KEYBANC CAPITAL MARKETS INC | | 1,269,188 | 1,250,000 | 1,286,636 | 1,286,288 | 0 | (473) | 0 | (473) | 0 | 1,285,815 | 0 | (16,628) | (16,628) | 44,526 | 05/01/2047 |
| 487312-AA-8 | KEENAN FT DETRICK ENERGY LLC | | 11/15/2018 | Paydown | | 46,583 | 46,583 | 40,628 | 41,989 | 0 | 4,594 | 0 | 4,594 | 0 | 46,583 | 0 | 0 | 0 | 735 | 05/15/2033 |
| 487312-AB-6 | KEENAN FT DETRICK ENERGY LLC | | 11/15/2018 | Paydown | | 27,291 | 27,291 | 27,291 | 27,291 | 0 | 0 | 0 | 0 | 0 | 27,291 | 0 | 0 | 0 | 547 | 05/15/2033 |
| 488401-AB-6 | KEMPER CORP | | 09/24/2018 | KEYBANC CAPITAL MARKETS INC | | 391,988 | 400,000 | 399,748 | 399,820 | 0 | 16 | 0 | 16 | 0 | 399,836 | 0 | (7,848) | (7,848) | 19,382 | 02/15/2025 |
| 492386-AU-1 | KERR-MCGEE CORPORATION | | 10/19/2018 | Morgan Stanley & Co. LLC | | 1,180,566 | 1,055,000 | 1,245,512 | 1,228,355 | 0 | (19,244) | 0 | (19,244) | 0 | 1,209,111 | 0 | (28,545) | (28,545) | 96,134 | 07/01/2024 |
| 494550-AL-0 | KINDER MORGAN ENERGY PARTNERS, L.P. | | 10/16/2018 | BARCLAYS CAPITAL INC FIXED INC | | 471,425 | 385,000 | 435,346 | 424,867 | 0 | (1,388) | 0 | (1,388) | 0 | 423,479 | 0 | 47,946 | 47,946 | 32,573 | 03/15/2032 |
| 494550-AT-3 | KINDER MORGAN ENERGY PARTNERS, L.P. | | 07/28/2018 | Unknown | | 1,639,970 | 1,500,000 | 1,642,260 | 0 | 0 | (12) | 0 | (12) | 0 | 1,639,970 | 0 | 0 | 0 | 32,142 | 03/15/2035 |
| 494550-AV-8 | KINDER MORGAN ENERGY PARTNERS LP | | 10/16/2018 | BARCLAYS CAPITAL INC | | 7,158,710 | 6,500,000 | 7,065,370 | 7,054,475 | 0 | (13,130) | 0 | (13,130) | 0 | 7,041,345 | 0 | 117,365 | 117,365 | 512,868 | 02/01/2037 |
| 494550-BF-2 | KINDER MORGAN ENERGY PARTNERS LP | | 10/16/2018 | BARCLAYS CAPITAL INC | | 11,181,700 | 10,000,000 | 11,012,070 | 10,997,473 | 0 | (17,462) | 0 | (17,462) | 0 | 10,980,012 | 0 | 201,688 | 201,688 | 715,042 | 09/15/2040 |
| 497266-B*-6 | KIRBY CORPORATION | | 05/17/2018 | IMPERIAL CAPITAL LLC | | 9,584,600 | 10,000,000 | 9,678,968 | 9,716,329 | 0 | 20,516 | 0 | 20,516 | 0 | 9,736,845 | 0 | (152,245) | (152,245) | 249,492 | 02/27/2023 |
| 49832M-AE-2 | KHWK 151 C - CDO | | 04/16/2018 | Paydown | | 250,000 | 250,000 | 238,868 | 244,660 | 0 | 5,340 | 0 | 5,340 | 0 | 250,000 | 0 | 0 | 0 | 6,431 | 04/15/2027 |
| 500472-AC-9 | KONINKLIJKE PHILIPS ELECTRONICS NV | C | 10/09/2018 | JEFFERIES LLC | | 16,624,920 | 13,000,000 | 16,577,249 | 16,501,943 | 0 | (81,627) | 0 | (81,627) | 0 | 16,420,315 | 0 | 204,605 | 204,605 | 968,229 | 03/11/2038 |
| 500631-AH-9 | KOREA ELECTRIC POWER CORPORATION | C | 10/24/2018 | CREDIT AGRICOLE SECURITIES (USA) I | | 3,609,030 | 3,000,000 | 3,879,381 | 3,822,600 | 0 | (64,069) | 0 | (64,069) | 0 | 3,758,531 | 0 | (149,501) | (149,501) | 259,583 | 02/01/2027 |
| 50075N-AC-8 | MONDELEZ INTERNATIONAL INC | | 04/17/2018 | CORPORATE ACTION | | 12,597,400 | 10,000,000 | 12,467,570 | 12,374,691 | 0 | (37,283) | 0 | (37,283) | 0 | 12,337,408 | 0 | 259,992 | 259,992 | 299,722 | 11/01/2031 |
| 50075N-AZ-7 | MONDELEZ INTERNATIONAL INC | | 04/17/2018 | VARIOUS | | 28,434,560 | 22,000,000 | 27,373,167 | 27,215,471 | 0 | (39,425) | 0 | (39,425) | 0 | 27,176,046 | 0 | 1,258,514 | 1,258,514 | 985,111 | 02/09/2040 |
| 500760-AE-6 | KRAFT FOODS GROUP INC | | 11/21/2018 | VARIOUS | | 32,062,063 | 35,110,000 | 35,271,145 | 23,235,731 | 0 | (6,349) | 0 | (6,349) | 0 | 35,244,373 | 0 | (3,182,310) | (3,182,310) | 1,329,436 | 06/04/2042 |
| 50077L-AL-0 | KRAFT HEINZ FOODS CO | | 11/21/2018 | CITIGROUP GLOBAL MARKETS INC. | | 3,073,752 | 3,300,000 | 3,427,307 | 3,424,044 | 0 | (4,412) | 0 | (4,412) | 0 | 3,419,631 | 0 | (345,879) | (345,879) | 225,042 | 07/15/2035 |
| 501044-BM-2 | THE KROGER CO | | 01/16/2018 | WELLS FARGO SECURITIES LLC | | 6,024,035 | 5,783,000 | 6,255,587 | 6,049,236 | 0 | (12,215) | 0 | (12,215) | 0 | 6,037,021 | 0 | (12,985) | (12,985) | 34,955 | 12/15/2018 |
| 501044-CY-5 | THE KROGER CO | | 04/04/2018 | MITSUBISHI UFJ SECURITIES | | 2,031,860 | 2,000,000 | 2,026,360 | 2,017,105 | 0 | (641) | 0 | (641) | 0 | 2,016,465 | 0 | 15,395 | 15,395 | 54,444 | 02/01/2024 |
| 50180L-AC-4 | LBUBS 08C1 A2 - CMBS | | 08/01/2018 | Paydown | | 931,420 | 931,420 | 640,278 | 899,839 | 0 | 31,581 | 0 | 31,581 | 0 | 931,420 | 0 | 0 | 0 | 12,386 | 04/15/2041 |
| 50184B-AA-6 | LCCM 13GCP A1 - CMBS | | 05/17/2018 | JP MORGAN SECURITIES LLC | | 168,008 | 170,000 | 174,249 | 172,459 | 0 | (128) | 0 | (128) | 0 | 172,330 | 0 | (4,323) | (4,323) | 2,684 | 02/15/2036 |
| 50184B-AL-2 | LCCM 13GCP C - CMBS | | 12/10/2018 | CITIGROUP GLOBAL MARKETS INC. | | 2,917,617 | 3,000,000 | 3,194,531 | 3,174,972 | 0 | (14,244) | 0 | (14,244) | 0 | 3,160,728 | 0 | (243,111) | (243,111) | 136,250 | 02/15/2036 |
| 50209L-AA-5 | LMRK 181 C - ABS | | 12/15/2018 | Paydown | | 625 | 625 | 619 | 0 | 0 | 6 | 0 | 6 | 0 | 625 | 0 | 0 | 0 | 0 | 06/15/2048 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 502413-BD-8 | L-3 COMMUNICATIONS CORP | | 04/17/2018 | PERSHING LLC | | 171,041 | 171,000 | 170,051 | 170,350 | 0 | 28 | 0 | 28 | 0 | 170,377 | 0 | 664 | 664 | 2,646 | 05/28/2024 |
| 52521G-AD-7 | LBSBC 071 2A3 - CMBS | | 12/01/2018 | Paydown | | 392,126 | 392,126 | 388,189 | 387,809 | 0 | 4,317 | 0 | 4,317 | 0 | 392,126 | 0 | 0 | 0 | 8,351 | 03/25/2037 |
| 53079E-BE-3 | LIBERTY MUTUAL GROUP INC | | 01/12/2018 | JEFFERIES LLC | | 9,176,807 | 8,775,000 | 9,215,637 | 9,167,368 | 0 | (2,905) | 0 | (2,905) | 0 | 9,164,463 | 0 | 12,344 | 12,344 | 33,150 | 06/15/2023 |
| 532457-AZ-1 | ELI LILLY AND CO | | 02/23/2018 | WELLS FARGO SECURITIES LLC | | 23,359,500 | 20,000,000 | 23,938,420 | 23,682,627 | 0 | (40,921) | 0 | (40,921) | 0 | 23,641,707 | 0 | (282,207) | (282,207) | 453,750 | 03/15/2027 |
| 53688T-AA-2 | LITIGATION FEE RESIDUAL FDG 2015-1 LLC - | | 11/01/2018 | Paydown | | 233,767 | 233,767 | 233,767 | 233,767 | 0 | 0 | 0 | 0 | 0 | 233,767 | 0 | 0 | 0 | 4,702 | 04/29/2022 |
| 539830-BK-4 | LOCKHEED MARTIN CORP | | 08/01/2018 | Unknown | | 737,103 | 750,000 | 735,930 | 736,839 | 0 | 264 | 0 | 264 | 0 | 737,103 | 0 | 0 | 0 | 23,719 | 05/15/2036 |
| 539830-BL-2 | LOCKHEED MARTIN CORP | | 09/24/2018 | Amherst Securities Group LLC | | 263,680 | 250,000 | 248,718 | 248,758 | 0 | 22 | 0 | 22 | 0 | 248,779 | 0 | 14,901 | 14,901 | 10,151 | 05/15/2046 |
| 546268-AG-8 | LOUISIANA LAND AND EXPLORATION COMPANY ( | | 03/27/2018 | Corporate Action | | 553,036 | 454,000 | 605,159 | 542,182 | 0 | (3,169) | 0 | (3,169) | 0 | 538,993 | 0 | 14,042 | 14,042 | 0 | 12/01/2023 |
| 548661-DN-4 | LOWE'S COMPANIES INC | | 09/06/2018 | MERRILL LYNCH PIERCE FENNER SMITH INC | | 455,325 | 500,000 | 497,220 | 497,310 | 0 | 51 | 0 | 51 | 0 | 497,362 | 0 | (42,037) | (42,037) | 16,701 | 04/15/2046 |
| 550786-AN-7 | LVII 093 B1 - CMO/RMBS | | 12/01/2018 | Paydown | | 1,619,858 | 1,619,858 | 1,664,404 | 1,635,652 | 0 | (15,794) | 0 | (15,794) | 0 | 1,619,858 | 0 | 0 | 0 | 46,335 | 11/27/2037 |
| 55181X-AA-0 | LYNX II CORP | C | 11/01/2018 | VARIOUS | | 206,376 | 200,000 | 208,500 | 206,976 | 0 | (1,624) | 0 | (1,624) | 0 | 205,352 | 0 | (4,715) | (4,715) | 18,305 | 04/15/2023 |
| 55275R-AD-4 | MABS 06NC3 A4 - RMBS | | 12/26/2018 | Paydown | | 247,015 | 247,015 | 160,135 | 0 | 0 | 86,880 | 0 | 86,880 | 0 | 247,015 | 0 | 0 | 0 | 588 | 10/25/2036 |
| 553891-AA-0 | MVWOT 141 A - ABS | | 12/20/2018 | Paydown | | 92,255 | 92,255 | 92,229 | 0 | 0 | (105) | 0 | (105) | 0 | 92,255 | 0 | 0 | 0 | 337 | 09/22/2031 |
| 55616*-AA-8 | CTL - MACYS (MOONACHIE NJ) | | 12/15/2018 | Paydown | | 25,273 | 25,273 | 25,273 | 25,273 | 0 | 0 | 0 | 0 | 0 | 25,273 | 0 | 0 | 0 | 727 | 03/15/2037 |
| 559080-AH-9 | MAGELLAN MIDSTREAM PARTNERS LP | | 07/16/2018 | KEYBANC CAPITAL MARKETS INC | | 793,626 | 835,000 | 795,356 | 804,377 | 0 | 2,054 | 0 | 2,054 | 0 | 806,431 | 0 | (12,805) | (12,805) | 22,489 | 03/15/2025 |
| 56564R-AA-8 | MAPSL 181 A - ABS | C | 12/15/2018 | Paydown | | 12,800 | 12,800 | 12,716 | 0 | 0 | 84 | 0 | 84 | 0 | 12,800 | 0 | 0 | 0 | 0 | 05/15/2043 |
| 565849-AB-2 | MARATHON OIL CORP | | 10/02/2018 | JEFFERIES LLC | | 5,326,875 | 4,500,000 | 5,142,330 | 5,121,250 | 0 | (22,498) | 0 | (22,498) | 0 | 5,098,752 | 0 | 228,123 | 228,123 | 322,150 | 03/15/2032 |
| 56585A-AG-7 | MARATHON PETROLEUM CORP | | 05/22/2018 | U.S. Bank | | 979,120 | 1,000,000 | 996,410 | 997,477 | 0 | 160 | 0 | 160 | 0 | 997,637 | 0 | (18,517) | (18,517) | 25,073 | 09/15/2024 |
| 571903-AP-8 | MARRIOTT INTERNATIONAL INC | | 07/16/2018 | DEUTSCHE BANK SECURITIES, INC. | | 980,330 | 1,000,000 | 993,780 | 995,031 | 0 | 332 | 0 | 332 | 0 | 995,363 | 0 | (15,033) | (15,033) | 29,896 | 10/01/2025 |
| 57643L-NW-2 | MABS 06AB1 A3B - RMBS | | 12/01/2018 | Paydown | | 83,868 | 83,868 | 74,875 | 0 | 0 | 8,993 | 0 | 8,993 | 0 | 83,868 | 0 | 0 | 0 | 374 | 02/25/2036 |
| 59020U-AB-1 | MLMI 04A1 2A1 - CMO/RMBS | | 12/01/2018 | Paydown | | 9,169 | 9,169 | 8,719 | 0 | 0 | 347 | 0 | 347 | 0 | 9,169 | 0 | 0 | 0 | 76 | 02/25/2034 |
| 59156R-AM-0 | METLIFE INC | | 10/24/2018 | Morgan Stanley | | 9,517,025 | 8,500,000 | 9,768,396 | 0 | 0 | (3,876) | 0 | (3,876) | 0 | 9,764,520 | 0 | (247,495) | (247,495) | 176,304 | 06/15/2035 |
| 592838-AA-4 | MEXICO GENERADORA DE ENERGIA S DE RL | C | 12/06/2018 | Paydown | | 44,674 | 44,674 | 44,506 | 0 | 0 | 168 | 0 | 168 | 0 | 44,674 | 0 | 0 | 0 | 0 | 12/06/2032 |
| 594918-BK-9 | MICROSOFT CORP | | 06/07/2018 | DEUTSCHE BANK SECURITIES, INC. | | 577,506 | 550,000 | 560,981 | 560,287 | 0 | (184) | 0 | (184) | 0 | 560,104 | 0 | 17,402 | 17,402 | 13,988 | 11/03/2035 |
| 594918-BZ-6 | MICROSOFT CORP | | 05/01/2018 | JP MORGAN SECURITIES LLC | | 2,669,056 | 2,600,000 | 2,633,237 | 2,632,395 | 0 | (395) | 0 | (395) | 0 | 2,632,000 | 0 | 37,056 | 37,056 | 78,766 | 02/06/2037 |
| 59524E-AC-6 | MIDATL 0508 3 - ABS | | 03/01/2018 | Paydown | | 0 | 0 | 0 | 16,865 | 0 | 456 | 0 | 456 | 0 | 0 | 0 | 0 | 0 | 0 | 08/01/2050 |
| 595620-AE-5 | MIDAMERICAN ENERGY CO | | 10/16/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 1,164,830 | 1,000,000 | 1,217,961 | 1,212,034 | 0 | (6,548) | 0 | (6,548) | 0 | 1,205,485 | 0 | (40,655) | (40,655) | 55,424 | 11/01/2035 |
| 59562E-AH-8 | MIDAMERICAN ENERGY HLDG CO | | 10/16/2018 | JEFFERIES LLC | | 652,086 | 555,000 | 679,543 | 676,416 | 0 | (3,481) | 0 | (3,481) | 0 | 672,935 | 0 | (20,849) | (20,849) | 37,823 | 10/15/2036 |
| 59562V-AM-9 | BERKSHIRE HATHAWAY ENERGY CO | | 10/16/2018 | Deutsche Bank | | 17,965,500 | 15,000,000 | 18,158,625 | 18,629,077 | 0 | (100,591) | 369,862 | (470,452) | 0 | 18,158,625 | 0 | (193,125) | (193,125) | 962,135 | 04/01/2036 |
| 59748T-AA-7 | MIDLAND COGENERATION VENTURE LP | | 12/11/2018 | VARIOUS | | 2,780,360 | 2,847,576 | 3,077,546 | 3,040,798 | 0 | (44,362) | 0 | (44,362) | 0 | 2,996,436 | 0 | (216,075) | (216,075) | 204,076 | 03/15/2025 |
| 60040#-AB-8 | MILLENNIUM PIPELINE CO LLC | | 12/30/2018 | Paydown | | 46,114 | 199,643 | 216,287 | 0 | 0 | (16,644) | 0 | (16,644) | 0 | 199,643 | 0 | (153,529) | (153,529) | 2,995 | 06/30/2032 |
| 606198-LG-2 | UNION PACIFIC RAILROAD CO | | 04/01/2018 | Call @ 100.00 | | 2,982,000 | 2,982,000 | 2,921,188 | 2,923,949 | 0 | 951 | 0 | 951 | 0 | 2,924,900 | 0 | 57,100 | 57,100 | 177,056 | 01/01/2030 |
| 60871R-AD-2 | MOLSON COORS BREWING CO | | 11/26/2018 | RBC CAPITAL MARKETS, LLC | | 3,388,752 | 3,600,000 | 4,017,960 | 4,013,964 | 0 | (8,956) | 0 | (8,956) | 0 | 4,005,008 | 0 | (616,256) | (616,256) | 193,500 | 05/01/2042 |
| 60871R-AH-3 | MOLSON COORS BREWING CO | | 11/20/2018 | HSBC Securities (USA), Inc. | | 19,047,680 | 23,000,000 | 22,733,430 | 22,735,778 | 0 | 4,352 | 0 | 4,352 | 0 | 22,740,130 | 0 | (3,692,450) | (3,692,450) | 1,309,467 | 07/15/2046 |
| 610202-BN-2 | MONONGAHELA POWER CO | | 01/16/2018 | J.P. Morgan Securities LLC | | 10,592,000 | 10,000,000 | 10,486,570 | 10,438,201 | 0 | (2,888) | 0 | (2,888) | 0 | 10,435,313 | 0 | 156,687 | 156,687 | 104,778 | 04/15/2024 |
| 61744C-MH-6 | MSAC 05NC1 A2C - RMBS | | 12/26/2018 | Paydown | | 23,879 | 23,879 | 16,476 | 0 | 0 | 1,264 | 0 | 1,264 | 0 | 23,879 | 0 | 0 | 0 | 146 | 01/25/2035 |
| 61744C-WY-8 | MSHEL 061 M1 - RMBS | | 07/01/2018 | Paydown | | 1,140,000 | 1,140,000 | 897,750 | 979,501 | 0 | 160,499 | 0 | 160,499 | 0 | 1,140,000 | 0 | 0 | 0 | 13,409 | 12/25/2035 |
| 61745M-2J-1 | MSC 051Q9 B - CMBS | | 12/01/2018 | Paydown | | 82,866 | 82,866 | 81,836 | 82,596 | 0 | 270 | 0 | 270 | 0 | 82,866 | 0 | 0 | 0 | 3,371 | 07/15/2056 |
| 61749H-AE-0 | MSAC 06HE3 A2D - RMBS | | 12/26/2018 | Paydown | | 325,480 | 325,480 | 303,503 | 0 | 0 | 21,977 | 0 | 21,977 | 0 | 325,480 | 0 | 0 | 0 | 898 | 04/25/2036 |
| 61762X-AX-5 | MSBAM 13C12 B - CMBS | | 08/01/2018 | Unknown | | 1,008,243 | 1,000,000 | 1,018,250 | 504,594 | 0 | (531) | 0 | (531) | 0 | 1,008,243 | 0 | 0 | 0 | 17,704 | 10/17/2046 |
| 61945C-AC-7 | MOSAIC CO | | 10/09/2018 | Morgan Stanley & Co. LLC | | 3,527,195 | 3,500,000 | 3,626,399 | 3,613,150 | 0 | (14,263) | 0 | (14,263) | 0 | 3,598,887 | 0 | (71,692) | (71,692) | 134,701 | 11/15/2023 |
| 61946G-AA-1 | MSAIC 172 A - ABS | | 12/20/2018 | Paydown | | 66,669 | 66,669 | 66,660 | 66,660 | 0 | 9 | 0 | 9 | 0 | 66,669 | 0 | 0 | 0 | 1,199 | 06/22/2043 |
| 62946U-AA-8 | NRART 16T4 AT4 - ABS | | 04/18/2018 | Cantor Fitzergald & Co. | | 494,453 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | (5,547) | (5,547) | 5,394 | 12/15/2050 |
| 62951C-AG-7 | NZCG 1R A2 - CDO | | 02/26/2018 | Paydown | | 2,250,000 | 2,250,000 | 2,250,000 | 2,250,000 | 0 | 0 | 0 | 0 | 0 | 2,250,000 | 0 | 0 | 0 | 23,956 | 02/25/2027 |
| 62951C-AJ-1 | NZCG 1R B - CDO | | 02/26/2018 | Paydown | | 600,000 | 600,000 | 592,512 | 602,826 | 0 | (2,826) | 0 | (2,826) | 0 | 600,000 | 0 | 0 | 0 | 7,526 | 02/25/2027 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 62953G-AE-1 | NZCG 2 B - CDO | | 01/30/2018 | Paydown | | 400,000 | 400,000 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 0 | 400,000 | 0 | 0 | 0 | 4,882 | 04/27/2027 |
| 62953G-AG-6 | NZCG 2 C - CDO | | 01/30/2018 | Paydown | | 250,000 | 250,000 | 237,265 | 243,418 | 0 | 6,582 | 0 | 6,582 | 0 | 250,000 | 0 | 0 | 0 | 3,313 | 04/27/2027 |
| 637138-AC-2 | NATIONAL PENN BANCSHARES INC | | 09/06/2018 | BB&T SECURITIES, LLC | | 408,996 | 400,000 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 0 | 400,000 | 0 | 8,996 | 8,996 | 16,056 | 09/30/2024 |
| 637432-CT-0 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | 10/15/2018 | Susquehanna Fin. Grp. | | 6,313,621 | 4,633,000 | 6,350,801 | 6,586,345 | 0 | (77,490) | 158,054 | (235,544) | 0 | 6,350,801 | 0 | (37,180) | (37,180) | 418,000 | 03/01/2032 |
| 637432-LR-4 | NATIONAL RURAL UTILITIES COOP FINANCE CO | | 05/08/2018 | KEYBANC CAPITAL MARKETS INC | | 1,073,109 | 1,035,000 | 1,410,309 | 1,104,047 | 0 | (29,358) | 0 | (29,358) | 0 | 1,074,689 | 0 | (1,580) | (1,580) | 56,375 | 11/01/2018 |
| 63859W-AF-6 | NATIONWIDE BUILDING SOCIETY | C | 09/06/2018 | DEUTSCHE BANK SECURITIES, INC. | | 2,209,224 | 2,400,000 | 2,397,864 | 2,397,885 | 0 | 73 | 0 | 73 | 0 | 2,397,958 | 0 | (188,734) | (188,734) | 88,550 | 10/18/2032 |
| 63946B-AD-2 | NBCUNIVERSAL MEDIA LLC | | 09/06/2018 | BARCLAYS CAPITAL INC. | | 1,551,345 | 1,500,000 | 1,706,021 | 1,581,274 | 0 | (23,577) | 0 | (23,577) | 0 | 1,557,696 | 0 | (6,351) | (6,351) | 66,521 | 04/30/2020 |
| 63946B-AF-7 | NBCUNIVERSAL MEDIA LLC | | 11/21/2018 | CITIGROUP GLOBAL MARKETS INC. | | 3,518,520 | 3,000,000 | 3,565,383 | 0 | 0 | (2,287) | 0 | (2,287) | 0 | 3,563,096 | 0 | (44,576) | (44,576) | 109,867 | 04/30/2040 |
| 64128X-AG-5 | NEUBERGER BERMAN GROUP LLC | | 06/07/2018 | U.S. Bank | | 446,243 | 450,000 | 446,423 | 446,654 | 0 | 130 | 0 | 130 | 0 | 446,784 | 0 | (542) | (542) | 14,963 | 03/15/2027 |
| 641423-BP-2 | NEVADA POWER CO | | 10/03/2018 | Morgan Stanley & Co. LLC | | 6,295,300 | 5,000,000 | 6,320,270 | 6,555,543 | 0 | (43,194) | 192,079 | (235,273) | 0 | 6,320,270 | 0 | (24,970) | (24,970) | 336,194 | 04/01/2036 |
| 641423-BU-1 | NEVADA POWER CO | | 10/16/2018 | Deutsche Bank | | 9,324,688 | 7,295,000 | 9,330,101 | 9,675,022 | 0 | (60,012) | 284,909 | (344,921) | 0 | 9,330,101 | 0 | (5,413) | (5,413) | 638,768 | 07/01/2037 |
| 644188-BF-0 | NEW ENGLAND POWER CO | C | 07/28/2018 | Unknown | | 745,004 | 750,000 | 744,945 | 744,952 | 0 | 52 | 0 | 52 | 0 | 745,004 | 0 | 0 | 0 | 18,446 | 12/05/2047 |
| 65157Q-BJ-4 | NMRK 142R CR - CDO | | 12/04/2018 | Paydown | | 750,000 | 750,000 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 0 | 750,000 | 0 | 0 | 0 | 38,915 | 06/30/2026 |
| 65157R-AA-2 | NMRK 142 E - CDO | | 11/29/2018 | Paydown | | 500,000 | 500,000 | 356,250 | 380,108 | 0 | 119,892 | 0 | 119,892 | 0 | 500,000 | 0 | 0 | 0 | 39,684 | 06/30/2026 |
| 654106-AE-3 | NIKE INC | | 07/28/2018 | Unknown | | 2,973,527 | 3,000,000 | 2,972,100 | 2,725,451 | 0 | 283 | 0 | 283 | 0 | 2,973,527 | 0 | 0 | 0 | 81,375 | 11/01/2045 |
| 65487@-AA-1 | CTL - NOAA - ALPENA MI (GSA) | | 12/15/2018 | Paydown | | 59,100 | 59,100 | 59,691 | 59,544 | 0 | (444) | 0 | (444) | 0 | 59,100 | 0 | 0 | 0 | 781 | 07/15/2025 |
| 655844-AJ-7 | NORFOLK SOUTHERN CORPORATION | | 07/16/2018 | KEYBANC CAPITAL MARKETS INC | | 6,360,050 | 5,000,000 | 6,820,200 | 6,565,140 | 0 | (76,612) | 0 | (76,612) | 0 | 6,488,527 | 0 | (128,477) | (128,477) | 263,250 | 05/15/2027 |
| 656531-AD-2 | NORSK HYDRO A.S. | C | 01/29/2018 | JEFFERIES LLC | | 18,670,085 | 14,850,000 | 18,887,373 | 18,581,900 | 0 | (26,095) | 0 | (26,095) | 0 | 18,555,805 | 0 | 114,280 | 114,280 | 202,871 | 11/15/2025 |
| 667294-AW-2 | NORTHWEST AIRLINES, INC. - ABS | | 10/01/2018 | Paydown | | 21,249 | 21,249 | 21,723 | 21,481 | 0 | (233) | 0 | (233) | 0 | 21,249 | 0 | 0 | 0 | 79 | 10/01/2023 |
| 668457-AA-2 | NORTHWIND HOLDINGS LLC - ABS | | 12/01/2018 | Paydown | | 945,000 | 945,000 | 735,019 | 767,273 | 0 | 65,576 | 0 | 65,576 | 0 | 945,000 | 0 | 0 | 0 | 9,888 | 12/01/2037 |
| 66859Q-AG-0 | WOODS 12R CR - CDO | C | 06/15/2018 | Paydown | | 500,000 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | 0 | 0 | 10,893 | 09/15/2025 |
| 67059T-AA-3 | NUSTAR LOGISTICS LP | | 04/15/2018 | Maturity @ 100.00 | | 1,000,000 | 1,000,000 | 1,055,000 | 1,015,969 | 0 | (15,969) | 0 | (15,969) | 0 | 1,000,000 | 0 | 0 | 0 | 43,250 | 04/15/2018 |
| 67087M-AA-4 | OBP 100BP CTF - CMBS | | 02/13/2018 | VARIOUS | | 7,806,055 | 7,500,000 | 7,989,978 | 7,878,069 | 0 | (13,038) | 0 | (13,038) | 0 | 7,865,031 | 0 | (58,977) | (58,977) | 59,368 | 07/15/2045 |
| 67087T-CD-1 | OAK 01B A3 - ABS | | 12/01/2018 | Paydown | | 133,016 | 133,016 | 134,326 | 133,795 | 0 | (779) | 0 | (779) | 0 | 133,016 | 0 | 0 | 0 | 3,944 | 03/16/2023 |
| 67112E-AA-1 | OZLM 21 D - CDO | | 10/31/2018 | NOMURA SECURITIES/FIXED INCOME | | 2,349,219 | 2,425,000 | 2,346,188 | 0 | 0 | 0 | 0 | 0 | 0 | 2,346,188 | 0 | 3,031 | 3,031 | 5,934 | 01/20/2031 |
| 67389M-AE-1 | OAKS 151 A5 - CMO/RMBS | | 12/01/2018 | Paydown | | 42,689 | 42,689 | 42,336 | 42,248 | 0 | 472 | 0 | 472 | 0 | 42,689 | 0 | 0 | 0 | 423 | 04/25/2046 |
| 674599-CE-3 | OCCIDENTAL PETROLEUM CORP | | 02/27/2018 | US BANCORP INVESTMENTS INC. | | 1,472,415 | 1,500,000 | 1,519,410 | 1,510,552 | 0 | (324) | 0 | (324) | 0 | 1,510,228 | 0 | (37,813) | (37,813) | 22,050 | 02/15/2023 |
| 677071-AK-8 | OHANA MILITARY COMMUNITIES LLC | | 10/01/2018 | Paydown | | 33,919 | 33,919 | 31,409 | 31,611 | 0 | 2,308 | 0 | 2,308 | 0 | 33,919 | 0 | 0 | 0 | 938 | 10/01/2051 |
| 677071-AU-6 | OHANA MILITARY CMNTYS LLC | | 11/01/2018 | Paydown | | 28,091 | 28,091 | 23,712 | 24,105 | 0 | 3,986 | 0 | 3,986 | 0 | 28,091 | 0 | 0 | 0 | 454 | 10/01/2051 |
| 677071-AV-4 | OHANA MILITARY COMMUNITIES LLC | | 10/01/2018 | Paydown | | 6,625 | 6,625 | 6,303 | 6,336 | 0 | 289 | 0 | 289 | 0 | 6,625 | 0 | 0 | 0 | 173 | 10/01/2051 |
| 681919-AY-2 | OMNICOM GROUP INC | | 04/04/2018 | RAYMOND JAMES/FI | | 1,769,853 | 1,700,000 | 1,991,693 | 1,787,351 | 0 | (14,627) | 0 | (14,627) | 0 | 1,772,723 | 0 | (2,870) | (2,870) | 77,031 | 07/15/2019 |
| 68268G-AA-6 | OMFIT 161 A - ABS | | 07/28/2018 | Unknown | | 2,978,588 | 3,000,000 | 2,999,227 | 999,872 | 0 | 87 | 0 | 87 | 0 | 2,978,588 | 0 | 0 | 0 | 24,400 | 02/20/2029 |
| 68268N-AM-5 | ONEOK PARTNERS LP | | 11/21/2018 | Morgan Stanley & Co. LLC | | 13,440,700 | 13,000,000 | 14,555,125 | 14,535,068 | 0 | (26,892) | 0 | (26,892) | 0 | 14,508,176 | 0 | (1,067,476) | (1,067,476) | 964,961 | 09/15/2043 |
| 68389X-BH-7 | ORACLE CORP | | 12/07/2018 | WELLS FARGO SECURITIES LLC | | 4,245,840 | 4,500,000 | 4,759,281 | 4,746,564 | 0 | (9,484) | 0 | (9,484) | 0 | 4,737,080 | 0 | (491,240) | (491,240) | 243,513 | 07/15/2036 |
| 685049-AA-6 | ONGLT 12A A - ABS | | 09/01/2018 | Paydown | | 24,465 | 24,465 | 24,464 | 24,465 | 0 | 0 | 0 | 0 | 0 | 24,465 | 0 | 0 | 0 | 470 | 03/10/2027 |
| 685049-AB-4 | ONGLT 12A B - ABS | | 09/01/2018 | Paydown | | 18,349 | 18,349 | 18,345 | 18,348 | 0 | 1 | 0 | 1 | 0 | 18,349 | 0 | 0 | 0 | 498 | 03/10/2027 |
| 690732-AE-2 | OWENS & MINOR INC | | 06/21/2018 | VARIOUS | | 293,671 | 393,000 | 392,175 | 392,384 | 0 | 36 | 0 | 36 | 0 | 392,421 | 0 | (98,750) | (98,750) | 8,997 | 12/15/2024 |
| 69144V-AA-1 | OXFIN 141 NTS - ABS | | 12/17/2018 | Paydown | | 1,178,973 | 1,178,973 | 1,178,973 | 1,178,973 | 0 | 0 | 0 | 0 | 0 | 1,178,973 | 0 | 0 | 0 | 24,204 | 12/15/2022 |
| 693627-AY-7 | DUKE ENERGY INDIANA LLC | | 07/28/2018 | Unknown | | 1,331,546 | 1,100,000 | 1,378,238 | 1,336,648 | 0 | (5,102) | 0 | (5,102) | 0 | 1,331,546 | 0 | 0 | 0 | 52,921 | 10/15/2035 |
| 69374J-AA-9 | PSMC 183 A1 - CMO/RMBS | | 12/01/2018 | Paydown | | 126,248 | 126,248 | 125,952 | 0 | 0 | 296 | 0 | 296 | 0 | 126,248 | 0 | 0 | 0 | 577 | 08/25/2048 |
| 69374K-AA-6 | PSMC 184 A1 - CMO/RMBS | | 12/01/2018 | Paydown | | 184,531 | 184,531 | 182,369 | 0 | 0 | 2,162 | 0 | 2,162 | 0 | 184,531 | 0 | 0 | 0 | 236 | 11/25/2048 |
| 69403W-AE-7 | PACBEA 06A AE - ABS | | 07/15/2018 | Paydown | | 3,480 | 3,480 | 3,239 | 3,259 | 0 | 221 | 0 | 221 | 0 | 3,480 | 0 | 0 | 0 | 51 | 07/15/2051 |
| 69403W-AG-2 | PACBEA 06A AG - ABS | | 07/15/2018 | Paydown | | 18,905 | 18,905 | 15,763 | 15,410 | 0 | 3,495 | 0 | 3,495 | 0 | 18,905 | 0 | 0 | 0 | 276 | 07/15/2051 |
| 694308-GE-1 | PACIFIC GAS AND ELECTRIC COMPANY | | 11/15/2018 | JEFFERIES LLC | | 28,618,625 | 31,050,000 | 38,871,961 | 38,626,127 | 0 | (300,451) | 0 | (300,451) | 0 | 38,325,675 | 0 | (9,707,050) | (9,707,050) | 2,285,539 | 03/01/2034 |
| 694308-GQ-4 | PACIFIC GAS AND ELECTRIC CO | | 11/15/2018 | GOLDMAN, SACHS & CO. | | 546,000 | 600,000 | 592,566 | 593,612 | 0 | 132 | 0 | 132 | 0 | 593,744 | 0 | (47,744) | (47,744) | 45,625 | 03/01/2039 |
| 694308-GY-7 | PACIFIC GAS AND ELECTRIC CO | | 11/15/2018 | JEFFERIES LLC | | 9,076,610 | 12,022,000 | 12,533,452 | 12,524,992 | 0 | (11,359) | 0 | (11,359) | 0 | 12,513,633 | 0 | (3,437,023) | (3,437,023) | 501,919 | 12/15/2041 |
| 694308-HA-8 | PACIFIC GAS AND ELECTRIC CO | | 11/15/2018 | JEFFERIES LLC | | 1,438,938 | 1,925,000 | 1,841,374 | 1,842,937 | 0 | 1,764 | 0 | 1,764 | 0 | 1,844,701 | 0 | (405,763) | (405,763) | 91,036 | 08/15/2042 |
| 694308-HF-7 | PACIFIC GAS AND ELECTRIC CO | | 11/15/2018 | JEFFERIES LLC | | 8,050,000 | 10,000,000 | 11,472,950 | 11,449,991 | 0 | (28,927) | 0 | (28,927) | 0 | 11,421,065 | 0 | (3,371,065) | (3,371,065) | 518,194 | 11/15/2043 |
| 695114-BX-5 | PACIFICORP | | 10/19/2018 | JEFFERIES LLC | | 5,728,450 | 5,000,000 | 5,985,545 | 5,956,732 | 0 | (32,685) | 0 | (32,685) | 0 | 5,924,047 | 0 | (195,597) | (195,597) | 350,722 | 08/15/2034 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/Decrease | Current Year's (Amortization)/Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 695114-CJ-5 | PACIFICORP | | 10/19/2018 | U.S. BANCORP INVESTMENTS, INC. | | 14,568,120 | 11,750,000 | 14,844,163 | 15,337,701 | 0 | (85,020) | 408,517 | (493,538) | 0 | 14,844,163 | 0 | (276,043) | (276,043) | 949,237 | 07/15/2038 |
| 699566-AA-3 | PARIS FIN III LLC | | 12/28/2018 | VARIOUS | | 4,489,348 | 4,131,381 | 4,131,381 | 4,131,381 | 0 | 0 | 0 | 0 | 0 | 4,131,381 | 0 | 357,967 | 357,967 | 433,795 | 02/09/2038 |
| 70338C-10-9 | PATRONS LEGACY 2004-I A LILACS - ABS | | 12/07/2018 | Paydown | | 1,166,583 | 1,166,583 | 985,763 | 1,062,965 | 0 | 115,593 | 0 | 115,593 | 0 | 1,166,583 | 0 | 0 | 0 | 33,610 | 05/04/2054 |
| 709599-AN-4 | PENSKE TRUCK LEASING CO LP | | 07/17/2018 | JP MORGAN SECURITIES LLC | | 101,501 | 100,000 | 99,140 | 99,525 | 0 | 47 | 0 | 47 | 0 | 99,571 | 0 | 1,930 | 1,930 | 4,262 | 01/17/2023 |
| 712700-EB-8 | PEOPLE'S UNITED BANK | | 07/16/2018 | U.S. Bank | | 496,765 | 500,000 | 492,215 | 493,738 | 0 | 460 | 0 | 460 | 0 | 494,198 | 0 | 2,567 | 2,567 | 20,167 | 07/15/2024 |
| 713448-BS-6 | PEPSICO INC | | 10/24/2018 | Corporate Action | | 1,112,900 | 1,000,000 | 1,092,470 | 1,085,535 | 0 | (1,840) | 0 | (1,840) | 0 | 1,083,695 | 0 | 29,205 | 29,205 | 48,073 | 11/01/2040 |
| 71644E-AE-2 | SUNCOR ENERGY INC | C | 10/09/2018 | BARCLAYS CAPITAL INC | | 12,021,300 | 10,000,000 | 12,081,660 | 12,634,075 | 0 | (198,317) | 354,097 | (552,415) | 0 | 12,081,660 | 0 | (60,360) | (60,360) | 647,500 | 06/15/2026 |
| 71644E-AF-9 | SUNCOR ENERGY INC | C | 09/28/2018 | JEFFERIES LLC | | 8,347,850 | 7,000,000 | 8,739,248 | 8,651,347 | 0 | (91,307) | 0 | (91,307) | 0 | 8,560,039 | 0 | (212,189) | (212,189) | 431,472 | 11/15/2028 |
| 71644E-AG-7 | SUNCOR ENERGY INC | C | 10/02/2018 | JEFFERIES LLC | | 1,732,005 | 1,500,000 | 1,757,606 | 1,750,730 | 0 | (7,324) | 0 | (7,324) | 0 | 1,743,406 | 0 | (11,401) | (11,401) | 79,085 | 05/15/2035 |
| 716708-AF-9 | PETROLIAM NASIONAL BERHAD | C | 04/17/2018 | VARIOUS | | 12,846,400 | 10,000,000 | 13,379,960 | 13,151,748 | 0 | (58,002) | 0 | (58,002) | 0 | 13,093,747 | 0 | (247,347) | (247,347) | 306,059 | 10/15/2026 |
| 716743-AB-5 | PETRONAS CAPITAL LTD. | C | 01/29/2018 | BARCLAYS CAPITAL INC | | 5,946,200 | 5,000,000 | 6,133,690 | 5,978,891 | 0 | (16,770) | 0 | (16,770) | 0 | 5,962,121 | 0 | (15,921) | (15,921) | 74,375 | 05/22/2022 |
| 717081-EC-3 | PFIZER INC | | 07/28/2018 | Unknown | | 4,230,698 | 4,250,000 | 4,229,558 | 3,732,612 | 0 | 357 | 0 | 357 | 0 | 4,230,698 | 0 | 0 | 0 | 95,306 | 12/15/2036 |
| 71713U-AW-2 | PHARMACIA LLC | | 02/20/2018 | WELLS FARGO SECURITIES LLC | | 5,046,840 | 4,000,000 | 5,155,736 | 5,095,108 | 0 | (11,824) | 0 | (11,824) | 0 | 5,083,283 | 0 | (36,443) | (36,443) | 59,400 | 12/01/2028 |
| 718172-AC-3 | PHILIP MORRIS INTERNATIONAL INC | | 12/01/2018 | VARIOUS | | 76,516,716 | 65,750,000 | 79,139,133 | 83,142,562 | 0 | (403,450) | 3,599,980 | (4,003,430) | 0 | 79,139,133 | 0 | (2,622,416) | (2,622,416) | 4,006,043 | 05/16/2038 |
| 718546-AK-0 | PHILLIPS 66 | | 12/07/2018 | PERSHING LLC | | 1,296,718 | 1,344,000 | 1,328,271 | 1,329,872 | 0 | 529 | 0 | 529 | 0 | 1,330,401 | 0 | (33,683) | (33,683) | 67,010 | 11/15/2034 |
| 718549-AB-4 | PHILLIPS 66 PARTNERS LP | | 07/16/2018 | JP MORGAN SECURITIES LLC | | 966,040 | 1,000,000 | 999,670 | 999,761 | 0 | 39 | 0 | 39 | 0 | 999,800 | 0 | (33,760) | (33,760) | 33,346 | 02/15/2025 |
| 72349B-AL-8 | PPARK 1R CR - CDO | | 04/17/2018 | Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 21,174 | 04/15/2026 |
| 72349C-AA-0 | CCIPT 091 A1 - ABS | | 12/01/2018 | Paydown | | 616,024 | 616,024 | 667,242 | 631,476 | 0 | (10,185) | 0 | (10,185) | 0 | 616,024 | 0 | 0 | 0 | 8,503 | 08/15/2020 |
| 72650R-AR-3 | PLAINS ALL AMERICAN PIPELINE LP | | 10/12/2018 | VARIOUS | | 6,018,815 | 5,500,000 | 6,165,181 | 6,151,710 | 0 | (15,606) | 0 | (15,606) | 0 | 6,136,104 | 0 | (117,289) | (117,289) | 458,203 | 01/15/2037 |
| 72703P-AB-9 | PLNT 181 A22 - ABS | | 12/05/2018 | Paydown | | 30,625 | 30,625 | 30,625 | 0 | 0 | 0 | 0 | 0 | 0 | 30,625 | 0 | 0 | 0 | 0 | 09/08/2048 |
| 729416-AX-5 | PLY GEM INDUSTRIES INC | | 04/12/2018 | Call @ 103.25 | | 1,290,625 | 1,250,000 | 1,308,500 | 1,298,270 | 0 | (6,064) | 0 | (6,064) | 0 | 1,292,206 | 0 | (1,581) | (1,581) | 56,649 | 02/01/2022 |
| 73755L-AF-4 | POTASH CORP OF SASKATCHEWAN INC | | 05/01/2018 | U.S. Bank | | 519,057 | 500,000 | 499,580 | 499,942 | 0 | 11 | 0 | 11 | 0 | 499,953 | 0 | 19,103 | 19,103 | 13,090 | 05/15/2019 |
| 740816-AM-5 | PRESIDENT AND FELLOWS OF HARVARD COLLEGE | | 12/06/2018 | RAYMOND JAMES/FI | | 2,886,411 | 3,300,000 | 3,235,019 | 3,236,417 | 0 | 1,268 | 0 | 1,268 | 0 | 3,237,685 | 0 | (351,274) | (351,274) | 145,819 | 07/15/2046 |
| 74170*-AB-5 | PRIME PROPERTY FUND LLC | | 05/23/2018 | IMPERIAL CAPITAL LLC | | 16,115,360 | 16,000,000 | 16,390,868 | 16,308,370 | 0 | (53,100) | 0 | (53,100) | 0 | 16,255,270 | 0 | (139,910) | (139,910) | 510,293 | 08/22/2020 |
| 74170*-AD-1 | PRIME PROPERTY FUND LLC | | 05/23/2018 | IMPERIAL CAPITAL LLC | | 7,935,360 | 8,000,000 | 8,075,843 | 8,069,365 | 0 | (4,428) | 0 | (4,428) | 0 | 8,064,937 | 0 | (129,577) | (129,577) | 276,773 | 07/30/2024 |
| 742718-BJ-7 | PROCTER & GAMBLE COMPANY (THE) | | 02/09/2018 | JEFFERIES LLC | | 57,242,160 | 46,500,000 | 60,605,543 | 58,666,938 | 0 | (281,410) | 0 | (281,410) | 0 | 58,385,527 | 0 | (1,143,367) | (1,143,367) | 771,337 | 06/01/2022 |
| 742738-AB-9 | PRIT CORE REALTY HOLDINGS LLC | | 05/22/2018 | VARIOUS | | 4,041,943 | 4,090,000 | 4,132,141 | 4,127,434 | 0 | (2,861) | 0 | (2,861) | 0 | 4,124,573 | 0 | (82,631) | (82,631) | 127,284 | 02/14/2023 |
| 74737E-AA-2 | QBE CAPITAL FUNDING III LTD | C | 12/07/2018 | GOLDMAN, SACHS & CO. | | 5,538,000 | 5,200,000 | 5,779,852 | 5,702,080 | 0 | (66,563) | 0 | (66,563) | 0 | 5,632,356 | 0 | (94,356) | (94,356) | 408,417 | 11/24/2043 |
| 747525-AV-5 | QUALCOMM INC | | 12/11/2018 | RBC CAPITAL MARKETS, LLC | | 1,235,850 | 1,400,000 | 1,453,886 | 1,453,426 | 0 | (869) | 0 | (869) | 0 | 1,452,557 | 0 | (216,707) | (216,707) | 64,046 | 05/20/2047 |
| 74824D-AA-8 | QCMT 130C A - CMBS | | 12/10/2018 | MLPFS INC FIXED INCOME | | 2,919,844 | 3,000,000 | 3,074,739 | 3,045,934 | 0 | (5,997) | 0 | (5,997) | 0 | 3,039,937 | 0 | (120,093) | (120,093) | 101,252 | 01/13/2037 |
| 74922L-AG-8 | RALI 06QS16 A7 - CMO/RMBS | | 12/01/2018 | Paydown | | 135,715 | 202,756 | 180,097 | 0 | 0 | 22,659 | 0 | 22,659 | 0 | 202,756 | 0 | (67,041) | (67,041) | 872 | 11/25/2036 |
| 74929C-CG-9 | RBSSP 102M 132 - CMO/RMBS | | 12/01/2018 | Paydown | | 64,492 | 67,429 | 66,768 | 0 | 0 | 661 | 0 | 661 | 0 | 67,429 | 0 | (2,937) | (2,937) | 428 | 04/26/2036 |
| 74929G-AF-4 | RBSSP 105B 2A2 - CMO/RMBS | | 12/01/2018 | Paydown | | 135,419 | 136,925 | 119,425 | 0 | 0 | 17,500 | 0 | 17,500 | 0 | 136,925 | 0 | (1,506) | (1,506) | 775 | 05/26/2040 |
| 749514-AA-3 | REST-AV LLC | | 01/05/2018 | Paydown | | 311,992 | 311,992 | 311,992 | 311,992 | 0 | 0 | 0 | 0 | 0 | 311,992 | 0 | 0 | 0 | 0 | 12/18/2018 |
| 74951L-AA-5 | REST-AT LLC | | 04/01/2018 | Paydown | | 56,411 | 56,411 | 56,411 | 56,411 | 0 | 0 | 0 | 0 | 0 | 56,411 | 0 | 0 | 0 | 0 | 05/01/2019 |
| 74955D-AA-9 | RGS (AEGCO) FUNDING CORPORATION | | 12/07/2018 | Paydown | | 989,626 | 989,626 | 1,074,430 | 1,064,146 | 0 | (74,520) | 0 | (74,520) | 0 | 989,626 | 0 | 0 | 0 | 31,784 | 12/07/2022 |
| 749580-AD-8 | RFMSI 07S5 A4 - CMO/RMBS | | 12/01/2018 | Paydown | | 151,358 | 161,779 | 153,750 | 0 | 0 | 8,029 | 0 | 8,029 | 0 | 161,779 | 0 | (10,421) | (10,421) | 384 | 05/25/2037 |
| 74958A-AJ-3 | RFMSI 06S7 A9 - CMO/RMBS | | 12/01/2018 | Paydown | | 74,588 | 88,495 | 85,099 | 0 | 0 | 3,395 | 0 | 3,395 | 0 | 88,495 | 0 | (13,907) | (13,907) | 551 | 08/25/2036 |
| 749685-AV-5 | RPM INTERNATIONAL INC | | 09/25/2018 | KEYBANC CAPITAL MARKETS INC | | 397,509 | 420,000 | 421,129 | 421,058 | 0 | (62) | 0 | (62) | 0 | 420,996 | 0 | (23,487) | (23,487) | 16,275 | 03/15/2027 |
| 74986@-AM-3 | RREEF AMERICA REIT II INC | | 06/05/2018 | Seaport Global Securities LLC | | 13,044,330 | 13,000,000 | 13,252,222 | 13,204,352 | 0 | (29,139) | 0 | (29,139) | 0 | 13,175,212 | 0 | (130,882) | (130,882) | 440,769 | 01/15/2021 |
| 75114T-AC-5 | RALI 06QS5 A3 - CMO/RMBS | | 12/01/2018 | Paydown | | 63,114 | 87,175 | 80,567 | 0 | 0 | 6,608 | 0 | 6,608 | 0 | 87,175 | 0 | (24,061) | (24,061) | 460 | 05/25/2036 |
| 75405R-AA-1 | RASPRO CLASS G PASS THROUGH TRUST 2005-1 | | 12/20/2018 | Paydown | | 20,126 | 20,126 | 17,711 | 19,510 | 0 | 617 | 0 | 617 | 0 | 20,126 | 0 | 0 | 0 | 79 | 03/23/2024 |
| 755111-BZ-3 | RAYTHEON CO | | 07/28/2018 | Unknown | | 1,527,532 | 1,500,000 | 1,529,465 | 992,973 | 0 | 79 | 0 | 79 | 0 | 1,527,532 | 0 | 0 | 0 | 28,525 | 12/15/2044 |
| 758766-AG-4 | REGAL ENTERTAINMENT GROUP | C | 03/30/2018 | VARIOUS | | 2,350,721 | 2,286,000 | 2,371,725 | 2,359,474 | 0 | (4,134) | 0 | (4,134) | 0 | 2,355,340 | 0 | (69,340) | (69,340) | 118,922 | 06/15/2023 |
