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# ANNUAL STATEMENT

**For the Year Ended December 31, 2017**

of the Condition and Affairs of the

# ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 93661 Employer's ID Number..... 31-1021738

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

Incorporated/Organized..... November 13, 1981 Commenced Business..... December 21, 1981

Statutory Home Office 301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202
*(Street and Number) (City or Town, State, Country and Zip Code)*

Main Administrative Office 301 East Fourth Street….. Cincinnati ..... OH ..... US..... 45202 513-357-3300
*(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)*

Mail Address Post Office Box 5423….. Cincinnati ..... OH ..... US ..... 45201
*(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*

Primary Location of Books and Records 301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 513-357-3300
*(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)*

Internet Web Site Address www.gaig.com

Statutory Statement Contact Robert Mayhew Earle II 513-412-1735
*(Name) (Area Code) (Telephone Number) (Extension)*
rearle@gaig.com 513-412-1673
*(E-Mail Address) (Fax Number)*

## OFFICERS

| Name | Title | Name | Title |
|---|---|---|---|
| 1. Stephen Craig Lindner | President | 2. Christopher Patrick Miliano | Treasurer |
| 3. Mark Francis Muething | Secretary | | |

## OTHER

| | | | |
|---|---|---|---|
| Adrienne Susan Baglier | Senior Vice President | Eugene Michael Breen | Appointed Actuary |
| John Paul Gruber | Senior Vice President | Michael Harrison Haney | Vice President |
| Rebecca Jane Schriml | Vice President | Brian Patrick Sponaugle | Vice President |

## DIRECTORS OR TRUSTEES

| | | | |
|---|---|---|---|
| Jeffrey Gene Hester | Stephen Craig Lindner | Christopher Patrick Miliano | Mark Francis Muething |
| Michael James Prager | | | |

State of..... Ohio
County of..... Hamilton

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

| | | |
|---|---|---|
| (Signature) | (Signature) | (Signature) |
| Mark Francis Muething | Christopher Patrick Miliano | John Paul Gruber |
| 1. (Printed Name) | 2. (Printed Name) | 3. (Printed Name) |
| Secretary | Treasurer | Senior Vice President |
| (Title) | (Title) | (Title) |

Subscribed and sworn to before me
This _____ day of February 2018

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

# SUMMARY INVESTMENT SCHEDULE

| Investment Categories | Gross Investment Holdings 1 Amount | 2 Percentage | Admitted Assets as Reported in the Annual Statement 3 Amount | 4 Securities Lending Reinvested Collateral Amount | 5 Total (Col. 3 + 4) Amount | 6 Percentage |
|---|---|---|---|---|---|---|
| 1. Bonds: | | | | | | |
| 1.1 U.S. treasury securities | 1,481,777 | 0.1 | 1,481,777 | | 1,481,777 | 0.1 |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities): | | | | | | |
| 1.21 Issued by U.S. government agencies | | 0.0 | | | 0 | 0.0 |
| 1.22 Issued by U.S. government sponsored agencies | 4,827,027 | 0.2 | 4,827,027 | | 4,827,027 | 0.2 |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities) | | 0.0 | | | 0 | 0.0 |
| 1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.: | | | | | | |
| 1.41 States, territories and possessions general obligations | 59,097,635 | 2.3 | 59,097,635 | | 59,097,635 | 2.3 |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations | 44,799,508 | 1.8 | 44,799,508 | | 44,799,508 | 1.8 |
| 1.43 Revenue and assessment obligations | 271,457,930 | 10.8 | 271,457,930 | | 271,457,930 | 10.8 |
| 1.44 Industrial development and similar obligations | 1,610,000 | 0.1 | 1,610,000 | | 1,610,000 | 0.1 |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS): | | | | | | |
| 1.51 Pass-through securities: | | | | | | |
| 1.511 Issued or guaranteed by GNMA | | 0.0 | | | 0 | 0.0 |
| 1.512 Issued or guaranteed by FNMA and FHLMC | 31,897 | 0.0 | 31,897 | | 31,897 | 0.0 |
| 1.513 All other | 4,197,164 | 0.2 | 4,197,164 | | 4,197,164 | 0.2 |
| 1.52 CMOs and REMICs: | | | | | | |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA | | 0.0 | | | 0 | 0.0 |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521 | | 0.0 | | | 0 | 0.0 |
| 1.523 All other | 201,957,989 | 8.0 | 201,957,989 | | 201,957,989 | 8.0 |
| 2. Other debt and other fixed income securities (excluding short-term): | | | | | | |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) | 1,451,213,172 | 57.6 | 1,451,213,172 | | 1,451,213,172 | 57.6 |
| 2.2 Unaffiliated non-U.S. securities (including Canada) | 303,405,444 | 12.0 | 303,405,444 | | 303,405,444 | 12.0 |
| 2.3 Affiliated securities | | 0.0 | | | 0 | 0.0 |
| 3. Equity interests: | | | | | | |
| 3.1 Investments in mutual funds | | 0.0 | | | 0 | 0.0 |
| 3.2 Preferred stocks: | | | | | | |
| 3.21 Affiliated | | 0.0 | | | 0 | 0.0 |
| 3.22 Unaffiliated | 1,000,000 | 0.0 | 1,000,000 | | 1,000,000 | 0.0 |
| 3.3 Publicly traded equity securities (excluding preferred stocks): | | | | | | |
| 3.31 Affiliated | | 0.0 | | | 0 | 0.0 |
| 3.32 Unaffiliated | 5,902,148 | 0.2 | 5,902,148 | | 5,902,148 | 0.2 |
| 3.4 Other equity securities: | | | | | | |
| 3.41 Affiliated | | 0.0 | | | 0 | 0.0 |
| 3.42 Unaffiliated | | 0.0 | | | 0 | 0.0 |
| 3.5 Other equity interests including tangible personal property under lease: | | | | | | |
| 3.51 Affiliated | | 0.0 | | | 0 | 0.0 |
| 3.52 Unaffiliated | | 0.0 | | | 0 | 0.0 |
| 4. Mortgage loans: | | | | | | |
| 4.1 Construction and land development | | 0.0 | | | 0 | 0.0 |
| 4.2 Agricultural | | 0.0 | | | 0 | 0.0 |
| 4.3 Single family residential properties | | 0.0 | | | 0 | 0.0 |
| 4.4 Multifamily residential properties | | 0.0 | | | 0 | 0.0 |
| 4.5 Commercial loans | | 0.0 | | | 0 | 0.0 |
| 4.6 Mezzanine real estate loans | | 0.0 | | | 0 | 0.0 |
| 5. Real estate investments: | | | | | | |
| 5.1 Property occupied by company | | 0.0 | | | 0 | 0.0 |
| 5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt) | | 0.0 | | | 0 | 0.0 |
| 5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt) | | 0.0 | | | 0 | 0.0 |
| 6. Contract loans | 57,048,476 | 2.3 | 57,048,476 | | 57,048,476 | 2.3 |
| 7. Derivatives | 17,697,741 | 0.7 | 17,697,741 | | 17,697,741 | 0.7 |
| 8. Receivables for securities | 55,062 | 0.0 | 55,062 | | 55,062 | 0.0 |
| 9. Securities lending (Line 10, Asset Page reinvested collateral) | | 0.0 | | XXX | XXX | XXX |
| 10. Cash, cash equivalents and short-term investments | 74,891,933 | 3.0 | 74,891,933 | | 74,891,933 | 3.0 |
| 11. Other invested assets | 19,218,687 | 0.8 | 19,218,687 | | 19,218,687 | 0.8 |
| 12. Total invested assets | 2,519,893,590 | 100.0 | 2,519,893,590 | 0 | 2,519,893,590 | 100.0 |

# 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) | | 0 |
| 3. | Current year change in encumbrances: | | |
| | 3.1 Totals, Part 1, Column 13 | | |
| | 3.2 Totals, Part 3, Column 11 | | 0 |
| 4. | Total gain (loss) on disposals, Part 3, Column 18 | | |
| 5. | Deduct amounts received on disposals, Part 3, Column 15 | | |
| 6. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 6.1 Totals, Part 1, Column 15 | | |
| | 6.2 Totals, Part 3, Column 13 | | 0 |
| 7. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 7.1 Totals, Part 1, Column 12 | | |
| | 7.2 Totals, Part 3, Column 10 | | 0 |
| 8. | Deduct current year's depreciation: | | |
| | 8.1 Totals, Part 1, Column 11 | | |
| | 8.2 Totals, Part 3, Column 9 | | 0 |
| 9. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8) | | 0 |
| 10. | Deduct total nonadmitted amounts | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | | 0 |

NONE

# SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

# SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 10,991,476 |
| 2. | Cost of acquired: | | |
| 2.1 | Actual cost at time of acquisition (Part 2, Column 8) | 9,591,706 | |
| 2.2 | Additional investment made after acquisition (Part 2, Column 9) | | 9,591,706 |
| 3. | Capitalized deferred interest and other: | | |
| 3.1 | Totals, Part 1, Column 16 | | |
| 3.2 | Totals, Part 3, Column 12 | | 0 |
| 4. | Accrual of discount | | |
| 5. | Unrealized valuation increase (decrease): | | |
| 5.1 | Totals, Part 1, Column 13 | | |
| 5.2 | Totals, Part 3, Column 9 | | 0 |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | | (258,675) |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | | 914,000 |
| 8. | Deduct amortization of premium and depreciation | | 191,821 |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | |
| 9.1 | Totals, Part 1, Column 17 | | |
| 9.2 | Totals, Part 3, Column 14 | | 0 |
| 10. | Deduct current year's other-than-temporary impairment recognized: | | |
| 10.1 | Totals, Part 1, Column 15 | | |
| 10.2 | Totals, Part 3, Column 11 | | 0 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 19,218,687 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 19,218,687 |

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 2,312,763,262 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 418,279,339 |
| 3. | Accrual of discount | | 7,567,108 |
| 4. | Unrealized valuation increase (decrease): | | |
| 4.1 | Part 1, Column 12 | (1,733) | |
| 4.2 | Part 2, Section 1, Column 15 | | |
| 4.3 | Part 2, Section 2, Column 13 | 574,898 | |
| 4.4 | Part 4, Column 11 | 105,750 | 678,915 |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | (133,187) |
| 6. | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7 | | 385,054,205 |
| 7. | Deduct amortization of premium | | 2,470,715 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| 8.1 | Part 1, Column 15 | | |
| 8.2 | Part 2, Section 1, Column 19 | | |
| 8.3 | Part 2, Section 2, Column 16 | | |
| 8.4 | Part 4, Column 15 | | 0 |
| 9. | Deduct current year's other-than-temporary impairment recognized: | | |
| 9.1 | Part 1, Column 14 | 487,654 | |
| 9.2 | Part 2, Section 1, Column 17 | | |
| 9.3 | Part 2, Section 2, Column 14 | 52,235 | |
| 9.4 | Part 4, Column 13 | 108,937 | 648,826 |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | | 2,350,981,691 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | | 2,350,981,691 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value<br>of Bonds |
|---|---|---|---|---|---|
| **BONDS** | 1. United States | 5,341,964 | 5,555,257 | 5,399,338 | 5,338,633 |
| Governments (Including all obligations | 2. Canada | | | | |
| guaranteed by governments) | 3. Other Countries | | | | |
| | 4. Totals | 5,341,964 | 5,555,257 | 5,399,338 | 5,338,633 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | 59,097,634 | 61,440,807 | 59,791,839 | 56,405,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals | 44,799,507 | 46,525,436 | 45,181,526 | 43,180,000 |
| U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | 7. Totals | 274,066,665 | 283,307,047 | 276,507,406 | 261,133,461 |
| Industrial and Miscellaneous, SVO Identified | 8. United States | 1,656,118,495 | 1,725,541,879 | 1,665,735,979 | 1,697,446,233 |
| Funds and Hybrid Securities (Unaffiliated) | 9. Canada | 47,915,956 | 49,444,892 | 47,849,830 | 48,000,000 |
| | 10. Other Countries | 256,739,322 | 265,706,769 | 256,802,275 | 256,919,240 |
| | 11. Totals | 1,960,773,773 | 2,040,693,540 | 1,970,388,084 | 2,002,365,473 |
| Parent, Subsidiaries and Affiliates | 12. Totals | | | | |
| | **13. Total Bonds** | 2,344,079,543 | 2,437,522,086 | 2,357,268,192 | 2,368,422,567 |
| **PREFERRED STOCKS** | 14. United States | | | | |
| Industrial and Miscellaneous (Unaffiliated) | 15. Canada | | | | |
| | 16. Other Countries | 1,000,000 | 1,068,750 | 1,000,000 | |
| | 17. Totals | 1,000,000 | 1,068,750 | 1,000,000 | |
| Parent, Subsidiaries and Affiliates | 18. Totals | | | | |
| | **19. Total Preferred Stocks** | 1,000,000 | 1,068,750 | 1,000,000 | |
| **COMMON STOCKS** | 20. United States | 5,902,148 | 5,902,148 | 5,648,105 | |
| Industrial and Miscellaneous (Unaffiliated) | 21. Canada | | | | |
| | 22. Other Countries | | | | |
| | 23. Totals | 5,902,148 | 5,902,148 | 5,648,105 | |
| Parent, Subsidiaries and Affiliates | 24. Totals | | | | |
| | **25. Total Common Stocks** | 5,902,148 | 5,902,148 | 5,648,105 | |
| | **26. Total Stocks** | 6,902,148 | 6,970,898 | 6,648,105 | |
| | **27. Total Bonds and Stocks** | 2,350,981,691 | 2,444,492,984 | 2,363,916,297 | |