| 759351-AJ-8 | REINSURANCE GROUP OF AMERICA INC | | 04/04/2018 | US BANCORP INVESTMENTS INC. | | 2,098,540 | 2,000,000 | 2,177,120 | 2,089,270 | 0 | (6,449) | 0 | (6,449) | 0 | 2,082,822 | 0 | 15,718 | 15,718 | 34,722 | 06/01/2021 |
| 75970N-AG-2 | RAMC 052 AV3 - RMBS | | 12/26/2018 | Paydown | | 10,317 | 10,317 | 8,773 | 0 | 0 | 1,197 | 0 | 1,197 | 0 | 10,317 | 0 | 0 | 0 | 30 | 08/25/2035 |
| 759950-BD-9 | RAMC 033 A - RMBS | | 12/26/2018 | Paydown | | 116,300 | 116,300 | 108,705 | 109,193 | 0 | 7,190 | 0 | 7,190 | 0 | 116,300 | 0 | 0 | 0 | 1,685 | 12/25/2033 |
| 759950-CV-8 | RAMC 042 AF6 - RMBS | | 12/01/2018 | Paydown | | 101,829 | 101,829 | 100,698 | 100,021 | 0 | 1,801 | 0 | 1,801 | 0 | 101,829 | 0 | 0 | 0 | 1,462 | 07/25/2034 |
| 760759-AM-2 | REPUBLIC SERVICES INC | | 04/04/2018 | MLPFS INC FIXED INCOME | | 2,113,380 | 2,000,000 | 2,137,160 | 2,084,051 | 0 | (3,891) | 0 | (3,891) | 0 | 2,080,160 | 0 | 33,220 | 33,220 | 37,208 | 05/15/2023 |
| 761042-AH-3 | RMT 98B M2 - CMO/RMBS | | 12/26/2018 | Paydown | | 11,420 | 11,420 | 11,315 | 11,340 | 0 | 80 | 0 | 80 | 0 | 11,420 | 0 | 0 | 0 | 95 | 11/26/2027 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 76110V-NQ-7 | RFMS2 03HI3 A15 - RMBS | | 05/01/2018 | Paydown | | 143,832 | 143,832 | 142,225 | 142,101 | 0 | 1,732 | 0 | 1,732 | 0 | 143,832 | 0 | 0 | 0 | 2,337 | 10/25/2028 |
| 761136-AJ-9 | RAST 07A1 A9 - CMO/RMBS | | 12/01/2018 | Paydown | | 53,644 | 86,077 | 62,877 | 42,298 | 0 | 32,629 | 0 | 32,629 | 0 | 86,077 | 0 | (32,433) | (32,433) | 2,167 | 03/25/2037 |
| 76125G-AA-2 | REST LLC | | 07/02/2018 | Paydown | | 361,065 | 361,065 | 361,065 | 361,065 | 0 | 0 | 0 | 0 | 0 | 361,065 | 0 | 0 | 0 | 9,997 | 01/05/2022 |
| 761713-AT-3 | REYNOLDS AMERICAN INC | C | 11/21/2018 | BNP PARIBAS SECURITIES CORP. | | 6,801,720 | 6,000,000 | 7,407,258 | 7,916,479 | 0 | (46,114) | 463,107 | (509,221) | 0 | 7,407,258 | 0 | (605,538) | (605,538) | 412,042 | 06/15/2037 |
| 762009-AR-9 | RFMSI 07S6 116 - CMO/RMBS | | 12/01/2018 | Paydown | | 271,883 | 287,041 | 271,056 | 0 | 0 | 15,985 | 0 | 15,985 | 0 | 287,041 | 0 | (15,158) | (15,158) | 945 | 06/25/2037 |
| 76202B-AA-2 | CTL - HOME DEPOT TREXLERTOWN PA | | 12/15/2018 | Paydown | | 18,546 | 18,546 | 18,546 | 18,546 | 0 | 0 | 0 | 0 | 0 | 18,546 | 0 | 0 | 0 | 548 | 01/15/2039 |
| 780082-AD-5 | ROYAL BANK OF CANADA | C | 09/24/2018 | RBC CAPITAL MARKETS, LLC | | 3,570,000 | 3,500,000 | 3,492,160 | 3,493,461 | 0 | 501 | 0 | 501 | 0 | 3,493,962 | 0 | 76,038 | 76,038 | 189,423 | 01/27/2026 |
| 780097-BD-2 | ROYAL BANK OF SCOTLAND GROUP PLC | C | 10/01/2018 | VARIOUS | | 2,965,404 | 3,000,000 | 2,999,100 | 2,999,268 | 0 | 47 | 0 | 47 | 0 | 2,999,314 | 0 | (33,910) | (33,910) | 77,565 | 09/12/2023 |
| 780099-CE-5 | ROYAL BANK OF SCOTLAND GROUP PLC | C | 11/21/2018 | MARKETAXESS | | 1,213,400 | 1,193,000 | 1,263,295 | 1,255,228 | 0 | (10,239) | 0 | (10,239) | 0 | 1,244,989 | 0 | (31,589) | (31,589) | 69,215 | 12/15/2022 |
| 78403D-AH-3 | SBAC 142 2C - ABS | | 05/09/2018 | BNP Paribas | | 2,763,750 | 2,750,000 | 2,750,000 | 2,750,000 | 0 | 0 | 0 | 0 | 0 | 2,750,000 | 0 | 13,750 | 13,750 | 43,150 | 10/15/2049 |
| 78408C-AA-5 | SAIL VFN NT ISSUER LTD - ABS | | 06/08/2018 | VARIOUS | | 3,090,025 | 3,090,025 | 3,090,025 | 3,090,025 | 0 | 0 | 0 | 0 | 0 | 3,090,025 | 0 | 0 | 0 | 91,413 | 02/25/2025 |
| 78442G-GG-5 | SLMA 034 A5D - ABS | | 12/17/2018 | Paydown | | 61,241 | 61,241 | 60,748 | 63,072 | 0 | (1,831) | 0 | (1,831) | 0 | 61,241 | 0 | 0 | 0 | 648 | 03/15/2033 |
| 78486Q-AD-3 | SVB FINANCIAL GROUP | | 05/24/2018 | U.S. Bank | | 971,470 | 1,000,000 | 999,160 | 999,391 | 0 | 47 | 0 | 47 | 0 | 999,438 | 0 | (27,968) | (27,968) | 29,167 | 01/29/2025 |
| 78711D-AA-5 | SAIL 4 VFN NT ISSUER LLC - ABS | | 11/01/2018 | Paydown | | 357,483 | 357,483 | 357,483 | 357,483 | 0 | 0 | 0 | 0 | 0 | 357,483 | 0 | 0 | 0 | 7,330 | 10/31/2025 |
| 80281L-AG-0 | SANTANDER UK GROUP HOLDINGS PLC | C | 12/07/2018 | KEYBANC CAPITAL MARKETS INC | | 2,313,636 | 2,600,000 | 2,600,000 | 2,600,000 | 0 | 0 | 0 | 0 | 0 | 2,600,000 | 0 | (286,364) | (286,364) | 109,890 | 11/03/2028 |
| 80283L-AJ-2 | SANTANDER UK PLC | C | 06/07/2018 | KEYBANC CAPITAL MARKETS INC | | 100,686 | 100,000 | 99,332 | 99,559 | 0 | 28 | 0 | 28 | 0 | 99,587 | 0 | 1,099 | 1,099 | 2,978 | 03/13/2024 |
| 80306A-AA-8 | SAPA 181 A - ABS | C | 12/15/2018 | Paydown | | 271,875 | 271,875 | 271,653 | 0 | 0 | 222 | 0 | 222 | 0 | 271,875 | 0 | 0 | 0 | 3,382 | 12/15/2040 |
| 80629Q-AA-3 | SCHAHN II FINANCE COMPANY SPV LTD | C | 09/28/2018 | HSBC SECURITIES (USA) FXD INC | | 79,049 | 1,216,133 | 139,855 | 133,775 | 6,081 | 0 | 0 | 6,081 | 0 | 139,855 | 0 | (60,807) | (60,807) | 0 | 09/25/2023 |
| 81377A-AD-4 | SABR 06HE2 A2C - RMBS | | 12/26/2018 | Paydown | | 178,234 | 178,234 | 100,384 | 0 | 0 | 77,850 | 0 | 77,850 | 0 | 178,234 | 0 | 0 | 0 | 267 | 07/25/2036 |
| 81412Q-AC-5 | SECURITY BENEFIT LIFE INSURANCE COMPANY | | 11/01/2018 | VARIOUS | | 317,487 | 261,000 | 228,392 | 232,754 | 0 | 522 | 0 | 522 | 0 | 233,278 | 0 | 84,209 | 84,209 | 19,892 | 10/01/2033 |
| 81745C-AA-1 | SEMT 137 A1 - CMO/RMBS | | 12/01/2018 | Paydown | | 68,048 | 68,048 | 67,185 | 0 | 0 | 674 | 0 | 674 | 0 | 68,048 | 0 | 0 | 0 | 286 | 06/25/2043 |
| 81745E-AA-7 | SEMT 138 A1 - CMO/RMBS | | 12/01/2018 | VARIOUS | | 1,066,958 | 1,110,294 | 1,084,800 | 1,089,754 | 0 | 3,015 | 0 | 3,015 | 0 | 1,092,769 | 0 | (25,811) | (25,811) | 24,701 | 06/25/2043 |
| 81746C-AY-8 | SEMT 143 B1 - CMO/RMBS | | 12/01/2018 | Paydown | | 9,356 | 9,356 | 9,517 | 9,458 | 0 | (100) | 0 | (100) | 0 | 9,356 | 0 | 0 | 0 | 156 | 10/25/2044 |
| 81746D-AU-4 | SEMT 175 A19 - CMO/RMBS | | 12/01/2018 | Paydown | | 48,799 | 48,799 | 48,998 | 0 | 0 | (158) | 0 | (158) | 0 | 48,799 | 0 | 0 | 0 | 240 | 08/26/2047 |
| 822582-AD-4 | SHELL INTERNATIONAL FINANCE BV | C | 09/21/2018 | SUNTRUST ROBINSON HUMPHREY INC | | 1,806,924 | 1,400,000 | 1,765,964 | 1,732,302 | 0 | (7,016) | 0 | (7,016) | 0 | 1,725,285 | 0 | 81,639 | 81,639 | 69,169 | 12/15/2038 |
| 82323M-AA-7 | SAIL 2018-1 CN - ABS | | 12/17/2018 | Paydown | | 18,720 | 18,720 | 18,720 | 0 | 0 | 0 | 0 | 0 | 0 | 18,720 | 0 | 0 | 0 | 80 | 09/15/2065 |
| 824348-AS-5 | SHERWIN-WILLIAMS CO | | 11/16/2018 | BARCLAYS CAPITAL INC. | | 895,010 | 1,000,000 | 1,069,290 | 1,066,924 | 0 | (1,191) | 0 | (1,191) | 0 | 1,065,734 | 0 | (170,724) | (170,724) | 59,276 | 08/01/2045 |
| 82652W-AA-6 | SRFC 162 A - ABS | | 12/20/2018 | Paydown | | 55,986 | 55,986 | 55,975 | 0 | 0 | 21 | 0 | 21 | 0 | 55,986 | 0 | 0 | 0 | 224 | 07/20/2033 |
| 82652W-AB-4 | SRFC 162 B - ABS | | 12/20/2018 | Paydown | | 41,990 | 41,990 | 41,987 | 0 | 0 | 4 | 0 | 4 | 0 | 41,990 | 0 | 0 | 0 | 200 | 07/20/2033 |
| 82652X-AA-4 | SRFC 161 A - ABS | | 12/20/2018 | Paydown | | 203,246 | 203,246 | 203,209 | 0 | 0 | 13 | 0 | 13 | 0 | 203,246 | 0 | 0 | 0 | 1,058 | 03/21/2033 |
| 833034-AG-6 | SNAP-ON INC | | 03/22/2018 | VARIOUS | | 1,452,940 | 1,400,000 | 1,397,648 | 1,399,684 | 0 | 58 | 0 | 58 | 0 | 1,399,742 | 0 | 258 | 258 | 105,312 | 03/01/2019 |
| 83368J-KF-6 | SOCIETE GENERALE SA | C | 11/09/2018 | U.S. Bank | | 2,873,161 | 3,050,000 | 3,032,554 | 3,035,713 | 0 | 1,213 | 0 | 1,213 | 0 | 3,036,926 | 0 | (163,765) | (163,765) | 160,231 | 08/19/2026 |
| 83404F-AD-6 | SOFI 17A B - ABS | | 07/09/2018 | MLPFS INC FIXED INCOME | | 329,800 | 340,000 | 331,769 | 332,532 | 0 | 392 | 0 | 392 | 0 | 332,924 | 0 | (3,124) | (3,124) | 6,368 | 03/26/2040 |
| 83404Y-AA-1 | SCLP 165 A - ABS | | 04/17/2018 | VARIOUS | | 298,693 | 299,520 | 298,501 | 298,676 | 0 | 154 | 0 | 154 | 0 | 298,830 | 0 | (137) | (137) | 2,741 | 09/25/2028 |
| 83405A-AA-2 | SCLP 171 A - ABS | | 12/25/2018 | VARIOUS | | 473,394 | 472,659 | 472,618 | 472,623 | 0 | 7 | 0 | 7 | 0 | 472,630 | 0 | 764 | 764 | 4,496 | 01/26/2026 |
| 83405P-AA-9 | SCLP 172 A - ABS | | 12/25/2018 | VARIOUS | | 503,052 | 503,000 | 502,161 | 502,260 | 0 | 121 | 0 | 121 | 0 | 502,381 | 0 | 671 | 671 | 4,908 | 02/25/2026 |
| 83416W-AA-1 | SOLAR STAR FUNDING LLC | | 12/30/2018 | Paydown | | 223,005 | 223,005 | 227,387 | 0 | 0 | (4,382) | 0 | (4,382) | 0 | 223,005 | 0 | 0 | 0 | 0 | 06/30/2035 |
| 83546D-AB-4 | SONIC 131R A2 - ABS | | 01/20/2018 | Paydown | | 72,725 | 72,725 | 72,725 | 72,725 | 0 | 0 | 0 | 0 | 0 | 72,725 | 0 | 0 | 0 | 0 | 07/20/2043 |
| 83546D-AD-0 | SONIC 161 A2 - ABS | | 12/20/2018 | Paydown | | 16,960 | 16,960 | 16,960 | 16,960 | 0 | 0 | 0 | 0 | 0 | 16,960 | 0 | 0 | 0 | 84 | 05/21/2046 |
| 83546D-AF-5 | SONIC 181 A2 - ABS | | 12/20/2018 | Paydown | | 1,167 | 1,167 | 1,166 | 0 | 0 | 0 | 0 | 0 | 0 | 1,167 | 0 | 0 | 0 | 38 | 02/20/2048 |
| 83611X-AC-8 | SVHE 06EQ2 A3 - RMBS | | 12/26/2018 | Paydown | | 336,943 | 336,943 | 263,717 | 0 | 0 | 73,226 | 0 | 73,226 | 0 | 336,943 | 0 | 0 | 0 | 728 | 01/25/2037 |
| 842400-ES-8 | SOUTHERN CALIFORNIA EDISON COMPANY | | 11/16/2018 | JEFFERIES LLC | | 4,736,520 | 4,500,000 | 5,619,393 | 5,583,802 | 0 | (43,802) | 0 | (43,802) | 0 | 5,540,000 | 0 | (803,480) | (803,480) | 363,750 | 01/15/2034 |
| 842400-EV-1 | SOUTHERN CALIFORNIA EDISON COMPANY | | 11/16/2018 | JEFFERIES LLC | | 12,183,692 | 11,847,000 | 14,343,838 | 14,272,486 | 0 | (87,568) | 0 | (87,568) | 0 | 14,184,918 | 0 | (2,001,226) | (2,001,226) | 773,922 | 04/01/2035 |
| 842400-FP-3 | SOUTHERN CALIFORNIA EDISON CO | | 11/16/2018 | JEFFERIES LLC | | 5,555,127 | 5,510,000 | 6,669,271 | 6,646,215 | 0 | (28,456) | 0 | (28,456) | 0 | 6,617,759 | 0 | (1,062,632) | (1,062,632) | 357,767 | 03/15/2040 |
| 84858D-AA-6 | SPIRIT AIRLINES CLASS A PASS THROUGH CER | | 10/01/2018 | VARIOUS | | 897,189 | 896,844 | 896,844 | 896,844 | 0 | 0 | 0 | 0 | 0 | 896,844 | 0 | 346 | 346 | 35,604 | 10/01/2029 |
| 84858E-AA-4 | SPIRIT AIRLINES CLASS B PASS THROUGH CER | | 10/01/2018 | VARIOUS | | 1,139,104 | 1,140,405 | 1,117,597 | 1,103,528 | 0 | 2,140 | 0 | 2,140 | 0 | 1,105,668 | 0 | 33,435 | 33,435 | 41,042 | 10/01/2025 |
| 84860L-AD-2 | SPMF 141 A2 - ABS | | 12/01/2018 | Paydown | | 86,482 | 86,482 | 94,668 | 90,490 | 0 | (4,007) | 0 | (4,007) | 0 | 86,482 | 0 | 0 | 0 | 2,050 | 07/20/2040 |
| 84860X-AB-6 | SPMF 132 A - ABS | | 12/01/2018 | Paydown | | 227,549 | 227,549 | 227,545 | 227,206 | 0 | 358 | 0 | 358 | 0 | 227,549 | 0 | 0 | 0 | 4,341 | 12/21/2043 |
| 84861C-AB-1 | SPMF 144 A2 - ABS | | 12/01/2018 | Paydown | | 12,252 | 12,252 | 12,222 | 12,218 | 0 | 33 | 0 | 33 | 0 | 12,252 | 0 | 0 | 0 | 252 | 01/20/2045 |
| 86212V-AA-2 | STR 161 A1 - ABS | | 12/20/2018 | Paydown | | 27,675 | 27,675 | 27,661 | 27,662 | 0 | 13 | 0 | 13 | 0 | 27,675 | 0 | 0 | 0 | 507 | 10/22/2046 |
| 86212V-AD-6 | STR 181 A1 - ABS | | 12/20/2018 | Paydown | | 4,304 | 4,304 | 4,303 | 0 | 0 | 1 | 0 | 1 | 0 | 4,304 | 0 | 0 | 0 | 7 | 10/20/2048 |
| 86212V-AE-4 | STR 181 A2 - ABS | | 12/20/2018 | Paydown | | 47,349 | 47,349 | 47,331 | 0 | 0 | 18 | 0 | 18 | 0 | 47,349 | 0 | 0 | 0 | 79 | 10/20/2048 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 86212V-AF-1 | STR 181 A3 - ABS | | 12/20/2018 | Paydown | | 2,525 | 2,525 | 2,524 | 0 | 0 | 1 | 0 | 1 | 0 | 2,525 | 0 | 0 | 0 | 4 | 10/20/2048 |
| 86212V-AG-9 | STR 181 A4 - ABS | | 12/20/2018 | Paydown | | 2,600 | 2,600 | 2,600 | 0 | 0 | 0 | 0 | 0 | 0 | 2,600 | 0 | 0 | 0 | 5 | 10/20/2048 |
| 86213A-AB-5 | STR 133 A2 - ABS | | 12/20/2018 | Paydown | | 29,483 | 29,483 | 29,466 | 29,472 | 0 | 11 | 0 | 11 | 0 | 29,483 | 0 | 0 | 0 | 712 | 11/20/2043 |
| 86213B-AA-5 | STR 141 A1 - ABS | | 12/20/2018 | Paydown | | 2,500 | 2,500 | 2,500 | 2,500 | 0 | 0 | 0 | 0 | 0 | 2,500 | 0 | 0 | 0 | 54 | 04/20/2044 |
| 86213C-AA-3 | STR 151 A1 - ABS | | 12/20/2018 | Paydown | | 1,500 | 1,500 | 1,513 | 1,511 | 0 | (11) | 0 | (11) | 0 | 1,500 | 0 | 0 | 0 | 26 | 04/20/2045 |
| 86213C-AB-1 | STR 151 A2 - ABS | | 12/20/2018 | Paydown | | 2,000 | 2,000 | 1,999 | 1,999 | 0 | 1 | 0 | 1 | 0 | 2,000 | 0 | 0 | 0 | 38 | 04/20/2045 |
| 86358R-C2-1 | SASC 029 A2 - RMBS | | 12/26/2018 | Paydown | | 29,235 | 29,235 | 26,997 | 0 | 0 | 253 | 0 | 253 | 0 | 29,235 | 0 | 0 | 0 | 89 | 10/25/2027 |
| 86359B-LE-9 | SARM 04ARM2 4A1 - CMO/RMBS | | 12/01/2018 | Paydown | | 15,394 | 15,394 | 14,792 | 0 | 0 | 312 | 0 | 312 | 0 | 15,394 | 0 | 0 | 0 | 82 | 03/25/2034 |
| 86359B-N6-4 | SASC 0421XS 1A4 - RMBS | | 12/01/2018 | Paydown | | 421,020 | 421,020 | 377,365 | 377,365 | 0 | 44,821 | 0 | 44,821 | 0 | 421,020 | 0 | 0 | 0 | 56,981 | 12/25/2034 |
| 86359B-UF-6 | SASC 0411XS A5B - RMBS | | 12/01/2018 | Paydown | | 41,199 | 41,199 | 41,209 | 0 | 0 | (10) | 0 | (10) | 0 | 41,199 | 0 | 0 | 0 | 275 | 06/25/2034 |
| 86359B-XK-2 | SASC 0416XS A3B - RMBS | | 12/01/2018 | Paydown | | 257,900 | 257,900 | 228,118 | 228,118 | 0 | 30,364 | 0 | 30,364 | 0 | 257,900 | 0 | 0 | 0 | 32,245 | 08/25/2034 |
| 867229-AC-0 | SUNCOR ENERGY INC. | C | 10/02/2018 | Morgan Stanley & Co. LLC | | 17,586,660 | 14,000,000 | 17,446,422 | 17,944,006 | 0 | (154,376) | 343,208 | (497,584) | 0 | 17,446,422 | 0 | 140,238 | 140,238 | 1,176,175 | 02/01/2032 |
| 867229-AE-6 | SUNCOR ENERGY INC | C | 10/02/2018 | Morgan Stanley & Co. LLC | | 4,022,753 | 3,250,000 | 4,086,456 | 4,068,864 | 0 | (18,723) | 0 | (18,723) | 0 | 4,050,142 | 0 | (27,389) | (27,389) | 169,587 | 06/15/2038 |
| 86722T-AB-8 | SUNCOR ENERGY INC | C | 10/02/2018 | Morgan Stanley & Co. LLC | | 25,668,200 | 20,000,000 | 25,505,520 | 26,021,164 | 0 | (126,210) | 389,435 | (515,644) | 0 | 25,505,520 | 0 | 162,680 | 162,680 | 1,153,083 | 06/01/2039 |
| 86765B-AP-4 | SUNOCO LOGISTICS PARTNERS OPERATIONS LP | | 11/15/2018 | VARIOUS | | 29,589,964 | 32,430,000 | 31,479,574 | 31,494,391 | 0 | 13,243 | 0 | 13,243 | 0 | 31,507,634 | 0 | (1,917,669) | (1,917,669) | 1,821,645 | 04/01/2044 |
| 86765B-AS-8 | SUNOCO LOGISTICS PARTNERS OPERATIONS LP | | 09/25/2018 | BARCLAYS CAPITAL INC. | | 1,502,956 | 1,400,000 | 1,399,128 | 1,399,406 | 0 | 44 | 0 | 44 | 0 | 1,399,450 | 0 | 103,506 | 103,506 | 68,491 | 12/01/2025 |
| 86765B-AV-1 | SUNOCO LOGISTICS PARTNERS OPERATIONS LP | | 11/15/2018 | BARCLAYS CAPITAL INC | | 11,334,144 | 12,800,000 | 12,775,168 | 12,775,402 | 0 | 427 | 0 | 427 | 0 | 12,775,829 | 0 | (1,441,685) | (1,441,685) | 802,560 | 10/01/2047 |
| 869504-AC-4 | SPSS 111 B - ABS | | 12/15/2018 | Paydown | | 127,732 | 127,732 | 127,730 | 127,734 | 0 | (2) | 0 | (2) | 0 | 127,732 | 0 | 0 | 0 | 3,702 | 11/15/2058 |
| 869507-AA-1 | SUTTONPARK STRUCTURED SETTLEMENTS 2016-1 | | 11/15/2018 | Paydown | | 2,644 | 2,644 | 2,642 | 2,647 | 0 | (4) | 0 | (4) | 0 | 2,644 | 0 | 0 | 0 | 73 | 12/15/2070 |
| 869509-AA-7 | SPSS-121-A - ABS | | 12/17/2018 | Paydown | | 36,928 | 36,928 | 35,659 | 0 | 0 | 1,269 | 0 | 1,269 | 0 | 36,928 | 0 | 0 | 0 | 525 | 11/15/2052 |
| 87264A-AL-9 | T-MOBILE USA INC | C | 02/05/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 1,038,700 | 1,000,000 | 1,067,180 | 1,041,637 | 0 | (3,403) | 0 | (3,403) | 0 | 1,038,234 | 0 | 466 | 466 | 23,003 | 04/01/2023 |
| 87264J-AG-1 | TMSQ 1415 B - CMBS | | 10/01/2018 | WELLS FARGO SECURITIES LLC | | 994,219 | 1,000,000 | 1,022,338 | 1,014,279 | 0 | (387) | 0 | (387) | 0 | 1,013,892 | 0 | (19,673) | (19,673) | 31,851 | 10/10/2036 |
| 873050-CM-1 | TTX CO | | 12/11/2018 | Amherst Securities Group LLC | | 950,910 | 1,000,000 | 1,058,070 | 1,056,459 | 0 | (1,089) | 0 | (1,089) | 0 | 1,055,370 | 0 | (104,460) | (104,460) | 60,900 | 07/01/2046 |
| 87342R-AC-8 | BELL 161 A23 - ABS | | 05/25/2018 | Paydown | | 4,000 | 4,000 | 4,000 | 4,000 | 0 | 0 | 0 | 0 | 0 | 4,000 | 0 | 0 | 0 | 50 | 05/25/2046 |
| 87407P-AE-0 | TAL 132 A - ABS | C | 12/20/2018 | Paydown | | 100,000 | 100,000 | 100,391 | 100,250 | 0 | (250) | 0 | (250) | 0 | 100,000 | 0 | 0 | 0 | 1,651 | 11/22/2038 |
| 87407P-AJ-9 | TAL 141 A - ABS | C | 04/17/2018 | VARIOUS | | 212,921 | 215,833 | 215,831 | 215,832 | 0 | 0 | 0 | 0 | 0 | 215,832 | 0 | (2,911) | (2,911) | 2,454 | 02/22/2039 |
| 875127-BE-1 | TAMPA ELECTRIC CO | | 07/28/2018 | Unknown | | 994,655 | 1,000,000 | 994,640 | 0 | 0 | 1 | 0 | 1 | 0 | 994,655 | 0 | 0 | 0 | 6,092 | 06/15/2048 |
| 878091-BC-0 | TEACHERS INSURANCE AND ANNUITY ASSOCIATI | | 09/06/2018 | WELLS FARGO SECURITIES LLC | | 596,871 | 450,000 | 571,676 | 561,724 | 0 | (1,990) | 0 | (1,990) | 0 | 559,734 | 0 | 37,137 | 37,137 | 22,605 | 12/16/2039 |
| 88104U-AA-1 | TERRAFORM GLOBAL OPERATING LLC | | 02/22/2018 | VARIOUS | | 387,499 | 350,000 | 338,188 | 340,808 | 0 | 219 | 0 | 219 | 0 | 341,027 | 0 | 8,973 | 8,973 | 55,225 | 08/15/2022 |
| 882389-CC-1 | TEXAS EASTERN TRANSMISSION LP | | 11/15/2018 | BARCLAYS CAPITAL INC | | 17,438,700 | 15,000,000 | 18,755,550 | 18,628,058 | 0 | (157,805) | 0 | (157,805) | 0 | 18,470,252 | 0 | (1,031,552) | (1,031,552) | 1,411,667 | 07/15/2032 |
| 88315F-AE-1 | TMCL 172 A - ABS | C | 12/20/2018 | Paydown | | 228,064 | 228,064 | 227,903 | 223,411 | 0 | 160 | 0 | 160 | 0 | 228,064 | 0 | 0 | 0 | 3,677 | 06/20/2042 |
| 88315L-AA-6 | TMCL 181 A - ABS | C | 12/20/2018 | Paydown | | 166,500 | 166,500 | 163,646 | 0 | 0 | 2,854 | 0 | 2,854 | 0 | 166,500 | 0 | 0 | 0 | 370 | 07/20/2043 |
| 883203-BU-4 | TEXTRON INC | | 09/06/2018 | U.S. Bank | | 2,037,080 | 2,000,000 | 2,022,560 | 2,014,832 | 0 | (1,522) | 0 | (1,522) | 0 | 2,013,310 | 0 | 23,770 | 23,770 | 88,150 | 03/01/2024 |
| 88576V-AA-8 | HENDR 083 A1 - ABS | | 12/15/2018 | Paydown | | 84,698 | 84,698 | 83,856 | 57,605 | 0 | (4,287) | 0 | (4,287) | 0 | 84,698 | 0 | 0 | 0 | 2,221 | 06/15/2045 |
| 88576X-AA-4 | HENDR 101 A - ABS | | 12/15/2018 | Paydown | | 26,337 | 26,337 | 26,330 | 0 | 0 | (250) | 0 | (250) | 0 | 26,337 | 0 | 0 | 0 | 223 | 07/15/2059 |
| 88576X-AB-2 | HENDR 101 B - ABS | | 12/15/2018 | Paydown | | 75,003 | 75,003 | 74,967 | 75,001 | 0 | 1 | 0 | 1 | 0 | 75,003 | 0 | 0 | 0 | 3,098 | 07/15/2061 |
| 886065-AA-9 | TBOLT 18A A - ABS | C | 12/15/2018 | Paydown | | 17,857 | 17,857 | 17,857 | 0 | 0 | 0 | 0 | 0 | 0 | 17,857 | 0 | 0 | 0 | 123 | 09/15/2038 |
| 88632A-AA-6 | TBMLT 183 A1 - CMO/RMBS | | 12/01/2018 | Paydown | | 128,417 | 128,417 | 127,113 | 0 | 0 | 1,304 | 0 | 1,304 | 0 | 128,417 | 0 | 0 | 0 | 272 | 11/25/2048 |
| 88731E-AJ-9 | TIME WARNER ENTERTAINMENT COMPANY, L.P. | | 12/03/2018 | J.P. Morgan Securities LLC | | 7,587,741 | 6,289,000 | 8,391,545 | 8,329,690 | 0 | (80,961) | 0 | (80,961) | 0 | 8,248,729 | 0 | (660,987) | (660,987) | 731,533 | 07/15/2033 |
| 88732J-BB-3 | SPECTRUM MANAGEMENT HOLDING COMPANY LLC | | 11/26/2018 | BNP PARIBAS SECURITIES CORP. | | 9,138,800 | 10,000,000 | 10,255,470 | 10,252,441 | 0 | (5,189) | 0 | (5,189) | 0 | 10,247,251 | 0 | (1,108,451) | (1,108,451) | 682,917 | 09/01/2041 |
| 89054X-AA-3 | TOPAZ SOLAR FARMS LLC | | 09/30/2018 | Paydown | | 359,796 | 359,796 | 374,196 | 0 | 0 | (14,400) | 0 | (14,400) | 0 | 359,796 | 0 | 0 | 0 | 0 | 09/30/2039 |
| 89054X-AB-1 | TOPAZ SOLAR FARMS LLC | | 11/19/2018 | VARIOUS | | 5,436,674 | 6,124,678 | 6,002,322 | 6,319,662 | 0 | (13,158) | 314,687 | (327,845) | 0 | 5,991,817 | 0 | (555,143) | (555,143) | 335,905 | 09/30/2039 |
| 891027-AP-9 | TORCHMARK CORP | | 10/29/2018 | VARIOUS | | 444,744 | 429,000 | 498,337 | 442,735 | 0 | (7,645) | 0 | (7,645) | 0 | 435,090 | 0 | (6,090) | (6,090) | 50,356 | 06/15/2019 |
| 89153V-AL-3 | TOTAL CAPITAL INTERNATIONAL SA | C | 01/26/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 3,133,830 | 3,000,000 | 3,127,473 | 3,115,179 | 0 | (1,329) | 0 | (1,329) | 0 | 3,113,851 | 0 | 19,979 | 19,979 | 34,375 | 04/10/2024 |
| 893526-DJ-9 | TRANSCANADA PIPELINES LTD | C | 11/15/2018 | BARCLAYS CAPITAL INC | | 23,210,583 | 21,620,000 | 26,535,242 | 26,445,171 | 0 | (112,706) | 0 | (112,706) | 0 | 26,332,465 | 0 | (3,121,882) | (3,121,882) | 1,274,859 | 06/01/2040 |
| 89352H-AB-5 | TRANSCANADA PIPELINES LTD | C | 11/15/2018 | BARCLAYS CAPITAL INC | | 7,608,681 | 7,255,000 | 8,611,714 | 8,576,974 | 0 | (42,838) | 0 | (42,838) | 0 | 8,534,136 | 0 | (925,455) | (925,455) | 499,870 | 03/15/2036 |
| 89352H-AD-1 | TRANSCANADA PIPELINES LTD | C | 11/15/2018 | BARCLAYS CAPITAL INC | | 1,640,790 | 1,500,000 | 1,951,320 | 1,948,160 | 0 | (13,386) | 0 | (13,386) | 0 | 1,934,774 | 0 | (293,984) | (293,984) | 101,783 | 10/15/2037 |
| 89352H-AM-1 | TRANSCANADA PIPELINES LTD | | 07/28/2018 | Unknown | | 2,020,053 | 2,000,000 | 2,023,290 | 2,020,587 | 0 | (533) | 0 | (533) | 0 | 2,020,053 | 0 | 0 | 0 | 84,021 | 03/01/2034 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 893570-BM-2 | TRANSCONTINENTAL GAS PIPE LINE CORP | | 10/17/2018 | BAIRD, ROBERT W., & COMPANY IN | | 18,262,586 | 15,679,000 | 18,420,113 | 19,010,482 | 0 | (233,283) | 357,086 | (590,369) | 0 | 18,420,113 | 0 | (157,527) | (157,527) | 1,004,109 | 12/01/2026 |
| 89417E-AL-3 | TRAVELERS COMPANIES INC | | 12/11/2018 | US BANCORP INVESTMENTS INC. | | 3,182,200 | 3,500,000 | 3,475,640 | 3,476,406 | 0 | 501 | 0 | 501 | 0 | 3,476,908 | 0 | (294,708) | (294,708) | 141,458 | 05/15/2046 |
| 89566E-A@-7 | TRI-STATE GENERATION & TRANSMISSIO | | 04/08/2018 | Paydown | | 200,000 | 200,000 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 0 | 200,000 | 0 | 0 | 0 | 0 | 04/08/2021 |
| 89655X-AA-6 | TRL 061 A - ABS | | 12/14/2018 | Paydown | | 707,379 | 707,379 | 703,625 | 704,017 | 0 | 3,362 | 0 | 3,362 | 0 | 707,379 | 0 | 0 | 0 | 19,979 | 05/14/2036 |
| 89655Y-AA-4 | TRL 091 A - ABS | | 12/16/2018 | Paydown | | 21,307 | 21,307 | 23,385 | 0 | 0 | (2,077) | 0 | (2,077) | 0 | 21,307 | 0 | 0 | 0 | 205 | 11/16/2039 |
| 89656C-AA-1 | TRL 101 NTS - ABS | | 12/16/2018 | Paydown | | 11,230 | 11,230 | 11,643 | 0 | 0 | (413) | 0 | (413) | 0 | 11,230 | 0 | 0 | 0 | 24 | 10/16/2040 |
| 89656F-AB-2 | TRL 121 A2 - ABS | | 06/18/2018 | CREDIT SUISSE SECURITIES (USA) | | 967,266 | 1,000,000 | 967,188 | 974,725 | 0 | 1,010 | 0 | 1,010 | 0 | 975,735 | 0 | (8,470) | (8,470) | 18,115 | 01/15/2043 |
| 89657A-AA-4 | TRL 181 A1 - ABS | | 12/17/2018 | Paydown | | 25,096 | 25,096 | 25,086 | 0 | 0 | 9 | 0 | 9 | 0 | 25,096 | 0 | 0 | 0 | 195 | 06/17/2048 |
| 89679H-AA-3 | TCF 171 A - ABS | | 12/20/2018 | Paydown | | 37,779 | 37,779 | 37,772 | 37,773 | 0 | 7 | 0 | 7 | 0 | 37,779 | 0 | 0 | 0 | 618 | 06/20/2042 |
| 89679H-AJ-4 | TCF 181 A - ABS | | 12/20/2018 | Paydown | | 120,000 | 120,000 | 118,177 | 0 | 0 | 1,823 | 0 | 1,823 | 0 | 120,000 | 0 | 0 | 0 | 199 | 03/20/2043 |
| 89690E-AC-1 | TRMF 111 A2 - ABS | | 12/15/2018 | Paydown | | 5,134 | 5,134 | 5,352 | 0 | 0 | (217) | 0 | (217) | 0 | 5,134 | 0 | 0 | 0 | 52 | 07/15/2041 |
| 89903@-AF-6 | TUDOR INVESTMENT CORP | | 06/19/2018 | Paydown | | 166,667 | 166,667 | 171,213 | 168,489 | 0 | (1,823) | 0 | (1,823) | 0 | 166,667 | 0 | 0 | 0 | 0 | 06/19/2019 |
| 89989F-AA-2 | TURBN 131 A - ABS | C | 12/15/2018 | Paydown | | 64,132 | 64,132 | 63,442 | 63,655 | 0 | 477 | 0 | 477 | 0 | 64,132 | 0 | 0 | 0 | 837 | 12/13/2048 |
| 90117P-AL-9 | AOTA 151211 C - CMBS | | 09/12/2018 | VARIOUS | | 2,818,875 | 2,800,000 | 2,817,794 | 2,809,136 | 0 | 3,161 | 0 | 3,161 | 0 | 2,812,297 | 0 | 6,578 | 6,578 | 71,949 | 08/10/2035 |
| 90131H-AS-4 | 21ST CENTURY FOX AMERICA INC | | 09/06/2018 | KEYBANC CAPITAL MARKETS INC | | 1,094,103 | 900,000 | 1,178,447 | 1,075,216 | 0 | (20,372) | 0 | (20,372) | 0 | 1,054,844 | 0 | 39,259 | 39,259 | 69,669 | 04/26/2023 |
| 90215L-AA-3 | LTCGS 18A N - ABS | | 12/15/2018 | Paydown | | 58,903 | 58,903 | 58,884 | 0 | 0 | 19 | 0 | 19 | 0 | 58,903 | 0 | 0 | 0 | 331 | 06/15/2048 |
| 90270R-AA-2 | UBSBB 12C4 AS - CMBS | | 04/17/2018 | WELLS FARGO SECURITIES LLC | | 395,594 | 400,000 | 401,125 | 400,581 | 0 | (53) | 0 | (53) | 0 | 400,528 | 0 | (4,935) | (4,935) | 5,085 | 12/12/2045 |
| 90345W-AE-4 | US AIRWAYS GROUP INC - ABS | | 12/03/2018 | Paydown | | 100,205 | 100,205 | 108,472 | 107,406 | 0 | (7,201) | 0 | (7,201) | 0 | 100,205 | 0 | 0 | 0 | 1,748 | 12/03/2022 |
| 90351D-AB-3 | UBS GROUP FUNDING (JERSEY) LTD | C | 09/06/2018 | RBC CAPITAL MARKETS, LLC | | 3,203,456 | 3,200,000 | 3,194,016 | 3,195,170 | 0 | 371 | 0 | 371 | 0 | 3,195,540 | 0 | 7,916 | 7,916 | 126,867 | 09/24/2025 |
| 90783S-AA-0 | UNION PACIFIC RAILROAD COMPANY 2003-1 PA | | 01/02/2018 | Paydown | | 38,288 | 38,288 | 40,585 | 40,492 | 0 | (2,204) | 0 | (2,204) | 0 | 38,288 | 0 | 0 | 0 | 0 | 01/02/2024 |
| 909319-AA-3 | UNITED AIRLINES INC | | 02/15/2018 | Paydown | | 1,246 | 1,246 | 1,246 | 1,246 | 0 | 0 | 0 | 0 | 0 | 1,246 | 0 | 0 | 0 | 0 | 02/15/2027 |
| 909319-AA-3 | UNITED AIRLINES INC - ABS | | 08/15/2018 | Paydown | | 1,246 | 1,246 | 1,246 | 1,246 | 0 | 0 | 0 | 0 | 0 | 1,246 | 0 | 0 | 0 | 28 | 02/15/2027 |
| 90931M-AA-4 | UNITED AIRLINES INC | | 01/07/2018 | Paydown | | 13,190 | 13,190 | 13,190 | 13,190 | 0 | 0 | 0 | 0 | 0 | 13,190 | 0 | 0 | 0 | 0 | 01/07/2030 |
| 90931M-AA-4 | UNITED AIRLINES INC - ABS | | 07/07/2018 | Paydown | | 13,191 | 13,191 | 13,191 | 13,191 | 0 | 0 | 0 | 0 | 0 | 13,191 | 0 | 0 | 0 | 234 | 01/07/2030 |
| 90932L-AB-3 | UNITED AIRLINES INC | | 05/08/2018 | U.S. Bank | | 296,328 | 300,000 | 300,000 | 300,000 | 0 | 0 | 0 | 0 | 0 | 300,000 | 0 | (3,672) | (3,672) | 4,903 | 06/01/2024 |
| 90932P-AA-6 | UNITED AIRLINES INC - ABS | | 10/11/2018 | Paydown | | 54,746 | 54,746 | 54,746 | 54,746 | 0 | 0 | 0 | 0 | 0 | 54,746 | 0 | 0 | 0 | 565 | 10/11/2027 |
| 90983V-AA-1 | UNITED COMMUNITIES LLC | | 09/15/2018 | Paydown | | 1,901 | 1,901 | 1,607 | 1,630 | 0 | 272 | 0 | 272 | 0 | 1,901 | 0 | 0 | 0 | 27 | 09/15/2051 |
| 910047-AF-6 | UNITED CONTINENTAL HOLDINGS INC | | 06/01/2018 | Maturity @ 100.00 | | 750,000 | 750,000 | 783,750 | 762,130 | 0 | (12,130) | 0 | (12,130) | 0 | 750,000 | 0 | 0 | 0 | 23,906 | 06/01/2018 |
| 913017-BA-6 | UNITED TECHNOLOGIES CORPORATION | | 08/20/2018 | CITIGROUP GLOBAL MARKETS INC. | | 5,340,426 | 4,200,000 | 5,865,716 | 5,784,580 | 0 | (70,447) | 0 | (70,447) | 0 | 5,714,133 | 0 | (373,707) | (373,707) | 294,875 | 09/15/2029 |
| 913017-BT-5 | UNITED TECHNOLOGIES CORP | | 11/30/2018 | GOLDMAN, SACHS & CO. | | 2,822,850 | 3,000,000 | 3,514,080 | 3,496,221 | 0 | (12,129) | 0 | (12,129) | 0 | 3,484,092 | 0 | (661,242) | (661,242) | 136,125 | 06/01/2042 |
| 91324P-CP-5 | UNITEDHEALTH GROUP INC | | 05/08/2018 | CREDIT SUISSE SECURITIES (USA) | | 994,670 | 1,000,000 | 997,290 | 997,876 | 0 | 98 | 0 | 98 | 0 | 997,973 | 0 | (3,303) | (3,303) | 30,729 | 07/15/2025 |
| 914906-AP-7 | UNIVISION COMMUNICATIONS INC | | 12/03/2018 | CREDIT SUISSE SECURITIES (USA) | | 3,776,625 | 3,730,000 | 3,912,733 | 3,843,537 | 0 | (38,873) | 0 | (38,873) | 0 | 3,804,663 | 0 | (28,038) | (28,038) | 307,725 | 09/15/2022 |
| 918204-AR-9 | VF CORP | | 10/15/2018 | AMHERST PIERPONT SECURITIES | | 17,125,200 | 15,000,000 | 17,385,195 | 17,807,586 | 0 | (94,270) | 328,122 | (422,391) | 0 | 17,385,195 | 0 | (259,995) | (259,995) | 905,000 | 10/15/2033 |
| 91830C-AJ-7 | VNDO 126AVE C - CMBS | | 04/17/2018 | DEUTSCHE BANK SECURITIES, INC. | | 98,348 | 100,000 | 99,856 | 99,929 | 0 | 4 | 0 | 4 | 0 | 99,933 | 0 | (1,586) | (1,586) | 1,294 | 11/15/2030 |
| 92211M-AC-7 | VDC 181 A2 - ABS | | 12/15/2018 | Paydown | | 66,667 | 66,667 | 66,667 | 0 | 0 | 0 | 0 | 0 | 0 | 66,667 | 0 | 0 | 0 | 1,012 | 02/16/2043 |
| 92330E-AL-1 | VENTR 19R CR - CDO | | 12/11/2018 | Paydown | | 250,000 | 250,000 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 0 | 250,000 | 0 | 0 | 0 | 14,203 | 01/15/2027 |
| 92334N-AC-7 | VEOLIA ENVIRONNEMENT SA | C | 11/30/2018 | JEFFERIES & COMPANY, INC. | | 5,698,750 | 4,850,000 | 5,708,499 | 0 | 0 | (4,186) | 0 | (4,186) | 0 | 5,704,313 | 0 | (5,563) | (5,563) | 2,728 | 06/01/2038 |
| 92343V-BT-0 | VERIZON COMMUNICATIONS INC | | 11/30/2018 | J.P. Morgan Securities LLC | | 17,369,250 | 15,000,000 | 18,405,435 | 18,359,075 | 0 | (61,278) | 0 | (61,278) | 0 | 18,297,797 | 0 | (928,547) | (928,547) | 1,198,104 | 09/15/2043 |
| 92343V-DS-0 | VERIZON COMMUNICATIONS INC | | 11/21/2018 | VARIOUS | | 24,445,260 | 25,200,000 | 25,305,084 | 25,309,118 | 0 | (1,350) | 0 | (1,350) | 0 | 25,307,768 | 0 | (862,508) | (862,508) | 1,406,868 | 04/15/2049 |
| 92344G-AM-8 | VERIZON GLOBAL FUNDING CORPORATION | | 11/21/2018 | SUMRIDGE PARTNERS LLC | | 474,033 | 370,000 | 497,906 | 492,710 | 0 | (6,518) | 0 | (6,518) | 0 | 486,191 | 0 | (12,158) | (12,158) | 28,277 | 12/01/2030 |
| 92344G-AX-4 | VERIZON GLOBAL FUNDING CORP | | 11/21/2018 | J.P. Morgan Securities LLC | | 3,137,833 | 2,895,000 | 3,225,771 | 3,217,531 | 0 | (10,599) | 0 | (10,599) | 0 | 3,206,932 | 0 | (69,099) | (69,099) | 202,759 | 09/15/2035 |
| 925524-AV-2 | CBS CORP | | 12/10/2018 | VARIOUS | | 9,846,350 | 9,558,000 | 10,190,367 | 10,171,632 | 0 | (25,729) | 0 | (25,729) | 0 | 10,145,904 | 0 | (299,553) | (299,553) | 560,242 | 05/15/2033 |
| 927804-FH-2 | VIRGINIA ELECTRIC AND POWER CO | | 01/29/2018 | KEYBANC CAPITAL MARKETS INC | | 7,394,218 | 7,145,000 | 7,628,938 | 7,469,269 | 0 | (17,122) | 0 | (17,122) | 0 | 7,452,147 | 0 | (57,929) | (57,929) | 208,396 | 06/30/2019 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 92890K-BF-1 | WFRBS 14C22 B - CMBS | | 07/28/2018 | Unknown | | 2,038,410 | 2,000,000 | 2,059,928 | 1,531,228 | 0 | (2,577) | 0 | (2,577) | 0 | 2,038,410 | 0 | 0 | 0 | 44,803 | 09/17/2057 |
| 92935J-BC-8 | WFRBS 11C2 A4 - CMBS | | 12/01/2018 | Paydown | | 76,073 | 76,073 | 83,855 | 79,510 | 0 | (3,437) | 0 | (3,437) | 0 | 76,073 | 0 | 0 | 0 | 1,714 | 02/15/2044 |
| 92936U-AC-3 | W. P. CAREY INC | | 09/25/2018 | WELLS FARGO SECURITIES LLC | | 2,139,060 | 2,200,000 | 2,186,184 | 2,189,679 | 0 | 945 | 0 | 945 | 0 | 2,190,624 | 0 | (51,564) | (51,564) | 101,689 | 02/01/2025 |
| 92936U-AE-9 | W. P. CAREY INC | | 12/07/2018 | KEYBANC CAPITAL MARKETS INC | | 1,395,031 | 1,450,000 | 1,445,389 | 1,445,917 | 0 | 371 | 0 | 371 | 0 | 1,446,287 | 0 | (51,257) | (51,257) | 73,608 | 10/01/2026 |
| 92939G-AA-5 | WFLD 14MONT A - CMBS | | 01/01/2018 | Adjustment | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 459 | 08/12/2031 |
| 93042#-AA-9 | CTL - WALGREENS (LAMBERTVILLE MI) | | 12/15/2018 | Paydown | | 24,595 | 24,595 | 24,595 | 24,597 | 0 | (1) | 0 | (1) | 0 | 24,595 | 0 | 0 | 0 | 621 | 06/30/2033 |
| 931142-AU-7 | WAL MART STORES INC | | 01/25/2018 | Corporate Action | | 2,033,752 | 1,675,000 | 2,298,587 | 2,025,418 | 0 | (3,684) | 0 | (3,684) | 0 | 2,021,734 | 0 | 12,018 | 12,018 | 31,406 | 10/15/2023 |
| 931142-BF-9 | WAL-MART STORES INC. | | 01/25/2018 | CORPORATE ACTION | | 10,136,280 | 7,000,000 | 10,119,977 | 9,972,362 | 0 | (12,994) | 0 | (12,994) | 0 | 9,959,368 | 0 | 176,912 | 176,912 | 234,889 | 02/15/2030 |
| 931427-AH-1 | WALGREENS BOOTS ALLIANCE INC | | 07/02/2018 | RAYMOND JAMES/FI | | 246,223 | 250,000 | 249,423 | 249,581 | 0 | 31 | 0 | 31 | 0 | 249,611 | 0 | (3,389) | (3,389) | 5,990 | 11/18/2024 |
| 931427-AR-9 | WALGREENS BOOTS ALLIANCE INC | | 07/28/2018 | Unknown | | 1,057,130 | 1,000,000 | 1,058,260 | 1,057,754 | 0 | (624) | 0 | (624) | 0 | 1,057,130 | 0 | 0 | 0 | 30,613 | 06/01/2046 |
| 933637-AJ-9 | WAMU 06AR18 3A3 - CMO/RMBS | | 12/01/2018 | Paydown | | 13,955 | 13,129 | 6,302 | 0 | 0 | 5,709 | 0 | 5,709 | 0 | 13,129 | 0 | 826 | 826 | 50 | 01/25/2037 |
| 93934F-DF-6 | WMALT 058 3C1 - CMO/RMBS | | 12/01/2018 | Paydown | | 46,438 | 56,893 | 44,326 | 31,250 | 0 | 20,657 | 0 | 20,657 | 0 | 56,893 | 0 | (10,455) | (10,455) | 1,439 | 10/25/2035 |
| 93935E-AC-8 | WMALT 068 A3A - RMBS | | 12/01/2018 | Paydown | | 25,595 | 25,595 | 20,232 | 0 | 0 | 4,295 | 0 | 4,295 | 0 | 25,595 | 0 | 0 | 0 | 107 | 10/25/2036 |
| 93935H-AH-0 | WMALT 067 A5 - RMBS | | 12/01/2018 | Paydown | | 135,932 | 135,932 | 79,245 | 50,159 | 0 | 71,932 | 0 | 71,932 | 0 | 135,932 | 0 | 0 | 0 | 1,749 | 09/25/2036 |
| 939671-AA-1 | WASHINGTON REAL ESTATE INVESTMENT TRUST | | 10/30/2018 | Susquehanna Fin. Grp. | | 5,637,700 | 5,000,000 | 5,777,810 | 5,738,007 | 0 | (46,903) | 0 | (46,903) | 0 | 5,691,104 | 0 | (53,404) | (53,404) | 428,958 | 02/25/2028 |
| 94353W-AA-3 | WAAV 171 A - ABS | | 12/15/2018 | Paydown | | 53,830 | 53,830 | 53,830 | 53,830 | 0 | 0 | 0 | 0 | 0 | 53,830 | 0 | 0 | 0 | 954 | 11/15/2042 |
| 94973V-BA-4 | ANTHEM INC | | 04/04/2018 | WELLS FARGO SECURITIES LLC | | 990,070 | 1,000,000 | 965,110 | 978,811 | 0 | 1,018 | 0 | 1,018 | 0 | 979,829 | 0 | 10,241 | 10,241 | 23,925 | 01/15/2023 |
| 94974B-FY-1 | WELLS FARGO & CO | | 09/06/2018 | MLPFS INC FIXED INCOME | | 991,260 | 1,000,000 | 998,970 | 999,227 | 0 | 60 | 0 | 60 | 0 | 999,287 | 0 | (8,027) | (8,027) | 31,547 | 06/03/2026 |
| 94987M-AB-7 | WFCM 10C1 A2 - CMBS | | 09/06/2018 | VARIOUS | | 3,380,020 | 3,250,000 | 3,433,356 | 3,388,390 | 0 | (4,232) | 0 | (4,232) | 0 | 3,384,159 | 0 | (4,139) | (4,139) | 28,646 | 11/18/2043 |
| 94989H-AZ-3 | WFCM 15NXS1 XA - CMBS | | 12/01/2018 | Direct | | 0 | 0 | 12,941 | 11,502 | 0 | (8,036) | 0 | (8,036) | 0 | 0 | 0 | 0 | 0 | 0 | 05/15/2048 |