# 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>Column 7 as a % of Line 10.7 | 9<br>Total from Column 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 | 2,122,024 | 1,564,181 | 1,311,597 | 344,162 | | XXX | 5,341,964 | 0.2 | 51,665,213 | 2.2 | 5,341,964 | |
| 1.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.7 Totals | 2,122,024 | 1,564,181 | 1,311,597 | 344,162 | 0 | XXX | 5,341,964 | 0.2 | 51,665,213 | 2.2 | 5,341,964 | 0 |
| 2. **All Other Governments** | | | | | | | | | | | | |
| 2.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3. **U.S. States, Territories and Possessions, etc., Guaranteed** | | | | | | | | | | | | |
| 3.1 NAIC 1 | | 22,819,031 | 8,778,545 | 24,756,026 | 1,144,244 | XXX | 57,497,846 | 2.5 | 57,658,034 | 2.5 | 57,497,846 | |
| 3.2 NAIC 2 | | 1,599,788 | | | | XXX | 1,599,788 | 0.1 | 1,999,669 | 0.1 | 1,599,788 | |
| 3.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.7 Totals | 0 | 24,418,819 | 8,778,545 | 24,756,026 | 1,144,244 | XXX | 59,097,634 | 2.5 | 59,657,703 | 2.5 | 59,097,634 | 0 |
| 4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 4.1 NAIC 1 | | 9,382,742 | 15,779,091 | 18,012,674 | | XXX | 43,174,507 | 1.8 | 44,307,390 | 1.9 | 43,174,507 | |
| 4.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.3 NAIC 3 | | 1,625,000 | | | | XXX | 1,625,000 | 0.1 | 1,625,000 | 0.1 | 1,625,000 | |
| 4.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.7 Totals | 0 | 11,007,742 | 15,779,091 | 18,012,674 | 0 | XXX | 44,799,507 | 1.9 | 45,932,390 | 2.0 | 44,799,507 | 0 |
| 5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | | |
| 5.1 NAIC 1 | 3,038,110 | 63,355,852 | 53,422,940 | 102,360,862 | 50,738,053 | XXX | 272,915,817 | 11.6 | 262,717,730 | 11.2 | 272,915,817 | |
| 5.2 NAIC 2 | | 1,150,848 | | | | XXX | 1,150,848 | 0.0 | 1,156,386 | 0.0 | 1,150,848 | |
| 5.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.7 Totals | 3,038,110 | 64,506,700 | 53,422,940 | 102,360,862 | 50,738,053 | XXX | 274,066,665 | 11.7 | 263,874,116 | 11.2 | 274,066,665 | 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>Column 7 as a % of Line 10.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. **Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | | |
| 6.1 NAIC 1 | 68,149,279 | 430,077,094 | 553,105,813 | 88,265,848 | 15,232,106 | XXX | 1,154,830,140 | 49.3 | 1,190,888,002 | 50.6 | 599,940,270 | 554,889,870 |
| 6.2 NAIC 2 | 9,515,961 | 236,284,875 | 474,048,995 | 47,009,533 | 2,991,851 | XXX | 769,851,215 | 32.8 | 696,591,728 | 29.6 | 618,026,618 | 151,824,597 |
| 6.3 NAIC 3 | 433,057 | 14,811,513 | 15,985,743 | 1,992 | 152 | XXX | 31,232,457 | 1.3 | 35,805,767 | 1.5 | 27,933,697 | 3,298,760 |
| 6.4 NAIC 4 | 213,253 | 697,017 | 2,951,376 | | | XXX | 3,861,646 | 0.2 | 6,117,518 | 0.3 | 1,851,653 | 2,009,993 |
| 6.5 NAIC 5 | | 998,093 | 2 | | | XXX | 998,095 | 0.0 | 1,166,144 | 0.0 | 998,093 | 2 |
| 6.6 NAIC 6 | 210 | 10 | | | | XXX | 220 | 0.0 | 208,480 | 0.0 | 210 | 10 |
| 6.7 Totals | 78,311,760 | 682,868,602 | 1,046,091,929 | 135,277,373 | 18,224,109 | XXX | 1,960,773,773 | 83.6 | 1,930,777,639 | 82.1 | 1,248,750,541 | 712,023,232 |
| 7. **Hybrid Securities** | | | | | | | | | | | | |
| 7.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8. **Parent, Subsidiaries and Affiliates** | | | | | | | | | | | | |
| 8.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9. **SVO Identified Funds** | | | | | | | | | | | | |
| 9.1 NAIC 1 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.2 NAIC 2 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.3 NAIC 3 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.4 NAIC 4 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.5 NAIC 5 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.7 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

# 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>Column 7 as a % of Line 10.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 10. **Total Bonds Current Year** | | | | | | | | | | | | |
| 10.1 NAIC 1 | (d) 73,309,413 | 527,198,900 | 632,397,986 | 233,739,572 | 67,114,403 | 0 | 1,533,760,274 | 65.4 | XXX | XXX | 978,870,404 | 554,889,870 |
| 10.2 NAIC 2 | (d) 9,515,961 | 239,035,511 | 474,048,995 | 47,009,533 | 2,991,851 | 0 | 772,601,851 | 33.0 | XXX | XXX | 620,777,254 | 151,824,597 |
| 10.3 NAIC 3 | (d) 433,057 | 16,436,513 | 15,985,743 | 1,992 | 152 | 0 | 32,857,457 | 1.4 | XXX | XXX | 29,558,697 | 3,298,760 |
| 10.4 NAIC 4 | (d) 213,253 | 697,017 | 2,951,376 | 0 | 0 | 0 | 3,861,646 | 0.2 | XXX | XXX | 1,851,653 | 2,009,993 |
| 10.5 NAIC 5 | (d) 0 | 998,093 | 2 | 0 | 0 | 0 | (c) 998,095 | 0.0 | XXX | XXX | 998,093 | 2 |
| 10.6 NAIC 6 | (d) 210 | 10 | 0 | 0 | 0 | 0 | (c) 220 | 0.0 | XXX | XXX | 210 | 10 |
| 10.7 Totals | 83,471,894 | 784,366,044 | 1,125,384,102 | 280,751,097 | 70,106,406 | 0 | (b) 2,344,079,543 | 100.0 | XXX | XXX | 1,632,056,311 | 712,023,232 |
| 10.8 Line 10.7 as a % of Col. 7 | 3.6 | 33.5 | 48.0 | 12.0 | 3.0 | 0.0 | 100.0 | XXX | XXX | XXX | 69.6 | 30.4 |
| 11. **Total Bonds Prior Year** | | | | | | | | | | | | |
| 11.1 NAIC 1 | 185,866,191 | 502,056,066 | 614,984,108 | 239,476,934 | 64,853,070 | | XXX | XXX | 1,607,236,369 | 68.3 | 1,016,000,924 | 591,235,445 |
| 11.2 NAIC 2 | 23,720,297 | 213,450,419 | 438,719,514 | 21,857,526 | 2,000,027 | | XXX | XXX | 699,747,783 | 29.8 | 578,500,077 | 121,247,706 |
| 11.3 NAIC 3 | 3,326,681 | 19,113,417 | 13,998,824 | | 991,845 | | XXX | XXX | 37,430,767 | 1.6 | 25,196,520 | 12,234,247 |
| 11.4 NAIC 4 | 499,950 | 4,064,282 | 1,553,286 | | 0 | | XXX | XXX | 6,117,518 | 0.3 | 5,986,277 | 131,241 |
| 11.5 NAIC 5 | 75,529 | 90,744 | 999,871 | | | | XXX | XXX | (c) 1,166,144 | 0.0 | 1,166,144 | |
| 11.6 NAIC 6 | 18,316 | 85,475 | 104,689 | | | | XXX | XXX | (c) 208,480 | 0.0 | | 208,480 |
| 11.7 Totals | 213,506,964 | 738,860,403 | 1,070,360,292 | 261,334,460 | 67,844,942 | 0 | XXX | XXX | (b) 2,351,907,061 | 100.0 | 1,626,849,942 | 725,057,119 |
| 11.8 Line 11.7 as a % of Col. 9 | 9.1 | 31.4 | 45.5 | 11.1 | 2.9 | 0.0 | XXX | XXX | 100.0 | XXX | 69.2 | 30.8 |
| 12. **Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 12.1 NAIC 1 | 25,448,981 | 271,678,676 | 432,197,754 | 193,910,998 | 55,633,995 | | 978,870,404 | 41.8 | 1,016,000,924 | 43.2 | 978,870,404 | XXX |
| 12.2 NAIC 2 | 5,101,343 | 188,150,477 | 392,664,617 | 32,860,817 | 2,000,000 | | 620,777,254 | 26.5 | 578,500,077 | 24.6 | 620,777,254 | XXX |
| 12.3 NAIC 3 | 63,797 | 13,629,042 | 15,863,714 | 1,992 | 152 | | 29,558,697 | 1.3 | 25,196,520 | 1.1 | 29,558,697 | XXX |
| 12.4 NAIC 4 | 164,987 | 186,545 | 1,500,121 | | | | 1,851,653 | 0.1 | 5,986,277 | 0.3 | 1,851,653 | XXX |
| 12.5 NAIC 5 | | 998,093 | | | | | 998,093 | 0.0 | 1,166,144 | 0.0 | 998,093 | XXX |
| 12.6 NAIC 6 | 210 | | | | | | 210 | 0.0 | 0 | 0.0 | 210 | XXX |
| 12.7 Totals | 30,779,318 | 474,642,833 | 842,226,206 | 226,773,807 | 57,634,147 | 0 | 1,632,056,311 | 69.6 | 1,626,849,942 | 69.2 | 1,632,056,311 | XXX |
| 12.8 Line 12.7 as a % of Col. 7 | 1.9 | 29.1 | 51.6 | 13.9 | 3.5 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10 | 1.3 | 20.2 | 35.9 | 9.7 | 2.5 | 0.0 | 69.6 | XXX | XXX | XXX | 69.6 | XXX |
| 13. **Total Privately Placed Bonds** | | | | | | | | | | | | |
| 13.1 NAIC 1 | 47,860,432 | 255,520,224 | 200,200,232 | 39,828,574 | 11,480,408 | | 554,889,870 | 23.7 | 591,235,445 | 25.1 | XXX | 554,889,870 |
| 13.2 NAIC 2 | 4,414,618 | 50,885,034 | 81,384,378 | 14,148,716 | 991,851 | | 151,824,597 | 6.5 | 121,247,706 | 5.2 | XXX | 151,824,597 |
| 13.3 NAIC 3 | 369,260 | 2,807,471 | 122,029 | | | | 3,298,760 | 0.1 | 12,234,247 | 0.5 | XXX | 3,298,760 |
| 13.4 NAIC 4 | 48,266 | 510,472 | 1,451,255 | | | | 2,009,993 | 0.1 | 131,241 | 0.0 | XXX | 2,009,993 |
| 13.5 NAIC 5 | | | 2 | | | | 2 | 0.0 | 0 | 0.0 | XXX | 2 |
| 13.6 NAIC 6 | | 10 | | | | | 10 | 0.0 | 208,480 | 0.0 | XXX | 10 |
| 13.7 Totals | 52,692,576 | 309,723,211 | 283,157,896 | 53,977,290 | 12,472,259 | 0 | 712,023,232 | 30.4 | 725,057,119 | 30.8 | XXX | 712,023,232 |
| 13.8 Line 13.7 as a % of Col. 7 | 7.4 | 43.5 | 39.8 | 7.6 | 1.8 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10 | 2.2 | 13.2 | 12.1 | 2.3 | 0.5 | 0.0 | 30.4 | XXX | XXX | XXX | XXX | 30.4 |