| 94989H-BF-6 | WFCM 15NXS1 B - CMBS | | 09/24/2018 | PERSHING LLC | | 2,050,699 | 2,100,000 | 2,162,855 | 2,147,064 | 0 | (4,559) | 0 | (4,559) | 0 | 2,142,505 | 0 | (91,806) | (91,806) | 62,948 | 05/15/2048 |
| 94989N-BK-2 | WFCM 15C30 B - CMBS | | 09/24/2018 | MLPFS INC FIXED INCOME | | 2,128,137 | 2,100,000 | 2,163,000 | 2,149,073 | 0 | (4,517) | 0 | (4,517) | 0 | 2,144,556 | 0 | (16,419) | (16,419) | 75,717 | 09/17/2058 |
| 94989T-BE-3 | WFCM 15LC22 B - CMBS | | 10/01/2018 | WELLS FARGO SECURITIES LLC | | 820,563 | 800,000 | 822,762 | 818,163 | 0 | (1,648) | 0 | (1,648) | 0 | 816,514 | 0 | 4,048 | 4,048 | 30,179 | 09/17/2058 |
| 94989V-AJ-8 | WFCM 15NXS3 B - CMBS | | 09/24/2018 | JP MORGAN SECURITIES LLC | | 817,375 | 800,000 | 822,386 | 817,751 | 0 | (1,626) | 0 | (1,626) | 0 | 816,124 | 0 | 1,251 | 1,251 | 29,820 | 09/17/2057 |
| 94989Y-BE-2 | WFCM 16C32 B - CMBS | | 12/17/2018 | WELLS FARGO SECURITIES LLC | | 614,063 | 600,000 | 637,594 | 632,337 | 0 | (3,460) | 0 | (3,460) | 0 | 628,878 | 0 | (14,815) | (14,815) | 29,617 | 01/17/2059 |
| 95000A-AU-1 | WFCM 15P2 A4 - CMBS | | 01/29/2018 | CASTLEOAK SEC/CANTOR FITZGERALD & CO | | 15,567,188 | 15,000,000 | 15,619,242 | 15,570,097 | 0 | (5,322) | 0 | (5,322) | 0 | 15,564,775 | 0 | 2,412 | 2,412 | 95,225 | 12/17/2048 |
| 95000C-BG-7 | WFCM 16NXS5 B - CMBS | | 10/01/2018 | WELLS FARGO SECURITIES LLC | | 262,510 | 250,000 | 254,993 | 253,972 | 0 | (340) | 0 | (340) | 0 | 253,632 | 0 | 8,878 | 8,878 | 10,091 | 01/17/2059 |
| 95058X-AB-4 | WEN 151 A22 - ABS | | 06/01/2018 | VARIOUS | | 2,150,751 | 2,150,500 | 2,141,703 | 2,144,498 | 0 | 486 | 0 | 486 | 0 | 2,144,984 | 0 | 5,767 | 5,767 | 38,466 | 06/15/2045 |
| 95058X-AC-2 | WEN 151 A23 - ABS | | 12/15/2018 | Paydown | | 18,000 | 18,000 | 18,000 | 18,000 | 0 | 0 | 0 | 0 | 0 | 18,000 | 0 | 0 | 0 | 304 | 06/15/2045 |
| 95058X-AE-8 | WEN 181 A22 - ABS | | 12/15/2018 | VARIOUS | | 1,511,250 | 1,511,250 | 1,511,191 | 1,502,500 | 0 | 59 | 0 | 59 | 0 | 1,511,250 | 0 | 0 | 0 | 30,905 | 03/16/2048 |
| 95736X-AD-0 | WCHC 1 B - CDO | | 08/01/2018 | Paydown | | 533,828 | 533,828 | 451,618 | 519,784 | 0 | 14,044 | 0 | 14,044 | 0 | 533,828 | 0 | 0 | 0 | 3,760 | 08/01/2022 |
| 95829T-AA-3 | WESTERN GROUP HSG LP | | 10/18/2018 | Paydown | | 24,913 | 24,913 | 25,270 | 25,258 | 0 | (345) | 0 | (345) | 0 | 24,913 | 0 | 0 | 0 | 593 | 03/15/2057 |
| 96033L-AA-0 | WESTR 152 A - ABS | | 12/01/2018 | Paydown | | 408,479 | 408,479 | 409,997 | 409,678 | 0 | (1,199) | 0 | (1,199) | 0 | 408,479 | 0 | 0 | 0 | 6,099 | 07/20/2028 |
| 960402-AS-4 | CBS CORP | | 11/21/2018 | Suntrust Robinson Humphrey, Inc. | | 5,670,700 | 5,000,000 | 6,086,310 | 5,973,111 | 0 | (140,589) | 0 | (140,589) | 0 | 5,832,522 | 0 | (161,822) | (161,822) | 486,719 | 09/01/2023 |
| 961214-DF-7 | WESTPAC BANKING CORP | C | 12/07/2018 | KEYBANC CAPITAL MARKETS INC | | 835,029 | 900,000 | 900,000 | 900,000 | 0 | 0 | 0 | 0 | 0 | 900,000 | 0 | (64,971) | (64,971) | 40,843 | 11/23/2031 |
| 96525Q-AF-3 | WITEH 6R A2R - CDO | | 08/02/2018 | Paydown | | 600,000 | 600,000 | 600,000 | 600,000 | 0 | 0 | 0 | 0 | 0 | 600,000 | 0 | 0 | 0 | 17,023 | 02/03/2025 |
| 96647K-AF-9 | PEPSI-COLA METROPOLITAN BOTTLING CO INC | | 12/01/2018 | VARIOUS | | 8,828,525 | 7,057,000 | 9,328,415 | 9,172,499 | 0 | (64,527) | 0 | (64,527) | 0 | 9,107,973 | 0 | (279,447) | (279,447) | 310,559 | 09/15/2026 |
| 96928*-CF-2 | CTL - WALGREENS POOL II | | 12/15/2018 | Paydown | | 18,157 | 18,157 | 17,584 | 17,678 | 0 | 478 | 0 | 478 | 0 | 18,157 | 0 | 0 | 0 | 568 | 06/15/2034 |
| 96928*-DD-6 | CTL - WALGREENS (BETHEL PARK PA) | | 12/15/2018 | Paydown | | 20,430 | 20,094 | 20,094 | 20,094 | 0 | 0 | 0 | 0 | 0 | 20,094 | 0 | 336 | 336 | 611 | 10/15/2034 |
| 96928*-EB-9 | CTL - WALMART (ANAHEIM CA) | | 12/15/2018 | Paydown | | 173,536 | 173,536 | 173,536 | 173,536 | 0 | 0 | 0 | 0 | 0 | 173,536 | 0 | 0 | 0 | 3,832 | 01/15/2023 |
| 96928*-EH-6 | CTL - DELHAIZE (WILLIAMSBURG VA) | | 12/25/2018 | Paydown | | 59,624 | 59,624 | 59,624 | 59,624 | 0 | 0 | 0 | 0 | 0 | 59,624 | 0 | 0 | 0 | 1,779 | 10/15/2031 |
| 96949L-AE-5 | WILLIAMS PARTNERS LP | | 07/28/2018 | Unknown | | 497,587 | 500,000 | 497,575 | 0 | 0 | 1 | 0 | 1 | 0 | 497,587 | 0 | 0 | 0 | 9,633 | 03/01/2048 |
| 96950F-AF-1 | WILLIAMS PARTNERS LP | | 10/02/2018 | MUFG SECURITIES AMERICAS INC. | | 8,498,925 | 7,500,000 | 8,405,280 | 8,390,798 | 0 | (16,078) | 0 | (16,078) | 0 | 8,374,719 | 0 | 124,206 | 124,206 | 458,063 | 04/15/2040 |
| 96950F-AM-6 | WILLIAMS PARTNERS LP | | 04/09/2018 | Amherst Securities Group LLC | | 101,045 | 100,000 | 99,791 | 99,862 | 0 | 5 | 0 | 5 | 0 | 99,867 | 0 | 1,178 | 1,178 | 2,592 | 03/04/2024 |
| 970631-AA-5 | WESTF 12A A1 - ABS | | 12/15/2018 | Paydown | | 310,270 | 310,270 | 308,292 | 152,027 | 0 | 1,978 | 0 | 1,978 | 0 | 310,270 | 0 | 0 | 0 | 6,701 | 09/15/2037 |
| 97652Q-AC-3 | WIN 142 A3 - CMO/RMBS | | 12/01/2018 | Paydown | | 162,979 | 162,979 | 165,220 | 137,301 | 0 | (2,708) | 0 | (2,708) | 0 | 162,979 | 0 | 0 | 0 | 2,191 | 09/20/2044 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 97652R-AD-9 | WIN 143 A4 - CMO/RMBS | | 12/01/2018 | Paydown | | 193,858 | 193,859 | 196,633 | 197,145 | 0 | (3,287) | 0 | (3,287) | 0 | 193,859 | 0 | 0 | 0 | 2,407 | 11/21/2044 |
| 98310W-AL-2 | WYNDHAM WORLDWIDE CORP | | 01/26/2018 | J.P. MORGAN SECURITIES INC. | | 1,965,720 | 2,000,000 | 1,950,680 | 1,969,556 | 0 | 460 | 0 | 460 | 0 | 1,970,016 | 0 | (4,296) | (4,296) | 32,283 | 03/01/2023 |
| 98310W-AM-0 | WYNDHAM WORLDWIDE CORP | | 01/26/2018 | SEA PORT GROUP SECURITIES LLC | | 2,624,250 | 2,500,000 | 2,660,300 | 2,647,979 | 0 | (1,340) | 0 | (1,340) | 0 | 2,646,639 | 0 | (22,389) | (22,389) | 42,146 | 10/01/2025 |
| 98462Y-A#-7 | YAMANA GOLD INC. | A | 01/29/2018 | VARIOUS | | 1,729,994 | 1,600,000 | 1,610,262 | 1,603,390 | 0 | (126) | 0 | (126) | 0 | 1,603,264 | 0 | (3,264) | (3,264) | 194,738 | 12/16/2019 |
| 98956P-AB-8 | ZIMMER HOLDINGS INC | | 11/21/2018 | MESIROW FINANCIAL INC. | | 601,852 | 630,000 | 693,671 | 692,577 | 0 | (1,458) | 0 | (1,458) | 0 | 691,119 | 0 | (89,268) | (89,268) | 35,823 | 11/30/2039 |
| 9TERM5-GE-2 | CLAST 2014 | | 09/15/2018 | VARIOUS | | 442,237 | 442,237 | 442,237 | 442,237 | 0 | 0 | 0 | 0 | 0 | 442,237 | 0 | 0 | 0 | 5,333 | 03/15/2029 |
| BCC28G-EV-9 | ATLSS 2014-1 A - ABS | | 12/15/2018 | Paydown | | 211,186 | 211,186 | 211,186 | 211,186 | 0 | 0 | 0 | 0 | 0 | 211,186 | 0 | 0 | 0 | 6,883 | 12/15/2039 |
| BGH3WY-N2-1 | SENTRY 2015-1 NOTE - ABS | | 12/25/2018 | Paydown | | 238,303 | 238,303 | 238,303 | 238,303 | 0 | 0 | 0 | 0 | 0 | 238,303 | 0 | 0 | 0 | 7,635 | 11/25/2022 |
| BGH3WY-Z2-8 | SENTRY 2015-2 NOTE - ABS | | 12/25/2018 | Paydown | | 358,262 | 358,262 | 358,262 | 358,262 | 0 | 0 | 0 | 0 | 0 | 358,262 | 0 | 0 | 0 | 11,680 | 09/25/2023 |
| BGH4RC-BV-2 | AMPLIFY SNACK BRANDS INC 1L TL CL | | 03/01/2018 | VARIOUS | | 398,990 | 398,990 | 384,964 | 385,212 | 0 | 181 | 0 | 181 | 0 | 385,393 | 0 | 13,597 | 13,597 | 5,459 | 09/02/2023 |
| BGH4VU-Z5-8 | EFLAND 2016-1 NOTE - ABS | | 12/15/2018 | Paydown | | 377,184 | 377,184 | 377,184 | 377,184 | 0 | 0 | 0 | 0 | 0 | 377,184 | 0 | 0 | 0 | 11,756 | 05/15/2030 |
| BGH5BM-R2-1 | SPRINGS INDUSTRIES 1L CL TL ADD-ON | | 06/15/2018 | Redemption @ 100.00 | | 4,320,000 | 4,320,000 | 4,298,400 | 4,298,691 | 0 | 2,816 | 0 | 2,816 | 0 | 4,301,507 | 0 | 18,493 | 18,493 | 167,768 | 06/01/2021 |
| G0685#-AA-9 | AVOLON 2017-1 LOANS - ABS | D | 12/20/2018 | VARIOUS | | 405,647 | 406,747 | 406,747 | 436,018 | 0 | 0 | 0 | 0 | 0 | 406,747 | 0 | (1,100) | (1,100) | 5,594 | 12/31/2024 |
| G0685*-AA-3 | AVOLON 2017-2 LOANS - ABS | D | 12/20/2018 | VARIOUS | | 1,358,434 | 1,358,434 | 1,358,434 | 0 | 0 | 0 | 0 | 0 | 0 | 1,358,434 | 0 | 0 | 0 | 21,102 | 05/31/2025 |
| G18468-AV-9 | CAPITA HOLDINGS LTD | C | 08/15/2018 | VARIOUS | | 13,534,178 | 15,000,000 | 13,604,579 | 13,717,404 | 0 | 93,236 | 0 | 93,236 | 0 | 13,810,640 | 0 | (276,463) | (276,463) | 623,459 | 01/22/2025 |
| G7572L-AB-5 | RISE 2014-1 A - ABS | D | 02/15/2018 | VARIOUS | | 17,928 | 17,928 | 18,512 | 18,423 | 0 | (2) | 0 | (2) | 0 | 18,421 | 0 | (492) | (492) | 99 | 02/15/2039 |
| G7572L-AB-5 | RISE 2014-1 A - ABS | D | 12/15/2018 | VARIOUS | | 141,234 | 141,234 | 145,835 | 145,132 | 0 | (109) | 0 | (109) | 0 | 145,023 | 0 | (3,788) | (3,788) | 4,059 | 02/15/2039 |
| N7338@-AD-3 | RED ELECTRICA DE ESPANA FIN BV | C | 05/24/2018 | Seaport Global Securities LLC | | 10,932,275 | 9,860,000 | 10,587,960 | 10,570,156 | 0 | (10,970) | 0 | (10,970) | 0 | 10,559,186 | 0 | 373,089 | 373,089 | 336,355 | 10/19/2035 |
| P00173-AA-5 | ABENGOA TRANSMISION SUR SA | C | 10/31/2018 | Paydown | | 9,083 | 9,083 | 10,063 | 0 | 0 | (981) | 0 | (981) | 0 | 9,083 | 0 | 0 | 0 | 0 | 04/30/2043 |
| P1905C-AA-8 | BRF BRASIL FOODS SA | D | 10/04/2018 | VARIOUS | | 598,000 | 600,000 | 595,506 | 0 | 0 | 36 | 0 | 36 | 0 | 595,542 | 0 | 2,458 | 2,458 | 11,783 | 06/06/2022 |
| P3697U-AD-0 | EMBOTELLADORA ANDINA SA | C | 10/10/2018 | CORPORATE ACTION | | 1,505,809 | 1,429,000 | 1,490,031 | 0 | 0 | (389) | 0 | (389) | 0 | 1,489,642 | 0 | 16,167 | 16,167 | 37,511 | 10/01/2023 |
| Q8773#-AF-3 | STOCKLAND CORPORATION LTD | D | 10/08/2018 | Maturity @ 100.00 | | 15,000,000 | 15,000,000 | 15,690,251 | 15,352,129 | 0 | (352,129) | 0 | (352,129) | 0 | 15,000,000 | 0 | 0 | 0 | 901,500 | 10/08/2018 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 2,632,848,527 | 2,479,300,171 | 2,748,913,994 | 2,634,220,782 | 6,081 | (8,857,920) | 11,061,510 | (19,913,349) | 0 | 2,726,487,158 | 0 | (94,495,110) | (94,495,110) | 121,773,108 | XXX |
| 026874-BE-6 | AMERICAN INTERNATIONAL GROUP INC | | 09/24/2018 | JEFFERIES LLC | | 5,276,250 | 5,250,000 | 5,355,000 | 5,351,038 | 0 | (3,861) | 0 | (3,861) | 0 | 5,347,177 | 0 | (70,927) | (70,927) | 338,151 | 03/15/2087 |
| 055451-AX-6 | BHP BILLITON LTD | C | 12/06/2018 | US Bank | | 208,560 | 200,000 | 220,688 | 0 | 0 | (584) | 0 | (584) | 0 | 220,104 | 0 | (11,544) | (11,544) | 8,663 | 10/19/2075 |
| 060505-EH-3 | BANK OF AMERICA CORP | | 12/11/2018 | U.S. Bank | | 174,213 | 175,000 | 185,063 | 0 | 0 | (285) | 0 | (285) | 0 | 184,778 | 0 | (10,565) | (10,565) | 2,977 | 12/29/2049 |
| 060505-EN-0 | BANK OF AMERICA CORP | | 12/06/2018 | MLPFS INC FIXED INCOME | | 796,000 | 800,000 | 842,720 | 0 | 0 | (1,358) | 0 | (1,358) | 0 | 841,362 | 0 | (45,362) | (45,362) | 35,651 | 12/29/2049 |
| 064058-AB-6 | BANK OF NEW YORK MELLON CORP | | 12/11/2018 | KEYBANC CAPITAL MARKETS INC | | 1,013,625 | 1,125,000 | 1,115,799 | 1,116,392 | 0 | 117 | 0 | 117 | 0 | 1,116,509 | 0 | (102,884) | (102,884) | 49,641 | 12/29/2049 |
| 06738E-AA-3 | BARCLAYS PLC | C | 12/15/2018 | Call @ 100.00 | | 1,715,000 | 1,715,000 | 1,802,129 | 1,763,669 | 0 | (48,669) | 0 | (48,669) | 0 | 1,715,000 | 0 | 0 | 0 | 141,488 | 12/29/2049 |
| 15189T-AS-6 | CENTERPOINT ENERGY INC | | 11/14/2018 | DEUTSCHE BANK SECURITIES, INC. | | 176,750 | 175,000 | 177,993 | 0 | 0 | (89) | 0 | (89) | 0 | 177,903 | 0 | (1,153) | (1,153) | 2,501 | 12/31/2049 |
| 29250N-AW-5 | ENBRIDGE INC | C | 12/06/2018 | US Bank | | 217,650 | 250,000 | 243,075 | 0 | 0 | 7 | 0 | 7 | 0 | 243,082 | 0 | (25,432) | (25,432) | 4,297 | 03/01/2078 |
| 404201-AA-5 | HSBC BANK USA | C | 09/28/2018 | Morgan Stanley & Co. LLC | | 9,164,757 | 8,090,000 | 9,660,665 | 9,615,544 | 0 | (47,282) | 0 | (47,282) | 0 | 9,568,262 | 0 | (403,505) | (403,505) | 437,000 | 11/01/2034 |
| 46625H-HA-1 | JPMORGAN CHASE & CO | | 10/30/2018 | Call @ 100.00 | | 1,056,000 | 1,056,000 | 1,168,332 | 842,777 | 0 | (8,339) | 0 | (8,339) | 0 | 1,056,000 | 0 | 0 | 0 | 45,340 | 12/29/2049 |
| 48126H-AC-4 | JPMORGAN CHASE & CO | | 12/06/2018 | JP MORGAN SECURITIES LLC | | 332,086 | 335,000 | 349,171 | 0 | 0 | (381) | 0 | (381) | 0 | 348,790 | 0 | (16,704) | (16,704) | 3,917 | 12/29/2049 |
| 48128B-AD-3 | JPMORGAN CHASE & CO | | 12/11/2018 | HSBC SECURITIES (USA) FXD INC | | 2,792,000 | 3,200,000 | 3,200,000 | 3,200,000 | 0 | 0 | 0 | 0 | 0 | 3,200,000 | 0 | (408,000) | (408,000) | 169,788 | 11/01/2022 |
| 59156R-BP-2 | METLIFE INC | | 09/14/2018 | Morgan Stanley | | 203,750 | 200,000 | 204,300 | 0 | 0 | (32) | 0 | (32) | 0 | 204,268 | 0 | (518) | (518) | 2,713 | 12/29/2049 |
| 65473P-AC-9 | NISOURCE INC | | 12/14/2018 | BARCLAYS CAPITAL INC. | | 99,356 | 105,000 | 104,738 | 0 | 0 | 11 | 0 | 11 | 0 | 104,749 | 0 | (5,393) | (5,393) | 49 | 12/31/2049 |
| 693475-AM-7 | PNC FINANCIAL SERVICES GROUP INC | | 09/24/2018 | BARCLAYS CAPITAL INC. | | 732,244 | 735,000 | 728,894 | 729,192 | 0 | 48 | 0 | 48 | 0 | 729,240 | 0 | 3,004 | 3,004 | 29,211 | 05/29/2049 |
| 69448F-AA-9 | PACIFIC LIFE INSURANCE CO | | 01/01/2018 | Adjustment | | 0 | 0 | 0 | 996,107 | 0 | (7) | 0 | (7) | 0 | 0 | 0 | 0 | 0 | 0 | 10/24/2067 |
| 74737E-AA-2 | QBE CAPITAL FUNDING III LTD | C | 12/07/2018 | | | 0 | 0 | 0 | 0 | 0 | (3,161) | 0 | (3,161) | 0 | 0 | 0 | 0 | 0 | 0 | 11/24/2043 |
| 902973-AY-2 | U.S. BANCORP | | 09/06/2018 | WELLS FARGO SECURITIES LLC | | 1,597,895 | 1,550,000 | 1,550,000 | 1,550,000 | 0 | 0 | 0 | 0 | 0 | 1,550,000 | 0 | 47,895 | 47,895 | 91,574 | 12/29/2049 |
| 929089-AG-5 | VOYA FINANCIAL INC | | 11/30/2018 | HSBC SECURITIES (USA) FXD INC | | 147,000 | 150,000 | 152,100 | 0 | 0 | (83) | 0 | (83) | 0 | 152,017 | 0 | (5,017) | (5,017) | 2,093 | 12/29/2049 |
| 94978S-AA-7 | WELLS FARGO CAPITAL X | | 11/21/2018 | Morgan Stanley & Co. LLC | | 1,791,231 | 1,723,000 | 1,845,764 | 1,843,259 | 0 | (3,405) | 0 | (3,405) | 0 | 1,839,854 | 0 | (48,623) | (48,623) | 97,108 | 12/01/2086 |
| 98372P-AG-3 | XLIT LTD | C | 12/27/2018 | VARIOUS | | 2,367,107 | 2,000,000 | 2,025,040 | 2,015,973 | 0 | (1,901) | 0 | (1,901) | 0 | 2,014,073 | 0 | (14,073) | (14,073) | 509,482 | 11/15/2024 |
| W8T71M-KD-3 | SKANDINAVISKA ENSKILDA BANKEN AB | D | 10/22/2018 | VARIOUS | | 399,620 | 400,000 | 403,880 | 0 | 0 | (97) | 0 | (97) | 0 | 403,783 | 0 | (4,163) | (4,163) | 10,031 | 12/29/2049 |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | 30,261,092 | 29,234,000 | 31,335,349 | 29,023,952 | 0 | (119,351) | 0 | (119,351) | 0 | 31,016,950 | 0 | (1,122,964) | (1,122,964) | 1,981,673 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 9TERM5-GE-2 | CLAST 2014 | | 12/21/2018 | Redemption @ 100.00 | | 63,283 | 63,283 | 63,283 | 63,283 | 0 | 0 | 0 | 0 | 0 | 63,283 | 0 | 0 | 0 | 3,475 | |
| 8299999. Subtotal - Bonds - Bank Loans | | | | | | 63,283 | 63,283 | 63,283 | 63,283 | 0 | 0 | 0 | 0 | 0 | 63,283 | 0 | 0 | 0 | 3,475 | XXX |
| 8399997. Total - Bonds - Part 4 | | | | | | 3,243,033,144 | 3,316,139,973 | 3,389,341,184 | 3,267,062,359 | 6,081 | (5,638,538) | 11,061,510 | (16,693,967) | 0 | 3,369,212,760 | 0 | (127,403,202) | (127,403,202) | 132,119,227 | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | 1,669,051,017 | 1,730,422,616 | 1,670,942,971 | | 0 | 245,661 | 0 | 245,661 | 0 | 1,671,188,632 | 0 | (2,140,890) | (2,140,890) | 22,149,008 | XXX |
| 8399999. Total - Bonds | | | | | | 4,912,084,161 | 5,046,562,589 | 5,060,284,155 | 3,267,062,359 | 6,081 | (5,392,877) | 11,061,510 | (16,448,307) | 0 | 5,040,401,391 | 0 | (129,544,092) | (129,544,092) | 154,268,234 | XXX |
| 054937-20-6 | BB&T CORP | | 09/24/2018 | KEYBANC CAPITAL MARKETS INC | 16,000.000 | 406,875 | 0.00 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 0 | 400,000 | 0 | 6,875 | 6,875 | 17,550 | |
| 060505-19-5 | BANK OF AMERICA CORP | | 12/07/2018 | VARIOUS | 32,461.000 | 775,757 | 0.00 | 829,021 | 0 | 0 | 0 | 0 | 0 | 0 | 829,021 | 0 | (53,264) | (53,264) | 0 | |
| 064058-AD-2 | BANK OF NEW YORK MELLON CORP | | 11/01/2018 | MITSUBISHI UFJ SECURITIES | 2,000,000.000 | 2,045,000 | 0.00 | 2,000,000 | 1,845,389 | 0 | 154,612 | 0 | 154,612 | 0 | 2,000,000 | 0 | 45,000 | 45,000 | 71,500 | |
| 222388-20-9 | COUNTRYWIDE CAPITAL V | | 06/06/2018 | Call @ 25.00 | 210,000.000 | 5,250,000 | 0.00 | 5,313,000 | 5,313,000 | 0 | 0 | 0 | 0 | 0 | 5,313,000 | 0 | (63,000) | (63,000) | 219,479 | |
| 29359U-10-9 | ENSTAR GROUP LTD | C | 11/14/2018 | JEFFERIES LLC | 1,844.000 | 47,251 | 0.00 | 48,128 | 0 | 0 | 0 | 0 | 0 | 0 | 48,128 | 0 | (877) | (877) | 0 | |
| 369604-BQ-5 | GENERAL ELECTRIC CO | | 05/17/2018 | GOLDMAN, SACHS & CO. | 10,493,000.000 | 10,628,535 | 0.00 | 11,070,115 | 11,070,115 | 0 | 0 | 0 | 0 | 0 | 11,070,115 | 0 | (441,580) | (441,580) | 0 | |
| 38144X-50-0 | GOLDMAN SACHS GROUP INC | | 02/12/2018 | Call @ 25.00 | 32,520.000 | 813,000 | 0.00 | 822,756 | 822,756 | 0 | 0 | 0 | 0 | 0 | 822,756 | 0 | (9,756) | (9,756) | 0 | |
| 416518-60-3 | HARTFORD FINANCIAL SERVICES GROUP INC | | 12/31/2018 | VARIOUS | 16,927.000 | 426,859 | 0.00 | 423,090 | 0 | 0 | 0 | 0 | 0 | 0 | 423,090 | 0 | 3,769 | 3,769 | 0 | |
| 78410V-20-0 | SCE TRUST VI | | 11/12/2018 | JEFFERIES LLC | 4,745.000 | 94,291 | 0.00 | 102,077 | 0 | 0 | 0 | 0 | 0 | 0 | 102,077 | 0 | (7,786) | (7,786) | 0 | |
| 902973-AZ-9 | U.S. BANCORP | | 12/07/2018 | KEYBANC CAPITAL MARKETS INC | 1,450,000.000 | 1,390,179 | 0.00 | 1,450,000 | 1,450,000 | 0 | 0 | 0 | 0 | 0 | 1,450,000 | 0 | (59,821) | (59,821) | 76,850 | |
| 949746-87-9 | WELLS FARGO & CO | | 09/17/2018 | Call @ 25.00 | 80,000.000 | 2,000,000 | 0.00 | 2,356,000 | 2,356,000 | 0 | 0 | 0 | 0 | 0 | 2,356,000 | 0 | (356,000) | (356,000) | 120,000 | |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 23,877,747 | XXX | 24,814,189 | 23,257,260 | 0 | 154,612 | 0 | 154,612 | 0 | 24,814,189 | 0 | (936,441) | (936,441) | 505,379 | XXX |
| 8999997. Total - Preferred Stocks - Part 4 | | | | | | 23,877,747 | XXX | 24,814,189 | 23,257,260 | 0 | 154,612 | 0 | 154,612 | 0 | 24,814,189 | 0 | (936,441) | (936,441) | 505,379 | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | 7,292,716 | XXX | 8,180,990 | | 0 | 0 | 0 | 0 | 0 | 8,180,990 | 0 | (888,275) | (888,275) | 54,843 | XXX |
| 8999999. Total - Preferred Stocks | | | | | | 31,170,463 | XXX | 32,995,179 | 23,257,260 | 0 | 154,612 | 0 | 154,612 | 0 | 32,995,179 | 0 | (1,824,716) | (1,824,716) | 560,222 | XXX |
| 000000-00-0 | Redding Reassurance Company | | 12/31/2018 | Return of Capital | | 82,385,079 | | 298,402,758 | | | | | 0 | | | | (217,014,642) | (217,014,642) | | |
| 000000-00-0 | Wilcac Life Insurance Company | | 06/30/2018 | Return of Capital | | 25,964,692 | | 25,964,692 | | | | | 0 | | | | | 0 | | |
| 9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates | | | | | | 108,349,771 | XXX | 324,367,450 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (217,014,642) | (217,014,642) | 0 | XXX |
| 9799997. Total - Common Stocks - Part 4 | | | | | | 108,349,771 | XXX | 324,367,450 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (217,014,642) | (217,014,642) | 0 | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | | XXX | | | | | | | | | | | | | XXX |
| 9799999. Total - Common Stocks | | | | | | 108,349,771 | XXX | 324,367,450 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (217,014,642) | (217,014,642) | 0 | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | 139,520,234 | XXX | 357,362,629 | 23,257,260 | 0 | 154,612 | 0 | 154,612 | 0 | 32,995,179 | 0 | (218,839,358) | (218,839,358) | 560,222 | XXX |
| 9999999 - Totals | | | | | | 5,051,604,395 | XXX | 5,417,646,784 | 3,290,319,619 | 6,081 | (5,238,266) | 11,061,510 | (16,293,695) | 0 | 5,073,396,570 | 0 | (348,383,450) | (348,383,450) | 154,828,456 | XXX |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 911760-SY-3 | VENDE 031 J - CMO/RMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,443,839 | 2,627,840 | 2,628,347 | 2,628,347 | 0 | 507 | 0 | 507 | 0 | 0 | 0 | 0 | 10,539 | 10,149 |
| 911760-TM-8 | VENDE 032 Z - CMO/RMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 8,881,620 | 9,150,751 | 9,151,599 | 9,151,599 | 0 | 847 | 0 | 847 | 0 | 0 | 0 | 0 | 33,306 | 32,073 |
| 912803-DP-5 | UNITED STATES TREASURY | | 11/30/2018 | GOLDMAN, SACHS & CO. | 12/31/2018 | NOMURA SECURITIES INTL INC | 277,300,000 | 134,807,177 | 145,080,587 | 135,171,463 | 0 | 364,286 | 0 | 364,286 | 0 | 0 | 9,909,124 | 9,909,124 | 0 | 0 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | | 288,625,459 | 146,585,768 | 156,860,533 | 146,951,409 | 0 | 365,641 | 0 | 365,641 | 0 | 0 | 9,909,124 | 9,909,124 | 43,845 | 42,221 |
| 455780-BV-7 | INDONESIA, REPUBLIC OF (GOVERNMENT) | C | 09/27/2018 | Unknown | 10/02/2018 | Citi Bank | 360,000 | 364,678 | 365,040 | 364,666 | 0 | (12) | 0 | (12) | 0 | 0 | 374 | 374 | 4,085 | 3,753 |
| 69367P-AA-4 | PERUSAHAAN GAS NEGARA PERSERO TBK PT | C | 09/27/2018 | Unknown | 10/03/2018 | BKRS TRUST/DBAG LONDON GLOBAL MRKS | 2,050,000 | 2,050,549 | 2,062,300 | 2,050,547 | 0 | (2) | 0 | (2) | 0 | 0 | 11,753 | 11,753 | 40,566 | 38,231 |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | | 2,410,000 | 2,415,228 | 2,427,340 | 2,415,213 | 0 | (14) | 0 | (14) | 0 | 0 | 12,127 | 12,127 | 44,651 | 41,984 |
| 13063A-5G-5 | CALIFORNIA ST | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,250,000 | 1,595,622 | 1,595,596 | 1,595,596 | 0 | (26) | 0 | (26) | 0 | 0 | 0 | 0 | 30,672 | 30,410 |
| 13063B-JB-9 | CALIFORNIA ST | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 1,062,715 | 1,062,645 | 1,062,645 | 0 | (70) | 0 | (70) | 0 | 0 | 0 | 0 | 18,608 | 18,394 |
| 452152-KN-0 | ILLINOIS ST | | 09/27/2018 | Unknown | 10/31/2018 | CITIGROUP GLOBAL MARKETS INC. | 6,000,000 | 5,948,220 | 5,753,400 | 5,948,913 | 0 | 693 | 0 | 693 | 0 | 0 | (195,513) | (195,513) | 109,908 | 78,117 |
| 57582P-WH-9 | MASSACHUSETTS ST | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 750,000 | 805,840 | 806,733 | 806,733 | 0 | 893 | 0 | 893 | 0 | 0 | 0 | 0 | 16,594 | 16,500 |
| 605580-5T-2 | MISSISSIPPI ST | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,125,000 | 2,220,570 | 2,220,562 | 2,220,562 | 0 | (8) | 0 | (8) | 0 | 0 | 0 | 0 | 27,962 | 27,641 |
| 882722-KF-7 | TEXAS ST | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 500,000 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,965 | 8,889 |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | | 11,625,000 | 12,132,968 | 11,938,937 | 12,134,450 | 0 | 1,482 | 0 | 1,482 | 0 | 0 | (195,513) | (195,513) | 212,710 | 179,950 |
| 167485-R7-8 | CHICAGO ILL | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,095,000 | 1,088,962 | 1,088,965 | 1,088,965 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 4,106 | 3,954 |
| 251130-EZ-9 | DETROIT MICH CITY SCH DIST | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 980,570 | 980,573 | 980,573 | 0 | 3 | 0 | 3 | 0 | 0 | 0 | 0 | 12,083 | 11,944 |
| 282726-DP-0 | EL CAMINO CALIF CMNTY COLLEGE DIST | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 672,928 | 673,011 | 673,011 | 0 | 82 | 0 | 82 | 0 | 0 | 0 | 0 | 0 | 0 |
| 406792-2U-4 | HAMDEN CONN | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 981,723 | 981,726 | 981,726 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 23,544 | 23,400 |
| 64966H-TX-8 | NEW YORK N Y | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,025,000 | 2,246,947 | 2,246,928 | 2,246,928 | 0 | (19) | 0 | (19) | 0 | 0 | 0 | 0 | 19,189 | 18,853 |
| 672319-CF-5 | OAKLAND CALIF PENSION OBLIG | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,890,000 | 1,890,000 | 1,890,000 | 1,890,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,556 | 10,311 |
| 717883-LV-2 | PHILADELPHIA PA SCH DIST | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,140,000 | 1,134,729 | 1,134,732 | 1,134,732 | 0 | 3 | 0 | 3 | 0 | 0 | 0 | 0 | 27,907 | 27,717 |
| 797355-Q6-4 | SAN DIEGO CALIF UNI SCH DIST | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,750,000 | 1,403,137 | 1,403,325 | 1,403,325 | 0 | 188 | 0 | 188 | 0 | 0 | 0 | 0 | 0 | 0 |
| 961488-LK-7 | WESTSIDE CALIF UN SCH DIST | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 850,000 | 594,346 | 594,412 | 594,412 | 0 | 66 | 0 | 66 | 0 | 0 | 0 | 0 | 0 | 0 |
| 969275-PS-9 | WM S HART CALIF UN HIGH SCH DIST | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,500,000 | 880,486 | 880,604 | 880,604 | 0 | 117 | 0 | 117 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | | 14,250,000 | 11,873,829 | 11,874,275 | 11,874,275 | 0 | 446 | 0 | 446 | 0 | 0 | 0 | 0 | 97,386 | 96,179 |
| 010831-BE-4 | ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 500,000 | 693,991 | 693,981 | 693,981 | 0 | (10) | 0 | (10) | 0 | 0 | 0 | 0 | 5,578 | 5,480 |
| 010869-CD-5 | ALAMEDA CORRIDOR TRANSN AUTH CALIF REV | | 09/27/2018 | Unknown | 10/24/2018 | WELLS FARGO SECURITIES LLC | 8,500,000 | 9,943,810 | 9,848,355 | 9,935,742 | 0 | (8,068) | 0 | (8,068) | 0 | 0 | (87,387) | (87,387) | 319,458 | 274,267 |
| 01728A-2M-7 | ALLEGHENY CNTY PA HOSP DEV AUTH REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,720,000 | 2,743,699 | 2,743,683 | 2,743,683 | 0 | (16) | 0 | (16) | 0 | 0 | 0 | 0 | 38,911 | 38,533 |
| 02765U-CR-3 | AMERICAN MUN PWR OHIO INC REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,250,000 | 1,469,550 | 1,469,540 | 1,469,540 | 0 | (10) | 0 | (10) | 0 | 0 | 0 | 0 | 34,258 | 34,048 |
| 02765U-CY-8 | AMERICAN MUN PWR OHIO INC REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,750,000 | 3,407,943 | 3,407,913 | 3,407,913 | 0 | (30) | 0 | (30) | 0 | 0 | 0 | 0 | 80,299 | 79,806 |
| 02765U-DN-1 | AMERICAN MUN PWR OHIO INC REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,350,000 | 5,336,061 | 5,336,023 | 5,336,023 | 0 | (38) | 0 | (38) | 0 | 0 | 0 | 0 | 116,974 | 116,256 |
| 04780M-SR-1 | ATLANTA GA ARPT REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 1,018,928 | 1,018,914 | 1,018,914 | 0 | (14) | 0 | (14) | 0 | 0 | 0 | 0 | 3,750 | 3,611 |
| 13033L-VV-6 | CALIFORNIA HEALTH FACS FING AUTH REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,380,000 | 2,425,781 | 2,425,747 | 2,425,747 | 0 | (34) | 0 | (34) | 0 | 0 | 0 | 0 | 56,575 | 56,228 |
| 130685-C8-1 | CALIFORNIA ST PUB WKS BRD LEASE REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 500,000 | 674,998 | 674,981 | 674,981 | 0 | (17) | 0 | (17) | 0 | 0 | 0 | 0 | 15,933 | 15,825 |
| 130795-S4-0 | CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 500,000 | 627,502 | 627,492 | 627,492 | 0 | (10) | 0 | (10) | 0 | 0 | 0 | 0 | 5,067 | 4,978 |
| 16772P-AX-4 | CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 2,047,426 | 2,047,391 | 2,047,391 | 0 | (35) | 0 | (35) | 0 | 0 | 0 | 0 | 16,625 | 16,333 |
| 180848-WL-3 | CLARK CNTY NEV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,750,000 | 1,768,181 | 1,768,176 | 1,768,176 | 0 | (4) | 0 | (4) | 0 | 0 | 0 | 0 | 5,250 | 5,056 |
| 249218-BC-1 | DENVER COLO PUB SCHS CTFS PARTN | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,500,000 | 2,500,000 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,667 | 12,373 |
| 312902-VN-6 | FEDERAL HOME LOAN MORTGAGE CORPORATION | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,250,000 | 822,477 | 822,590 | 822,590 | 0 | 113 | 0 | 113 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3130A9-6V-8 | FEDERAL HOME LOAN BANKS | | 01/24/2018 | BONY/TORONTO DOMINION SECURITI | 12/07/2018 | BONY/TORONTO DOMINION SECURITI | 2,000,000 | 1,811,120 | 1,696,000 | 1,817,660 | 0 | 6,540 | 0 | 6,540 | 0 | 0 | (121,660) | (121,660) | 67,800 | 20,550 |
| 3130AD-JG-8 | FEDERAL HOME LOAN BANKS | | 01/24/2018 | FTN Financial | 12/11/2018 | STATE STREET BOSTON | 900,000 | 898,650 | 853,659 | 898,709 | 0 | 59 | 0 | 59 | 0 | 0 | (45,050) | (45,050) | 27,738 | 0 |
| 3132WE-BC-5 | FH 040934 - RMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 12,414,745 | 12,856,637 | 12,857,143 | 12,857,143 | 0 | 506 | 0 | 506 | 0 | 0 | 0 | 0 | 27,933 | 26,899 |
| 3132XC-R3-1 | FH G67706 - RMBS | | 02/01/2018 | CREDIT SUISSE SECURITIES | 07/16/2018 | VARIOUS | 4,844,211 | 4,922,929 | 4,840,740 | 4,918,721 | 0 | (4,208) | 0 | (4,208) | 0 | 0 | (77,981) | (77,981) | 77,931 | 0 |
| 3132XC-R4-9 | FH G67707 - RMBS | | 03/01/2018 | VARIOUS | 05/10/2018 | VARIOUS | 4,827,057 | 4,911,154 | 4,810,245 | 4,908,129 | 0 | (3,024) | 0 | (3,024) | 0 | 0 | (97,884) | (97,884) | 47,942 | 0 |
| 3132XU-R5-6 | FH Q52307 - RMBS | | 02/01/2018 | RBC CAPITAL MARKETS, LLC | 07/16/2018 | VARIOUS | 4,860,879 | 4,942,337 | 4,856,436 | 4,937,978 | 0 | (4,359) | 0 | (4,359) | 0 | 0 | (81,542) | (81,542) | 78,535 | 0 |
| 3133EH-6P-3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 01/04/2018 | FTN Financial | 09/25/2018 | J.P. MORGAN SECURITIES INC. | 900,000 | 900,000 | 840,258 | 900,000 | 0 | 0 | 0 | 0 | 0 | 0 | (59,742) | (59,742) | 19,763 | 0 |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 3133EH-7K-3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 01/23/2018 | J.P. MORGAN SECURITIES INC. | 09/25/2018 | J.P. MORGAN SECURITIES INC. | 3,500,000 | 3,457,680 | 3,278,975 | 3,459,184 | 0 | 1,504 | 0 | 1,504 | 0 | 0 | (180,209) | (180,209) | 75,163 | 1,956 |
| 3134G4-GW-2 | FREDDIE MAC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,440,000 | 1,440,000 | 1,440,000 | 1,440,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17,655 | 17,490 |
| 3136A2-ZJ-5 | FNR 11122G PL - CMO/RMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,780,000 | 2,770,196 | 2,770,202 | 2,770,202 | 0 | 6 | 0 | 6 | 0 | 0 | 0 | 0 | 8,340 | 8,031 |
| 3136A4-BS-7 | FNR 1222D PY - CMO/RMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,900,000 | 1,917,534 | 1,917,533 | 1,917,533 | 0 | (1) | 0 | (1) | 0 | 0 | 0 | 0 | 4,988 | 4,803 |
| 3136A5-T7-1 | FNR 1249C QW - CMO/RMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,850,000 | 1,874,182 | 1,874,179 | 1,874,179 | 0 | (3) | 0 | (3) | 0 | 0 | 0 | 0 | 4,856 | 4,676 |
| 3136A6-TN-4 | FNR 1263A ZM - CMO/RMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 758,906 | 754,677 | 754,667 | 754,667 | 0 | (10) | 0 | (10) | 0 | 0 | 0 | 0 | 2,277 | 2,192 |
| 3136A7-JB-9 | FNR 1267H MZ - CMO/RMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,756,395 | 1,751,915 | 1,751,912 | 1,751,912 | 0 | (3) | 0 | (3) | 0 | 0 | 0 | 0 | 4,611 | 4,440 |
| 3136A8-D6-4 | FNR 12103A ZC - CMO/RMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,213,486 | 2,157,536 | 2,157,579 | 2,157,579 | 0 | 43 | 0 | 43 | 0 | 0 | 0 | 0 | 5,810 | 5,595 |
| 3136AC-GN-5 | FNA 13M3 AL - CMBS | | 08/01/2018 | Unknown | 08/01/2018 | Unknown | 722,591 | 672,227 | 672,236 | 672,236 | 0 | 10 | 0 | 10 | 0 | 0 | 0 | 0 | 1,874 | 1,804 |
| 3136AE-4P-9 | FNR 1371A ZA - CMO/RMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,791,625 | 1,744,426 | 1,744,461 | 1,744,461 | 0 | 35 | 0 | 35 | 0 | 0 | 0 | 0 | 4,703 | 4,529 |
| 3136AF-AE-4 | FNR 1379A EZ - CMO/RMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,791,625 | 1,714,247 | 1,714,303 | 1,714,303 | 0 | 56 | 0 | 56 | 0 | 0 | 0 | 0 | 4,703 | 4,529 |
| 3136AF-CY-8 | FNR 1372H LB - CMO/RMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 949,070 | 949,079 | 949,079 | 0 | 9 | 0 | 9 | 0 | 0 | 0 | 0 | 2,625 | 2,528 |
| 3136AF-XR-0 | FNR 1387B KZ - CMO/RMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,161,617 | 1,011,163 | 1,011,259 | 1,011,259 | 0 | 97 | 0 | 97 | 0 | 0 | 0 | 0 | 2,614 | 2,517 |
| 3136AP-CW-0 | FNR 1547A AY - CMO/RMBS | | 02/02/2018 | WELLS FARGO SECURITIES LLC | 05/10/2018 | MLPFS INC FIXED INCOME | 2,500,000 | 2,315,430 | 2,281,250 | 2,317,674 | 0 | 2,245 | 0 | 2,245 | 0 | 0 | (36,424) | (36,424) | 21,458 | 1,250 |
| 3137AB-UP-4 | FHR 3884B BL - CMO/RMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,850,000 | 2,918,274 | 2,918,239 | 2,918,239 | 0 | (35) | 0 | (35) | 0 | 0 | 0 | 0 | 9,619 | 9,263 |
| 3137AW-FT-7 | FHR 4136A EZ - CMO/RMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 735,472 | 720,069 | 720,041 | 720,041 | 0 | (28) | 0 | (28) | 0 | 0 | 0 | 0 | 1,655 | 1,594 |
| 3137AY-FG-1 | FHR 4171 Z - CMO/RMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,534,488 | 1,505,398 | 1,505,418 | 1,505,418 | 0 | 20 | 0 | 20 | 0 | 0 | 0 | 0 | 3,453 | 3,325 |
| 3137B1-5N-8 | FHR 4180A ZB - CMO/RMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 738,382 | 732,610 | 732,611 | 732,611 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 1,661 | 1,600 |
| 3137B2-G3-8 | FHR 4206B LZ - CMO/RMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,395,800 | 2,306,246 | 2,306,303 | 2,306,303 | 0 | 57 | 0 | 57 | 0 | 0 | 0 | 0 | 6,289 | 6,056 |
| 3137B2-NF-3 | FHR 4219C JZ - CMO/RMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,194,416 | 1,162,925 | 1,162,945 | 1,162,945 | 0 | 21 | 0 | 21 | 0 | 0 | 0 | 0 | 3,135 | 3,019 |
| 3137BR-ER-2 | FHR 4607F HB - CMO/RMBS | | 01/05/2018 | WELLS FARGO SECURITIES LLC | 09/21/2018 | Morgan Stanley | 500,000 | 487,695 | 449,297 | 488,077 | 0 | 381 | 0 | 381 | 0 | 0 | (38,780) | (38,780) | 11,042 | 375 |