(a) Includes $.....705,227,083 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....0 current year, $.....208,480 prior year of bonds with Z designations and $.....0 current year, $.....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 $.....2 current year, $.....0 prior year of bonds with 5* designations and $.....0 current year, $.....0 prior year of bonds with 6* designations. "5*" 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 $.....0; 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>Column 7 as a % of Line 10.6 | 9<br>Total from Column 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 | 2,113,808 | 1,547,208 | 1,306,194 | 342,857 | | XXX | 5,310,067 | 0.2 | 51,629,065 | 2.2 | 5,310,067 | |
| 1.2 Residential Mortgage-Backed Securities | 8,216 | 16,973 | 5,403 | 1,305 | | XXX | 31,897 | 0.0 | 36,148 | 0.0 | 31,897 | |
| 1.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.5 Totals | 2,122,024 | 1,564,181 | 1,311,597 | 344,162 | 0 | XXX | 5,341,964 | 0.2 | 51,665,213 | 2.2 | 5,341,964 | 0 |
| 2. **All Other Governments** | | | | | | | | | | | | |
| 2.1 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.5 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3. **U.S. States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 3.1 Issuer Obligations | | 24,418,819 | 8,778,545 | 24,756,026 | 1,144,244 | XXX | 59,097,634 | 2.5 | 59,657,703 | 2.5 | 59,097,634 | |
| 3.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.5 Totals | 0 | 24,418,819 | 8,778,545 | 24,756,026 | 1,144,244 | XXX | 59,097,634 | 2.5 | 59,657,703 | 2.5 | 59,097,634 | 0 |
| 4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 4.1 Issuer Obligations | | 11,007,742 | 15,779,091 | 18,012,674 | | XXX | 44,799,507 | 1.9 | 45,932,390 | 2.0 | 44,799,507 | |
| 4.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.5 Totals | 0 | 11,007,742 | 15,779,091 | 18,012,674 | 0 | XXX | 44,799,507 | 1.9 | 45,932,390 | 2.0 | 44,799,507 | 0 |
| 5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | | |
| 5.1 Issuer Obligations | 2,043,697 | 54,589,754 | 42,399,949 | 84,723,018 | 40,356,813 | XXX | 224,113,231 | 9.6 | 217,626,523 | 9.3 | 224,113,231 | |
| 5.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 66,507 | 0.0 | | |
| 5.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.4 Other Loan-Backed and Structured Securities | 994,413 | 9,916,946 | 11,022,991 | 17,637,844 | 10,381,240 | XXX | 49,953,434 | 2.1 | 46,181,086 | 2.0 | 49,953,434 | |
| 5.5 Totals | 3,038,110 | 64,506,700 | 53,422,940 | 102,360,862 | 50,738,053 | XXX | 274,066,665 | 11.7 | 263,874,116 | 11.2 | 274,066,665 | 0 |
| 6. **Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | | |
| 6.1 Issuer Obligations | 17,739,203 | 436,482,324 | 862,787,745 | 98,618,148 | 14,739,804 | XXX | 1,430,367,224 | 61.0 | 1,340,691,175 | 57.0 | 1,146,604,252 | 283,762,972 |
| 6.2 Residential Mortgage-Backed Securities | 31,741,956 | 60,441,170 | 24,334,202 | 17,875,583 | 1,139,644 | XXX | 135,532,555 | 5.8 | 178,214,787 | 7.6 | 58,662,934 | 76,869,621 |
| 6.3 Commercial Mortgage-Backed Securities | 356,249 | 32,115,612 | 37,810,385 | 98,995 | 241,358 | XXX | 70,622,599 | 3.0 | 131,537,858 | 5.6 | 43,483,355 | 27,139,244 |
| 6.4 Other Loan-Backed and Structured Securities | 28,474,352 | 153,829,496 | 121,159,597 | 18,684,647 | 2,103,303 | XXX | 324,251,395 | 13.8 | 280,333,819 | 11.9 | | 324,251,395 |
| 6.5 Totals | 78,311,760 | 682,868,602 | 1,046,091,929 | 135,277,373 | 18,224,109 | XXX | 1,960,773,773 | 83.6 | 1,930,777,639 | 82.1 | 1,248,750,541 | 712,023,232 |
| 7. **Hybrid Securities** | | | | | | | | | | | | |
| 7.1 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.5 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8. **Parent, Subsidiaries and Affiliates** | | | | | | | | | | | | |
| 8.1 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 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>Column 7 as a % of Line 10.6 | 9<br>Total from Column 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 | | |
| 9.2 Bond Mutual Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.3 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. **Total Bonds Current Year** | | | | | | | | | | | | |
| 10.1 Issuer Obligations | 21,896,708 | 528,045,847 | 931,051,524 | 226,452,723 | 56,240,861 | XXX | 1,763,687,663 | 75.2 | XXX | XXX | 1,479,924,691 | 283,762,972 |
| 10.2 Residential Mortgage-Backed Securities | 31,750,172 | 60,458,143 | 24,339,605 | 17,876,888 | 1,139,644 | XXX | 135,564,452 | 5.8 | XXX | XXX | 58,694,831 | 76,869,621 |
| 10.3 Commercial Mortgage-Backed Securities | 356,249 | 32,115,612 | 37,810,385 | 98,995 | 241,358 | XXX | 70,622,599 | 3.0 | XXX | XXX | 43,483,355 | 27,139,244 |
| 10.4 Other Loan-Backed and Structured Securities | 29,468,765 | 163,746,442 | 132,182,588 | 36,322,491 | 12,484,543 | XXX | 374,204,829 | 16.0 | XXX | XXX | 49,953,434 | 324,251,395 |
| 10.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.6 Totals | 83,471,894 | 784,366,044 | 1,125,384,102 | 280,751,097 | 70,106,406 | 0 | 2,344,079,543 | 100.0 | XXX | XXX | 1,632,056,311 | 712,023,232 |
| 10.7 Line 10.6 as a % of Col. 7 | 3.6 | 33.5 | 48.0 | 12.0 | 3.0 | 0.0 | 100.0 | XXX | XXX | XXX | 69.6 | 30.4 |
| 11. **Total Bonds Prior Year** | | | | | | | | | | | | |
| 11.1 Issuer Obligations | 95,373,995 | 462,340,340 | 890,561,176 | 212,651,540 | 54,609,805 | XXX | XXX | XXX | 1,715,536,856 | 72.9 | 1,461,176,639 | 254,360,217 |
| 11.2 Residential Mortgage-Backed Securities | 40,995,818 | 82,320,633 | 31,488,206 | 21,114,893 | 2,397,892 | XXX | XXX | XXX | 178,317,442 | 7.6 | 71,496,889 | 106,820,553 |
| 11.3 Commercial Mortgage-Backed Securities | 55,294,828 | 23,375,307 | 52,514,841 | 94,889 | 257,993 | XXX | XXX | XXX | 131,537,858 | 5.6 | 51,020,739 | 80,517,119 |
| 11.4 Other Loan-Backed and Structured Securities | 21,842,323 | 170,824,123 | 95,796,069 | 27,473,138 | 10,579,252 | XXX | XXX | XXX | 326,514,905 | 13.9 | 43,155,675 | 283,359,230 |
| 11.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | XXX | XXX | 0 | 0.0 | | |
| 11.6 Totals | 213,506,964 | 738,860,403 | 1,070,360,292 | 261,334,460 | 67,844,942 | 0 | XXX | XXX | 2,351,907,061 | 100.0 | 1,626,849,942 | 725,057,119 |
| 11.7 Line 11.6 as a % of Col. 9 | 9.1 | 31.4 | 45.5 | 11.1 | 2.9 | 0.0 | XXX | XXX | 100.0 | XXX | 69.2 | 30.8 |
| 12. **Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 12.1 Issuer Obligations | 16,733,950 | 426,815,146 | 789,289,271 | 200,101,160 | 46,985,164 | XXX | 1,479,924,691 | 63.1 | 1,461,176,639 | 62.1 | 1,479,924,691 | XXX |
| 12.2 Residential Mortgage-Backed Securities | 12,756,750 | 25,852,734 | 10,782,801 | 9,034,803 | 267,743 | XXX | 58,694,831 | 2.5 | 71,496,889 | 3.0 | 58,694,831 | XXX |
| 12.3 Commercial Mortgage-Backed Securities | 294,205 | 12,058,007 | 31,131,143 | | | XXX | 43,483,355 | 1.9 | 51,020,739 | 2.2 | 43,483,355 | XXX |
| 12.4 Other Loan-Backed and Structured Securities | 994,413 | 9,916,946 | 11,022,991 | 17,637,844 | 10,381,240 | XXX | 49,953,434 | 2.1 | 43,155,675 | 1.8 | 49,953,434 | XXX |
| 12.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 12.6 Totals | 30,779,318 | 474,642,833 | 842,226,206 | 226,773,807 | 57,634,147 | 0 | 1,632,056,311 | 69.6 | 1,626,849,942 | 69.2 | 1,632,056,311 | XXX |
| 12.7 Line 12.6 as a % of Col. 7 | 1.9 | 29.1 | 51.6 | 13.9 | 3.5 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10 | 1.3 | 20.2 | 35.9 | 9.7 | 2.5 | 0.0 | 69.6 | XXX | XXX | XXX | 69.6 | XXX |
| 13. **Total Privately Placed Bonds** | | | | | | | | | | | | |
| 13.1 Issuer Obligations | 5,162,758 | 101,230,701 | 141,762,253 | 26,351,563 | 9,255,697 | XXX | 283,762,972 | 12.1 | 254,360,217 | 10.8 | XXX | 283,762,972 |
| 13.2 Residential Mortgage-Backed Securities | 18,993,422 | 34,605,409 | 13,556,804 | 8,842,085 | 871,901 | XXX | 76,869,621 | 3.3 | 106,820,553 | 4.5 | XXX | 76,869,621 |
| 13.3 Commercial Mortgage-Backed Securities | 62,044 | 20,057,605 | 6,679,242 | 98,995 | 241,358 | XXX | 27,139,244 | 1.2 | 80,517,119 | 3.4 | XXX | 27,139,244 |
| 13.4 Other Loan-Backed and Structured Securities | 28,474,352 | 153,829,496 | 121,159,597 | 18,684,647 | 2,103,303 | XXX | 324,251,395 | 13.8 | 283,359,230 | 12.0 | XXX | 324,251,395 |
| 13.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 13.6 Totals | 52,692,576 | 309,723,211 | 283,157,896 | 53,977,290 | 12,472,259 | 0 | 712,023,232 | 30.4 | 725,057,119 | 30.8 | XXX | 712,023,232 |
| 13.7 Line 13.6 as a % of Col. 7 | 7.4 | 43.5 | 39.8 | 7.6 | 1.8 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10 | 2.2 | 13.2 | 12.1 | 2.3 | 0.5 | 0.0 | 30.4 | XXX | XXX | XXX | XXX | 30.4 |

# 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 | 45,716,534 | 45,716,534 | | | |
| 2. Cost of short-term investments acquired | 306,944,690 | 306,944,690 | | | |
| 3. Accrual of discount | 0 | | | | |
| 4. Unrealized valuation increase (decrease) | 0 | | | | |
| 5. Total gain (loss) on disposals | 0 | | | | |
| 6. Deduct consideration received on disposals | 352,661,224 | 352,661,224 | | | |
| 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) | 0 | 0 | 0 | 0 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 0 | 0 | 0 | 0 | 0 |

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

# SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

| | | | |
|---|---|---|---|
| 1. | Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year) | | 13,410,710 |
| 2. | Cost paid/(consideration received) on additions: | | |
| 2.1 | Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12 | 11,005,986 | |
| 2.2 | Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14 | | 11,005,986 |
| 3. | Unrealized valuation increase/(decrease): | | |
| 3.1 | Section 1, Column 17 | 11,448,962 | |
| 3.2 | Section 2, Column 19 | (8,123,178) | 3,325,785 |
| 4. | Total gain (loss) on termination recognized, Section 2, Column 22 | | |
| 5. | Considerations received/(paid) on terminations, Section 2, Column 15 | | |
| 6. | Amortization: | | |
| 6.1 | Section 1, Column 19 | (4,757,207) | |
| 6.2 | Section 2, Column 21 | (5,287,532) | (10,044,740) |
| 7. | Adjustment to the Book/Adjusted Carrying Value of hedged item: | | |
| 7.1 | Section 1, Column 20 | | |
| 7.2 | Section 2, Column 23 | | 0 |
| 8. | Total foreign exchange change in Book/Adjusted Carrying Value: | | |
| 8.1 | Section 1, Column 18 | | |
| 8.2 | Section 2, Column 20 | | 0 |
| 9. | Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8) | | 17,697,741 |
| 10. | Deduct nonadmitted assets | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | | 17,697,741 |

# SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

| | | | | | |
|---|---|---|---|---|---|
| 1. | Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year) | | | | |
| 2. | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) | | | | |
| 3.1 | Add: | | | | |
| | Change in variation margin on open contracts - highly effective hedges: | | | | |
| 3.11 | Section 1, Column 15, current year minus | | | | |
| 3.12 | Section 1, Column 15, prior year | | 0 | | |
| | Change in the valuation margin on open contracts - all other: | | | | |
| 3.13 | Section 1, Column 18, current year minus | | | | |
| 3.14 | Section 1, Column 18, prior year | | 0 | 0 | |
| 3.2 | Add: | | | | |
| | Change in adjustment to basis of hedged item: | | | | |
| 3.21 | Section 1, Column 17, current year to date minus | | | | |
| 3.22 | Section 1, Column 17, prior year | | 0 | | |
| | Change in amount recognized: | | | | |
| 3.23 | Section 1, Column 19, current year to date minus | | | | |
| 3.24 | Section 1, Column 19, prior year | | 0 | 0 | |
| 3.3 | Subtotal (Line 3.1 minus Line 3.2) | | | | 0 |
| 4.1 | Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) | | | | |
| 4.2 | Less: | | | | |
| 4.21 | Amount used to adjust basis of hedged item (Section 2, Column 17) | | | | |
| 4.22 | Amount recognized (Section 2, Column 16) | | 0 | | |
| 4.3 | Subtotal (Line 4.1 minus Line 4.2) | | | | 0 |
| 5. | Dispositions gains (losses) on contracts terminated in prior year: | | | | |
| 5.1 | Total gain (loss) recognized for terminations in prior year | | | | |
| 5.2 | Total gain (loss) adjusted into the hedged item(s) for terminations in prior year | | | | |
| 6. | Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2) | | | | 0 |
| 7. | Deduct nonadmitted assets | | | | |
| 8. | Statement value at end of current period (Line 6 minus Line 7) | | | | 0 |

NONE

# Sch. DB - Pt. C - Sn. 1
# NONE

# Sch. DB - Pt. C - Sn. 2
# NONE

# SCHEDULE DB - VERIFICATION

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

| | | | |
|---|---|---|---|
| | | Book/Adjusted Carrying Value Check | |
| 1. | Part A, Section 1, Column 14 | 17,697,741 | |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance | | |
| 3. | Total (Line 1 plus Line 2) | | 17,697,741 |
| 4. | Part D, Section 1, Column 5 | 17,697,741 | |
| 5. | Part D, Section 1, Column 6 | | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | 0 |
| | | Fair Value Check | |
| 7. | Part A, Section 1, Column 16 | 17,697,741 | |
| 8. | Part B, Section 1, Column 13 | | |
| 9. | Total (Line 7 plus Line 8) | | 17,697,741 |
| 10. | Part D, Section 1, Column 8 | 17,697,741 | |
| 11. | Part D, Section 1, Column 9 | | |
| 12. | Total (Line 9 minus Line 10 minus Line 11) | | 0 |
| | | Potential Exposure Check | |
| 13. | Part A, Section 1, Column 21 | | |
| 14. | Part B, Section 1, Column 20 | | |
| 15. | Part D, Section 1, Column 11 | | |
| 16. | Total (Line 13 plus Line 14 minus Line 15) | | 0 |

# 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 | 0 | | | |
| 2. Cost of cash equivalents acquired | 161,252,534 | | 161,252,534 | |
| 3. Accrual of discount | 0 | | | |
| 4. Unrealized valuation increase (decrease) | 0 | | | |
| 5. Total gain (loss) on disposals | 0 | | | |
| 6. Deduct consideration received on disposals | 83,426,500 | | 83,426,500 | |
| 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) | 77,826,034 | 0 | 77,826,034 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 77,826,034 | 0 | 77,826,034 | 0 |

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

## Sch. A - Pt. 1
## NONE

## Sch. A - Pt. 2
## NONE

## Sch. A - Pt. 3
## NONE

## Sch. B - Pt. 1
## NONE

## Sch. B - Pt. 2
## NONE

## Sch. B - Pt. 3
## NONE

# 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 Desig-nation | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in B./A.C.V. | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| **Surplus Debentures - Unaffiliated** | | | | | | | | | | | | | | | | | | | |
| 309588 AC 5 | Farmers Insurance Company Surplus Note | | Los Angeles | CA | Guggenheim | 2FE | 12/30/2016 | | 3,469,500 | 3,776,985 | 3,436,993 | | (30,366) | | | | 211,500 | | 0.800 |
| 638671 AK 3 | Nationwide Mutual Insurance Company Surplus Note | | Columbus | OH | Stifel | 1FE | 11/17/2016 | | 7,529,570 | 8,505,540 | 7,465,848 | | (58,269) | | | | 468,750 | | 0.714 |
| 694475 AA 2 | Pacific Life Insurance Company Surplus Note | | Newport Beach | CA | Transfer from Schedule D | 1FE | 01/01/2017 | | 3,058,627 | 3,417,998 | 3,032,956 | | (25,671) | | | | 185,000 | | 0.322 |
| 707567 AC 7 | Penn Mutual Life Insurance Company Surplus Note | | Horsham | PA | Transfer from Schedule D | 1FE | 01/01/2017 | | 2,650,677 | 2,805,294 | 2,636,025 | | (14,652) | | | | 152,500 | | 1.000 |
| 743917 AH 9 | Prudential Insurance Company Surplus Note | | Newark | NJ | Transfer from Schedule D | 1FE | 01/01/2017 | | 2,596,925 | 2,617,124 | 2,536,919 | | (60,006) | | | | 166,000 | | 0.571 |
| 878091 BC 0 | Teachers Insurance and Annuity Association Surplus Note | | New York | NY | Transfer from Schedule D | 1FE | 01/01/2017 | | 110,568 | 121,402 | 109,946 | | (622) | | | | 356,154 | | 0.004 |
| 2399999. Total - Surplus Debentures - Unaffiliated | | | | | | | | | 19,415,867 | 21,244,343 | 19,218,687 | 0 | (189,586) | 0 | 0 | 0 | 1,539,904 | 0 | XXX |
| 4499999. Subtotal - Unaffiliated | | | | | | | | | 19,415,867 | 21,244,343 | 19,218,687 | 0 | (189,586) | 0 | 0 | 0 | 1,539,904 | 0 | XXX |
| 4699999. Totals | | | | | | | | | 19,415,867 | 21,244,343 | 19,218,687 | 0 | (189,586) | 0 | 0 | 0 | 1,539,904 | 0 | XXX |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | |
| 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 |
| **Surplus Debentures - Unaffiliated** | | | | | | | | | | |
| 694475 AA 2 | Pacific Life Insurance Company Surplus Note | Newport Beach | CA | Transfer from Schedule D | 01/01/2017. | | 3,058,627 | | | 0.322 |
| 707567 AC 7 | Penn Mutual Life Insurance Company Surplus Note | Horsham | PA | Transfer from Schedule D | 01/01/2017. | | 2,650,677 | | | 1.000 |
| 743917 AH 9 | Prudential Insurance Company Surplus Note | Newark | NJ | Transfer from Schedule D | 01/01/2017. | | 2,596,925 | | | 0.571 |
| 878091 BC 0 | Teachers Insurance and Annuity Association Surplus Note | New York | NY | Transfer from Schedule D | 01/01/2017. | | 1,285,478 | | | 0.004 |
| 2399999. Total - Surplus Debentures - Unaffiliated | | | | | | | 9,591,706 | 0 | 0 | XXX |
| 4499999. Subtotal - Unaffiliated | | | | | | | 9,591,706 | 0 | 0 | XXX |
| 4699999. Totals | | | | | | | 9,591,706 | 0 | 0 | XXX |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| **Surplus Debentures - Unaffiliated** | | | | | | | | | | | | | | | | | | | |
| 878091 BC 0 | Teachers Insurance and Annuity Association Surplus Note... | New York | NY.. | Tender Offer | 01/01/2017. | 08/31/2017. | 1,174,910 | | (2,235) | | | (2,235) | | 1,172,675 | 914,000 | | (258,675) | (258,675) | 30,761 |
| 2399999. Total - Surplus Debentures - Unaffiliated | | | | | | | 1,174,910 | 0 | (2,235) | 0 | 0 | (2,235) | 0 | 1,172,675 | 914,000 | 0 | (258,675) | (258,675) | 30,761 |
| 4499999. Subtotal - Unaffiliated | | | | | | | 1,174,910 | 0 | (2,235) | 0 | 0 | (2,235) | 0 | 1,172,675 | 914,000 | 0 | (258,675) | (258,675) | 30,761 |
| 4699999. Totals | | | | | | | 1,174,910 | 0 | (2,235) | 0 | 0 | (2,235) | 0 | 1,172,675 | 914,000 | 0 | (258,675) | (258,675) | 30,761 |