| 3137F3-2C-7 | FHMS KHG1 A3 - CMBS | | 02/07/2018 | GOLDMAN, SACHS & CO. | 09/06/2018 | BARCLAYS CAP/FIXED INCOME, NEW YORK | 2,500,000 | 2,501,900 | 2,462,012 | 2,501,479 | 0 | (421) | 0 | (421) | 0 | 0 | (39,467) | (39,467) | 50,811 | 3,480 |
| 3137GA-QM-2 | FHR 3740B KE - CMO/RMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,840,000 | 1,840,000 | 1,840,000 | 1,840,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,520 | 5,316 |
| 3138LL-5J-0 | FN AN8048 - RMBS | | 01/10/2018 | J.P. MORGAN SECURITIES INC. | 07/16/2018 | MLPFS INC FIXED INCOME | 3,700,000 | 3,727,027 | 3,594,348 | 3,725,872 | 0 | (1,156) | 0 | (1,156) | 0 | 0 | (131,524) | (131,524) | 62,995 | 4,748 |
| 3138LM-D9-1 | FN AN8227 - CMBS/RMBS | | 02/01/2018 | KEYBANC CAPITAL MARKETS INC | 09/21/2018 | MLPFS INC FIXED INCOME | 3,000,000 | 3,015,938 | 2,829,844 | 3,015,917 | 0 | (20) | 0 | (20) | 0 | 0 | (186,073) | (186,073) | 61,817 | 6,782 |
| 3138LM-E8-2 | FN AN8258 - CMBS/RMBS | | 02/01/2018 | KEYBANC CAPITAL MARKETS INC | 09/21/2018 | MLPFS INC FIXED INCOME | 1,500,000 | 1,500,469 | 1,396,758 | 1,500,726 | 0 | 257 | 0 | 257 | 0 | 0 | (103,968) | (103,968) | 29,526 | 3,364 |
| 3138LM-ER-0 | FN AN8243 - CMBS/RMBS | | 02/01/2018 | JP MORGAN SECURITIES LLC | 09/21/2018 | MLPFS INC FIXED INCOME | 800,000 | 800,500 | 745,594 | 800,639 | 0 | 139 | 0 | 139 | 0 | 0 | (55,045) | (55,045) | 15,958 | 1,751 |
| 3138LM-FX-6 | FN AN8281 - CMBS/RMBS | | 02/01/2018 | KEYBANC CAPITAL MARKETS INC | 09/21/2018 | MLPFS INC FIXED INCOME | 2,100,000 | 2,111,813 | 1,995,984 | 2,111,769 | 0 | (43) | 0 | (43) | 0 | 0 | (115,785) | (115,785) | 44,102 | 4,838 |
| 3138LM-FZ-1 | FN AN8283 - CMBS/RMBS | | 02/01/2018 | JP MORGAN SECURITIES LLC | 09/21/2018 | MLPFS INC FIXED INCOME | 3,000,000 | 3,017,813 | 2,821,875 | 3,017,702 | 0 | (111) | 0 | (111) | 0 | 0 | (195,827) | (195,827) | 53,992 | 258 |
| 3138LM-G8-0 | FN AN8322 - RMBS | | 02/01/2018 | KEYBANC CAPITAL MARKETS INC | 07/16/2018 | KEYBANC CAPITAL MARKETS INC | 800,000 | 814,000 | 784,375 | 813,456 | 0 | (544) | 0 | (544) | 0 | 0 | (29,081) | (29,081) | 11,909 | 1,347 |
| 3138LM-H9-7 | FN AN8355 - CMBS/RMBS | | 02/01/2018 | KEYBANC CAPITAL MARKETS INC | 09/06/2018 | VARIOUS | 1,050,000 | 1,067,063 | 1,019,488 | 1,066,489 | 0 | (574) | 0 | (574) | 0 | 0 | (47,001) | (47,001) | 20,547 | 2,333 |
| 3138LM-K9-3 | FN AN8419 - CMBS/RMBS | | 02/01/2018 | PERSHING LLC | 09/21/2018 | MLPFS INC FIXED INCOME | 850,000 | 867,266 | 819,852 | 866,689 | 0 | (577) | 0 | (577) | 0 | 0 | (46,837) | (46,837) | 18,942 | 1,199 |
| 3138LM-KB-8 | FN AN8389 - RMBS | | 02/01/2018 | KEYBANC CAPITAL MARKETS INC | 07/16/2018 | MLPFS INC FIXED INCOME | 1,400,000 | 1,428,875 | 1,367,953 | 1,428,215 | 0 | (660) | 0 | (660) | 0 | 0 | (60,262) | (60,262) | 21,625 | 3,347 |
| 3138LM-L3-5 | FN AN8445 - CMBS/RMBS | | 02/01/2018 | KEYBANC CAPITAL MARKETS INC | 12/07/2018 | MLPFS INC FIXED INCOME | 1,350,000 | 1,375,734 | 1,277,490 | 1,374,467 | 0 | (1,268) | 0 | (1,268) | 0 | 0 | (96,976) | (96,976) | 39,917 | 3,432 |
| 3138LM-L7-6 | FN AN8449 - CMBS/RMBS | | 02/01/2018 | KEYBANC CAPITAL MARKETS INC | 12/07/2018 | MLPFS INC FIXED INCOME | 1,850,000 | 1,888,156 | 1,749,045 | 1,886,280 | 0 | (1,876) | 0 | (1,876) | 0 | 0 | (137,236) | (137,236) | 55,024 | 4,556 |
| 3138LM-MR-1 | FN AN8467 - CMBS/RMBS | | 03/01/2018 | KEYBANC CAPITAL MARKETS INC | 12/10/2018 | MLPFS INC FIXED INCOME | 1,350,000 | 1,354,219 | 1,248,539 | 1,353,666 | 0 | (553) | 0 | (553) | 0 | 0 | (105,127) | (105,127) | 35,409 | 3,331 |
| 3138LM-NB-5 | FN AN8485 - RMBS | | 02/01/2018 | KEYBANC CAPITAL MARKETS INC | 07/16/2018 | STIFEL NICOLAUS & COMPANY INC. | 3,500,000 | 3,566,719 | 3,448,594 | 3,563,802 | 0 | (2,917) | 0 | (2,917) | 0 | 0 | (115,208) | (115,208) | 54,553 | 8,443 |
| 3138LM-NN-9 | FN AN8496 - CMBS/RMBS | | 01/01/2018 | PERSHING LLC | 12/10/2018 | KEYBANC CAPITAL MARKETS INC | 700,000 | 708,313 | 649,250 | 707,592 | 0 | (720) | 0 | (720) | 0 | 0 | (58,342) | (58,342) | 22,471 | 1,948 |
| 3138LM-PN-7 | FN AN8528 - CMBS/RMBS | | 03/01/2018 | KEYBANC CAPITAL MARKETS INC | 12/10/2018 | KEYBANC CAPITAL MARKETS INC | 1,000,000 | 1,005,781 | 946,875 | 1,005,302 | 0 | (479) | 0 | (479) | 0 | 0 | (58,427) | (58,427) | 27,345 | 762 |
| 3138LM-RA-3 | FN AN8580 - CMBS/RMBS | | 04/01/2018 | KEYBANC CAPITAL MARKETS INC | 12/07/2018 | KEYBANC CAPITAL MARKETS INC | 2,000,000 | 2,006,250 | 1,896,250 | 2,006,446 | 0 | 196 | 0 | 196 | 0 | 0 | (110,196) | (110,196) | 49,725 | 3,315 |
| 3138WG-EZ-3 | FN AS6451 - RMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,088,885 | 4,211,040 | 4,211,226 | 4,211,226 | 0 | 187 | 0 | 187 | 0 | 0 | 0 | 0 | 10,733 | 10,336 |
| 3138WH-LQ-3 | FN AS7534 - RMBS | | 04/01/2018 | VARIOUS | 04/03/2018 | VARIOUS | 3,657,176 | 3,640,173 | 3,570,957 | 3,640,499 | 0 | 326 | 0 | 326 | 0 | 0 | (69,542) | (69,542) | 28,791 | 3,352 |
| 3138WJ-TG-3 | FN AS8650 - RMBS | | 01/09/2018 | CREDIT SUISSE SECURITIES | 04/03/2018 | VARIOUS | 4,700,488 | 4,668,723 | 4,579,934 | 4,669,303 | 0 | 580 | 0 | 580 | 0 | 0 | (89,370) | (89,370) | 37,029 | 4,309 |
| 31393U-A6-0 | FNW 03W19 A7 - CMO/RMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,125,038 | 1,215,244 | 1,215,484 | 1,215,484 | 0 | 240 | 0 | 240 | 0 | 0 | 0 | 0 | 4,742 | 4,566 |
| 31397U-K6-5 | FNR 1165 C - CMO/RMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,040,508 | 1,033,671 | 1,033,658 | 1,033,658 | 0 | (13) | 0 | (13) | 0 | 0 | 0 | 0 | 3,122 | 3,006 |
| 3140FX-FH-0 | FN BF0167 - RMBS | | 02/01/2018 | VARIOUS | 05/10/2018 | VARIOUS | 5,073,081 | 4,957,351 | 4,848,089 | 4,961,860 | 0 | 4,508 | 0 | 4,508 | 0 | 0 | (113,771) | (113,771) | 42,828 | 5,073 |
| 3140GU-L8-8 | FN BH5750 - RMBS | | 02/01/2018 | BARCLAYS CAPITAL INC FIXED INC | 07/16/2018 | VARIOUS | 4,841,870 | 4,920,172 | 4,827,931 | 4,915,935 | 0 | (4,237) | 0 | (4,237) | 0 | 0 | (88,004) | (88,004) | 78,557 | 0 |
| 3140Q7-XN-2 | FN CA0684 - RMBS | | 02/01/2018 | MORGAN STANLEY & CO. LLC | 05/10/2018 | VARIOUS | 4,831,282 | 4,910,545 | 4,806,104 | 4,907,401 | 0 | (3,144) | 0 | (3,144) | 0 | 0 | (101,298) | (101,298) | 48,051 | 0 |
| 31418C-UA-0 | FN MA3276 - RMBS | | 02/01/2018 | BARCLAYS CAPITAL INC FIXED INC | 07/16/2018 | VARIOUS | 4,935,135 | 4,990,655 | 4,916,112 | 4,987,500 | 0 | (3,155) | 0 | (3,155) | 0 | 0 | (71,388) | (71,388) | 79,824 | 0 |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 41978C-AS-4 | HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 750,000 | 750,000 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,331 | 2,245 |
| 452252-FH-7 | ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 7,500,000 | 7,738,714 | 7,738,672 | 7,738,672 | 0 | (42) | 0 | (42) | 0 | 0 | 0 | 0 | 34,785 | 33,497 |
| 454898-QY-6 | INDIANA MUN PWR AGY PWR SUPPLY SYS REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 500,000 | 598,423 | 598,416 | 598,416 | 0 | (7) | 0 | (7) | 0 | 0 | 0 | 0 | 2,098 | 2,020 |
| 45528U-TX-9 | INDIANAPOLIS IND LOC PUB IMPT BD BK | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 550,000 | 550,000 | 550,000 | 550,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,606 | 1,547 |
| 47770V-AZ-3 | JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,750,000 | 1,716,060 | 1,716,068 | 1,716,068 | 0 | 8 | 0 | 8 | 0 | 0 | 0 | 0 | 5,948 | 5,728 |
| 49130T-UQ-7 | KENTUCKY HSG CORP HSG REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 515,000 | 515,000 | 515,000 | 515,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,491 | 1,436 |
| 544435-C3-2 | LOS ANGELES CALIF DEPT ARPTS ARPT REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20,020 | 19,746 |
| 57419R-D7-7 | MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31,009 | 30,798 |
| 57587A-TG-3 | MASSACHUSETTS ST HSG FIN AGY HSG REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,185,000 | 1,185,000 | 1,185,000 | 1,185,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,880 | 7,742 |
| 575896-RS-6 | MASSACHUSETTS ST PORT AUTH REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,500,000 | 1,456,369 | 1,456,371 | 1,456,371 | 0 | 3 | 0 | 3 | 0 | 0 | 0 | 0 | 4,500 | 4,333 |
| 59259N-ZH-9 | METROPOLITAN TRANSN AUTH N Y DEDICATED T | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 500,000 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,438 | 7,336 |
| 59259Y-BZ-1 | METROPOLITAN TRANSN AUTH N Y REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,025,000 | 1,350,785 | 1,350,761 | 1,350,761 | 0 | (25) | 0 | (25) | 0 | 0 | 0 | 0 | 13,818 | 13,628 |
| 59259Y-GF-0 | METROPOLITAN TRANSN AUTH N Y REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,925,000 | 2,212,106 | 2,212,090 | 2,212,090 | 0 | (16) | 0 | (16) | 0 | 0 | 0 | 0 | 26,598 | 26,234 |
| 593791-FU-5 | MIAMI UNIV OHIO GEN RCPTS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 1,020,088 | 1,020,073 | 1,020,073 | 0 | (15) | 0 | (15) | 0 | 0 | 0 | 0 | 20,417 | 20,278 |
| 59447P-D7-3 | MICHIGAN FIN AUTH REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 500,000 | 529,920 | 529,907 | 529,907 | 0 | (12) | 0 | (12) | 0 | 0 | 0 | 0 | 1,875 | 1,806 |
| 594712-PP-0 | MICHIGAN ST UNIV REVS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,250,000 | 1,499,183 | 1,499,140 | 1,499,140 | 0 | (43) | 0 | (43) | 0 | 0 | 0 | 0 | 34,937 | 34,723 |
| 646139-W3-5 | NEW JERSEY ST TPK AUTH TPK REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,250,000 | 2,711,151 | 2,711,120 | 2,711,120 | 0 | (31) | 0 | (31) | 0 | 0 | 0 | 0 | 12,511 | 12,048 |
| 64990C-7K-1 | NEW YORK ST DORM AUTH REVS NON ST SUPPOR | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,500,000 | 1,575,834 | 1,575,818 | 1,575,818 | 0 | (16) | 0 | (16) | 0 | 0 | 0 | 0 | 14,348 | 14,146 |
| 64990C-ZX-2 | NEW YORK ST DORM AUTH REVS NON ST SUPPOR | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,667 | 4,494 |
| 650035-6A-1 | NEW YORK ST URBAN DEV CORP REV | | 01/09/2018 | Jefferies | 04/17/2018 | RAYMOND JAMES/FI | 390,000 | 385,172 | 378,979 | 385,242 | 0 | 71 | 0 | 71 | 0 | 0 | (6,264) | (6,264) | 4,372 | 741 |
| 650035-TD-0 | NEW YORK ST URBAN DEV CORP REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 15,000,000 | 16,948,262 | 16,948,117 | 16,948,117 | 0 | (145) | 0 | (145) | 0 | 0 | 0 | 0 | 319,754 | 317,350 |
| 677561-JU-7 | OHIO ST HOSP FAC REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,250,000 | 1,250,000 | 1,250,000 | 1,250,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,469 | 3,340 |
| 68428T-AD-9 | ORANGE CNTY CALIF SANTN WASTEWATER REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 1,282,416 | 1,282,404 | 1,282,404 | 0 | (12) | 0 | (12) | 0 | 0 | 0 | 0 | 31,467 | 31,289 |
| 68666P-AA-4 | ORLEANS PARISH LA SCH BRD REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,770,000 | 2,776,626 | 2,776,623 | 2,776,623 | 0 | (3) | 0 | (3) | 0 | 0 | 0 | 0 | 59,924 | 59,586 |
| 68803E-AS-4 | OSCEOLA CNTY FLA PUB IMPT REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 500,000 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,450 | 6,395 |
| 709223-R9-4 | PENNSYLVANIA ST TPK COMMN TPK REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 2,048,883 | 2,048,846 | 2,048,846 | 0 | (36) | 0 | (36) | 0 | 0 | 0 | 0 | 15,833 | 15,556 |
| 73209G-AZ-3 | POMONA CALIF REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,750,000 | 1,750,000 | 1,750,000 | 1,750,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17,128 | 16,931 |
| 73358W-AJ-3 | PORT AUTH N Y & N J | | 01/24/2018 | VARIOUS | 08/28/2018 | RBC CAPITAL MARKETS, LLC | 250,000 | 314,272 | 302,095 | 311,634 | 0 | (2,638) | 0 | (2,638) | 0 | 0 | (9,539) | (9,539) | 11,283 | 2,307 |
| 73358W-CW-2 | PORT AUTH N Y & N J | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 500,000 | 596,828 | 596,822 | 596,822 | 0 | (7) | 0 | (7) | 0 | 0 | 0 | 0 | 6,823 | 6,745 |
| 73358W-CX-0 | PORT AUTH N Y & N J | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,100,000 | 2,249,214 | 2,249,206 | 2,249,206 | 0 | (8) | 0 | (8) | 0 | 0 | 0 | 0 | 28,659 | 28,329 |
| 73358W-RQ-9 | PORT AUTH N Y & N J | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,500,000 | 2,500,000 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 65,269 | 64,900 |
| 786005-PM-4 | SACRAMENTO CALIF MUN UTIL DIST ELEC REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 8,600,000 | 8,983,548 | 8,983,522 | 8,983,522 | 0 | (26) | 0 | (26) | 0 | 0 | 0 | 0 | 110,249 | 108,738 |
| 796166-CG-9 | SAN ANGELO TEX WTRKS & SWR SYS REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 500,000 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,963 | 9,902 |
| 79765R-SV-2 | SAN FRANCISCO CALIF CITY & CNTY PUB UTIL | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 675,000 | 832,924 | 832,913 | 832,913 | 0 | (11) | 0 | (11) | 0 | 0 | 0 | 0 | 9,788 | 9,675 |
| 79765R-TK-5 | SAN FRANCISCO CALIF CITY & CNTY PUB UTIL | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 500,000 | 621,254 | 621,246 | 621,246 | 0 | (8) | 0 | (8) | 0 | 0 | 0 | 0 | 7,250 | 7,167 |
| 798170-AL-0 | SUCCESSOR AGENCY TO THE REDEVELOPMENT AG | | 01/17/2018 | RBC CAPITAL MARKETS, LLC | 09/25/2018 | KEYBANC CAPITAL MARKETS INC | 1,500,000 | 1,470,630 | 1,401,690 | 1,472,246 | 0 | 1,616 | 0 | 1,616 | 0 | 0 | (70,556) | (70,556) | 35,938 | 3,646 |
| 89602N-UN-2 | TRIBOROUGH BRDG & TUNL AUTH N Y REVS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,500,000 | 1,850,015 | 1,849,987 | 1,849,987 | 0 | (28) | 0 | (28) | 0 | 0 | 0 | 0 | 16,729 | 16,500 |
| 91412G-EA-9 | UNIVERSITY CALIF REVS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 3,800,000 | 4,433,612 | 4,433,504 | 4,433,504 | 0 | (109) | 0 | (109) | 0 | 0 | 0 | 0 | 48,514 | 47,850 |
| 91412G-QM-0 | UNIVERSITY CALIF REVS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,010,000 | 4,010,000 | 4,010,000 | 4,010,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 34,656 | 34,181 |
| 915138-LB-5 | UNIVERSITY TOLEDO OHIO GEN RCPTS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 1,022,058 | 1,022,038 | 1,022,038 | 0 | (20) | 0 | (20) | 0 | 0 | 0 | 0 | 7,917 | 7,778 |
| 915138-LF-6 | UNIVERSITY TOLEDO OHIO GEN RCPTS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 750,000 | 758,916 | 758,909 | 758,909 | 0 | (8) | 0 | (8) | 0 | 0 | 0 | 0 | 5,938 | 5,833 |
| 917565-LK-7 | UTAH TRAN AUTH SALES TAX REV | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,135,000 | 1,367,267 | 1,367,250 | 1,367,250 | 0 | (17) | 0 | (17) | 0 | 0 | 0 | 0 | 7,734 | 7,554 |
| 92812V-CD-6 | VIRGINIA ST HSG DEV AUTH | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,250,000 | 1,250,000 | 1,250,000 | 1,250,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 14,095 | 13,933 |
| 957366-CN-5 | WESTCHESTER CNTY N Y HEALTH CARE CORP RE | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 950,000 | 974,699 | 974,681 | 974,681 | 0 | (19) | 0 | (19) | 0 | 0 | 0 | 0 | 11,479 | 11,347 |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 957366-CV-7 | WESTCHESTER CNTY N Y HEALTH CARE CORP RE | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,250,000 | 1,264,250 | 1,264,240 | 1,264,240 | 0 | (10) | 0 | (10) | 0 | 0 | 0 | 0 | 15,104 | 14,931 |
| 977100-EL-6 | WISCONSIN ST GEN FD ANNUAL APPROPRIATION | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 28,667 | 28,337 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | | 256,025,158 | 266,081,558 | 262,916,884 | 266,055,657 | 0 | (25,901) | 0 | (25,901) | 0 | 0 | (3,138,773) | (3,138,773) | 3,456,109 | 2,021,630 |
| 00089K-AE-9 | ACIS 131 C - CDO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 700,000 | 691,211 | 691,217 | 691,217 | 0 | 6 | 0 | 6 | 0 | 0 | 0 | 0 | 1,027 | 924 |
| 0010EP-AF-5 | AEP TEXAS CENTRAL COMPANY | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 2,119,926 | 2,119,917 | 2,119,917 | 0 | (9) | 0 | (9) | 0 | 0 | 0 | 0 | 60,219 | 59,850 |
| 002824-AV-2 | ABBOTT LABORATORIES | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,350,000 | 2,449,424 | 2,449,420 | 2,449,420 | 0 | (4) | 0 | (4) | 0 | 0 | 0 | 0 | 45,825 | 45,433 |
| 002824-AY-6 | ABBOTT LABORATORIES | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,775,000 | 1,763,375 | 1,763,377 | 1,763,377 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 15,940 | 15,679 |
| 002824-BH-2 | ABBOTT LABORATORIES | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 500,000 | 544,719 | 533,155 | 544,696 | 0 | (22) | 0 | (22) | 0 | 0 | (11,541) | (11,541) | 8,779 | 7,963 |
| 00507U-AS-0 | ACTAVIS FUNDING SCS | C | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 997,501 | 997,503 | 997,503 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 14,039 | 13,933 |
| 00817Y-AG-3 | AETNA INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,850,000 | 3,012,186 | 3,012,176 | 3,012,176 | 0 | (10) | 0 | (10) | 0 | 0 | 0 | 0 | 22,978 | 22,444 |
| 008916-AC-2 | AGRIUM INC. | C | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 1,000,000 | 1,175,277 | 1,168,460 | 1,174,734 | 0 | (543) | 0 | (543) | 0 | 0 | (6,274) | (6,274) | 14,733 | 12,133 |
| 00913R-AE-6 | AIR LIQUIDE FINANCE SA | C | 07/30/2018 | Unknown | 12/03/2018 | U.S. Bank | 2,500,000 | 2,495,107 | 2,152,475 | 2,495,225 | 0 | 118 | 0 | 118 | 0 | 0 | (342,750) | (342,750) | 60,278 | 29,896 |
| 009279-AC-4 | AIRBUS GROUP SE | C | 07/27/2018 | Unknown | 11/30/2018 | VARIOUS | 4,250,000 | 4,323,520 | 4,167,626 | 4,323,183 | 0 | (337) | 0 | (337) | 0 | 0 | (155,557) | (155,557) | 67,644 | 49,896 |
| 010392-FL-7 | ALABAMA POWER CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 5,100,000 | 5,390,166 | 5,390,153 | 5,390,153 | 0 | (13) | 0 | (13) | 0 | 0 | 0 | 0 | 95,830 | 95,243 |
| 010392-FM-5 | ALABAMA POWER CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 3,750,000 | 3,674,439 | 3,674,446 | 3,674,446 | 0 | 7 | 0 | 7 | 0 | 0 | 0 | 0 | 57,422 | 57,031 |
| 013817-AW-1 | ALCOA INC | | 09/27/2018 | Unknown | 10/02/2018 | JP MORGAN SECURITIES INC. | 4,500,000 | 4,494,375 | 4,516,875 | 4,494,393 | 0 | 18 | 0 | 18 | 0 | 0 | 22,482 | 22,482 | 117,234 | 112,750 |
| 015271-AC-3 | ALEXANDRIA REAL ESTATE EQUITIES INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,400,000 | 1,399,624 | 1,399,625 | 1,399,625 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 20,930 | 20,751 |
| 01748R-AG-0 | ALLEG 5 C - CDO | C | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 862,500 | 862,500 | 862,500 | 862,500 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,291 | 1,183 |
| 023551-AM-6 | HESS CORP | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 390,000 | 445,909 | 445,442 | 445,825 | 0 | (84) | 0 | (84) | 0 | 0 | (383) | (383) | 1,853 | 926 |
| 023767-AA-4 | AMERICAN AIRLINES INC - ABS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 589,765 | 556,632 | 555,947 | 555,947 | 0 | (685) | 0 | (685) | 0 | 0 | 0 | 0 | 15,309 | 15,223 |
| 02665X-AB-5 | AH4R 14SFR3 B - ABS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 998,866 | 998,866 | 998,866 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 3,151 | 3,034 |
| 02665X-AC-3 | AH4R 14SFR3 C - ABS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,175,000 | 1,177,939 | 1,177,938 | 1,177,938 | 0 | (1) | 0 | (1) | 0 | 0 | 0 | 0 | 4,050 | 3,900 |
| 02666A-AB-4 | AH4R 15SFR1 B - ABS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,710,000 | 1,709,058 | 1,709,059 | 1,709,059 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 4,890 | 4,709 |
| 026874-DK-0 | AMERICAN INTERNATIONAL GROUP INC | | 03/19/2018 | MLPFS INC FIXED INCOME | 09/24/2018 | GOLDMAN, SACHS & CO. | 300,000 | 298,881 | 295,878 | 298,940 | 0 | 59 | 0 | 59 | 0 | 0 | (3,062) | (3,062) | 6,300 | 0 |
| 032511-AN-7 | ANADARKO PETROLEUM CORPORATION | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 5,900,000 | 6,633,470 | 6,708,595 | 6,631,747 | 0 | (1,724) | 0 | (1,724) | 0 | 0 | 76,849 | 76,849 | 28,320 | 14,160 |
| 03523T-AP-3 | ANHEUSER-BUSCH INBEV NV | C | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,850,000 | 1,962,925 | 1,962,918 | 1,962,918 | 0 | (7) | 0 | (7) | 0 | 0 | 0 | 0 | 4,259 | 3,931 |
| 037389-AU-7 | AON CORP | C | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,500,000 | 1,488,261 | 1,488,264 | 1,488,264 | 0 | 3 | 0 | 3 | 0 | 0 | 0 | 0 | 30,729 | 30,469 |
| 037411-AW-5 | APACHE CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,925,000 | 1,907,625 | 1,907,629 | 1,907,629 | 0 | 4 | 0 | 4 | 0 | 0 | 0 | 0 | 40,088 | 39,815 |
| 037411-BD-6 | APACHE CORP | | 07/30/2018 | Unknown | 08/22/2018 | Corporate Action | 250,000 | 245,868 | 243,010 | 245,928 | 0 | 59 | 0 | 59 | 0 | 0 | (2,918) | (2,918) | 302 | 273 |
| 037735-CE-5 | APPALACHIAN POWER CO | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 5,000,000 | 5,758,595 | 5,620,200 | 5,757,637 | 0 | (958) | 0 | (958) | 0 | 0 | (137,437) | (137,437) | 151,444 | 141,778 |
| 040555-CN-2 | ARIZONA PUBLIC SERVICE CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,250,000 | 4,802,465 | 4,802,427 | 4,802,427 | 0 | (38) | 0 | (38) | 0 | 0 | 0 | 0 | 62,156 | 61,625 |
| 040555-CT-9 | ARIZONA PUBLIC SERVICE CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 998,735 | 998,735 | 998,735 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 8,821 | 8,700 |
| 04363U-AD-8 | ASCIANO FINANCE LTD | C | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 11,000,000 | 11,605,550 | 11,558,800 | 11,601,733 | 0 | (3,817) | 0 | (3,817) | 0 | 0 | (42,933) | (42,933) | 333,667 | 311,667 |
| 044209-AM-6 | ASHLAND INC | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 3,500,000 | 3,587,500 | 3,591,875 | 3,587,547 | 0 | 47 | 0 | 47 | 0 | 0 | 4,328 | 4,328 | 96,250 | 88,229 |
| 049560-AJ-4 | ATMOS ENERGY CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 700,000 | 699,923 | 699,925 | 699,925 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 21,982 | 21,817 |
| 05348E-AN-9 | AVALONBAY COMMUNITIES INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 2,018,958 | 2,018,932 | 2,018,932 | 0 | (27) | 0 | (27) | 0 | 0 | 0 | 0 | 45,072 | 44,733 |
| 05357H-AJ-9 | AVMT 13AVM C - CMBS | | 08/01/2018 | Unknown | 08/01/2018 | Unknown | 1,250,000 | 1,247,271 | 1,247,271 | 1,247,271 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 3,626 | 3,491 |
| 05377R-BM-5 | AESOP 131 C - ABS | | 07/30/2018 | Unknown | 09/20/2018 | Paydown | 83,333 | 83,333 | 83,333 | 83,333 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 460 | 102 |
| 05523R-AC-1 | BAE SYSTEMS PLC | C | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 10,250,000 | 11,652,661 | 11,515,978 | 11,651,761 | 0 | (900) | 0 | (900) | 0 | 0 | (135,783) | (135,783) | 293,947 | 274,131 |
| 05529S-AL-3 | BBCMS 13TYSN C - CMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,400,000 | 1,395,804 | 1,395,809 | 1,395,809 | 0 | 5 | 0 | 5 | 0 | 0 | 0 | 0 | 4,012 | 3,863 |
| 05538U-AG-8 | BBUBS 012 D - CMBS | | 08/01/2018 | Unknown | 08/01/2018 | Unknown | 1,900,000 | 1,874,354 | 1,874,365 | 1,874,365 | 0 | 11 | 0 | 11 | 0 | 0 | 0 | 0 | 5,928 | 5,709 |
| 05569A-AB-5 | BP AMI LEASING INC | | 07/30/2018 | Unknown | 10/18/2018 | KEYBANC CAPITAL MARKETS INC | 380,000 | 378,011 | 385,111 | 378,607 | 0 | 596 | 0 | 596 | 0 | 0 | 6,504 | 6,504 | 9,561 | 4,780 |
| 057224-AK-3 | BAKER HUGHES INCORPORATED | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 3,975,000 | 4,796,300 | 4,796,130 | 4,796,130 | 0 | (169) | 0 | (169) | 0 | 0 | 0 | 0 | 9,868 | 9,109 |
| 057224-AZ-0 | BAKER HUGHES INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 625,000 | 622,794 | 622,795 | 622,795 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 11,834 | 11,745 |
| 05723K-AF-7 | BAKER HUGHES A GE COMPANY LLC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,747 | 9,520 |
| 05956N-AE-2 | BANCO DE CREDITO E INVERSIONES | C | 09/27/2018 | Unknown | 10/01/2018 | BARCLAYS CAPITAL BBPLC LONDON BRANCH | 2,975,000 | 2,985,407 | 2,977,975 | 2,985,367 | 0 | (39) | 0 | (39) | 0 | 0 | (7,392) | (7,392) | 17,189 | 15,206 |
| 065404-BC-8 | BANK 18BK10 AS - CMBS | | 01/26/2018 | WELLS FARGO SECURITIES LLC | 12/10/2018 | CITIGROUP GLOBAL MARKETS INC. | 3,350,000 | 3,450,145 | 3,268,475 | 3,442,599 | 0 | (7,546) | 0 | (7,546) | 0 | 0 | (174,125) | (174,125) | 112,809 | 4,353 |
| 07132G-AA-8 | BATLN 9 E - CDO | C | 04/12/2018 | BARCLAYS CAPITAL INC FIXED INC | 07/16/2018 | Paydown | 3,450,000 | 3,408,600 | 3,450,000 | 3,450,000 | 0 | 41,400 | 0 | 41,400 | 0 | 0 | 0 | 0 | 71,055 | 0 |
| 07274N-AN-3 | BAYER US FINANCE II LLC | C | 07/30/2018 | Unknown | 11/30/2018 | RBC CAPITAL MARKETS, LLC | 2,000,000 | 1,968,811 | 1,814,580 | 1,969,214 | 0 | 403 | 0 | 403 | 0 | 0 | (154,634) | (154,634) | 40,854 | 8,993 |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 075887-BG-3 | BECTON DICKINSON AND CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 3,500,000 | 3,671,349 | 3,671,339 | 3,671,339 | 0 | (9) | 0 | (9) | 0 | 0 | 0 | 0 | 19,586 | 19,130 |
| 08162P-AZ-4 | BMARK 18B1 AM - CMBS | | 01/19/2018 | DEUTSCHE BANK SECURITIES INC. | 09/24/2018 | JP MORGAN SECURITIES LLC | 1,500,000 | 1,544,950 | 1,486,172 | 1,542,282 | 0 | (2,669) | 0 | (2,669) | 0 | 0 | (56,110) | (56,110) | 42,820 | 4,848 |
| 09228Y-AB-8 | BBIRD 161 A - ABS | C | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,757,813 | 4,759,193 | 4,759,193 | 4,759,193 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,238 | 6,682 |
| 09228Y-AC-6 | BBIRD 161 B - ABS | C | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 906,250 | 906,237 | 906,237 | 906,237 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,859 | 1,716 |
| 097023-AU-9 | BOEING CAPITAL CORPORATION | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 2,099,276 | 2,099,268 | 2,099,268 | 0 | (8) | 0 | (8) | 0 | 0 | 0 | 0 | 55,465 | 55,125 |
| 10922N-AF-0 | BRIGHTHOUSE FINANCIAL INC | | 09/27/2018 | Unknown | 10/02/2018 | JP MORGAN SECURITIES INC. | 5,192,000 | 4,266,780 | 4,300,845 | 4,267,398 | 0 | 617 | 0 | 617 | 0 | 0 | 33,448 | 33,448 | 69,140 | 64,395 |
| 11041R-AL-2 | BAE SYSTEMS FINANCE INC | C | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 7,500,000 | 9,136,230 | 9,084,975 | 9,131,303 | 0 | (4,927) | 0 | (4,927) | 0 | 0 | (46,328) | (46,328) | 153,125 | 134,375 |
| 114259-AQ-7 | BROOKLYN UNION GAS CO | C | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 23,858 | 23,680 |
| 115637-AL-4 | BROWN-FORMAN CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 956,403 | 956,406 | 956,406 | 0 | 3 | 0 | 3 | 0 | 0 | 0 | 0 | 1,354 | 1,250 |
| 115637-AP-5 | BROWN-FORMAN CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 6,000,000 | 5,893,238 | 5,893,244 | 5,893,244 | 0 | 6 | 0 | 6 | 0 | 0 | 0 | 0 | 9,750 | 9,000 |
| 115637-AT-7 | BROWN-FORMAN CORP | | 03/22/2018 | BARCLAYS CAPITAL INC FIXED INC | 07/28/2018 | Unknown | 750,000 | 741,413 | 741,518 | 741,518 | 0 | 105 | 0 | 105 | 0 | 0 | 0 | 0 | 10,167 | 0 |
| 118230-AQ-4 | BUCKEYE PARTNERS LP | | 08/15/2018 | Unknown | 09/24/2018 | JP MORGAN SECURITIES LLC | 1,600,000 | 1,463,648 | 1,472,032 | 1,465,205 | 0 | 1,557 | 0 | 1,557 | 0 | 0 | 6,827 | 6,827 | 20,189 | 12,991 |
| 12189T-AZ-7 | BURLINGTON NORTHERN SANTA FE CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 2,165,241 | 2,165,229 | 2,165,229 | 0 | (12) | 0 | (12) | 0 | 0 | 0 | 0 | 29,725 | 29,383 |
| 12479R-AE-7 | CAUTO 171 A2 - ABS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 987,500 | 987,384 | 987,384 | 987,384 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,376 | 1,261 |
| 12502Y-AP-8 | CCRIN 2012 C - ABS | C | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 811,429 | 811,429 | 811,429 | 811,429 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,927 | 1,820 |
| 12625C-AL-7 | COMM 13WWP C - CMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 900,000 | 894,085 | 893,988 | 893,988 | 0 | (97) | 0 | (97) | 0 | 0 | 0 | 0 | 2,392 | 2,304 |
| 12626L-BP-6 | COMM 13CR11 B - CMBS | | 08/01/2018 | Unknown | 08/01/2018 | Unknown | 3,000,000 | 3,046,225 | 3,046,200 | 3,046,200 | 0 | (25) | 0 | (25) | 0 | 0 | 0 | 0 | 11,983 | 11,539 |
| 126408-GK-3 | CSX CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 2,055,480 | 2,055,477 | 2,055,477 | 0 | (2) | 0 | (2) | 0 | 0 | 0 | 0 | 29,725 | 29,383 |
| 126408-HF-3 | CSX CORP | | 07/27/2018 | Unknown | 12/03/2018 | VARIOUS | 2,250,000 | 2,237,647 | 2,145,196 | 2,237,710 | 0 | 64 | 0 | 64 | 0 | 0 | (92,515) | (92,515) | 30,717 | 20,425 |
| 126650-CF-5 | CVS CAREMARK CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 1,032,960 | 1,032,947 | 1,032,947 | 0 | (13) | 0 | (13) | 0 | 0 | 0 | 0 | 15,563 | 15,469 |
| 126650-CN-8 | CVS HEALTH CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 996,518 | 996,519 | 996,519 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,139 | 997 |
| 126650-CX-6 | CVS HEALTH CORP | | 03/06/2018 | MLPFS INC FIXED INCOME | 09/25/2018 | JP MORGAN SECURITIES LLC | 300,000 | 295,782 | 296,409 | 295,989 | 0 | 207 | 0 | 207 | 0 | 0 | 420 | 420 | 7,095 | 0 |
| 126650-CY-4 | CVS HEALTH CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 1,960,769 | 1,960,775 | 1,960,775 | 0 | 6 | 0 | 6 | 0 | 0 | 0 | 0 | 36,912 | 36,647 |
| 12665U-AA-2 | CVS CAREMARK CORP - ABS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,087,458 | 1,087,458 | 1,087,458 | 1,087,458 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,558 | 2,416 |
| 136375-BT-8 | CANADIAN NATIONAL RAILWAY CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 1,998,337 | 1,998,347 | 1,998,347 | 0 | 10 | 0 | 10 | 0 | 0 | 0 | 0 | 45,325 | 45,017 |
| 136375-CK-6 | CANADIAN NATIONAL RAILWAY CO | C | 07/30/2018 | Unknown | 11/30/2018 | VARIOUS | 9,000,000 | 8,906,219 | 8,494,723 | 8,906,427 | 0 | 208 | 0 | 208 | 0 | 0 | (411,704) | (411,704) | 168,800 | 140,667 |
| 144141-DD-7 | DUKE ENERGY PROGRESS LLC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 3,000,000 | 3,170,693 | 3,170,683 | 3,170,683 | 0 | (9) | 0 | (9) | 0 | 0 | 0 | 0 | 45,442 | 45,100 |
| 151020-AS-3 | CELGENE CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,500,000 | 4,467,644 | 4,467,659 | 4,467,659 | 0 | 15 | 0 | 15 | 0 | 0 | 0 | 0 | 78,953 | 78,469 |
| 17252M-AG-5 | CINTAS CORP NO. 2 | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 11,500,000 | 13,746,732 | 13,515,720 | 13,744,098 | 0 | (2,634) | 0 | (2,634) | 0 | 0 | (228,378) | (228,378) | 106,088 | 82,513 |
| 17318U-AG-9 | CGCMT 12GC8 B - CMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,500,000 | 1,497,292 | 1,497,294 | 1,497,294 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 4,821 | 4,642 |
| 17320Q-AJ-8 | CGCMT 13375P C - CMBS | | 08/01/2018 | Unknown | 08/01/2018 | Unknown | 1,000,000 | 986,618 | 986,626 | 986,626 | 0 | 8 | 0 | 8 | 0 | 0 | 0 | 0 | 2,726 | 2,625 |
| 17324T-AK-5 | CGCMT 16GC36 B - CMBS | | 08/01/2018 | Unknown | 08/01/2018 | Unknown | 1,500,000 | 1,527,308 | 1,527,299 | 1,527,299 | 0 | (9) | 0 | (9) | 0 | 0 | 0 | 0 | 5,530 | 5,325 |
| 194162-EJ-5 | COLGATE-PALMOLIVE CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 7,500,000 | 7,482,836 | 7,482,844 | 7,482,844 | 0 | 8 | 0 | 8 | 0 | 0 | 0 | 0 | 135,833 | 135,000 |
| 194162-EK-2 | COLGATE-PALMOLIVE CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,500,000 | 1,489,963 | 1,489,964 | 1,489,964 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 27,288 | 27,133 |
| 20030N-AK-7 | COMCAST CORP | | 09/27/2018 | Unknown | 11/28/2018 | VARIOUS | 12,650,000 | 14,923,725 | 14,541,846 | 14,910,304 | 0 | (13,421) | 0 | (13,421) | 0 | 0 | (368,459) | (368,459) | 394,053 | 278,200 |
| 20030N-AM-3 | COMCAST CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 110,000 | 111,516 | 111,516 | 111,516 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,621 | 2,602 |
| 20030N-AX-9 | COMCAST CORP | | 09/27/2018 | Unknown | 11/21/2018 | FIRST UNION CAPITAL | 1,500,000 | 1,783,455 | 1,756,500 | 1,782,142 | 0 | (1,313) | 0 | (1,313) | 0 | 0 | (25,642) | (25,642) | 50,933 | 35,200 |
| 20030N-BB-6 | COMCAST CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 950,000 | 946,236 | 946,238 | 946,238 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 24,827 | 24,658 |
| 20030N-BQ-3 | COMCAST CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 5,250,000 | 5,296,718 | 5,296,722 | 5,296,722 | 0 | 4 | 0 | 4 | 0 | 0 | 0 | 0 | 109,346 | 108,675 |
| 20030N-BT-7 | COMCAST CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,500,000 | 4,471,375 | 4,471,379 | 4,471,379 | 0 | 3 | 0 | 3 | 0 | 0 | 0 | 0 | 5,200 | 4,800 |
| 20030N-CC-3 | COMCAST CORP | | 09/27/2018 | Unknown | 11/21/2018 | Morgan Stanley | 7,242,000 | 6,432,931 | 6,287,577 | 6,435,358 | 0 | 2,427 | 0 | 2,427 | 0 | 0 | (147,781) | (147,781) | 163,678 | 116,571 |