# 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 | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| **U.S. Government - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 63252F AA 7 | NATIONAL ARCHIVE 8.50 09/01/2019 | | | | 1FE | 554,099 | 106.048 | 551,220 | 519,783 | 523,811 | | (4,095) | | | 8.500 | 7.620 | MS | 14,727 | 44,182 | 01/06/2000. | 09/01/2019. |
| 649085 AA 5 | NEW VALEY GEN II5.572 05/01/20 | | | | 1FE | 519,590 | 104.506 | 525,014 | 502,379 | 505,011 | | (1,921) | | | 5.572 | 5.151 | MN | 4,665 | 27,993 | 12/16/2002. | 05/01/2020. |
| 690353 RX 7 | OVERSEAS PRIV INV 4.44 2/27/27 | | | | 1 | 1,313,753 | 107.613 | 1,413,766 | 1,313,753 | 1,313,753 | | | | | 4.440 | 4.440 | FA | 20,092 | 59,305 | 01/15/2010. | 02/27/2027. |
| 690353 XM 4 | OVERSEAS PRI INV 3.59 12/15/2030 | | | 1 | 1 | 1,485,714 | 103.962 | 1,544,580 | 1,485,714 | 1,485,714 | | | | | 3.590 | 3.606 | MJSD. | 2,371 | 53,337 | 07/10/2013. | 12/15/2030. |
| 912828 RP 7 | U.S. TREASURY NOTES 1.75 10/31/2018 | SD | | | 1 | 1,278,434 | 99.984 | 1,269,802 | 1,270,000 | 1,271,739 | | (2,070) | | | 1.750 | 1.583 | AO | 6,300 | 20,038 | 09/12/2014. | 10/31/2018. |
| 912828 XA 3 | U.S. TREASURY NOTES 1.00 05/15/2018 | SD | | | 1 | 210,295 | 99.859 | 209,705 | 210,000 | 210,037 | | (100) | | | 1.000 | 0.952 | MN | 1,278 | 2,100 | 05/28/2015. | 05/15/2018. |
| 0199999. U.S. Government - Issuer Obligations | | | | | | 5,361,886 | XXX | 5,514,085 | 5,301,629 | 5,310,067 | 0 | (8,186) | 0 | 0 | XXX | XXX | XXX | 49,433 | 206,954 | XXX | XXX |
| **U.S. Government - Residential Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 31383S RS 1 | FNCL 511797 PT 6.0 5/01/2031 | | | | 1 | 9,614 | 112.666 | 10,833 | 9,616 | 9,453 | | (24) | | | 6.000 | 5.988 | MON | 48 | 577 | 10/19/2001. | 05/01/2031. |
| 31406J 2L 6 | FNCL 811779 PT 5.0 1/1/2035 | | | | 1 | 27,838 | 110.772 | 30,339 | 27,388 | 22,444 | | (164) | | | 5.500 | 4.905 | MON | 126 | 1,506 | 01/11/2005. | 01/01/2035. |
| 0299999. U.S. Government - Residential Mortgage-Backed Securities | | | | | | 37,452 | XXX | 41,172 | 37,004 | 31,897 | 0 | (188) | 0 | 0 | XXX | XXX | XXX | 174 | 2,083 | XXX | XXX |
| 0599999. Total - U.S. Government | | | | | | 5,399,338 | XXX | 5,555,257 | 5,338,633 | 5,341,964 | 0 | (8,374) | 0 | 0 | XXX | XXX | XXX | 49,606 | 209,037 | XXX | XXX |
| **U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 041042 WY 4 | ARKANSAS ST A 4.111 07/01/2034 | | | 2 | 1FE | 1,000,000 | 103.551 | 1,035,510 | 1,000,000 | 1,000,000 | | | | | 4.111 | 4.111 | JJ | 20,555 | 41,110 | 06/30/2014. | 07/01/2034. |
| 13063A 7G 3 | CALIFORNIA ST 6.20 10/01/2019 | | | | 1FE | 2,021,080 | 107.211 | 2,144,220 | 2,000,000 | 2,004,646 | | (2,448) | | | 6.200 | 6.058 | AO | 31,000 | 124,000 | 10/08/2009. | 10/01/2019. |
| 20772G F4 5 | CT ST SER A 5.85 3/15/2032 | | | 1 | 1FE | 3,794,023 | 120.299 | 3,614,985 | 3,005,000 | 3,633,295 | | (32,525) | | | 5.850 | 3.917 | MS | 51,761 | 175,793 | 08/14/2012. | 03/15/2032. |
| 20772J AC 6 | CONN ST TXB SER D BABS 5.09 10/01/2030 | | | 1 | 1FE | 1,155,140 | 111.111 | 1,111,110 | 1,000,000 | 1,110,681 | | (9,811) | | | 5.090 | 3.675 | AO | 12,725 | 50,900 | 02/19/2013. | 10/01/2030. |
| 246380 7R 4 | DELAWARE ST SCH CONSTR 4.55 07/01/2029 | | | 1 | 1FE | 2,333,830 | 110.135 | 2,202,700 | 2,000,000 | 2,250,055 | | (17,688) | | | 4.550 | 3.239 | JJ | 45,500 | 91,000 | 12/10/2012. | 07/01/2029. |
| 373384 ST 4 | GA ST RECOVERY ZONE C-3 4.37 10/01/2027 | | | 1 | 1FE | 1,004,880 | 110.775 | 1,107,750 | 1,000,000 | 1,003,700 | | (299) | | | 4.370 | 4.323 | AO | 10,925 | 43,700 | 09/05/2013. | 10/01/2027. |
| 373384 TL 0 | GA ST SER D QSCB 3.88 07/01/2022 | | | 1 | 1FE | 5,800,000 | 105.592 | 6,124,336 | 5,800,000 | 5,800,000 | | | | | 3.880 | 3.880 | JJ | 112,520 | 225,040 | 06/21/2011. | 07/01/2022. |
| 452152 GR 6 | ILLINOIS BABS 6.20 7/01/2021 | | | 1 | 2FE | 1,599,536 | 105.101 | 1,681,616 | 1,600,000 | 1,599,788 | | 53 | | | 6.200 | 6.204 | JJ | 49,600 | 99,200 | 07/14/2010. | 07/01/2021. |
| 574192 6N 5 | MARYLAND ST QSCB 4.35 8/01/2025 | | | 1 | 1FE | 1,001,080 | 109.244 | 1,092,440 | 1,000,000 | 1,000,626 | | (68) | | | 4.350 | 4.340 | FA | 18,125 | 43,500 | 07/29/2010. | 08/01/2025. |
| 574193 GK 8 | MARYLAND ST FACS LOAN 2.80 8/01/2027 | | | 1 | 1FE | 1,974,260 | 96.906 | 1,938,120 | 2,000,000 | 1,982,257 | | 1,584 | | | 2.800 | 2.907 | FA | 23,333 | 56,000 | 08/08/2012. | 08/01/2027. |
| 57582P UD 0 | MA ST CONSOLIDATION LN E 5.306 1/01/2030 | | | 1 | 1FE | 2,179,080 | 121.174 | 2,423,480 | 2,000,000 | 2,145,327 | | (8,953) | | | 5.306 | 4.515 | JJ | 53,060 | 106,120 | 12/16/2013. | 01/01/2030. |
| 57582P UT 5 | MASS ST BABS 4.91 5/1/2029 | | | 1 | 1FE | 1,184,890 | 116.769 | 1,167,690 | 1,000,000 | 1,136,465 | | (9,695) | | | 4.910 | 3.445 | MN | 8,183 | 49,100 | 08/09/2012. | 05/01/2029. |
| 57582P WK 2 | MASSACHUSETTS ST 4.20 12/01/2021 | | | 1 | 1FE | 3,036,940 | 105.040 | 3,151,200 | 3,000,000 | 3,015,066 | | (3,484) | | | 4.200 | 4.060 | JD | 10,500 | 126,000 | 12/07/2010. | 12/01/2021. |
| 594610 6Q 5 | MI ST 4.14 11/01/2020 | | | | 1FE | 1,000,000 | 105.094 | 1,050,940 | 1,000,000 | 1,000,000 | | | | | 4.140 | 4.140 | MN | 6,900 | 41,400 | 10/14/2010. | 11/01/2020. |
| 594612 BC 6 | MICHIGAN ST SCH LOAN BD A 3.00 5/15/2026 | | | 2 | 1FE | 996,760 | 100.437 | 1,004,370 | 1,000,000 | 997,795 | | 228 | | | 3.000 | 3.030 | MN | 3,833 | 30,000 | 04/11/2013. | 05/15/2026. |
| 594612 BS 1 | MICHIGAN ST ENVR PROG B 3.59 12/01/2026 | | | 2 | 1FE | 1,000,000 | 104.874 | 1,048,740 | 1,000,000 | 1,000,000 | | | | | 3.590 | 3.590 | JD | 2,992 | 35,900 | 06/25/2014. | 12/01/2026. |
| 605580 5Q 8 | MS ST TAXABLE D 5.539 10/01/2029 | | | 1 | 1FE | 2,223,480 | 117.717 | 2,354,340 | 2,000,000 | 2,179,803 | | (11,362) | | | 5.539 | 4.543 | AO | 27,695 | 110,780 | 11/12/2013. | 10/01/2029. |
| 605580 5X 3 | MISS ST BAB 5.245 11/01/2034 | | | 1 | 1FE | 3,543,630 | 120.227 | 3,606,810 | 3,000,000 | 3,455,929 | | (18,689) | | | 5.245 | 3.996 | MN | 26,225 | 157,350 | 02/19/2013. | 11/01/2034. |
| 605580 6K 0 | MISSISSIPPI ST D 4.131 11/01/2022 | | | 1 | 1FE | 1,000,000 | 106.196 | 1,061,960 | 1,000,000 | 1,000,000 | | | | | 4.131 | 4.131 | MN | 6,885 | 41,310 | 10/21/2010. | 11/01/2022. |
| 605580 6S 3 | MS ST SER C 3.243 10/01/2021 | | | 1 | 1FE | 1,000,000 | 103.192 | 1,031,920 | 1,000,000 | 1,000,000 | | | | | 3.243 | 3.243 | AO | 8,108 | 32,430 | 10/06/2011. | 10/01/2021. |
| 605581 FF 9 | MISSISSIPPI ST D REF 3.729 10/01/2032 | | | 1 | 1FE | 2,000,000 | 102.152 | 2,043,040 | 2,000,000 | 2,000,000 | | | | | 3.729 | 3.729 | AO | 18,645 | 74,580 | 02/04/2015. | 10/01/2032. |
| 686053 GG 8 | OR SCH BRDS TXB PENSION 4.759 06/30/2028 | | | 1 | 1FE | 3,319,320 | 109.266 | 3,277,980 | 3,000,000 | 3,260,607 | | (19,926) | | | 4.759 | 3.750 | JD | 71,782 | 71,385 | 12/03/2014. | 06/30/2028. |
| 70914P LY 6 | PENNSYLVANIA ST B 4.45 2/15/20 | | | 1 | 1FE | 2,000,580 | 104.423 | 2,088,460 | 2,000,000 | 2,000,162 | | (71) | | | 4.450 | 4.446 | FA | 33,622 | 89,000 | 01/14/2010. | 02/15/2020. |
| 70914P LZ 3 | PENNSYLVANIA ST B 4.55 02/15/21 | | | 1 | 1FE | 3,000,930 | 105.195 | 3,155,850 | 3,000,000 | 3,000,349 | | (102) | | | 4.550 | 4.546 | FA | 51,567 | 136,500 | 01/14/2010. | 02/15/2021. |
| 70914P PE 6 | PA ST THIRD SER B BAB 4.25 07/15/2020 | | | | 1FE | 996,080 | 103.633 | 1,036,330 | 1,000,000 | 998,809 | | 435 | | | 4.250 | 4.300 | JJ | 19,597 | 42,500 | 12/16/2010. | 07/15/2020. |
| 880541 QR 1 | TENNESSEE ST TXBL C 3.228 08/01/2021 | | | 1 | 1FE | 1,000,000 | 102.420 | 1,024,200 | 1,000,000 | 1,000,000 | | | | | 3.228 | 3.228 | FA | 13,450 | 32,280 | 10/12/2011. | 08/01/2021. |
| 882722 VN 8 | TX ST BAB A 4.681 04/01/2040 | | | 1 | 1FE | 1,163,960 | 117.681 | 1,176,810 | 1,000,000 | 1,144,244 | | (4,107) | | | 4.681 | 3.722 | AO | 11,703 | 46,810 | 10/22/2012. | 04/01/2040. |
| 882722 VP 3 | TX ST BABS A 4.631 04/01/2033 | | | 1 | 1FE | 1,137,140 | 113.053 | 1,130,530 | 1,000,000 | 1,112,553 | | (5,428) | | | 4.631 | 3.661 | AO | 11,578 | 46,310 | 02/19/2013. | 04/01/2033. |
| 882723 PU 7 | TEXAS ST TXBL REF B 3.423 10/01/2026 | | | 2 | 1FE | 1,000,000 | 102.692 | 1,026,920 | 1,000,000 | 1,000,000 | | | | | 3.423 | 3.423 | AO | 8,558 | 34,230 | 06/26/2014. | 10/01/2026. |
| 882723 PV 5 | TEXAS ST REF B 3.573 10/01/2027 | | | 2 | 1FE | 1,000,000 | 103.015 | 1,030,150 | 1,000,000 | 1,000,000 | | | | | 3.573 | 3.573 | AO | 8,933 | 35,730 | 06/26/2014. | 10/01/2027. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 93974C PL 8 | WA ST BABS D 5.381 08/01/2029 | | | 1 | 1FE | 2,325,220 | 119.643 | 2,392,860 | 2,000,000 | 2,265,476 | | (17,778) | | | 5.381 | 3.942 | FA | 44,842 | 107,620 | 06/16/2014. | 08/01/2029. |