| 205887-AF-9 | CONAGRA, INC. | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 2,685,000 | 3,085,962 | 3,081,467 | 3,084,617 | 0 | (1,345) | 0 | (1,345) | 0 | 0 | (3,150) | (3,150) | 99,904 | 93,528 |
| 205887-AR-3 | CONAGRA, INC. | | 09/27/2018 | Unknown | 10/02/2018 | FTN Financial | 5,655,000 | 6,533,120 | 6,590,224 | 6,531,439 | 0 | (1,681) | 0 | (1,681) | 0 | 0 | 58,785 | 58,785 | 201,224 | 193,527 |
| 20825C-AQ-7 | CONOCOPHILLIPS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 3,500,000 | 3,795,999 | 3,795,989 | 3,795,989 | 0 | (10) | 0 | (10) | 0 | 0 | 0 | 0 | 111,854 | 111,222 |
| 20825U-AC-8 | CONOCO GLOBAL FUNDING | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 625,000 | 702,298 | 702,289 | 702,289 | 0 | (10) | 0 | (10) | 0 | 0 | 0 | 0 | 12,964 | 12,839 |
| 210518-CZ-7 | CONSUMERS ENERGY CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,750,000 | 4,714,531 | 4,714,536 | 4,714,536 | 0 | 5 | 0 | 5 | 0 | 0 | 0 | 0 | 69,898 | 69,469 |
| 210518-DB-9 | CONSUMERS ENERGY CO | | 05/01/2018 | MITSUBISHI UFJ SECURITIES | 07/28/2018 | Unknown | 2,500,000 | 2,474,275 | 2,474,366 | 2,474,366 | 0 | 91 | 0 | 91 | 0 | 0 | 0 | 0 | 20,813 | 0 |
| 224044-BT-3 | COX COMMUNICATIONS INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,500,000 | 1,575,565 | 1,575,561 | 1,575,561 | 0 | (4) | 0 | (4) | 0 | 0 | 0 | 0 | 16,506 | 16,217 |
| 224050-AE-4 | COX ENTERPRISES, INC. | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,180,000 | 4,607,205 | 4,607,106 | 4,607,106 | 0 | (99) | 0 | (99) | 0 | 0 | 0 | 0 | 11,132 | 10,276 |
| 225460-AP-2 | CREDIT SUISSE AG (NEW YORK BRANCH) | C | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 996,335 | 996,337 | 996,337 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 13,997 | 13,896 |
| 22822R-AR-1 | CROWN CASTLE TOWERS LLC | | 01/16/2018 | Redemption | 01/16/2018 | Call @ 100.0 | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 233046-AD-3 | DNKN 151 A22 - ABS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,418,750 | 2,418,750 | 2,418,750 | 2,418,750 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,184 | 17,916 |
| 23306N-AJ-1 | DBWF 15LCM C - CMBS | | 08/15/2018 | Unknown | 12/12/2018 | BARCLAYS CAPITAL INC. | 850,000 | 750,822 | 753,512 | 752,532 | 0 | 1,710 | 0 | 1,710 | 0 | 0 | 980 | 980 | 10,905 | 1,169 |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 23312L-AU-2 | DBJPM 16C1 B - CMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,500,000 | 4,941,644 | 4,941,529 | 4,941,529 | (115) | 0 | 0 | (115) | 0 | 0 | 0 | 0 | 14,158 | 13,634 |
| 23312L-AV-0 | DBJPM 16C1 C - CMBS | | 09/01/2018 | Unknown | 12/12/2018 | J.P. MORGAN SECURITIES INC. | 4,200,000 | 3,923,766 | 3,775,406 | 3,933,683 | 0 | 9,917 | 0 | 9,917 | 0 | 0 | (158,277) | (158,277) | 53,051 | 5,722 |
| 23330J-AA-9 | DP WORLD LTD | C | 09/27/2018 | Unknown | 10/02/2018 | BKRS TRUST/DBAG LONDON GLOBAL MRKS | 3,600,000 | 4,113,468 | 4,131,000 | 4,112,944 | 0 | (524) | 0 | (524) | 0 | 0 | 18,056 | 18,056 | 63,020 | 58,225 |
| 235851-AR-3 | DANAHER CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,550,000 | 4,540,802 | 4,540,807 | 4,540,807 | 0 | 5 | 0 | 5 | 0 | 0 | 0 | 0 | 73,543 | 72,990 |
| 25156P-AC-7 | DEUTSCHE TELEKOM INTERNATIONAL FINANCE B | C | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 19,455,000 | 26,100,264 | 25,995,771 | 26,086,686 | 0 | (13,578) | 0 | (13,578) | 0 | 0 | (90,915) | (90,915) | 539,066 | 482,322 |
| 25243Y-AV-1 | DIAGEO CAPITAL PLC | C | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 3,535,000 | 3,523,352 | 3,523,354 | 3,523,354 | 0 | 3 | 0 | 3 | 0 | 0 | 0 | 0 | 33,865 | 33,484 |
| 25468P-BW-5 | WALT DISNEY COMPANY (THE) | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 450,000 | 493,396 | 493,392 | 493,392 | 0 | (5) | 0 | (5) | 0 | 0 | 0 | 0 | 12,863 | 12,775 |
| 25468P-DB-9 | WALT DISNEY CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 5,500,000 | 5,516,403 | 5,516,404 | 5,516,404 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 35,922 | 35,292 |
| 25470D-AD-1 | DISCOVERY COMMUNICATIONS LLC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,800,000 | 1,799,805 | 1,799,806 | 1,799,806 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 18,098 | 17,780 |
| 25470D-AG-4 | DISCOVERY COMMUNICATIONS LLC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 750,000 | 680,657 | 680,661 | 680,661 | 0 | 4 | 0 | 4 | 0 | 0 | 0 | 0 | 7,528 | 7,425 |
| 25470X-AW-5 | DISH DBS CORP | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 5,000,000 | 4,437,500 | 4,500,000 | 4,439,966 | 0 | 2,466 | 0 | 2,466 | 0 | 0 | 60,034 | 60,034 | 117,500 | 107,708 |
| 25755T-AK-6 | DPABS 181 A22 - ABS | | 04/18/2018 | KEYBANC CAPITAL MARKETS INC | 07/28/2018 | VARIOUS | 500,000 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,650 | 0 |
| 26442C-AT-1 | DUKE ENERGY CAROLINAS LLC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 1,997,152 | 1,997,153 | 1,997,153 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 11,717 | 11,511 |
| 26443C-AA-1 | DUKE UNIVERSITY HEALTH SYSTEM INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,100,000 | 2,097,783 | 2,097,783 | 2,097,783 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,034 | 12,805 |
| 26483E-AH-3 | DUN & BRADSTREET CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,500,000 | 1,497,690 | 1,497,693 | 1,497,693 | 0 | 4 | 0 | 4 | 0 | 0 | 0 | 0 | 7,615 | 7,438 |
| 26874Q-AB-6 | ENSCO INTERNATIONAL INCORPORATED | C | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 1,756,000 | 1,646,250 | 1,652,835 | 1,646,578 | 0 | 328 | 0 | 328 | 0 | 0 | 6,257 | 6,257 | 50,573 | 46,358 |
| 26875P-AC-5 | EOG RESOURCES INC | | 07/30/2018 | Unknown | 10/01/2018 | Maturity @ 100.00 | 675,000 | 676,899 | 675,000 | 675,000 | 0 | (1,899) | 0 | (1,899) | 0 | 0 | 0 | 0 | 23,203 | 15,340 |
| 26875P-AD-3 | EOG RESOURCES INC | | 07/30/2018 | Unknown | 10/18/2018 | MLPFS INC FIXED INCOME | 750,000 | 752,156 | 762,143 | 751,600 | 0 | (556) | 0 | (556) | 0 | 0 | 10,543 | 10,543 | 16,523 | 6,914 |
| 26884L-AB-5 | EQT CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,840,000 | 1,833,627 | 1,833,632 | 1,833,632 | 0 | 6 | 0 | 6 | 0 | 0 | 0 | 0 | 18,189 | 17,940 |
| 26884U-AA-7 | EPR PROPERTIES | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 850,000 | 847,886 | 847,887 | 847,887 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 1,611 | 1,488 |
| 278865-AM-2 | ECOLAB INC | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 5,000,000 | 5,786,195 | 5,707,400 | 5,785,608 | 0 | (587) | 0 | (587) | 0 | 0 | (78,208) | (78,208) | 92,431 | 83,264 |
| 29081Y-AC-0 | EMBRAER OVERSEAS LTD | C | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 4,745,000 | 4,906,377 | 4,911,075 | 4,902,421 | 0 | (3,957) | 0 | (3,957) | 0 | 0 | 8,654 | 8,654 | 152,087 | 142,004 |
| 29246R-AA-1 | EMPRESA NACIONAL DE ELECTRICIDAD SA | C | 09/27/2018 | Unknown | 11/19/2018 | BANK OF NEW YORK | 1,688,000 | 1,677,391 | 1,635,672 | 1,677,684 | 0 | 293 | 0 | 293 | 0 | 0 | (42,012) | (42,012) | 43,044 | 32,283 |
| 29250R-AP-1 | ENBRIDGE ENERGY PARTNERS LP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,250,000 | 2,550,748 | 2,550,731 | 2,550,731 | 0 | (17) | 0 | (17) | 0 | 0 | 0 | 0 | 48,281 | 47,813 |
| 29250R-AT-3 | ENBRIDGE ENERGY PARTNERS LP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,500,000 | 1,636,310 | 1,636,303 | 1,636,303 | 0 | (8) | 0 | (8) | 0 | 0 | 0 | 0 | 30,479 | 30,250 |
| 29273R-AR-0 | ENERGY TRANSFER PARTNERS LP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,250,000 | 4,668,071 | 4,668,060 | 4,668,060 | 0 | (11) | 0 | (11) | 0 | 0 | 0 | 0 | 135,823 | 135,056 |
| 29336U-AC-1 | ENLINK MIDSTREAM PARTNERS LP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,500,000 | 4,497,365 | 4,497,372 | 4,497,372 | 0 | 6 | 0 | 6 | 0 | 0 | 0 | 0 | 81,900 | 81,200 |
| 29380T-AT-2 | EPR PROPERTIES | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 520,000 | 520,064 | 520,065 | 520,065 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 13,538 | 13,455 |
| 29736R-AC-4 | ESTEE LAUDER CO INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 1,994,280 | 1,994,283 | 1,994,283 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 24,333 | 24,000 |
| 29736R-AG-5 | ESTEE LAUDER COMPANIES INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 11,000,000 | 10,914,366 | 10,914,373 | 10,914,373 | 0 | 7 | 0 | 7 | 0 | 0 | 0 | 0 | 57,483 | 56,146 |
| 30251B-AB-4 | FMR LLC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 3,000,000 | 3,091,240 | 3,091,237 | 3,091,237 | 0 | (3) | 0 | (3) | 0 | 0 | 0 | 0 | 39,238 | 38,700 |
| 30251B-AC-2 | FMR LLC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 994,950 | 994,951 | 994,951 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 7,944 | 7,764 |
| 30285F-AE-9 | FREMF 14K40 B - CMBS | | 08/01/2018 | Unknown | 08/01/2018 | Unknown | 1,500,000 | 1,504,566 | 1,504,564 | 1,504,564 | 0 | (3) | 0 | (3) | 0 | 0 | 0 | 0 | 4,734 | 4,559 |
| 30291Y-AJ-9 | FREMF 14K716 B - CMBS | | 08/01/2018 | Unknown | 08/01/2018 | Unknown | 1,500,000 | 1,504,703 | 1,504,696 | 1,504,696 | 0 | (7) | 0 | (7) | 0 | 0 | 0 | 0 | 4,591 | 4,421 |
| 31428X-AY-2 | FEDEX CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,800,000 | 1,798,183 | 1,798,184 | 1,798,184 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 2,600 | 2,400 |
| 31428X-BB-1 | FEDEX CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 1,989,426 | 1,989,428 | 1,989,428 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 40,317 | 40,089 |
| 31428X-BE-5 | FEDEX CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,250,000 | 1,239,042 | 1,239,043 | 1,239,043 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 12,040 | 11,875 |
| 31428X-BQ-8 | FEDEX CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,250,000 | 1,244,739 | 1,244,741 | 1,244,741 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 25,031 | 24,891 |
| 33735B-BH-7 | WELLS FARGO BANK NA | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 1,106,321 | 1,106,301 | 1,106,301 | 0 | (21) | 0 | (21) | 0 | 0 | 0 | 0 | 37,239 | 37,028 |
| 33830J-AA-3 | GUYS 171 A2 - ABS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 744,375 | 744,375 | 744,375 | 744,375 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 285 | 190 |
| 340711-AT-7 | FLORIDA GAS TRANSMISSION CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 2,039,860 | 2,039,807 | 2,039,807 | 0 | (53) | 0 | (53) | 0 | 0 | 0 | 0 | 3,936 | 3,633 |
| 341081-FC-6 | FLORIDA POWER & LIGHT CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 3,500,000 | 3,496,690 | 3,496,696 | 3,496,696 | 0 | 6 | 0 | 6 | 0 | 0 | 0 | 0 | 81,320 | 80,766 |
| 343498-AA-9 | FLOWERS FOODS INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,400,000 | 1,396,555 | 1,396,559 | 1,396,559 | 0 | 3 | 0 | 3 | 0 | 0 | 0 | 0 | 19,906 | 19,736 |
| 34530R-AA-6 | FORDR 15REV1 A - ABS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 1,999,782 | 1,999,782 | 1,999,782 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,531 | 1,413 |
| 349631-AG-6 | BEAM SUNTORY INC | C | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 7,500,000 | 8,616,660 | 8,451,150 | 8,613,770 | 0 | (2,890) | 0 | (2,890) | 0 | 0 | (162,620) | (162,620) | 115,938 | 99,375 |
| 36192H-AL-8 | GSMS 12HOLA D - CMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,900,000 | 1,878,271 | 1,878,290 | 1,878,290 | 0 | 19 | 0 | 19 | 0 | 0 | 0 | 0 | 6,081 | 5,855 |
| 36198F-AM-4 | GSMS 13GC14 AS - CMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 600,000 | 611,700 | 611,696 | 611,696 | 0 | (4) | 0 | (4) | 0 | 0 | 0 | 0 | 2,028 | 1,953 |
| 369604-BF-9 | GENERAL ELECTRIC CO | | 11/05/2018 | VARIOUS | 12/13/2018 | MLPFS INC FIXED INCOME | 500,000 | 406,401 | 396,560 | 406,622 | 0 | 220 | 0 | 220 | 0 | 0 | (10,062) | (10,062) | 3,896 | 1,561 |
| 370334-BJ-2 | GENERAL MILLS INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 3,500,000 | 4,018,361 | 4,018,323 | 4,018,323 | 0 | (38) | 0 | (38) | 0 | 0 | 0 | 0 | 22,575 | 22,050 |
| 370334-CH-5 | GENERAL MILLS INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 3,925,000 | 3,918,930 | 3,918,933 | 3,918,933 | 0 | 4 | 0 | 4 | 0 | 0 | 0 | 0 | 50,104 | 49,608 |
| 373298-BU-1 | GEORGIA-PACIFIC CORPORATION | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,700,000 | 6,317,269 | 6,317,031 | 6,317,031 | 0 | (238) | 0 | (238) | 0 | 0 | 0 | 0 | 84,584 | 83,425 |
| 38141E-A5-8 | GOLDMAN SACHS GROUP INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,080,000 | 1,078,095 | 1,078,099 | 1,078,099 | 0 | 4 | 0 | 4 | 0 | 0 | 0 | 0 | 21,446 | 21,285 |
| 38141G-CU-6 | GOLDMAN SACHS GROUP, INC. (THE) | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 1,020,541 | 1,020,541 | 1,020,541 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 27,733 | 27,563 |
| 382388-AU-0 | GOODRICH CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 2,188,662 | 2,188,647 | 2,188,647 | 0 | (16) | 0 | (16) | 0 | 0 | 0 | 0 | 10,200 | 9,822 |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 400131-AG-3 | GRUMA SAB DE CV | C | 09/27/2018 | Unknown | 10/02/2018 | BARCLAYS CAPITAL BBPLC LONDON BRANCH | 1,075,000 | 1,104,563 | 1,102,950 | 1,104,485 | 0 | (77) | 0 | (77) | 0 | 0 | (1,535) | (1,535) | 17,905 | 16,886 |
| 40049J-AT-4 | GRUPO TELEVISA, S.A. DE C.V. | C | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,000,000 | 4,859,136 | 4,859,038 | 4,859,038 | 0 | (98) | 0 | (98) | 0 | 0 | 0 | 0 | 129,389 | 128,444 |
| 40049J-AV-9 | GRUPO TELEVISA, S.A. DE C.V. | C | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 545,000 | 615,568 | 612,002 | 615,252 | 0 | (316) | 0 | (316) | 0 | 0 | (3,250) | (3,250) | 2,106 | 903 |
| 402740-AE-4 | GULFSTREAM NATURAL GAS SYSTEM LLC | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 10,000,000 | 11,383,140 | 11,292,900 | 11,382,520 | 0 | (620) | 0 | (620) | 0 | 0 | (89,620) | (89,620) | 287,583 | 267,750 |
| 406216-AW-1 | HALLIBURTON CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,750,000 | 3,122,234 | 3,122,212 | 3,122,212 | 0 | (22) | 0 | (22) | 0 | 0 | 0 | 0 | 68,070 | 67,558 |
| 41162D-AF-6 | HVMLT 0612 2AA - RMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,056,794 | 909,389 | 909,415 | 909,415 | 0 | 26 | 0 | 26 | 0 | 0 | 0 | 0 | 600 | 534 |
| 416518-AB-4 | HARTFORD FINANCIAL SERVICES GROUP INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 3,500,000 | 3,502,899 | 3,502,901 | 3,502,901 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 51,321 | 50,823 |
| 42217K-BC-9 | WELLTOWER INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,350,000 | 1,341,883 | 1,341,886 | 1,341,886 | 0 | 4 | 0 | 4 | 0 | 0 | 0 | 0 | 2,194 | 2,025 |
| 423012-AE-3 | HEINEKEN NV | C | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 5,000,000 | 4,678,309 | 4,678,333 | 4,678,333 | 0 | 24 | 0 | 24 | 0 | 0 | 0 | 0 | 65,000 | 64,444 |
| 423074-AF-0 | KRAFT HEINZ FOODS CO | | 09/27/2018 | Unknown | 10/02/2018 | CITIGROUP GLOBAL MARKETS INC. | 2,500,000 | 2,787,900 | 2,778,650 | 2,787,337 | 0 | (563) | 0 | (563) | 0 | 0 | (8,687) | (8,687) | 34,974 | 31,875 |
| 42307T-AH-1 | KRAFT HEINZ FOODS CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,800,000 | 2,044,511 | 2,044,502 | 2,044,502 | 0 | (9) | 0 | (9) | 0 | 0 | 0 | 0 | 63,056 | 62,700 |
| 437303-AC-4 | HPA 162 C - CMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 500,000 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 683 | 621 |
| 438516-AT-3 | HONEYWELL INTERNATIONAL INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,850,000 | 1,845,798 | 1,845,801 | 1,845,801 | 0 | 3 | 0 | 3 | 0 | 0 | 0 | 0 | 38,958 | 38,665 |
| 44106M-AR-3 | HOSPITALITY PROPERTIES TRUST | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,850,000 | 1,848,900 | 1,848,901 | 1,848,901 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 9,944 | 9,713 |
| 44890W-AE-0 | HART 15A B - ABS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 1,999,940 | 1,999,940 | 1,999,940 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,286 | 1,187 |
| 461070-AG-9 | INTERSTATE POWER AND LIGHT CO | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 15,665,000 | 19,663,366 | 19,267,637 | 19,659,596 | 0 | (3,770) | 0 | (3,770) | 0 | 0 | (391,960) | (391,960) | 228,448 | 195,813 |
| 46590T-AL-9 | JPMDB 17C5 C - CMBS | | 03/07/2018 | VARIOUS | 11/08/2018 | VARIOUS | 6,550,000 | 6,635,457 | 6,365,781 | 6,629,128 | 0 | (6,330) | 0 | (6,330) | 0 | 0 | (263,346) | (263,346) | 206,884 | 6,568 |
| 46590W-AG-3 | JPMCC 18BCON C - CMBS | | 01/26/2018 | JP MORGAN SECURITIES LLC | 09/06/2018 | J.P. MORGAN SECURITIES INC. | 1,500,000 | 1,516,703 | 1,496,953 | 1,514,882 | 0 | (1,820) | 0 | (1,820) | 0 | 0 | (17,929) | (17,929) | 34,944 | 3,130 |
| 46616Q-AB-7 | HENDR 112 B - ABS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,306,796 | 2,386,297 | 2,386,311 | 2,386,311 | 0 | 14 | 0 | 14 | 0 | 0 | 0 | 0 | 6,956 | 6,421 |
| 46616V-AB-6 | HENDR 121 B - ABS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,039,402 | 1,049,241 | 1,049,235 | 1,049,235 | 0 | (6) | 0 | (6) | 0 | 0 | 0 | 0 | 2,680 | 2,474 |
| 46617L-AA-9 | HENDR 133 A - ABS | | 09/01/2018 | Unknown | 09/01/2018 | Unknown | 513,227 | 512,633 | 512,633 | 512,633 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 698 | 640 |
| 46639N-AV-3 | JPMBB 13C12 B - CMBS | | 08/01/2018 | Unknown | 08/01/2018 | Unknown | 1,250,000 | 1,247,315 | 1,247,315 | 1,247,315 | 0 | (1) | 0 | (1) | 0 | 0 | 0 | 0 | 3,966 | 3,819 |
| 46645C-AJ-6 | JPMCC 15SGP C - CMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,024 | 3,715 |
| 472319-AH-5 | JEFFERIES GROUP INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,800,000 | 1,792,752 | 1,792,762 | 1,792,762 | 0 | 10 | 0 | 10 | 0 | 0 | 0 | 0 | 35,406 | 35,063 |
| 47760Q-AA-1 | JIMMY 171 2I - ABS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,481,250 | 2,485,965 | 2,485,966 | 2,485,966 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 21,896 | 21,647 |
| 478160-AV-6 | JOHNSON & JOHNSON | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,000,000 | 3,928,414 | 3,928,423 | 3,928,423 | 0 | 9 | 0 | 9 | 0 | 0 | 0 | 0 | 73,500 | 73,000 |
| 478165-AH-6 | S C JOHNSON & SON INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 3,000,000 | 2,994,451 | 2,994,454 | 2,994,454 | 0 | 3 | 0 | 3 | 0 | 0 | 0 | 0 | 40,771 | 40,375 |
| 48203R-AD-6 | JUNIPER NETWORKS INC | | 09/27/2018 | Unknown | 10/01/2018 | MARKETAXESS CORPORATION | 400,000 | 397,300 | 399,936 | 397,302 | 0 | 2 | 0 | 2 | 0 | 0 | 2,634 | 2,634 | 1,190 | 793 |
| 48305Q-AB-9 | KAISER FOUNDATION HOSPITALS | | 08/15/2018 | Unknown | 09/06/2018 | Citigroup Global Markets, Inc. | 6,000,000 | 6,745,140 | 6,744,840 | 6,743,954 | 0 | (1,186) | 0 | (1,186) | 0 | 0 | 886 | 886 | 129,188 | 108,875 |
| 48305Q-AD-5 | KAISER FOUNDATION HOSPITALS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,750,000 | 1,733,740 | 1,733,742 | 1,733,742 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 17,551 | 17,349 |
| 487836-AT-5 | KELLOGG COMPANY | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,500,000 | 1,780,218 | 1,780,178 | 1,780,178 | 0 | (39) | 0 | (39) | 0 | 0 | 0 | 0 | 36,319 | 36,008 |
| 487836-BQ-0 | KELLOGG CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,750,000 | 2,867,223 | 2,867,219 | 2,867,219 | 0 | (4) | 0 | (4) | 0 | 0 | 0 | 0 | 40,219 | 39,875 |
| 491674-BG-1 | KENTUCKY UTILITIES CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 1,199,392 | 1,199,377 | 1,199,377 | 0 | (15) | 0 | (15) | 0 | 0 | 0 | 0 | 12,385 | 12,243 |
| 491674-BL-0 | KENTUCKY UTILITIES CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 10,000,000 | 9,992,143 | 9,992,152 | 9,992,152 | 0 | 9 | 0 | 9 | 0 | 0 | 0 | 0 | 142,188 | 140,972 |
| 49306C-AB-7 | KEYBANK NATIONAL ASSOCIATION | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 600,000 | 714,356 | 709,806 | 714,036 | 0 | (320) | 0 | (320) | 0 | 0 | (4,230) | (4,230) | 7,877 | 6,487 |
| 49337W-AC-4 | KEYSPAN CORPORATION | C | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 5,921,000 | 7,157,258 | 7,157,074 | 7,157,074 | 0 | (184) | 0 | (184) | 0 | 0 | 0 | 0 | 96,052 | 94,736 |
| 494368-BL-6 | KIMBERLY-CLARK CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 970,396 | 970,399 | 970,399 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 5,858 | 5,756 |
| 494368-BW-2 | KIMBERLY-CLARK CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,000,000 | 3,971,915 | 3,971,918 | 3,971,918 | 0 | 3 | 0 | 3 | 0 | 0 | 0 | 0 | 36,400 | 35,967 |
| 494550-AT-3 | KINDER MORGAN ENERGY PARTNERS, L.P. | | 02/15/2018 | MORGAN STANLEY & CO. LLC | 07/28/2018 | Unknown | 1,500,000 | 1,642,260 | 1,639,968 | 1,639,968 | 0 | (2,292) | 0 | (2,292) | 0 | 0 | 0 | 0 | 75,642 | 37,458 |
| 494550-BF-2 | KINDER MORGAN ENERGY PARTNERS LP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 975,000 | 1,047,293 | 1,047,291 | 1,047,291 | 0 | (2) | 0 | (2) | 0 | 0 | 0 | 0 | 23,594 | 23,416 |
| 494550-BL-9 | KINDER MORGAN ENERGY PARTNERS LP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,600,000 | 2,623,957 | 2,623,944 | 2,623,944 | 0 | (13) | 0 | (13) | 0 | 0 | 0 | 0 | 41,936 | 41,651 |
| 49456B-AG-6 | KINDER MORGAN INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,250,000 | 1,246,949 | 1,246,950 | 1,246,950 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 10,490 | 10,306 |
| 500472-AC-9 | KONINKLIJKE PHILIPS ELECTRONICS NV | C | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 6,738,000 | 8,803,729 | 8,591,961 | 8,801,508 | 0 | (2,221) | 0 | (2,221) | 0 | 0 | (209,548) | (209,548) | 36,030 | 20,588 |
| 50075N-AC-8 | MONDELEZ INTERNATIONAL INC | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 7,792,000 | 9,144,450 | 8,871,426 | 9,142,170 | 0 | (2,279) | 0 | (2,279) | 0 | 0 | (270,745) | (270,745) | 222,288 | 205,406 |
| 50077L-AL-0 | KRAFT HEINZ FOODS CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,500,000 | 1,509,959 | 1,509,958 | 1,509,958 | 0 | (1) | 0 | (1) | 0 | 0 | 0 | 0 | 2,708 | 2,500 |
| 50543L-AA-0 | LABRADOR AVIATION FINANCE LTD - ABS | C | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 6,343,750 | 6,242,442 | 6,242,467 | 6,242,467 | 0 | 25 | 0 | 25 | 0 | 0 | 0 | 0 | 9,850 | 9,093 |
| 529043-AC-5 | LEXINGTON REALTY TRUST | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,830,000 | 1,820,430 | 1,820,435 | 1,820,435 | 0 | 5 | 0 | 5 | 0 | 0 | 0 | 0 | 9,290 | 9,074 |
| 530715-AD-3 | LIBERTY MEDIA CORPORATION | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 1,500,000 | 1,601,250 | 1,612,500 | 1,601,078 | 0 | (172) | 0 | (172) | 0 | 0 | 11,422 | 11,422 | 29,750 | 25,500 |
| 53079E-AW-4 | LIBERTY MUTUAL GROUP INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,410,000 | 1,408,186 | 1,408,188 | 1,408,188 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 16,867 | 16,673 |
| 53944Y-AA-1 | LLOYDS BANKING GROUP PLC | C | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 750,000 | 747,152 | 747,154 | 747,154 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 7,875 | 7,781 |
| 539830-AU-3 | LOCKHEED MARTIN CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 2,002,752 | 2,002,754 | 2,002,754 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 22,306 | 22,000 |
| 539830-BC-2 | LOCKHEED MARTIN CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 1,984,919 | 1,984,922 | 1,984,922 | 0 | 3 | 0 | 3 | 0 | 0 | 0 | 0 | 29,400 | 29,200 |
| 55377X-AB-2 | MTN (MAURITIUS) INVESTMENTS LTD | C | 09/27/2018 | Unknown | 10/02/2018 | BARCLAYS BANK PLC | 1,560,000 | 1,519,440 | 1,533,480 | 1,519,537 | 0 | 97 | 0 | 97 | 0 | 0 | 13,943 | 13,943 | 48,165 | 46,193 |
| 55819X-AC-6 | MDPK 22 B - CDO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 517 | 345 |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 56501R-AE-6 | MANULIFE FINANCIAL CORP | C | 08/15/2018 | Unknown | 12/07/2018 | KEYBANC CAPITAL MARKETS INC | 1,250,000 | 1,194,625 | 1,168,125 | 1,195,608 | 0 | 983 | 0 | 983 | 0 | 0 | (27,483) | (27,483) | 40,469 | 24,112 |
| 575634-AS-9 | MASSACHUSETTS ELECTRIC CO | C | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,800,000 | 4,816,229 | 4,816,232 | 4,816,232 | 0 | 3 | 0 | 3 | 0 | 0 | 0 | 0 | 57,427 | 56,640 |
| 58013M-EK-6 | MCDONALDS CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,200,000 | 4,258,080 | 4,258,077 | 4,258,077 | 0 | (4) | 0 | (4) | 0 | 0 | 0 | 0 | 7,394 | 6,825 |
| 58013M-EN-0 | MCDONALDS CORPMCDYUSUS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,000,000 | 3,995,012 | 3,995,016 | 3,995,016 | 0 | 4 | 0 | 4 | 0 | 0 | 0 | 0 | 67,011 | 66,600 |
| 582839-AG-1 | MEAD JOHNSON NUTRITION CO | C | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 5,000,000 | 5,325,119 | 5,325,100 | 5,325,100 | 0 | (19) | 0 | (19) | 0 | 0 | 0 | 0 | 36,417 | 35,778 |
| 585055-AQ-9 | MEDTRONIC INC | C | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 700,000 | 698,664 | 698,666 | 698,666 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 16,810 | 16,683 |
| 585055-AT-3 | MEDTRONIC INC | C | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,000,000 | 3,993,678 | 3,993,684 | 3,993,684 | 0 | 6 | 0 | 6 | 0 | 0 | 0 | 0 | 82,017 | 81,400 |
| 585055-BT-2 | MEDTRONIC INC | C | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 8,000,000 | 8,327,569 | 8,327,539 | 8,327,539 | 0 | (30) | 0 | (30) | 0 | 0 | 0 | 0 | 129,306 | 128,333 |
| 589331-AN-7 | MERCK & CO INC | | 07/30/2018 | Unknown | 12/13/2018 | VARIOUS | 275,000 | 276,882 | 278,275 | 276,134 | 0 | (748) | 0 | (748) | 0 | 0 | (1,134) | (1,134) | 9,501 | 1,146 |
| 58933Y-AT-2 | MERCK & CO INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 5,250,000 | 5,171,213 | 5,171,222 | 5,171,222 | 0 | 9 | 0 | 9 | 0 | 0 | 0 | 0 | 90,650 | 90,110 |
| 59156R-AE-8 | METLIFE INC | | 09/27/2018 | Unknown | 10/24/2018 | Stifel Nicolaus & Co. | 2,500,000 | 3,087,958 | 3,053,725 | 3,085,624 | 0 | (2,333) | 0 | (2,333) | 0 | 0 | (31,899) | (31,899) | 59,132 | 46,042 |
| 59156R-AM-0 | METLIFE INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 750,000 | 734,379 | 734,380 | 734,380 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 5,106 | 4,988 |
| 59284B-AE-8 | MEXICHEM SAB DE CV | C | 09/27/2018 | Unknown | 10/02/2018 | GOLDMAN SACHS INTL | 1,780,000 | 1,703,727 | 1,722,150 | 1,703,783 | 0 | 56 | 0 | 56 | 0 | 0 | 18,367 | 18,367 | 4,938 | 2,905 |
| 594918-AJ-3 | MICROSOFT CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,025,000 | 1,015,607 | 1,015,609 | 1,015,609 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 14,991 | 14,863 |
| 60162P-AC-6 | MILOS 1 C - CDO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,750,000 | 2,750,000 | 2,750,000 | 2,750,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,810 | 2,458 |
| 615369-AA-3 | MOODY'S CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,550,000 | 2,610,745 | 2,610,675 | 2,610,675 | 0 | (70) | 0 | (70) | 0 | 0 | 0 | 0 | 57,269 | 56,879 |
| 61691G-AW-0 | MSBAM 16C32 B - CMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,500,000 | 1,538,400 | 1,538,392 | 1,538,392 | 0 | (8) | 0 | (8) | 0 | 0 | 0 | 0 | 4,607 | 4,436 |
| 61747W-AF-6 | MORGAN STANLEY | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,060,000 | 1,035,303 | 1,035,328 | 1,035,328 | 0 | 25 | 0 | 25 | 0 | 0 | 0 | 0 | 508 | 339 |
| 61767E-AK-0 | MSBAM 17C34 C - CMBS | | 09/01/2018 | Unknown | 12/12/2018 | MORGAN STANLEY & CO. LLC | 3,800,000 | 3,664,264 | 3,536,969 | 3,668,018 | 0 | 3,754 | 0 | 3,754 | 0 | 0 | (131,049) | (131,049) | 59,652 | 6,392 |
| 631103-AD-0 | NASDAQ OMX GROUP INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 3,000,000 | 3,002,851 | 3,002,846 | 3,002,846 | 0 | (5) | 0 | (5) | 0 | 0 | 0 | 0 | 6,013 | 5,550 |
| 63874F-AG-2 | NCMS 18285M C - CMBS | | 01/17/2018 | BNYM/NATIXIS | 10/01/2018 | J.P. MORGAN SECURITIES INC. | 5,000,000 | 5,025,930 | 4,965,234 | 5,021,990 | 0 | (3,940) | 0 | (3,940) | 0 | 0 | (56,755) | (56,755) | 133,190 | 15,267 |
| 644162-AB-5 | METROPOLITAN LIFE INSURANCE CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,965,000 | 2,145,174 | 2,145,107 | 2,145,107 | 0 | (67) | 0 | (67) | 0 | 0 | 0 | 0 | 70,065 | 69,635 |
| 649322-AA-2 | NEW YORK AND PRESBYTERIAN HOSPITAL | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 29,677 | 29,509 |
| 649757-AA-9 | NEW YORK PUBLIC LIBRARY | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 3,950,000 | 3,971,344 | 3,971,343 | 3,971,343 | 0 | (1) | 0 | (1) | 0 | 0 | 0 | 0 | 12,754 | 12,281 |
| 650119-AR-1 | NEW YORK UNIVERSITY | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,750,000 | 1,750,000 | 1,750,000 | 1,750,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,436 | 5,235 |
| 65334H-AJ-1 | NEXEN INC | C | 09/27/2018 | Unknown | 11/07/2018 | UBS SECURITIES LLC | 3,000,000 | 4,081,917 | 4,024,980 | 4,078,391 | 0 | (3,526) | 0 | (3,526) | 0 | 0 | (53,411) | (53,411) | 61,875 | 35,625 |
| 654106-AD-5 | NIKE INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 1,834,867 | 1,834,878 | 1,834,878 | 0 | 11 | 0 | 11 | 0 | 0 | 0 | 0 | 17,521 | 17,319 |
| 65473Q-BF-9 | NISOURCE FINANCE CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,500,000 | 4,571,172 | 4,571,171 | 4,571,171 | 0 | (1) | 0 | (1) | 0 | 0 | 0 | 0 | 39,922 | 39,375 |
| 655044-AE-5 | NOBLE ENERGY INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,000,000 | 4,317,266 | 4,317,253 | 4,317,253 | 0 | (13) | 0 | (13) | 0 | 0 | 0 | 0 | 98,000 | 97,333 |
| 655844-BN-7 | NORFOLK SOUTHERN CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,500,000 | 2,863,324 | 2,863,303 | 2,863,303 | 0 | (21) | 0 | (21) | 0 | 0 | 0 | 0 | 54,333 | 54,000 |
| 655844-BV-9 | NORFOLK SOUTHERN CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 582,000 | 563,089 | 563,090 | 563,090 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 10,672 | 10,607 |
| 655844-BX-5 | NORFOLK SOUTHERN CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 811,000 | 818,665 | 818,664 | 818,664 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,726 | 7,637 |
| 655844-BY-3 | NORFOLK SOUTHERN CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 3,000,000 | 2,986,676 | 2,986,682 | 2,986,682 | 0 | 6 | 0 | 6 | 0 | 0 | 0 | 0 | 51,875 | 51,529 |
| 665772-CN-7 | NORTHERN STATES POWER CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 3,000,000 | 2,953,651 | 2,953,656 | 2,953,656 | 0 | 5 | 0 | 5 | 0 | 0 | 0 | 0 | 54,333 | 54,000 |
| 665772-CQ-0 | NORTHERN STATES POWER CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,500,000 | 1,485,292 | 1,485,293 | 1,485,293 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 19,950 | 19,800 |
| 666807-BJ-0 | NORTHROP GRUMMAN CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,250,000 | 2,249,633 | 2,249,634 | 2,249,634 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 24,784 | 24,544 |
| 67021C-AF-4 | NSTAR ELECTRIC CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 5,000,000 | 4,931,812 | 4,931,824 | 4,931,824 | 0 | 12 | 0 | 12 | 0 | 0 | 0 | 0 | 101,597 | 100,833 |
| 67077M-AA-6 | NUTRIEN LTD | | 04/10/2018 | Not Provided | 05/08/2018 | GOLDMAN, SACHS & CO. | 500,000 | 518,557 | 518,010 | 517,183 | 0 | (1,373) | 0 | (1,373) | 0 | 0 | 827 | 827 | 15,799 | 13,090 |
| 677050-AC-0 | OGLETHORPE POWER CORP | | 09/27/2018 | Unknown | 10/30/2018 | FIRST TENNESSEE SECURITIES CORP | 3,000,000 | 3,362,829 | 3,357,660 | 3,359,623 | 0 | (3,206) | 0 | (3,206) | 0 | 0 | (1,963) | (1,963) | 61,910 | 44,369 |
| 677347-CE-4 | OHIO EDISON CO | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 2,000,000 | 2,575,816 | 2,539,820 | 2,575,137 | 0 | (679) | 0 | (679) | 0 | 0 | (35,317) | (35,317) | 32,083 | 27,500 |
| 677415-CF-6 | OHIO POWER COMPANY | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,590,000 | 2,086,240 | 2,086,175 | 2,086,175 | 0 | (65) | 0 | (65) | 0 | 0 | 0 | 0 | 47,515 | 47,223 |
| 678858-BQ-3 | OKLAHOMA GAS AND ELECTRIC CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,250,000 | 1,229,189 | 1,229,191 | 1,229,191 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 5,972 | 5,833 |
| 678858-BS-9 | OKLAHOMA GAS AND ELECTRIC CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 8,750,000 | 8,722,693 | 8,722,702 | 8,722,702 | 0 | 9 | 0 | 9 | 0 | 0 | 0 | 0 | 152,530 | 151,594 |
| 681936-BF-6 | OMEGA HEALTHCARE INVESTORS INC | | 09/27/2018 | Unknown | 10/02/2018 | CREDIT SUISSE SECURITIES | 6,050,000 | 5,778,216 | 5,802,253 | 5,778,828 | 0 | 612 | 0 | 612 | 0 | 0 | 23,425 | 23,425 | 138,394 | 133,100 |
| 68235P-AF-5 | ONE GAS INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 9,750,000 | 10,976,980 | 10,976,924 | 10,976,924 | 0 | (56) | 0 | (56) | 0 | 0 | 0 | 0 | 223,293 | 222,031 |