| 93974C QZ 6 | WASHINGTON ST BABS 4.269 08/01/2021 | | | 1 | 1FE | 2,000,000 | 105.172 | 2,103,440 | 2,000,000 | 2,000,000 | | | | | 4.269 | 4.269 | FA | 35,575 | 85,380 | 05/25/2010. | 08/01/2021. |
| 1199999. U.S. States, Territories & Possessions - Issuer Obligations | | | | | | 59,791,839 | XXX | 61,440,807 | 56,405,000 | 59,097,634 | 0 | (160,135) | 0 | 0 | XXX | XXX | XXX | 860,275 | 2,482,958 | XXX | XXX |
| 1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed) | | | | | | 59,791,839 | XXX | 61,440,807 | 56,405,000 | 59,097,634 | 0 | (160,135) | 0 | 0 | XXX | XXX | XXX | 860,275 | 2,482,958 | XXX | XXX |
| **U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 05914F JP 6 | BALTIMORE CNTY MD BABS 4.45 11/01/2026 | | | 1 | 1FE | 2,253,680 | 110.833 | 2,216,660 | 2,000,000 | 2,179,289 | | (17,246) | | | 4.450 | 3.273 | MN | 14,833 | 89,000 | 06/03/2013. | 11/01/2026. |
| 215723 JW 8 | COOK CNTY IL HIGH SCH 5.80 12/01/2022 | | | 2 | 1FE | 1,000,000 | 103.271 | 1,032,710 | 1,000,000 | 1,000,000 | | | | | 5.800 | 5.801 | JD | 4,833 | 58,000 | 12/14/2010. | 12/01/2022. |
| 235308 QK 2 | DALLAS TX ISD 4.45 02/15/2020 | SD | | | 1FE | 1,012,500 | 104.284 | 1,042,840 | 1,000,000 | 1,003,363 | | (1,483) | | | 4.450 | 4.282 | FA | 16,811 | 44,500 | 11/16/2010. | 02/15/2020. |
| 235308 QL 0 | DALLAS TX ISD 4.60 02/15/2021 | | | | 1FE | 1,012,500 | 106.603 | 1,066,030 | 1,000,000 | 1,004,484 | | (1,311) | | | 4.600 | 4.445 | FA | 17,378 | 46,000 | 11/16/2010. | 02/15/2021. |
| 399262 HD 9 | GROSSMONT CA SCH 5.479 08/01/2025 | | | 2 | 1FE | 2,000,000 | 108.779 | 2,175,580 | 2,000,000 | 2,000,000 | | | | | 5.479 | 5.479 | FA | 45,658 | 109,580 | 05/13/2011. | 08/01/2025. |
| 412486 4W 9 | HARFORD CNTY MD 4.70 07/01/2021 | | | 2 | 1FE | 1,024,120 | 105.973 | 1,059,730 | 1,000,000 | 1,007,030 | | (2,605) | | | 4.700 | 4.400 | JJ | 23,500 | 47,000 | 06/02/2010. | 07/01/2021. |
| 438670 6E 6 | HONOLULU CITY & CNTY D 3.138 10/01/2032 | | | 12 | 1FE | 2,000,000 | 94.275 | 1,885,500 | 2,000,000 | 1,999,973 | | (15) | | | 3.138 | 3.138 | AO | 15,690 | 58,402 | 10/06/2016. | 10/01/2032. |
| 442331 QM 9 | HOUSTON TX REF PENSION 6.29 3/01/2032 | | | 1 | 1FE | 2,281,566 | 118.023 | 2,201,129 | 1,865,000 | 2,202,707 | | (16,677) | | | 6.290 | 4.543 | MS | 39,103 | 117,309 | 10/17/2012. | 03/01/2032. |
| 442331 SP 0 | HOUSTON TX SER B 4.611 03/01/2021 | | | 2 | 1FE | 1,000,000 | 104.362 | 1,043,620 | 1,000,000 | 1,000,000 | | | | | 4.611 | 4.611 | MS | 15,370 | 46,110 | 11/17/2010. | 03/01/2021. |
| 544646 XY 3 | LOS ANGELES CA SCH DIST 5.755 07/01/2029 | | | 1 | 1FE | 1,086,000 | 120.758 | 1,207,580 | 1,000,000 | 1,068,805 | | (4,347) | | | 5.755 | 4.963 | JJ | 28,775 | 57,550 | 09/09/2013. | 07/01/2029. |
| 549188 HF 0 | LUBBOCK TX 4.892 02/15/2021 | | | 2 | 1FE | 1,000,000 | 103.036 | 1,030,360 | 1,000,000 | 1,000,000 | | | | | 4.892 | 4.892 | FA | 18,481 | 48,920 | 01/21/2010. | 02/15/2021. |
| 602245 UM 2 | MILWAUKEE CNTY PENSION A 6.84 12/01/2028 | | | 1 | 1FE | 1,386,050 | 123.527 | 1,235,270 | 1,000,000 | 1,286,889 | | (21,073) | | | 6.840 | 3.633 | JD | 5,700 | 68,400 | 12/06/2012. | 12/01/2028. |
| 602409 HG 2 | MILWAUKEE SEW L BABS WI 4.30 10/01/2020 | | | | 1FE | 1,365,000 | 105.216 | 1,436,198 | 1,365,000 | 1,365,000 | | | | | 4.300 | 4.301 | AO | 14,674 | 58,695 | 12/13/2010. | 10/01/2020. |
| 631294 3X 1 | NASHUA NH PENNICHUCK 3.197 01/15/2023 | | | 3 | 1FE | 2,000,000 | 99.879 | 1,997,580 | 2,000,000 | 2,000,000 | | | | | 3.197 | 3.197 | JJ | 29,483 | 63,940 | 01/11/2012. | 01/15/2023. |
| 631294 4C 6 | NASHUA NH 4.226 01/15/2032 | | | 1 | 1FE | 1,080,440 | 105.660 | 1,056,600 | 1,000,000 | 1,062,527 | | (4,069) | | | 4.226 | 3.584 | JJ | 19,487 | 42,260 | 04/11/2013. | 01/15/2032. |
| 64966H 4J 6 | NEW YORK NY 4.297 10/01/2021 | | | 1 | 1FE | 1,000,000 | 106.811 | 1,068,110 | 1,000,000 | 1,000,000 | | | | | 4.297 | 4.297 | AO | 10,743 | 42,970 | 10/07/2010. | 10/01/2021. |
| 655867 JF 7 | NORFOLK BLD AMER TX SR B 5.45 3/1/25 | | | 1 | 1FE | 2,828,389 | 114.811 | 3,134,340 | 2,730,000 | 2,786,182 | | (6,349) | | | 5.450 | 5.103 | MS | 49,595 | 148,785 | 01/27/2010. | 03/01/2025. |
| 655867 SC 4 | NORFOLK VA REF B 4.115 08/01/2026 | | | 12 | 1FE | 1,000,000 | 102.391 | 1,023,910 | 1,000,000 | 1,000,000 | | | | | 4.115 | 4.115 | FA | 17,146 | 41,150 | 10/18/2013. | 08/01/2026. |
| 655867 SD 2 | NORFOLK VA REF B 4.265 08/01/2027 | | | 12 | 1FE | 1,000,000 | 103.397 | 1,033,970 | 1,000,000 | 1,000,000 | | | | | 4.265 | 4.265 | FA | 17,771 | 42,650 | 10/18/2013. | 08/01/2027. |
| 655867 SE 0 | NORFOLK VA REF B 4.755 08/01/2030 | | | 12 | 1FE | 1,000,000 | 102.927 | 1,029,270 | 1,000,000 | 1,000,000 | | | | | 4.755 | 4.755 | FA | 19,813 | 47,550 | 10/18/2013. | 08/01/2030. |
| 660393 L3 1 | N LAS VEGAS NV 5.572 06/01/21 | | | 1 | 3FE | 1,625,000 | 99.416 | 1,615,510 | 1,625,000 | 1,625,000 | | | | | 5.572 | 5.572 | JD | 7,545 | 90,545 | 05/28/2010. | 06/01/2021. |
| 68583R BA 9 | OR COMM CLG TXB B 5.6 06/30/2028 | | | | 1FE | 2,197,760 | 115.455 | 2,309,100 | 2,000,000 | 2,152,590 | | (12,044) | | | 5.600 | 4.624 | JD | 56,311 | 56,000 | 12/20/2013. | 06/30/2028. |
| 68666P AA 4 | ORLEANS PARISH LA SCH BD 4.4 02/01/2021 | | | | 1FE | 1,007,430 | 104.804 | 1,048,040 | 1,000,000 | 1,002,866 | | (852) | | | 4.400 | 4.300 | FA | 18,333 | 44,000 | 12/16/2011. | 02/01/2021. |
| 718814 ZZ 2 | PHOENIX AZ BAB A 5.269 07/01/2034 | | | 1 | 1FE | 2,374,440 | 118.613 | 2,372,260 | 2,000,000 | 2,333,031 | | (14,166) | | | 5.269 | 3.892 | JJ | 52,690 | 105,380 | 12/11/2014. | 07/01/2034. |
| 73723R SR 5 | PORTSMOUTH REF B TXB 3.939 02/01/2030 | | | 2 | 1FE | 1,000,000 | 101.294 | 1,012,940 | 1,000,000 | 1,000,000 | | | | | 3.939 | 3.939 | FA | 16,413 | 39,390 | 06/05/2013. | 02/01/2030. |
| 741701 H8 2 | PRINCE GEORGES CNTY MD 4.75 03/01/2026 | | | 1 | 1FE | 1,000,000 | 112.558 | 1,125,580 | 1,000,000 | 1,000,000 | | | | | 4.750 | 4.750 | MS | 15,833 | 47,500 | 03/10/2011. | 03/01/2026. |
| 796269 VA 3 | SAN ANTONIO ISD TX 4.006 08/15/2028 | | | 2 | 1FE | 2,000,000 | 103.130 | 2,062,600 | 2,000,000 | 2,000,000 | | | | | 4.006 | 4.006 | FA | 30,268 | 80,120 | 08/24/2011. | 08/15/2028. |
| 797646 NF 9 | SAN FRAN CITY/CNTY-C-BABS 5.93 6/15/2028 | | | 1 | 1FE | 2,526,000 | 118.521 | 2,370,420 | 2,000,000 | 2,380,492 | | (29,291) | | | 5.930 | 3.717 | JD | 5,271 | 118,600 | 08/09/2012. | 06/15/2028. |
| 833119 XK 1 | SNOHOMISH CNTY WA SCH 1.14 12/01/2023 | | | | 1FE | 1,465,700 | 91.330 | 1,826,600 | 2,000,000 | 1,702,605 | | 43,759 | | | 1.140 | 3.986 | JD | 1,900 | 22,800 | 01/11/2012. | 12/01/2023. |
| 87122N EZ 8 | SYCAMORE OH SCH 5.55 12/01/2025 | | | | 1FE | 650,000 | 110.884 | 720,746 | 650,000 | 650,000 | | | | | 5.550 | 5.550 | JD | 3,006 | 36,075 | 12/21/2010. | 12/01/2025. |
| 981305 SA 4 | WORCESTER PENSION 6.25 1/1/2028 | | | | 1FE | 1,004,951 | 114.778 | 1,084,652 | 945,000 | 986,675 | | (3,026) | | | 6.250 | 5.666 | JJ | 29,531 | 59,063 | 10/28/2010. | 01/01/2028. |
| 1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations | | | | | | 45,181,526 | XXX | 46,525,436 | 43,180,000 | 44,799,507 | 0 | (90,796) | 0 | 0 | XXX | XXX | XXX | 661,945 | 1,978,243 | XXX | XXX |
| 2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions | | | | | | 45,181,526 | XXX | 46,525,436 | 43,180,000 | 44,799,507 | 0 | (90,796) | 0 | 0 | XXX | XXX | XXX | 661,945 | 1,978,243 | XXX | XXX |
| **U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 010608 5M 5 | AL ST PUB SCH CONSTR BD 5.15 09/01/2027 | | | | 1FE | 5,796,430 | 116.236 | 5,811,800 | 5,000,000 | 5,611,359 | | (52,068) | | | 5.150 | 3.636 | MS | 85,833 | 257,500 | 12/12/2014. | 09/01/2027. |
| 04048R DS 2 | AZ ST UNIV BABS SER A 6.204 07/01/2030 | | | 1 | 1FE | 1,285,310 | 122.182 | 1,221,820 | 1,000,000 | 1,211,776 | | (16,107) | | | 6.204 | 3.753 | JJ | 31,020 | 62,040 | 01/31/2013. | 07/01/2030. |
| 040627 DX 6 | AZ ST PWR AUTH 4.918 10/01/2045 | | | 1 | 1FE | 2,000,000 | 109.882 | 2,197,640 | 2,000,000 | 2,000,000 | | | | | 4.918 | 4.918 | AO | 24,590 | 98,360 | 03/19/2014. | 10/01/2045. |
| 071239 DB 0 | BATON ROUGE LA TXBL 4.57 01/15/2029 | | | 2 | 1FE | 1,000,000 | 104.232 | 1,042,320 | 1,000,000 | 1,000,000 | | | | | 4.570 | 4.570 | JJ | 21,073 | 45,700 | 03/07/2012. | 01/15/2029. |
| 072031 AK 3 | BAY AREA CA WTR AGY B 2.855 10/01/2023 | | | 1 | 1FE | 2,000,000 | 99.982 | 1,999,640 | 2,000,000 | 2,000,000 | | | | | 2.855 | 2.855 | AO | 14,275 | 57,100 | 02/01/2013. | 10/01/2023. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 100873 AG 3 | BOSTON MA HSG 5.80 01/01/2022 | | | 2 | 1FE | 1,500,000 | 102.580 | 1,538,700 | 1,500,000 | 1,500,000 | | | | | 5.800 | 5.800 | JJ | 43,500 | 87,000 | 03/11/2010. | 01/01/2022. |
| 123550 HN 8 | BUTLER HOSP REF 3.30 11/15/2029 | | | 2 | 1FE | 1,000,000 | 101.185 | 1,011,850 | 1,000,000 | 999,999 | | (1) | | | 3.300 | 3.300 | MN | 275 | | 12/22/2017. | 11/15/2029. |
| 13077C TL 8 | CA ST UNIV BABS 6.484 11/01/2041 | | | 1 | 1FE | 2,734,760 | 137.125 | 2,742,500 | 2,000,000 | 2,690,645 | | (16,654) | | | 6.484 | 4.181 | MN | 21,613 | 129,680 | 03/27/2015. | 11/01/2041. |
| 130795 Z6 7 | CA CMNTY DEV UNIV 7.55 05/15/2040 | | | 1 | 1FE | 1,383,750 | 136.720 | 1,367,200 | 1,000,000 | 1,359,209 | | (8,700) | | | 7.550 | 4.891 | MN | 9,647 | 75,500 | 01/08/2015. | 05/15/2040. |
| 167736 YV 3 | CHICAGO IL WTR C 6.642 11/01/2029 | | | 1 | 1FE | 1,130,630 | 122.374 | 1,223,740 | 1,000,000 | 1,108,179 | | (6,393) | | | 6.642 | 5.393 | MN | 11,070 | 66,420 | 03/12/2014. | 11/01/2029. |
| 183596 CY 9 | BALTIMORE MD BRD SCH 5.692 12/15/2025 | | | 1 | 1FE | 2,000,000 | 114.409 | 2,288,180 | 2,000,000 | 2,000,000 | | | | | 5.692 | 5.692 | JD | 5,060 | 113,840 | 02/03/2011. | 12/15/2025. |
| 19633S AB 9 | CO ST BRIDGE ENT BAB A 6.078 12/01/2040 | | | 1 | 1FE | 1,254,870 | 127.994 | 1,279,940 | 1,000,000 | 1,218,729 | | (8,491) | | | 6.078 | 4.268 | JD | 5,065 | 60,780 | 05/28/2013. | 12/01/2040. |
| 196632 ML 4 | CO SPRINGS CO 5.058 11/15/2019 | | | 1 | 1FE | 1,000,000 | 104.931 | 1,049,310 | 1,000,000 | 1,000,000 | | | | | 5.058 | 5.059 | MN | 6,463 | 50,580 | 12/17/2010. | 11/15/2019. |
| 199112 HV 8 | COLUMBUS GA BLDG 5.05 01/01/23 | | | 2 | 1FE | 997,140 | 104.319 | 1,043,190 | 1,000,000 | 998,652 | | 231 | | | 5.050 | 5.081 | JJ | 25,250 | 50,500 | 01/14/2010. | 01/01/2023. |
| 199112 HW 6 | COLUMBUS GA BLDG 5.20 01/01/24 | | | 2 | 1FE | 997,010 | 104.507 | 1,045,070 | 1,000,000 | 998,425 | | 218 | | | 5.200 | 5.231 | JJ | 26,000 | 52,000 | 01/14/2010. | 01/01/2024. |
| 19923P AY 4 | COLUMBUS IN HS 5.605 7/15/23 | | | 2 | 1FE | 3,000,000 | 104.866 | 3,145,980 | 3,000,000 | 3,000,000 | | | | | 5.605 | 5.605 | JJ | 77,536 | 168,150 | 01/20/2010. | 07/15/2023. |
| 213248 BB 2 | COOK CO IL SALE TAX 5.354 11/15/2035 | | | 2 | 1FE | 1,250,000 | 104.817 | 1,310,213 | 1,250,000 | 1,250,000 | | | | | 5.354 | 5.354 | MN | 8,552 | 66,925 | 07/12/2013. | 11/15/2035. |
| 25477G EV 3 | DC TAX 5.282 12/01/2026 | | | 1 | 1FE | 1,000,000 | 114.800 | 1,148,000 | 1,000,000 | 1,000,000 | | | | | 5.282 | 5.282 | JD | 4,402 | 52,820 | 12/03/2010. | 12/01/2026. |
| 264416 AN 8 | DUKE UNIV NC SER A 5.85 4/01/2037 | | | 1 | 1FE | 2,691,240 | 133.846 | 2,676,920 | 2,000,000 | 2,589,688 | | (20,714) | | | 5.850 | 3.696 | AO | 29,250 | 117,000 | 09/11/2012. | 04/01/2037. |
| 3133X0 PF 0 | FED HOME LN BANK 5.375 08/15/2018 | | | | 1 | 978,860 | 102.305 | 1,023,050 | 1,000,000 | 998,736 | | 1,948 | | | 5.375 | 5.585 | FA | 20,306 | 53,750 | 09/02/2003. | 08/15/2018. |
| 34160P DA 4 | FLORIDA ST 5.286 08/01/2019 | | | 1 | 1FE | 2,000,000 | 103.597 | 2,071,940 | 2,000,000 | 2,000,000 | | | | | 5.286 | 5.287 | FA | 44,050 | 105,720 | 10/29/2009. | 08/01/2019. |
| 34160W TZ 7 | FL ST DEPT ENVIR 6.026 07/01/21 | | | 2 | 1FE | 2,500,000 | 105.257 | 2,631,425 | 2,500,000 | 2,500,000 | | | | | 6.026 | 6.027 | JJ | 75,325 | 150,650 | 01/08/2010. | 07/01/2021. |
| 40179P AA 3 | GUILFORD CNTY PUB FAC 4.564 04/01/2032 | | | 2 | 1FE | 1,000,000 | 103.364 | 1,033,640 | 1,000,000 | 1,000,000 | | | | | 4.564 | 4.564 | AO | 11,410 | 45,640 | 03/15/2012. | 04/01/2032. |
| 438701 RE 6 | HONOLULU HI WSTEWTR B 5.193 07/01/2024 | | | 2 | 1FE | 1,225,000 | 106.713 | 1,307,234 | 1,225,000 | 1,225,000 | | | | | 5.193 | 5.193 | JJ | 31,807 | 63,614 | 10/27/2010. | 07/01/2024. |
| 438701 WY 6 | HONOLULU CITY & CNTY C 3.668 07/01/2027 | | | 12 | 1FE | 500,000 | 100.875 | 504,375 | 500,000 | 499,988 | | 1 | | | 3.668 | 3.668 | JJ | 9,170 | 18,340 | 07/23/2015. | 07/01/2027. |
| 438701 WZ 3 | HONOLULU CITY & CNTY C 3.868 07/01/2028 | | | 12 | 1FE | 500,000 | 100.090 | 500,450 | 500,000 | 499,986 | | 1 | | | 3.868 | 3.868 | JJ | 9,670 | 19,340 | 07/23/2015. | 07/01/2028. |
| 438701 XD 1 | HONOLULU CITY & CNTY C 4.411 07/01/2035 | | | 12 | 1FE | 1,000,000 | 100.902 | 1,009,020 | 1,000,000 | 999,962 | | 1 | | | 4.411 | 4.411 | JJ | 22,055 | 44,110 | 07/23/2015. | 07/01/2035. |
| 442435 5B 5 | HOUSTON TX UTL SYS B 3.828 05/15/2028 | | | 1 | 1FE | 2,000,000 | 104.333 | 2,086,660 | 2,000,000 | 2,000,000 | | | | | 3.828 | 3.828 | MN | 9,783 | 76,560 | 03/13/2014. | 05/15/2028. |
| 45129W KB 5 | ID HSG BABS A-2 6.348 07/15/2028 | | | 1 | 1FE | 2,519,760 | 117.071 | 2,341,420 | 2,000,000 | 2,393,855 | | (29,463) | | | 6.348 | 4.035 | JJ | 58,543 | 126,960 | 05/23/2013. | 07/15/2028. |
| 452227 FT 3 | ILLINOIS BLDG IL BONDS 4.08 06/15/2036 | | | 1 | 1FE | 3,099,160 | 102.949 | 3,088,470 | 3,000,000 | 3,085,581 | | (3,131) | | | 4.080 | 3.862 | JD | 5,440 | 122,400 | 04/24/2013. | 06/15/2036. |
| 452227 GM 7 | IL ST SALES TAX 3.75 06/15/2032 | | | 1 | 1FE | 885,810 | 98.625 | 986,250 | 1,000,000 | 903,628 | | 4,580 | | | 3.750 | 4.675 | JD | 1,667 | 37,500 | 10/29/2013. | 06/15/2032. |
| 452227 JN 2 | IL ST SALES TAX REV 4.62 06/15/2038 | | | 1 | 1FE | 2,000,000 | 110.304 | 2,206,080 | 2,000,000 | 2,000,000 | | | | | 4.620 | 4.620 | JD | 4,107 | 92,400 | 03/11/2014. | 06/15/2038. |
| 454624 U5 4 | IN BD BK TXB 5.49 01/15/2024 | | | 1 | 1FE | 2,044,940 | 113.609 | 2,272,180 | 2,000,000 | 2,024,593 | | (3,380) | | | 5.490 | 5.250 | JJ | 50,630 | 109,800 | 11/19/2010. | 01/15/2024. |
| 45746R AL 8 | INLAND PROTN FL B 4.85 07/01/2020 | | | 2 | 1FE | 2,000,000 | 103.646 | 2,072,920 | 2,000,000 | 2,000,000 | | | | | 4.850 | 4.851 | JJ | 48,500 | 97,000 | 02/18/2010. | 07/01/2020. |
| 463632 4P 1 | IRVINE RANCH CA WTR DIST 6.622 5/01/2040 | | | 1 | 1FE | 2,801,740 | 138.195 | 2,763,900 | 2,000,000 | 2,747,922 | | (20,270) | | | 6.622 | 4.059 | MN | 22,073 | 132,440 | 03/25/2015. | 05/01/2040. |
| 46615M AS 0 | JEA DIST ENERGY SYS 4.238 10/01/30 (JEA) | | | 2 | 1FE | 1,610,000 | 101.418 | 1,632,830 | 1,610,000 | 1,610,000 | | | | | 4.238 | 4.238 | AO | 17,058 | 68,232 | 06/07/2013. | 10/01/2030. |
| 47770V AX 8 | JOBSOHIO BEVERAGE SYS B 3.235 1/1/2023 | | | 1 | 1FE | 1,000,000 | 101.217 | 1,012,170 | 1,000,000 | 1,000,000 | | | | | 3.235 | 3.235 | JJ | 16,175 | 32,350 | 01/29/2013. | 01/01/2023. |
| 47770V AY 6 | JOBSOHIO BEVERAGE SYS B 3.985 1/1/2029 | | | 1 | 1FE | 2,000,000 | 105.790 | 2,115,800 | 2,000,000 | 2,000,000 | | | | | 3.985 | 3.985 | JJ | 39,850 | 79,700 | 01/29/2013. | 01/01/2029. |
| 491189 FA 9 | KY ASSET FND 4.104 4/01/2019 | | | 1 | 1FE | 1,007,450 | 101.803 | 1,018,030 | 1,000,000 | 1,001,260 | | (965) | | | 4.104 | 4.000 | AO | 10,260 | 41,040 | 09/02/2010. | 04/01/2019. |
| 542690 W3 2 | LONG ISLAND NY PWR 4.85 05/01/20 | | | 1 | 1FE | 999,340 | 103.537 | 1,035,370 | 1,000,000 | 999,809 | | 76 | | | 4.850 | 4.859 | MN | 8,083 | 48,500 | 05/05/2010. | 05/01/2020. |
| 544525 NZ 7 | L A WTR & PWR BABS C 6.008 07/01/2039 | | | 1 | 1FE | 1,214,060 | 127.857 | 1,278,570 | 1,000,000 | 1,202,041 | | (5,466) | | | 6.008 | 4.528 | JJ | 30,040 | 60,080 | 09/16/2015. | 07/01/2039. |
| 544712 2H 4 | LOS ANGELES CTY SALES TAX 5.735 6/1/39 | | | 1 | 1FE | 5,065,820 | 125.344 | 5,013,760 | 4,000,000 | 4,964,825 | | (27,977) | | | 5.735 | 4.040 | JD | 19,117 | 229,400 | 02/26/2015. | 06/01/2039. |
| 54473E NP 5 | LA CNTY CA PUB WKS 5.591 08/01/2020 | | | 1 | 1FE | 1,500,000 | 107.575 | 1,613,625 | 1,500,000 | 1,500,000 | | | | | 5.591 | 5.588 | FA | 34,944 | 83,865 | 11/10/2010. | 08/01/2020. |
| 54473E NS 9 | LA CNTY CA PUB WKS BAB 7.618 08/01/2040 | | | 1 | 1FE | 1,336,580 | 152.444 | 1,524,440 | 1,000,000 | 1,305,307 | | (6,902) | | | 7.618 | 5.286 | FA | 31,742 | 76,180 | 12/14/2012. | 08/01/2040. |
| 57429L AL 0 | MARYLAND TRANS REV 6.48 7/01/22 | | | 1 | 1FE | 593,412 | 108.615 | 597,383 | 550,000 | 564,648 | | (2,774) | | | 6.480 | 5.799 | JJ | 17,820 | 35,640 | 12/18/2002. | 07/01/2022. |
| 575832 UG 3 | MA ST BAB 5.788 05/01/2025 | | | 1 | 1FE | 1,000,000 | 113.557 | 1,135,570 | 1,000,000 | 1,000,000 | | | | | 5.788 | 5.788 | MN | 9,647 | 57,880 | 12/10/2010. | 05/01/2025. |
| 57583P ET 2 | MA FED HWY A NTS BABS 4.835 12/15/2021 | SD | | 1 | 1FE | 1,000,000 | 107.663 | 1,076,630 | 1,000,000 | 1,000,000 | | | | | 4.835 | 4.835 | JD | 26,324 | 48,350 | 12/15/2010. | 12/15/2021. |
| 576000 KW 2 | MA SCH BLD AUTH QSCB A 5.468 06/15/2027 | | | 1 | 1FE | 2,330,900 | 117.814 | 2,356,280 | 2,000,000 | 2,256,964 | | (22,164) | | | 5.468 | 3.835 | JD | 4,860 | 109,360 | 06/27/2014. | 06/15/2027. |
| 592041 XW 2 | MET GOVT NASHVILLE 3.437 10/01/2046 | | | 1 | 1FE | 2,000,000 | 99.760 | 1,995,200 | 2,000,000 | 1,999,953 | | (30) | | | 3.437 | 3.437 | AO | 17,185 | 61,484 | 10/27/2016. | 10/01/2046. |