| 68268E-AA-1 | OMFIT 151 A - ABS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 489,606 | 488,318 | 488,320 | 488,320 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 434 | 390 |
| 68268F-AA-8 | OMFIT 162 A - ABS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 897,321 | 897,282 | 897,282 | 897,282 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,022 | 920 |
| 693304-AS-6 | PECO ENERGY CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,500,000 | 2,492,224 | 2,492,226 | 2,492,226 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 33,719 | 33,431 |
| 693304-AV-9 | PECO ENERGY CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,500,000 | 2,495,569 | 2,495,571 | 2,495,571 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 34,174 | 33,917 |
| 69351U-AV-5 | PPL ELECTRIC UTILITIES CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 994,401 | 994,402 | 994,402 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 5,072 | 4,957 |
| 69352P-AM-5 | PPL CAPITAL FUNDING INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,750,000 | 4,693,543 | 4,693,549 | 4,693,549 | 0 | 6 | 0 | 6 | 0 | 0 | 0 | 0 | 70,194 | 69,667 |
| 694308-GE-1 | PACIFIC GAS AND ELECTRIC COMPANY | | 09/27/2018 | Unknown | 10/02/2018 | FIRST UNION CAPITAL | 3,113,000 | 3,519,290 | 3,504,460 | 3,518,785 | 0 | (505) | 0 | (505) | 0 | 0 | (14,326) | (14,326) | 17,264 | 13,602 |
| 71343P-AC-5 | PEPSIAMERICAS, INC. | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 2,029,891 | 2,029,890 | 2,029,890 | 0 | (1) | 0 | (1) | 0 | 0 | 0 | 0 | 22,306 | 22,000 |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 713448-BP-2 | PEPSICO INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,650,000 | 1,638,780 | 1,638,781 | 1,638,781 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 3,277 | 3,025 |
| 713448-BS-6 | PEPSICO INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 998,498 | 998,499 | 998,499 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 11,781 | 11,646 |
| 713448-CZ-9 | PEPSICO INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 6,750,000 | 6,727,363 | 6,727,364 | 6,727,364 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 9,488 | 8,625 |
| 713448-DD-7 | PEPSICO INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,250,000 | 2,244,312 | 2,244,314 | 2,244,314 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 28,925 | 28,647 |
| 714264-AK-4 | PERNOD RICARD SA | C | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 17,500,000 | 19,390,123 | 18,923,625 | 19,388,792 | 0 | (1,331) | 0 | (1,331) | 0 | 0 | (465,167) | (465,167) | 224,583 | 192,500 |
| 71568P-AB-5 | PERUSAHAAN GAS NEGARA (PERSERO) TBK PT | C | 09/27/2018 | Unknown | 10/03/2018 | GOLDMAN SACHS INTL | 3,480,000 | 3,258,150 | 3,253,800 | 3,258,352 | 0 | 202 | 0 | 202 | 0 | 0 | (4,552) | (4,552) | 81,708 | 77,648 |
| 716442-AH-1 | PETRO-CANADA | C | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 9,750,000 | 10,518,193 | 10,538,775 | 10,517,071 | 0 | (1,121) | 0 | (1,121) | 0 | 0 | 21,704 | 21,704 | 121,713 | 104,325 |
| 71644E-AG-7 | SUNCOR ENERGY INC | C | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 7,000,000 | 8,062,152 | 7,975,030 | 8,060,871 | 0 | (1,282) | 0 | (1,282) | 0 | 0 | (85,841) | (85,841) | 166,600 | 152,717 |
| 71644E-AJ-1 | SUNCOR ENERGY INC | C | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 2,000,000 | 2,529,332 | 2,507,540 | 2,528,830 | 0 | (502) | 0 | (502) | 0 | 0 | (21,290) | (21,290) | 54,400 | 49,867 |
| 717081-CY-7 | PFIZER INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 5,000,000 | 6,809,380 | 6,809,244 | 6,809,244 | 0 | (135) | 0 | (135) | 0 | 0 | 0 | 0 | 133,000 | 132,000 |
| 718337-AE-8 | KONINKLIJKE PHILIPS NV | C | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 8,000,000 | 9,421,768 | 9,372,720 | 9,416,769 | 0 | (4,999) | 0 | (4,999) | 0 | 0 | (44,049) | (44,049) | 204,800 | 185,600 |
| 71951Q-AA-0 | PHYSICIANS REALTY LP | | 02/15/2018 | JEFFERIES LLC | 11/09/2018 | WELLS FARGO SECURITIES LLC | 3,750,000 | 3,739,763 | 3,557,888 | 3,740,593 | 0 | 830 | 0 | 830 | 0 | 0 | (182,705) | (182,705) | 187,677 | 64,769 |
| 74005P-BD-5 | PRAXAIR INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,000,000 | 3,929,493 | 3,929,500 | 3,929,500 | 0 | 6 | 0 | 6 | 0 | 0 | 0 | 0 | 31,950 | 31,556 |
| 743263-AE-5 | PROGRESS ENERGY INC | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 4,000,000 | 5,229,560 | 5,198,160 | 5,227,098 | 0 | (2,462) | 0 | (2,462) | 0 | 0 | (28,938) | (28,938) | 32,722 | 22,389 |
| 743263-AP-0 | PROGRESS ENERGY INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,950,000 | 1,972,057 | 1,972,057 | 1,972,057 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,525 | 18,200 |
| 743315-AL-7 | PROGRESSIVE CORPORATION (THE) | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,500,000 | 1,580,256 | 1,580,247 | 1,580,247 | 0 | (9) | 0 | (9) | 0 | 0 | 0 | 0 | 14,844 | 14,583 |
| 74432Q-BG-9 | PRUDENTIAL FINANCIAL INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 525,000 | 525,010 | 525,011 | 525,011 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,625 | 4,517 |
| 74432Q-BN-4 | PRUDENTIAL FINANCIAL INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 770,000 | 925,221 | 925,210 | 925,210 | 0 | (10) | 0 | (10) | 0 | 0 | 0 | 0 | 5,243 | 5,101 |
| 74456Q-AV-8 | PUBLIC SERVICE ELECTRIC AND GAS CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 3,500,000 | 3,486,083 | 3,486,089 | 3,486,089 | 0 | 6 | 0 | 6 | 0 | 0 | 0 | 0 | 78,604 | 78,069 |
| 745332-CG-9 | PUGET SOUND ENERGY INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,500,000 | 1,493,616 | 1,493,617 | 1,493,617 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 12,183 | 12,004 |
| 75405R-AA-1 | RASPRO CLASS G PASS THROUGH TRUST 2005-1 | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 62,178 | 59,786 | 59,783 | 59,783 | 0 | (2) | 0 | (2) | 0 | 0 | 0 | 0 | 179 | 174 |
| 755111-BW-0 | RAYTHEON CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,250,000 | 4,702,596 | 4,702,565 | 4,702,565 | 0 | (31) | 0 | (31) | 0 | 0 | 0 | 0 | 23,859 | 23,304 |
| 755111-BZ-3 | RAYTHEON CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,250,000 | 1,241,354 | 1,241,355 | 1,241,355 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 6,271 | 6,125 |
| 759468-AA-9 | RELIANCE HOLDING USA INC | C | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 400,000 | 404,850 | 403,932 | 404,779 | 0 | (71) | 0 | (71) | 0 | 0 | (847) | (847) | 8,500 | 7,900 |
| 761713-AT-3 | REYNOLDS AMERICAN INC | C | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 8,250,000 | 10,190,326 | 9,999,083 | 10,188,440 | 0 | (1,886) | 0 | (1,886) | 0 | 0 | (189,357) | (189,357) | 189,406 | 169,469 |
| 767201-AD-8 | RIO TINTO FINANCE (USA) LTD | C | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 2,165,371 | 2,165,337 | 2,165,337 | 0 | (33) | 0 | (33) | 0 | 0 | 0 | 0 | 5,146 | 4,750 |
| 780099-CE-5 | ROYAL BANK OF SCOTLAND GROUP PLC | C | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 15,000,000 | 15,694,965 | 15,610,200 | 15,690,247 | 0 | (4,718) | 0 | (4,718) | 0 | 0 | (80,047) | (80,047) | 290,938 | 260,313 |
| 78348B-AA-0 | RUWAIS POWER CO PJSC | C | 09/27/2018 | Unknown | 10/01/2018 | JP Morgan | 7,150,000 | 7,847,125 | 7,882,875 | 7,846,486 | 0 | (639) | 0 | (639) | 0 | 0 | 36,389 | 36,389 | 39,325 | 32,175 |
| 78403D-AF-7 | SBAC 132 2C - ABS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 5,500,000 | 5,500,000 | 5,500,000 | 5,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,824 | 6,255 |
| 78403D-AH-3 | SBAC 142 2C - ABS | | 08/01/2018 | Unknown | 08/01/2018 | Unknown | 1,300,000 | 1,300,000 | 1,300,000 | 1,300,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,816 | 1,677 |
| 78413K-AB-8 | SES GLOBAL AMERICAS HOLDING GP | C | 09/27/2018 | Unknown | 10/02/2018 | PERSHING LLC | 3,155,000 | 2,723,992 | 2,739,013 | 2,724,316 | 0 | 324 | 0 | 324 | 0 | 0 | 14,697 | 14,697 | 4,180 | 929 |
| 784309-AA-4 | SJETS 171 A - ABS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,459,722 | 4,459,710 | 4,459,711 | 4,459,711 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,389 | 5,897 |
| 797440-BM-5 | SAN DIEGO GAS & ELECTRIC CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,125,000 | 2,115,983 | 2,115,986 | 2,115,986 | 0 | 3 | 0 | 3 | 0 | 0 | 0 | 0 | 43,297 | 43,031 |
| 81746Q-AG-6 | SEMT 182 A7 - CMO/RMBS | | 01/16/2018 | WELLS FARGO SECURITIES LLC | 12/12/2018 | GOLDMAN, SACHS & CO. | 1,750,000 | 1,745,759 | 1,621,963 | 1,745,696 | 0 | (63) | 0 | (63) | 0 | 0 | (123,733) | (123,733) | 58,358 | 4,083 |
| 817565-BT-0 | SERVICE CORP INTERNATIONAL | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 1,500,000 | 1,683,750 | 1,680,000 | 1,683,204 | 0 | (546) | 0 | (546) | 0 | 0 | (3,204) | (3,204) | 58,750 | 55,000 |
| 82321U-AA-1 | SHENTON AIRCRAFT INVESTMENT I LTD - ABS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,743,240 | 4,713,877 | 4,713,886 | 4,713,886 | 0 | 9 | 0 | 9 | 0 | 0 | 0 | 0 | 8,136 | 7,510 |
| 82620K-AM-5 | SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | C | 07/30/2018 | Unknown | 11/30/2018 | VARIOUS | 9,350,000 | 9,317,730 | 9,011,641 | 9,317,822 | 0 | 93 | 0 | 93 | 0 | 0 | (306,181) | (306,181) | 133,627 | 113,603 |
| 82620K-AT-0 | SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | C | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 2,083,176 | 2,083,174 | 2,083,174 | 0 | (3) | 0 | (3) | 0 | 0 | 0 | 0 | 30,800 | 30,567 |
| 82655A-AC-7 | SIGMA ALIMENTOS SA DE CV | C | 09/27/2018 | Unknown | 10/02/2018 | Citi Bank | 4,350,000 | 4,147,725 | 4,165,125 | 4,148,235 | 0 | 510 | 0 | 510 | 0 | 0 | 16,890 | 16,890 | 75,763 | 72,273 |
| 833636-AD-5 | SOCIEDAD QUIMICA Y MINERA DE CHILE SA | C | 09/27/2018 | Unknown | 10/02/2018 | The Bank of New York Mellon | 4,540,000 | 4,703,440 | 4,659,175 | 4,701,440 | 0 | (2,000) | 0 | (2,000) | 0 | 0 | (42,265) | (42,265) | 113,059 | 108,203 |
| 837004-BV-1 | SOUTH CAROLINA ELECTRIC & GAS COMPANY | | 09/27/2018 | Unknown | 10/18/2018 | Merril Lynch Pierce Fenner Smith | 4,000,000 | 4,678,236 | 4,688,200 | 4,675,826 | 0 | (2,410) | 0 | (2,410) | 0 | 0 | 12,374 | 12,374 | 59,625 | 41,222 |
| 837004-CB-4 | SOUTH CAROLINA ELECTRIC & GAS CO | | 09/27/2018 | Unknown | 10/18/2018 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 7,000,000 | 7,974,666 | 7,887,600 | 7,972,713 | 0 | (1,953) | 0 | (1,953) | 0 | 0 | (85,113) | (85,113) | 114,110 | 84,700 |
| 842400-FL-2 | SOUTHERN CALIFORNIA EDISON CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 750,000 | 744,916 | 744,917 | 744,917 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 16,764 | 16,638 |
| 842400-FP-3 | SOUTHERN CALIFORNIA EDISON CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 1,979,634 | 1,979,638 | 1,979,638 | 0 | 4 | 0 | 4 | 0 | 0 | 0 | 0 | 40,639 | 40,333 |
| 842400-FQ-1 | SOUTHERN CALIFORNIA EDISON CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 825,000 | 820,624 | 820,626 | 820,626 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 15,159 | 15,056 |
| 842400-GE-7 | SOUTHERN CALIFORNIA EDISON CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,750,000 | 2,740,212 | 2,740,214 | 2,740,214 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 48,675 | 48,400 |
| 845743-BL-6 | SOUTHWESTERN PUBLIC SERVICE CO | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 8,500,000 | 9,933,525 | 9,798,375 | 9,931,876 | 0 | (1,649) | 0 | (1,649) | 0 | 0 | (133,501) | (133,501) | 266,333 | 249,333 |
| 85207U-AH-8 | SPRINT CORP | C | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 1,500,000 | 1,554,825 | 1,550,625 | 1,554,591 | 0 | (234) | 0 | (234) | 0 | 0 | (3,966) | (3,966) | 33,844 | 30,281 |
| 855244-AH-2 | STARBUCKS CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 11,500,000 | 11,456,377 | 11,456,382 | 11,456,382 | 0 | 6 | 0 | 6 | 0 | 0 | 0 | 0 | 59,065 | 57,692 |
| 857477-AL-7 | STATE STREET CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 961,063 | 961,083 | 961,083 | 0 | 20 | 0 | 20 | 0 | 0 | 0 | 0 | 6,286 | 6,200 |
| 86212W-AA-0 | STR 132 A1 - ABS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 688,715 | 691,559 | 691,555 | 691,555 | 0 | (4) | 0 | (4) | 0 | 0 | 0 | 0 | 669 | 585 |
| 86213A-AB-5 | STR 133 A2 - ABS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 647,074 | 646,849 | 646,850 | 646,850 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 749 | 656 |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 86359B-D4-0 | SASC 0419XS A3A - RMBS | | 08/01/2018 | Unknown | 08/01/2018 | Unknown | 864,637 | 875,017 | 875,013 | 875,013 | 0 | (5) | 0 | (5) | 0 | 0 | 0 | 0 | 3,243 | 3,123 |
| 86425Q-AA-6 | SUAM FINANCE BV | C | 09/27/2018 | Unknown | 10/02/2018 | PERSHING LLC | 2,130,000 | 2,122,013 | 2,124,675 | 2,122,040 | 0 | 28 | 0 | 28 | 0 | 0 | 2,635 | 2,635 | 48,169 | 46,150 |
| 867229-AC-0 | SUNCOR ENERGY INC. | C | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 2,750,000 | 3,424,099 | 3,426,720 | 3,422,922 | 0 | (1,177) | 0 | (1,177) | 0 | 0 | 3,798 | 3,798 | 37,140 | 30,586 |
| 87264J-AG-1 | TMSQ 1415 B - CMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 500,000 | 507,249 | 507,147 | 507,147 | 0 | (102) | 0 | (102) | 0 | 0 | 0 | 0 | 1,438 | 1,385 |
| 87342R-AC-8 | BELL 161 A23 - ABS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,462,500 | 2,462,500 | 2,462,500 | 2,462,500 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 21,418 | 21,078 |
| 875127-BD-3 | TAMPA ELECTRIC CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 5,000,000 | 4,991,203 | 4,991,206 | 4,991,206 | 0 | 3 | 0 | 3 | 0 | 0 | 0 | 0 | 42,583 | 42,000 |
| 875127-BE-1 | TAMPA ELECTRIC CO | | 06/04/2018 | JP MORGAN SECURITIES LLC | 07/28/2018 | Unknown | 1,000,000 | 994,640 | 994,655 | 994,655 | 0 | 15 | 0 | 15 | 0 | 0 | 0 | 0 | 6,092 | 0 |
| 87612E-BF-2 | TARGET CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 7,000,000 | 6,961,213 | 6,961,219 | 6,961,219 | 0 | 6 | 0 | 6 | 0 | 0 | 0 | 0 | 72,601 | 71,896 |
| 88034Q-AA-5 | TENGIZCHEVROIL FINANCE COMPANY INTERNATI | | 09/27/2018 | Unknown | 10/02/2018 | JP Morgan | 4,960,000 | 4,669,344 | 4,712,000 | 4,670,051 | 0 | 707 | 0 | 707 | 0 | 0 | 41,949 | 41,949 | 27,004 | 23,147 |
| 886546-AD-2 | TIFFANY & CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,500,000 | 4,424,359 | 4,424,368 | 4,424,368 | 0 | 9 | 0 | 9 | 0 | 0 | 0 | 0 | 71,663 | 71,050 |
| 887315-BB-4 | HISTORIC TW INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,941,000 | 5,236,048 | 5,235,962 | 5,235,962 | 0 | (86) | 0 | (86) | 0 | 0 | 0 | 0 | 12,222 | 11,282 |
| 887315-BN-8 | HISTORIC TW INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 732,000 | 767,314 | 767,308 | 767,308 | 0 | (6) | 0 | (6) | 0 | 0 | 0 | 0 | 9,834 | 9,699 |
| 88732J-AJ-7 | SPECTRUM MANAGEMENT HOLDING COMPANY LLC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 3,500,000 | 4,157,049 | 4,156,994 | 4,156,994 | 0 | (55) | 0 | (55) | 0 | 0 | 0 | 0 | 55,402 | 54,765 |
| 889175-BD-6 | TOLEDO EDISON CO | | 07/27/2018 | VARIOUS | 07/28/2018 | Unknown | 2,225,000 | 2,751,313 | 2,750,321 | 2,750,321 | 0 | (991) | 0 | (991) | 0 | 0 | 0 | 0 | 43,123 | 34,970 |
| 891027-40-1 | TORCHMARK CORP | | 10/04/2018 | VARIOUS | 10/16/2018 | JEFFERIES LLC | 352,075 | 362,475 | 353,085 | 362,105 | 0 | (370) | 0 | (370) | 0 | 0 | (9,020) | (9,020) | 0 | 0 |
| 89613T-AB-4 | TAH 18SFR1 B - ABS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 2,001,634 | 2,001,634 | 2,001,634 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,401 | 5,193 |
| 90131H-AT-2 | 21ST CENTURY FOX AMERICA INC | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 5,884,000 | 6,945,421 | 6,914,641 | 6,939,550 | 0 | (5,871) | 0 | (5,871) | 0 | 0 | (24,909) | (24,909) | 100,069 | 84,869 |
| 90131H-AW-5 | 21ST CENTURY FOX AMERICA INC | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 1,300,000 | 1,610,913 | 1,608,035 | 1,609,525 | 0 | (1,389) | 0 | (1,389) | 0 | 0 | (1,490) | (1,490) | 14,119 | 10,436 |
| 90131H-BK-0 | 21ST CENTURY FOX AMERICA INC | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 3,500,000 | 4,366,936 | 4,317,635 | 4,365,901 | 0 | (1,035) | 0 | (1,035) | 0 | 0 | (48,266) | (48,266) | 22,721 | 15,546 |
| 90131H-BL-8 | 21ST CENTURY FOX AMERICA INC | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 6,000,000 | 7,837,806 | 7,824,720 | 7,835,867 | 0 | (1,939) | 0 | (1,939) | 0 | 0 | (11,147) | (11,147) | 159,600 | 146,300 |
| 902917-AH-6 | WASTE MANAGEMENT INC | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 2,200,000 | 2,681,316 | 2,659,888 | 2,680,029 | 0 | (1,287) | 0 | (1,287) | 0 | 0 | (20,141) | (20,141) | 35,933 | 30,800 |
| 90401C-AA-7 | ULTRAPAR INTERNATIONAL SA | C | 09/27/2018 | Unknown | 10/10/2018 | GOLDMAN SACHS INTL | 1,180,000 | 1,085,612 | 1,123,950 | 1,086,011 | 0 | 399 | 0 | 399 | 0 | 0 | 37,939 | 37,939 | 32,008 | 29,426 |
| 907818-DT-2 | UNION PACIFIC CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,750,000 | 1,750,000 | 1,750,000 | 1,750,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 41,481 | 41,246 |
| 907818-EJ-3 | UNION PACIFIC CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 6,250,000 | 6,171,095 | 6,171,104 | 6,171,104 | 0 | 10 | 0 | 10 | 0 | 0 | 0 | 0 | 103,359 | 102,656 |
| 907818-EK-0 | UNION PACIFIC CORP | | 07/30/2018 | Unknown | 12/03/2018 | RBC CAPITAL MARKETS, LLC | 4,000,000 | 3,941,275 | 3,192,520 | 3,941,755 | 0 | 480 | 0 | 480 | 0 | 0 | (749,235) | (749,235) | 107,944 | 61,417 |
| 911312-AZ-9 | UNITED PARCEL SERVICE INC | | 07/30/2018 | Unknown | 12/03/2018 | BARCLAYS CAPITAL INC. | 4,150,000 | 4,114,942 | 3,432,590 | 4,115,344 | 0 | 402 | 0 | 402 | 0 | 0 | (682,754) | (682,754) | 78,389 | 29,396 |
| 913017-BP-3 | UNITED TECHNOLOGIES CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,850,000 | 1,959,185 | 1,959,177 | 1,959,177 | 0 | (8) | 0 | (8) | 0 | 0 | 0 | 0 | 4,092 | 3,777 |
| 913017-BS-7 | UNITED TECHNOLOGIES CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,600,000 | 2,611,757 | 2,611,759 | 2,611,759 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 42,402 | 41,990 |
| 913017-BT-5 | UNITED TECHNOLOGIES CORP | | 07/30/2018 | Unknown | 11/30/2018 | VARIOUS | 5,500,000 | 6,151,333 | 5,929,354 | 6,149,818 | 0 | (1,515) | 0 | (1,515) | 0 | 0 | (220,464) | (220,464) | 54,938 | 38,875 |
| 913017-CJ-6 | UNITED TECHNOLOGIES CORP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 994,475 | 994,476 | 994,476 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 9,063 | 8,958 |
| 91324P-BE-1 | UNITEDHEALTH GROUP INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 2,046,687 | 2,046,686 | 2,046,686 | 0 | (1) | 0 | (1) | 0 | 0 | 0 | 0 | 26,868 | 26,500 |
| 91324P-CR-1 | UNITEDHEALTH GROUP INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,000,000 | 3,984,321 | 3,984,322 | 3,984,322 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 6,861 | 6,333 |
| 91324P-DF-6 | UNITEDHEALTH GROUP INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 5,800,000 | 5,747,094 | 5,747,100 | 5,747,100 | 0 | 6 | 0 | 6 | 0 | 0 | 0 | 0 | 62,229 | 61,625 |
| 91324P-DL-3 | UNITEDHEALTH GROUP INC | | 06/14/2018 | MLPFS INC FIXED INCOME | 09/06/2018 | WELLS FARGO SECURITIES LLC | 750,000 | 744,840 | 752,970 | 744,862 | 0 | 22 | 0 | 22 | 0 | 0 | 8,108 | 8,108 | 7,172 | 0 |
| 91830M-AJ-5 | VNDO 13PENN C - CMBS | | 08/01/2018 | Unknown | 08/01/2018 | Unknown | 1,000,000 | 997,815 | 997,815 | 997,815 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,059 | 2,946 |
| 92211M-AC-7 | VDC 181 A2 - ABS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 3,983,333 | 3,983,333 | 3,983,333 | 3,983,333 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,857 | 5,407 |
| 92276M-AW-5 | VENTAS REALTY LP | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,250,000 | 2,201,399 | 2,201,444 | 2,201,444 | 0 | 44 | 0 | 44 | 0 | 0 | 0 | 0 | 16,922 | 16,625 |
| 927804-FA-7 | VIRGINIA ELECTRIC AND POWER CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,150,000 | 1,163,936 | 1,163,935 | 1,163,935 | 0 | (1) | 0 | (1) | 0 | 0 | 0 | 0 | 2,492 | 2,300 |
| 927804-FR-0 | VIRGINIA ELECTRIC AND POWER CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 4,000,000 | 4,434,962 | 4,434,939 | 4,434,939 | 0 | (24) | 0 | (24) | 0 | 0 | 0 | 0 | 80,594 | 80,100 |
| 92826C-AE-2 | VISA INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 10,750,000 | 11,502,738 | 11,502,651 | 11,502,651 | 0 | (87) | 0 | (87) | 0 | 0 | 0 | 0 | 54,526 | 53,287 |
| 92857T-AH-0 | VODAFONE AIRTOUCH PLC | C | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 3,500,000 | 4,333,056 | 4,305,210 | 4,331,296 | 0 | (1,760) | 0 | (1,760) | 0 | 0 | (26,086) | (26,086) | 41,344 | 32,156 |
| 92857W-AB-6 | VODAFONE GROUP PUBLIC LIMITED COMPANY | C | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 1,000,000 | 1,118,769 | 1,112,760 | 1,118,596 | 0 | (173) | 0 | (173) | 0 | 0 | (5,836) | (5,836) | 22,396 | 20,313 |
| 92929Q-AQ-0 | WASTE MANAGEMENT HOLDINGS INC | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 4,200,000 | 5,061,399 | 5,028,660 | 5,058,362 | 0 | (3,037) | 0 | (3,037) | 0 | 0 | (29,702) | (29,702) | 56,327 | 46,387 |
| 92936M-AB-3 | WPP GROUP FINANCE 2010 | C | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,700,000 | 1,723,482 | 1,723,465 | 1,723,465 | 0 | (17) | 0 | (17) | 0 | 0 | 0 | 0 | 15,028 | 14,804 |
| 92938E-BF-9 | WFRBS 13C16 B - CMBS | | 08/01/2018 | Unknown | 08/01/2018 | Unknown | 1,950,000 | 1,972,333 | 1,972,321 | 1,972,321 | 0 | (12) | 0 | (12) | 0 | 0 | 0 | 0 | 7,601 | 7,319 |
| 931142-CM-3 | WAL-MART STORES INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,650,000 | 2,814,563 | 2,814,554 | 2,814,554 | 0 | (9) | 0 | (9) | 0 | 0 | 0 | 0 | 47,008 | 46,552 |
| 931142-CV-3 | WAL MART STORES INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 1,973,769 | 1,973,771 | 1,973,771 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 5,417 | 5,146 |
| 931142-CY-7 | WAL MART STORES INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,050,000 | 1,035,031 | 1,035,033 | 1,035,033 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 13,563 | 13,417 |
| 931427-AB-4 | WALGREENS BOOTS ALLIANCE INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,000,000 | 994,213 | 994,214 | 994,214 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 8,750 | 8,625 |
| 931427-AR-9 | WALGREENS BOOTS ALLIANCE INC | | 07/27/2018 | Unknown | 11/30/2018 | VARIOUS | 1,500,000 | 1,585,699 | 1,431,155 | 1,585,358 | 0 | (342) | 0 | (342) | 0 | 0 | (154,202) | (154,202) | 27,319 | 10,850 |
| 94106L-AN-9 | WASTE MANAGEMENT INC | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 1,000,000 | 1,320,933 | 1,319,510 | 1,320,396 | 0 | (537) | 0 | (537) | 0 | 0 | (886) | (886) | 31,000 | 28,417 |
| 94106L-AV-1 | WASTE MANAGEMENT INC | | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 7,000,000 | 8,559,152 | 8,349,110 | 8,557,791 | 0 | (1,361) | 0 | (1,361) | 0 | 0 | (208,681) | (208,681) | 153,635 | 139,344 |
| 94988H-AF-8 | WFCM 12LC5 B - CMBS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,500,000 | 1,484,601 | 1,484,609 | 1,484,609 | 0 | 8 | 0 | 8 | 0 | 0 | 0 | 0 | 4,660 | 4,487 |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 961214-DF-7 | WESTPAC BANKING CORP | C | 08/15/2018 | Unknown | 12/07/2018 | KEYBANC CAPITAL MARKETS INC | 900,000 | 866,943 | 835,029 | 867,583 | 0 | 640 | 0 | 640 | 0 | 0 | (32,554) | (32,554) | 21,394 | 8,860 |
| 96926G-AC-7 | RICE UNIVERSITY | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 750,000 | 693,754 | 693,758 | 693,758 | 0 | 4 | 0 | 4 | 0 | 0 | 0 | 0 | 5,435 | 5,361 |
| 96949L-AE-5 | WILLIAMS PARTNERS LP | | 07/27/2018 | VARIOUS | 07/28/2018 | Unknown | 4,750,000 | 4,727,027 | 4,727,079 | 4,727,079 | 0 | 51 | 0 | 51 | 0 | 0 | 0 | 0 | 91,510 | 52,609 |
| 970631-AA-5 | WESTF 12A A1 - ABS | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,202,206 | 1,202,206 | 1,202,206 | 1,202,206 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,388 | 2,204 |
| 976826-BK-2 | WISCONSIN POWER AND LIGHT CO | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 1,800,000 | 1,798,648 | 1,798,649 | 1,798,649 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 21,115 | 20,910 |
| 983024-AG-5 | WYETH | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 2,000,000 | 2,232,297 | 2,232,279 | 2,232,279 | 0 | (18) | 0 | (18) | 0 | 0 | 0 | 0 | 63,917 | 63,556 |
| 98372P-AK-4 | XLIT LTD | C | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 5,000,000 | 5,666,625 | 5,629,800 | 5,664,620 | 0 | (2,005) | 0 | (2,005) | 0 | 0 | (34,820) | (34,820) | 125,000 | 114,583 |
| 98887J-AA-8 | ZCLO3 3 D - CDO | | 04/10/2018 | BROWNSTONE INVESTMENT GROUP LLC | 07/06/2018 | Paydown | 2,550,000 | 2,544,900 | 2,550,000 | 2,550,000 | 0 | 5,100 | 0 | 5,100 | 0 | 0 | 0 | 0 | 94,091 | 45,514 |
| 98956P-AA-0 | ZIMMER HOLDINGS INC | | 07/27/2018 | Unknown | 07/28/2018 | Unknown | 525,000 | 524,949 | 524,949 | 524,949 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,912 | 3,845 |
| G4R026-AB-6 | HKT CAPITAL NO 2 LTD | D | 09/27/2018 | Unknown | 10/15/2018 | J.P. MORGAN SECURITIES PLC LONDON | 3,000,000 | 2,868,426 | 2,854,560 | 2,869,413 | 0 | 987 | 0 | 987 | 0 | 0 | (14,853) | (14,853) | 58,906 | 52,865 |
| H42097-AA-5 | UBS GROUP AG | D | 09/11/2018 | Unknown | 09/11/2018 | ECLR 94787 HSBC NEW YORK | 800,000 | 841,840 | 841,840 | 841,840 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,225 | 5,225 |
| N55218-AL-0 | LUKOIL INTERNATIONAL FINANCE BV | D | 09/27/2018 | Unknown | 10/16/2018 | J.P. MORGAN SECURITIES PLC LONDON | 3,340,000 | 3,313,544 | 3,296,580 | 3,313,916 | 0 | 372 | 0 | 372 | 0 | 0 | (17,336) | (17,336) | 73,239 | 64,772 |
| P31442-AC-3 | CORPORACION LINDLEY SA | D | 09/27/2018 | Unknown | 10/15/2018 | U.S. Bank | 1,706,000 | 1,727,325 | 1,727,666 | 1,727,067 | 0 | (258) | 0 | (258) | 0 | 0 | 599 | 599 | 40,547 | 36,164 |
| P4948K-AD-7 | GRUMA SAB DE CV | C | 09/27/2018 | Unknown | 11/20/2018 | VARIOUS | 1,496,000 | 1,537,140 | 1,452,698 | 1,536,276 | 0 | (864) | 0 | (864) | 0 | 0 | (83,578) | (83,578) | 34,709 | 23,500 |
| P58072-AK-8 | INVERSIONES CMPC SA | D | 09/27/2018 | Unknown | 11/15/2018 | JPMORGAN CHASE BANK/EUROCLEAR BANK | 1,000,000 | 1,011,090 | 985,000 | 1,010,845 | 0 | (245) | 0 | (245) | 0 | 0 | (25,845) | (25,845) | 8,444 | 1,583 |
| P59705-AA-4 | JB Y COMPAIA SA DE CV | D | 09/27/2018 | Unknown | 11/15/2018 | BCP SECURITIES | 1,000,000 | 956,374 | 945,000 | 957,233 | 0 | 859 | 0 | 859 | 0 | 0 | (12,233) | (12,233) | 19,375 | 13,958 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 1,137,532,000 | 1,208,767,162 | 1,200,344,870 | 1,208,684,774 | 0 | (82,388) | 0 | (82,388) | 0 | 0 | (8,343,179) | (8,343,179) | 17,798,693 | 15,292,025 |
| 025932-70-8 | AMERICAN FINANCIAL GROUP INC | | 10/03/2018 | VARIOUS | 10/24/2018 | JEFFERIES LLC | 355,000 | 362,649 | 354,903 | 361,279 | 0 | (1,370) | 0 | (1,370) | 0 | 0 | (6,377) | (6,377) | 0 | 0 |
| 054536-AA-5 | AXA FINANCIAL INC. | C | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 7,500,000 | 9,806,250 | 9,692,775 | 9,801,901 | 0 | (4,349) | 0 | (4,349) | 0 | 0 | (109,126) | (109,126) | 204,250 | 182,750 |
| 060505-EH-3 | BANK OF AMERICA CORP | | 09/11/2018 | Unknown | 12/11/2018 | VARIOUS | 875,000 | 922,600 | 871,625 | 920,892 | 0 | (1,708) | 0 | (1,708) | 0 | 0 | (49,267) | (49,267) | 14,757 | 1,215 |
| 064058-AD-2 | BANK OF NEW YORK MELLON CORP | | 10/01/2018 | VARIOUS | 12/06/2018 | DEUTSCHE BANK SECURITIES, INC. | 500,000 | 510,000 | 495,100 | 508,922 | 0 | (1,078) | 0 | (1,078) | 0 | 0 | (13,822) | (13,822) | 11,688 | 6,875 |
| 172967-KM-2 | CITIGROUP INC | | 10/23/2018 | VARIOUS | 12/12/2018 | Morgan Stanley | 975,000 | 1,014,863 | 971,393 | 1,013,955 | 0 | (907) | 0 | (907) | 0 | 0 | (42,563) | (42,563) | 20,143 | 6,745 |
| 404280-AS-8 | HSBC HOLDINGS PLC | C | 10/01/2018 | SG AMERICAS SECURITIES, LLC | 12/10/2018 | RBC CAPITAL MARKETS, LLC | 400,000 | 396,960 | 371,520 | 396,979 | 0 | 19 | 0 | 19 | 0 | 0 | (25,459) | (25,459) | 6,021 | 1,133 |
| 48126H-AC-4 | JPMORGAN CHASE & CO | | 09/11/2018 | BARCLAYS CAPITAL INC. | 12/06/2018 | VARIOUS | 875,000 | 912,013 | 891,530 | 911,408 | 0 | (604) | 0 | (604) | 0 | 0 | (19,879) | (19,879) | 30,482 | 24,019 |
| 65473P-AC-9 | NISOURCE INC | | 09/14/2018 | VARIOUS | 12/14/2018 | BARCLAYS CAPITAL INC. | 475,000 | 478,843 | 449,469 | 478,665 | 0 | (178) | 0 | (178) | 0 | 0 | (29,196) | (29,196) | 13,941 | 6,937 |
| 949746-RG-8 | WELLS FARGO & CO | | 10/11/2018 | VARIOUS | 12/07/2018 | Morgan Stanley | 500,000 | 506,210 | 485,625 | 506,070 | 0 | (140) | 0 | (140) | 0 | 0 | (20,445) | (20,445) | 14,422 | 8,850 |
| 98372P-AG-3 | XLIT LTD | C | 09/27/2018 | Unknown | 10/04/2018 | TOURMALINE PARTNERS LLC | 6,000,000 | 6,696,822 | 6,667,620 | 6,693,650 | 0 | (3,172) | 0 | (3,172) | 0 | 0 | (26,030) | (26,030) | 153,000 | 140,250 |
| J17074-AC-9 | FUKOKU MUTUAL LIFE INSURANCE CO | D | 09/11/2018 | Unknown | 09/11/2018 | NOMAGB2L NOMURA INTL SINGAPORE | 400,000 | 400,120 | 400,120 | 400,120 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,500 | 2,500 |
| N0796C-AA-4 | AT SECURITIES BV | D | 10/03/2018 | CITIGROUP GLBL MRKT LTD -LDN | 12/04/2018 | Morgan Stanley | 500,000 | 474,750 | 438,750 | 474,829 | 0 | 79 | 0 | 79 | 0 | 0 | (36,079) | (36,079) | 9,844 | 5,396 |
| W8T71M-KD-3 | SKANDINAVISKA ENSKILDA BANKEN AB | D | 09/11/2018 | Unknown | 10/11/2018 | UBS AG | 600,000 | 604,380 | 597,750 | 604,183 | 0 | (197) | 0 | (197) | 0 | 0 | (6,433) | (6,433) | 14,567 | 11,500 |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | | 19,955,000 | 23,086,459 | 22,688,178 | 23,072,854 | 0 | (13,605) | 0 | (13,605) | 0 | 0 | (384,675) | (384,675) | 495,614 | 398,170 |
| 8399998. Total - Bonds | | | | | | | 1,730,422,616 | 1,670,942,971 | 1,669,051,017 | 1,671,188,632 | 0 | 245,661 | 0 | 245,661 | 0 | 0 | (2,140,890) | (2,140,890) | 22,149,008 | 18,072,158 |
| 060505-19-5 | BANK OF AMERICA CORP | | 09/11/2018 | Unknown | 12/06/2018 | J.P. MORGAN SECURITIES LLC | 36,100.000 | 920,189 | 861,678 | 920,189 | 0 | 0 | 0 | 0 | 0 | 0 | (58,511) | (58,511) | 13,255 | 0 |
| 29278N-40-0 | ENERGY TRANSFER PARTNERS LP | | 10/01/2018 | VARIOUS | 12/11/2018 | VARIOUS | 42,525.000 | 1,100,704 | 968,698 | 1,100,704 | 0 | 0 | 0 | 0 | 0 | 0 | (132,006) | (132,006) | 25,220 | 0 |
| 369604-BQ-5 | GENERAL ELECTRIC CO | | 10/22/2018 | VARIOUS | 11/29/2018 | VARIOUS | 4,215,000.000 | 4,178,617 | 3,525,045 | 4,178,617 | 0 | 0 | 0 | 0 | 0 | 0 | (653,572) | (653,572) | 0 | 0 |
| 416518-50-4 | HARTFORD FINANCIAL SERVICES GROUP INC | | 09/14/2018 | JEFFERIES LLC | 10/12/2018 | JEFFERIES LLC | 6,470.000 | 183,845 | 179,589 | 183,845 | 0 | 0 | 0 | 0 | 0 | 0 | (4,256) | (4,256) | 3,184 | 0 |
| 416518-60-3 | HARTFORD FINANCIAL SERVICES GROUP INC | | 10/30/2018 | VARIOUS | 12/28/2018 | VARIOUS | 7,950.000 | 198,409 | 200,415 | 198,409 | 0 | 0 | 0 | 0 | 0 | 0 | 2,006 | 2,006 | 0 | 0 |
| 759351-70-3 | REINSURANCE GROUP OF AMERICA INC | | 10/23/2018 | VARIOUS | 11/30/2018 | JEFFERIES LLC | 18,741.000 | 495,108 | 475,558 | 495,108 | 0 | 0 | 0 | 0 | 0 | 0 | (19,550) | (19,550) | 7,262 | 0 |
| 78410V-20-0 | SCE TRUST VI | | 09/12/2018 | VARIOUS | 11/12/2018 | JEFFERIES LLC | 8,100.000 | 184,636 | 160,961 | 184,636 | 0 | 0 | 0 | 0 | 0 | 0 | (23,674) | (23,674) | 2,531 | 0 |
| 902973-75-9 | U.S. BANCORP | | 09/12/2018 | VARIOUS | 10/19/2018 | VARIOUS | 14,550.000 | 368,001 | 352,673 | 368,001 | 0 | 0 | 0 | 0 | 0 | 0 | (15,328) | (15,328) | 3,390 | 0 |
| 91915W-20-1 | VALIDUS HOLDINGS LTD | | 09/19/2018 | JEFFERIES LLC | 10/30/2018 | Call @ 26.00 | 7,300.000 | 185,333 | 189,800 | 185,333 | 0 | 0 | 0 | 0 | 0 | 0 | 4,467 | 4,467 | 0 | 0 |
| 91915W-30-0 | VALIDUS HOLDINGS LTD | | 09/18/2018 | JEFFERIES LLC | 10/30/2018 | Call @ 26.00 | 14,550.000 | 366,149 | 378,300 | 366,149 | 0 | 0 | 0 | 0 | 0 | 0 | 12,151 | 12,151 | 0 | 0 |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | 8,180,990 | 7,292,716 | 8,180,990 | 0 | 0 | 0 | 0 | 0 | 0 | (888,275) | (888,275) | 54,843 | 0 |
| 8999998. Total - Preferred Stocks | | | | | | | | 8,180,990 | 7,292,716 | 8,180,990 | 0 | 0 | 0 | 0 | 0 | 0 | (888,275) | (888,275) | 54,843 | 0 |
| 9799998. Total - Common Stocks | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9899999. Total - Preferred and Common Stocks | | | | | | | | 8,180,990 | 7,292,716 | 8,180,990 | 0 | 0 | 0 | 0 | 0 | 0 | (888,275) | (888,275) | 54,843 | 0 |

# SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Stock of Such Company Owned by Insurer on Statement Date | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 |
| CUSIP Identification | Description, Name of Subsidiary, Controlled or Affiliated Company | Foreign | NAIC Company Code | ID Number | NAIC Valuation Method | Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock? | Total Amount of Such Intangible Assets | Book/ Adjusted Carrying Value | Nonadmitted Amount | Number of Shares | % of Outstanding |
| 0999999. Total Preferred Stocks | | | | | | | 0 | 0 | 0 | XXX | XXX |
| 000000-00-0 | Wilton Reassurance Life Company of NY | | 60704 | 95-1516991 | 8BI | NO | | 100,047,408 | | 550,000.000 | 100.0 |
| 000000-00-0 | Texas Life Insurance Company | | 69396 | 74-0940890 | 8BI | YES | 1,575,155 | 96,562,058 | | 684,015.000 | 100.0 |
| 000000-00-0 | Wilco Life Insurance Company | | 65900 | 04-2299444 | 8BI | YES | 31,197,457 | 192,596,244 | | 5,250,000.000 | 100.0 |
| 000000-00-0 | Wilcac Life Insurance Company | | 62413 | 36-0947200 | 8BI | YES | (9,186,642) | 111,268,674 | | 21,830,865.000 | 100.0 |
| 1299999. Subtotal - Common Stock - U.S. Life Insurer | | | | | | | 23,585,970 | 500,474,384 | 0 | XXX | XXX |
| 000000-00-0 | Redding Reassurance Company 3 | | 16399 | 82-5159810 | 8BI | NO | | | | | |
| 1799999. Subtotal - Common Stock - Other Affiliates | | | | | | | 0 | 0 | 0 | XXX | XXX |
| 1899999. Total Common Stocks | | | | | | | 23,585,970 | 500,474,384 | 0 | XXX | XXX |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| 1999999 - Totals | | | | | | | 23,585,970 | 500,474,384 | 0 | XXX | XXX |

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $

2.Total amount of intangible assets nonadmitted $

# SCHEDULE D - PART 6 - SECTION 2

| 1 | 2 | 3 | 4 | Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date | |
|---|---|---|---|---|---|
| | | | | 5 | 6 |
| CUSIP Identification | Name of Lower-Tier Company | Name of Company Listed in Section 1 Which Controls Lower-Tier Company | Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1 | Number of Shares | % of Outstanding |
| | | | | | |
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| | | | | | |
| | | | | | |
| | | | | | |
| 0399999 - Total | | | 0 | XXX | XXX |

# SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

| 1 | Codes | | 4 | 5 | 6 | 7 | Change in Book/Adjusted Carrying Value | | | | 12 | 13 | Interest | | | | | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | | | 14 | 15 | 16 | 17 | 18 | 19 | |
| Description | Code | For-eign | Date Acquired | Name of Vendor | Maturity Date | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Par Value | Actual Cost | Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default | Non-Admitted Due and Accrued | Rate of | Effective Rate of | When Paid | Amount Received During Year | Paid for Accrued Interest |
| 0599999. Total - U.S. Government Bonds | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 1099999. Total - All Other Government Bonds | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) 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 and Affiliates Bonds | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 6099999. Subtotal - SVO Identified Funds | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 6599999. Subtotal - Bank Loans | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 7799999. Total - Issuer Obligations | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 8199999. Total - SVO Identified Funds | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 8299999. Total - Bank Loans | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 8399999. Total Bonds | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 8699999. Total - Parent, Subsidiaries and Affiliates | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | |
| 9199999 - Totals | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| 0079999999. Subtotal - Purchased Options - Hedging Effective | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0149999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0219999999. Subtotal - Purchased Options - Replications | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0289999999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0359999999. Subtotal - Purchased Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0369999999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0379999999. Total Purchased Options - Put Options | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0389999999. Total Purchased Options - Caps | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0399999999. Total Purchased Options - Floors | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0409999999. Total Purchased Options - Collars | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0419999999. Total Purchased Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0429999999. Total Purchased Options | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0499999999. Subtotal - Written Options - Hedging Effective | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0569999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0639999999. Subtotal - Written Options - Replications | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0709999999. Subtotal - Written Options - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0779999999. Subtotal - Written Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0789999999. Total Written Options - Call Options and Warrants | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0799999999. Total Written Options - Put Options | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0809999999. Total Written Options - Caps | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0819999999. Total Written Options - Floors | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0829999999. Total Written Options - Collars | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0839999999. Total Written Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0849999999. Total Written Options | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0909999999. Subtotal - Swaps - Hedging Effective | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0969999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1029999999. Subtotal - Swaps - Replication | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1089999999. Subtotal - Swaps - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1149999999. Subtotal - Swaps - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1159999999. Total Swaps - Interest Rate | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1169999999. Total Swaps - Credit Default | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1179999999. Total Swaps - Foreign Exchange | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1189999999. Total Swaps - Total Return | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1199999999. Total Swaps - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1209999999. Total Swaps | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1269999999. Subtotal - Forwards | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1399999999. Subtotal - Hedging Effective | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1409999999. Subtotal - Hedging Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1419999999. Subtotal - Replication | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1429999999. Subtotal - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1439999999. Subtotal - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1449999999 - Totals | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 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 |
|---|---|
| | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0079999999. Subtotal - Purchased Options - Hedging Effective | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0149999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0219999999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0289999999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0359999999. Subtotal - Purchased Options - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0369999999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0379999999. Total Purchased Options - Put Options | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0389999999. Total Purchased Options - Caps | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0399999999. Total Purchased Options - Floors | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0409999999. Total Purchased Options - Collars | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0419999999. Total Purchased Options - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0429999999. Total Purchased Options | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0499999999. Subtotal - Written Options - Hedging Effective | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0569999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0639999999. Subtotal - Written Options - Replications | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0709999999. Subtotal - Written Options - Income Generation | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0779999999. Subtotal - Written Options - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0789999999. Total Written Options - Call Options and Warrants | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0799999999. Total Written Options - Put Options | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0809999999. Total Written Options - Caps | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0819999999. Total Written Options - Floors | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0829999999. Total Written Options - Collars | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0839999999. Total Written Options - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0849999999. Total Written Options | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0909999999. Subtotal - Swaps - Hedging Effective | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0969999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1029999999. Subtotal - Swaps - Replication | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1089999999. Subtotal - Swaps - Income Generation | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1149999999. Subtotal - Swaps - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1159999999. Total Swaps - Interest Rate | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1169999999. Total Swaps - Credit Default | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1179999999. Total Swaps - Foreign Exchange | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1189999999. Total Swaps - Total Return | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1199999999. Total Swaps - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1209999999. Total Swaps | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1269999999. Subtotal - Forwards | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1399999999. Subtotal - Hedging Effective | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1409999999. Subtotal - Hedging Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1419999999. Subtotal - Replication | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1429999999. Subtotal - Income Generation | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1439999999. Subtotal - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1449999999 - Totals | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| | |

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| | |

# SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expira-tion | Exchange | Trade Date | Transac-tion Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Year-end (b) | Value of One (1) Point |
| 1329999999. Subtotal - Long Futures | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1389999999. Subtotal - Short Futures | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1399999999. Subtotal - Hedging Effective | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1409999999. Subtotal - Hedging Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1419999999. Subtotal - Replication | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1429999999. Subtotal - Income Generation | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1439999999. Subtotal - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| | | | | | | | | | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | | | | | | | | | |
| 1449999999 - Totals | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |

| Broker Name | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
|---|---|---|---|
| Total Net Cash Deposits | 0 | 0 | 0 |

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| | |

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| | |

# SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | Change in Variation Margin | | | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | | 16 | 17 | 18 | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expira-tion | Exchange | Trade Date | Transaction Price | Termina-tion Date | Termination Price | Indicate Exercise, Expiration, Maturity or Sale | Cumulative Variation Margin at Termination | Gain (Loss) Recognized in Current Year | Gain (Loss) Used to Adjust Basis of Hedged Item | Deferred | Hedge Effective-ness at Inception and at Termination (b) | Value of One (1) Point |
| 1329999999. Subtotal - Long Futures | | | | | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | XXX |
| 1389999999. Subtotal - Short Futures | | | | | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | XXX |
| 1399999999. Subtotal - Hedging Effective | | | | | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | XXX |
| 1409999999. Subtotal - Hedging Other | | | | | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | XXX |
| 1419999999. Subtotal - Replication | | | | | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | XXX |
| 1429999999. Subtotal - Income Generation | | | | | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | XXX |
| 1439999999. Subtotal - Other | | | | | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | XXX |
| | | | | | | | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | | | | | | | |
| 1449999999 - Totals | | | | | | | | | | | | | | 0 | 0 | 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 |
|---|---|
| | |

# SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

| 1 | 2 | 3 | 4 | Book/Adjusted Carrying Value | | | Fair Value | | | 11 | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | 5 | 6 | 7 | 8 | 9 | 10 | | |
| Description of Exchange, Counterparty or Central Clearinghouse | Master Agreement (Y or N) | Credit Support Annex (Y or N) | Fair Value of Acceptable Collateral | Contracts With Book/Adjusted Carrying Value >0 | Contracts With Book/Adjusted Carrying Value <0 | Exposure Net of Collateral | Contracts With Fair Value >0 | Contracts With Fair Value <0 | Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |
| 0199999999 - Aggregate Sum of Exchange Traded Derivatives | XXX | XXX | XXX | | | 0 | | | 0 | | |
| 0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded) | | | | | | 0 | | | 0 | | |
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| | | | | | | | | | | | |
| 0999999999 - Gross Totals | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1. Offset per SSAP No. 64 | | | | | | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | 0 | 0 | | | | | | |

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
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| | | | | | | | | |
| 0199999999 - Total | | | | 0 | 0 | 0 | XXX | XXX |

Collateral Pledged to Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
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| 0299999999 - Total | | | | 0 | 0 | XXX | XXX | XXX |

# SCHEDULE DL - PART 1
# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>NAIC Designation and Administrative Symbol/ Market Indicator | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
| 0599999. Total - U.S. Government Bonds | | | | 0 | 0 | XXX |
| 1099999. Total - All Other Government Bonds | | | | 0 | 0 | XXX |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | 0 | 0 | XXX |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | 0 | 0 | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | 0 | 0 | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | 0 | 0 | XXX |
| 4899999. Total - Hybrid Securities | | | | 0 | 0 | XXX |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | 0 | 0 | XXX |
| 6099999. Subtotal - SVO Identified Funds | | | | 0 | 0 | XXX |
| 6399999. Subtotal - Bank Loans | | | | 0 | 0 | XXX |
| 6499999. Total - Issuer Obligations | | | | 0 | 0 | XXX |
| 6599999. Total - Residential Mortgage-Backed Securities | | | | 0 | 0 | XXX |
| 6699999. Total - Commercial Mortgage-Backed Securities | | | | 0 | 0 | XXX |
| 6799999. Total - Other Loan-Backed and Structured Securities | | | | 0 | 0 | XXX |
| 6899999. Total - SVO Identified Funds | | | | 0 | 0 | XXX |
| 6999999. Total - Bank Loans | | | | 0 | 0 | XXX |
| 7099999. Total Bonds | | | | 0 | 0 | XXX |
| 7399999. Total - Preferred Stocks | | | | 0 | 0 | XXX |
| 7799999. Total - Common Stocks | | | | 0 | 0 | XXX |
| 7899999. Total - Preferred and Common Stocks | | | | 0 | 0 | XXX |
| 9999999 - Totals | | | | 0 | 0 | XXX |

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ ..... NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

# SCHEDULE DL - PART 2
# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Code | NAIC Designation and Administrative Symbol/ Market Indicator | Fair Value | Book/Adjusted Carrying Value | Maturity Date |
| 0599999. Total - U.S. Government Bonds | | | | 0 | 0 | XXX |
| 1099999. Total - All Other Government Bonds | | | | 0 | 0 | XXX |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | 0 | 0 | XXX |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | 0 | 0 | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | 0 | 0 | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | 0 | 0 | XXX |
| 4899999. Total - Hybrid Securities | | | | 0 | 0 | XXX |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | 0 | 0 | XXX |
| 6099999. Subtotal - SVO Identified Funds | | | | 0 | 0 | XXX |
| 6399999. Subtotal - Bank Loans | | | | 0 | 0 | XXX |
| 6499999. Total - Issuer Obligations | | | | 0 | 0 | XXX |
| 6599999. Total - Residential Mortgage-Backed Securities | | | | 0 | 0 | XXX |
| 6699999. Total - Commercial Mortgage-Backed Securities | | | | 0 | 0 | XXX |
| 6799999. Total - Other Loan-Backed and Structured Securities | | | | 0 | 0 | XXX |
| 6899999. Total - SVO Identified Funds | | | | 0 | 0 | XXX |
| 6999999. Total - Bank Loans | | | | 0 | 0 | XXX |
| 7099999. Total Bonds | | | | 0 | 0 | XXX |
| 7399999. Total - Preferred Stocks | | | | 0 | 0 | XXX |
| 7799999. Total - Common Stocks | | | | 0 | 0 | XXX |
| 7899999. Total - Preferred and Common Stocks | | | | 0 | 0 | XXX |
| 9999999 - Totals | | | | 0 | 0 | XXX |

General Interrogatories:

1. Total activity for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....

# SCHEDULE E - PART 1 - CASH

| 1<br>Depository | | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|---|
| Citibank | New York, NY | | 0.000 | 18,447 | 0 | (17,440,760) | XXX |
| FHLB Des Moines | Des Moines, IA | | 0.000 | 1,882 | 0 | 225,951 | XXX |
| US Bank | Philadelphia, PA | | 0.000 | 12,978 | | (4,886,065) | XXX |
| Wells Fargo Bank | Philadelphia, PA | | 0.000 | 117,592 | | 39,347,133 | XXX |
| 0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories | | XXX | XXX | 0 | 0 | 0 | XXX |
| 0199999. Totals - Open Depositories | | XXX | XXX | 150,899 | 0 | 17,246,259 | XXX |
| 0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories | | XXX | XXX | | | | XXX |
| 0299999. Totals - Suspended Depositories | | XXX | XXX | 0 | 0 | 0 | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 150,899 | 0 | 17,246,259 | XXX |
| 0499999. Cash in Company's Office | | XXX | XXX | XXX | XXX | | XXX |
| | | | | | | | |
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| | | | | | | | |
| 0599999 Total - Cash | | XXX | XXX | 150,899 | 0 | 17,246,259 | XXX |

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

| | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. | January | 75,430,693 | 4. | April | 28,356,887 | 7. | July | 110,154,308 | 10. | October | 46,322,265 |
| 2. | February | 98,923,472 | 5. | May | 95,805,775 | 8. | August | 140,895,782 | 11. | November | 107,383,596 |
| 3. | March | 22,866,865 | 6. | June | 12,555,055 | 9. | September | 24,267,510 | 12. | December | 12,374,234 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| | UNITED STATES TREASURY | | 12/28/2018 | 0.000 | 01/03/2019 | 1,999,756 | 0 | 488 |
| | UNITED STATES TREASURY | 0 | 12/28/2018 | 0.000 | 01/03/2019 | 15,998,089 | 0 | 3,822 |
| 0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 17,997,845 | 0 | 4,311 |
| 0599999. Total - U.S. Government Bonds | | | | | | 17,997,845 | 0 | 4,311 |
| 1099999. Total - All Other Government Bonds | | | | | | 0 | 0 | 0 |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 0 | 0 | 0 |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | 0 | 0 | 0 |
| | FEDERAL HOME LOAN BANKS | C | 12/28/2018 | 0.000 | 01/02/2019 | 1,999,879 | 0 | 484 |
| | FEDERAL HOME LOAN BANKS | 0 | 12/31/2018 | 0.000 | 01/02/2019 | 67,495,930 | 0 | 12,426 |
| | FEDERAL HOME LOAN BANKS | C | 12/21/2018 | 0.000 | 01/14/2019 | 1,598,624 | 0 | 1,163 |
| 2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | 71,094,433 | 0 | 14,073 |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | 71,094,433 | 0 | 14,073 |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 0 | 0 | 0 |
| 4899999. Total - Hybrid Securities | | | | | | 0 | 0 | 0 |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | 0 | 0 | 0 |
| 6099999. Subtotal - SVO Identified Funds | | | | | | 0 | 0 | 0 |
| 6599999. Subtotal - Bank Loans | | | | | | 0 | 0 | 0 |
| 7799999. Total - Issuer Obligations | | | | | | 89,092,278 | 0 | 18,384 |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | 0 | 0 | 0 |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | 0 | 0 | 0 |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | 0 | 0 | 0 |
| 8199999. Total - SVO Identified Funds | | | | | | 0 | 0 | 0 |
| 8299999. Total - Bank Loans | | | | | | 0 | 0 | 0 |
| 8399999. Total Bonds | | | | | | 89,092,278 | 0 | 18,384 |
| | BNY CASH RESERVE FUND | C | 12/31/2018 | 2.400 | | 140,695 | 0 | 529 |
| | DOLLARS ON DEPOSIT IN CITIBANK IIS | | 12/31/2018 | 0.000 | | 111,384,179 | 155,668 | 3,414 |
| | DOLLARS ON DEPOSIT IN CITIBANK IIS | C | 12/26/2018 | 0.000 | | 839,266 | 989 | 0 |
| | U.S. BANK MONEY MARKET ACCOUNT FUND | | 12/04/2018 | 0.200 | | 11,323,609 | 2,885 | 28,734 |
| 8499999. Subtotal - Sweep Accounts | | | | | | 123,687,749 | 159,543 | 32,677 |
| 31846V-41-9 | FIRST AMER:TRS OBG V | SD | 09/05/2018 | 2.150 | | 0 | 0 | 0 |
| 38142B-50-0 | GOLDMAN:FS TRS I INST | | 12/31/2018 | 2.230 | | 53,874,141 | 213,459 | 6,241 |
| 38142B-50-0 | GOLDMAN:FS TRS I INST | C | 12/31/2018 | 2.230 | | 58,811 | 4,210 | 0 |
| 94975H-29-6 | WELLS FRGO TREASURY PLUS CL I MMF | SD | 12/04/2018 | 2.250 | | 2,633 | 5 | 14 |
| 8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO | | | | | | 53,935,585 | 217,674 | 6,256 |
| 31846V-62-5 | FIRST AMER:INS PRM OBL Z | | 12/27/2018 | 2.510 | | 383,020 | 4,498 | 0 |
| 31846V-62-5 | FIRST AMER:INS PRM OBL Z | C | 12/31/2018 | 2.510 | | 514,066 | 2,705 | 0 |
| 825252-87-7 | INVESCO GOV&AGENCY PRVT | | 12/04/2018 | 1.980 | | 34,875 | 56 | 436 |
| 8699999. Subtotal - All Other Money Market Mutual Funds | | | | | | 931,960 | 7,259 | 436 |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 8899999 - Total Cash Equivalents | | | | | | 267,647,572 | 384,476 | 57,753 |

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| States, Etc. | 1 Type of Deposit | 2 Purpose of Deposit | Deposits For the Benefit of All Policyholders | | All Other Special Deposits | |
|---|---|---|---|---|---|---|
| | | | 3 Book/Adjusted Carrying Value | 4 Fair Value | 5 Book/Adjusted Carrying Value | 6 Fair Value |
| 1. Alabama AL | | | | | | |
| 2. Alaska AK | | | | | | |
| 3. Arizona AZ | | | | | | |
| 4. Arkansas AR | 0 | Life Insurance | 149,902 | 148,764 | 0 | 0 |
| 5. California CA | | | | | | |
| 6. Colorado CO | | | | | | |
| 7. Connecticut CT | | | | | | |
| 8. Delaware DE | | | | | | |
| 9. District of Columbia DC | | | | | | |
| 10. Florida FL | | | | | | |
| 11. Georgia GA | 0 | Life Insurance | 52,685 | 63,532 | 0 | 0 |
| 12. Hawaii HI | | | | | | |
| 13. Idaho ID | | | | | | |
| 14. Illinois IL | | | | | | |
| 15. Indiana IN | | | | | | |
| 16. Iowa IA | | | | | | |
| 17. Kansas KS | | | | | | |
| 18. Kentucky KY | | | | | | |
| 19. Louisiana LA | | | | | | |
| 20. Maine ME | | | | | | |
| 21. Maryland MD | | | | | | |
| 22. Massachusetts MA | | | | | | |
| 23. Michigan MI | | | | | | |
| 24. Minnesota MN | B | Life Insurance | 5,414,305 | 5,548,771 | 0 | 0 |
| 25. Mississippi MS | | | | | | |
| 26. Missouri MO | | | | | | |
| 27. Montana MT | | | | | | |
| 28. Nebraska NE | | | | | | |
| 29. Nevada NV | | | | | | |
| 30. New Hampshire NH | | | | | | |
| 31. New Jersey NJ | | | | | | |
| 32. New Mexico NM | B | Life Insurance | 434,396 | 469,323 | | |
| 33. New York NY | | | | | | |
| 34. North Carolina NC | B | Life Insurance | 455,243 | 457,775 | 0 | 0 |
| 35. North Dakota ND | | | | | | |
| 36. Ohio OH | | | | | | |
| 37. Oklahoma OK | | | | | | |
| 38. Oregon OR | | | | | | |
| 39. Pennsylvania PA | | | | | | |
| 40. Rhode Island RI | | | | | | |
| 41. South Carolina SC | | | | | | |
| 42. South Dakota SD | | | | | | |
| 43. Tennessee TN | | | | | | |
| 44. Texas TX | | | | | | |
| 45. Utah UT | | | | | | |
| 46. Vermont VT | | | | | | |
| 47. Virginia VA | | | | | | |
| 48. Washington WA | | | | | | |
| 49. West Virginia WV | | | | | | |
| 50. Wisconsin WI | | | | | | |
| 51. Wyoming WY | | | | | | |
| 52. American Samoa AS | | | | | | |
| 53. Guam GU | | | | | | |
| 54. Puerto Rico PR | | | | | | |
| 55. U.S. Virgin Islands VI | | | | | | |
| 56. Northern Mariana Islands MP | | | | | | |
| 57. Canada CAN | | | | | | |
| 58. Aggregate Alien and Other OT | XXX | XXX | 0 | 0 | 11,926,699,802 | 11,605,602,347 |
| 59. Subtotal | XXX | XXX | 6,506,532 | 6,688,164 | 11,926,699,802 | 11,605,602,347 |
| DETAILS OF WRITE-INS | | | | | | |
| 5801. Discretionary Trust supporting assumed reinsurance business (WNIC) | 0 | | | | 66,181,189 | 69,418,646 |
| 5802. Discretionary Trust supporting assumed reinsurance business (Mass Mutual) | 0 | | | | 260,439,842 | 259,187,728 |
| 5803. Letter of Credit Facility Collateral | 0 | | | | 34,787,460 | 34,326,093 |
| 5898. Summary of remaining write-ins for Line 58 from overflow page | XXX | XXX | 0 | 0 | 11,565,291,311 | 11,242,669,880 |
| 5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above) | XXX | XXX | 0 | 0 | 11,926,699,802 | 11,605,602,347 |