# 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 | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 59447P CQ 2 | MI FIN AUTH 5.496 09/01/2020 | | | 1 | 1FE | 2,000,000 | 106.781 | 2,135,620 | 2,000,000 | 2,000,000 | | | | | 5.496 | 5.496 | MS | 36,640 | 109,920 | 12/09/2010. | 09/01/2020. |
| 594712 PP 0 | MI UNIV GEN A 6.173 02/15/2050 | | | 12 | 1FE | 3,090,010 | 125.250 | 3,131,250 | 2,500,000 | 3,006,050 | | (31,908) | | | 6.173 | 4.040 | FA | 58,301 | 154,325 | 06/09/2015. | 02/15/2050. |
| 604115 BA 2 | MN ST PUB FACS B BAB 5.125 03/01/2027 | | | 1 | 1FE | 1,084,930 | 110.198 | 1,101,980 | 1,000,000 | 1,062,492 | | (5,460) | | | 5.125 | 4.293 | MS | 17,083 | 51,250 | 07/25/2013. | 03/01/2027. |
| 604115 BB 0 | MN ST PUB FACS B BAB 5.25 03/01/2028 | | | 1 | 1FE | 1,089,050 | 117.317 | 1,173,170 | 1,000,000 | 1,067,793 | | (5,184) | | | 5.250 | 4.415 | MS | 17,500 | 52,500 | 07/25/2013. | 03/01/2028. |
| 60636A EF 6 | MO ST WASH UNIV A 3.335 02/15/2027 | | | 1 | 1FE | 3,000,000 | 97.414 | 2,922,420 | 3,000,000 | 3,000,000 | | | | | 3.335 | 3.335 | FA | 37,797 | 100,050 | 07/19/2012. | 02/15/2027. |
| 610730 AA 1 | MONROE CNTY NY IDA B 4.176 5/01/2028 | | | 1 | 1FE | 4,000,000 | 100.806 | 4,032,240 | 4,000,000 | 4,000,000 | | | | | 4.176 | 4.176 | MN | 27,840 | 167,040 | 06/14/2012. | 05/01/2028. |
| 61075T GQ 5 | MONROE CTY NY IDC C 5.046 07/01/2028 | | | 1 | 1FE | 1,000,000 | 113.406 | 1,134,060 | 1,000,000 | 1,000,000 | | | | | 5.046 | 5.046 | JJ | 25,230 | 50,460 | 09/11/2013. | 07/01/2028. |
| 61075T GR 3 | MONROE CTY NY IDC C 5.311 07/01/2033 | | | 1 | 1FE | 1,000,000 | 110.073 | 1,100,730 | 1,000,000 | 1,000,000 | | | | | 5.311 | 5.311 | JJ | 26,555 | 53,110 | 09/11/2013. | 07/01/2033. |
| 641667 NZ 9 | NEW ALBANY-FLOYD IN SCH 3.11 01/15/2027 | | | 2 | 1FE | 1,000,000 | 97.851 | 978,510 | 1,000,000 | 1,000,000 | | | | | 3.110 | 3.110 | JJ | 14,341 | 31,100 | 04/11/2013. | 01/15/2027. |
| 645913 AY 0 | NJ ECON DEV SER B 0.00 02/15/2020 | | | | 1FE | 1,551,600 | 93.988 | 1,879,760 | 2,000,000 | 1,857,317 | | 63,683 | | | | 3.520 | FA | | | 11/01/2012. | 02/15/2020. |
| 64971Q GW 7 | NYC TRNSTL FIN B TXBL 3.45 05/01/2021 | | | 1 | 1FE | 2,005,000 | 103.564 | 2,071,280 | 2,000,000 | 2,001,882 | | (524) | | | 3.450 | 3.420 | MN | 11,500 | 69,000 | 08/03/2011. | 05/01/2021. |
| 64971Q J4 6 | NYC TRANS FIN AUTH 3.75 11/01/2035 | | | 1 | 1FE | 2,046,480 | 103.705 | 2,074,100 | 2,000,000 | 2,039,141 | | (1,542) | | | 3.750 | 3.600 | MN | 12,500 | 75,000 | 11/15/2012. | 11/01/2035. |
| 64971Q RA 3 | NYC TRANSITION FIN AUTH 2.90 11/01/2021 | | | 1 | 1FE | 1,947,340 | 101.428 | 2,028,560 | 2,000,000 | 1,977,581 | | 5,413 | | | 2.900 | 3.213 | MN | 9,667 | 58,000 | 12/13/2011. | 11/01/2021. |
| 64986A K6 7 | NY ST ENVIR REV BABS 4.539 6/15/2020 | SD | | | 1FE | 500,000 | 104.471 | 522,355 | 500,000 | 500,000 | | | | | 4.539 | 4.540 | JD | 1,009 | 22,695 | 02/03/2010. | 06/15/2020. |
| 649902 2E 2 | NY ST DORM AUTH BAB 5.289 03/15/2033 | | | 1 | 1FE | 2,378,540 | 117.638 | 2,352,760 | 2,000,000 | 2,310,244 | | (14,680) | | | 5.289 | 3.925 | MS | 31,146 | 105,780 | 02/08/2013. | 03/15/2033. |
| 649902 7P 2 | NY DORM AUTH-F 3.05 08/15/2021 | | | | 1FE | 2,323,597 | 100.124 | 2,342,902 | 2,340,000 | 2,333,348 | | 1,709 | | | 3.050 | 3.134 | FA | 26,962 | 71,370 | 10/05/2011. | 08/15/2021. |
| 649902 H4 8 | NYS DORMS AUTH 5.427 03/15/2039 | | | 1 | 1FE | 1,189,220 | 121.687 | 1,216,870 | 1,000,000 | 1,167,491 | | (4,808) | | | 5.427 | 4.224 | MS | 15,980 | 54,270 | 01/31/2013. | 03/15/2039. |
| 649902 S7 9 | NEW YORK ST DORM 4.75 3/15/2022 | | | 1 | 1FE | 2,000,000 | 108.051 | 2,161,020 | 2,000,000 | 2,000,000 | | | | | 4.750 | 4.751 | MS | 27,972 | 95,000 | 05/27/2010. | 03/15/2022. |
| 649902 T2 9 | NYS DORM AUTH BAB 5.50 3/15/2030 | | | 1 | 1FE | 3,587,330 | 117.700 | 3,531,000 | 3,000,000 | 3,490,234 | | (31,189) | | | 5.500 | 3.809 | MS | 48,583 | 165,000 | 01/21/2015. | 03/15/2030. |
| 649907 YA 4 | NY ST DORM AUTH A 4.802 12/01/2034 | | | 1 | 1FE | 4,015,600 | 112.896 | 4,515,840 | 4,000,000 | 4,013,685 | | (518) | | | 4.802 | 4.772 | JD | 16,007 | 192,080 | 01/07/2014. | 12/01/2034. |
| 64990C ZW 4 | NY DORM AUTH TXBL B 3.998 07/01/2039 | | | 12 | 1FE | 1,000,000 | 102.925 | 1,029,250 | 1,000,000 | 999,974 | | (26) | | | 3.998 | 3.998 | JJ | 19,990 | 3,332 | 05/17/2017. | 07/01/2039. |
| 650035 UZ 9 | NYS BABS 4.81 03/15/2021 | | | 1 | 1FE | 1,000,000 | 105.780 | 1,057,800 | 1,000,000 | 1,000,000 | | | | | 4.810 | 4.811 | MS | 14,163 | 48,100 | 12/02/2010. | 03/15/2021. |
| 658308 AD 3 | N CAROLINA ST TPK 4.45 01/01/2023 | SD | | 1 | 1FE | 1,000,000 | 106.426 | 1,064,260 | 1,000,000 | 1,000,000 | | | | | 4.450 | 4.451 | JJ | 22,250 | 44,500 | 10/15/2010. | 01/01/2023. |
| 662903 MG 5 | N TEX MUN WTR 4.47 09/01/2022 | | | 2 | 1FE | 1,210,000 | 104.073 | 1,259,283 | 1,210,000 | 1,210,000 | | | | | 4.470 | 4.470 | MS | 18,029 | 54,087 | 10/29/2010. | 09/01/2022. |
| 677561 JU 7 | OHIO ST HOSP FAC B 3.70 01/01/2043 | | | 1 | 1FE | 2,000,000 | 102.071 | 2,041,420 | 2,000,000 | 1,999,927 | | (73) | | | 3.700 | 3.700 | JJ | 25,078 | | 08/09/2017. | 01/01/2043. |
| 67756A 2N 1 | CLEVELAND CLNC OH ST 3.679 01/01/2021 | | | | 1FE | 1,000,000 | 103.396 | 1,033,960 | 1,000,000 | 1,000,000 | | | | | 3.679 | 3.679 | JJ | 18,395 | 36,790 | 11/16/2011. | 01/01/2021. |
| 67756A 2P 6 | CLEVELAND CLNC OH ST 3.849 01/01/2022 | | | | 1FE | 1,000,000 | 104.242 | 1,042,420 | 1,000,000 | 1,000,000 | | | | | 3.849 | 3.849 | JJ | 19,245 | 38,490 | 11/16/2011. | 01/01/2022. |
| 677581 DZ 0 | OH ST NEW INFRAST 4.994 12/15/2020 | SD | | 1 | 1FE | 2,000,000 | 106.808 | 2,136,160 | 2,000,000 | 2,000,000 | | | | | 4.994 | 4.986 | JD | 54,379 | 99,880 | 12/09/2010. | 12/15/2020. |
| 67908P AZ 9 | OK CAP IMPT REF TX 5.61 07/01/2030 | | | | 1FE | 2,450,980 | 117.175 | 2,343,500 | 2,000,000 | 2,346,008 | | (21,194) | | | 5.610 | 3.853 | JJ | 56,100 | 112,200 | 08/09/2012. | 07/01/2030. |
| 684273 GX 7 | ORANGE CNTY CA TRANSN 5.563 02/15/2021 | | | 12 | 1FE | 1,000,000 | 105.711 | 1,057,110 | 1,000,000 | 1,000,000 | | | | | 5.563 | 5.564 | FA | 21,016 | 55,630 | 12/09/2010. | 02/15/2021. |
| 684273 GY 5 | ORANGE CNTY CA TRANSN 5.813 02/15/2022 | | | 12 | 1FE | 1,000,000 | 106.088 | 1,060,880 | 1,000,000 | 1,000,000 | | | | | 5.813 | 5.814 | FA | 21,960 | 58,130 | 12/09/2010. | 02/15/2022. |
| 684273 HC 2 | ORANGE CNTY TRAN BABS A 6.908 02/15/2041 | | | 1 | 1FE | 2,875,640 | 140.756 | 2,815,120 | 2,000,000 | 2,818,939 | | (20,823) | | | 6.908 | 4.139 | FA | 52,194 | 138,160 | 02/26/2015. | 02/15/2041. |
| 68607D NC 5 | OREGON ST A 4.883 11/15/22 | | | 1 | 1FE | 2,000,000 | 106.241 | 2,124,820 | 2,000,000 | 2,000,000 | | | | | 4.883 | 4.882 | MN | 12,479 | 97,660 | 04/01/2010. | 11/15/2022. |
| 68607H 5E 2 | OR ADMIN SVCS 5.437 05/01/2024 | | | 12 | 1FE | 1,207,159 | 103.538 | 1,164,803 | 1,125,000 | 1,148,259 | | (9,259) | | | 5.437 | 4.493 | MN | 10,194 | 61,166 | 09/14/2010. | 05/01/2024. |
| 709223 UA 7 | PA TPK TXB SER B-2 6.70 06/01/2018 | | | | 1FE | 1,191,637 | 102.126 | 1,057,004 | 1,035,000 | 1,044,961 | | (23,235) | | | 6.700 | 4.340 | JD | 5,779 | 69,345 | 10/20/2010. | 06/01/2018. |
| 73358W CW 2 | PORT AUTH NY & NJ TXB 5.647 11/01/2040 | | | | 1FE | 974,552 | 130.617 | 1,044,936 | 800,000 | 953,554 | | (4,654) | | | 5.647 | 4.234 | MN | 7,529 | 45,176 | 02/04/2013. | 11/01/2040. |
| 73358W TZ 7 | PORT AUTH NY/NJ 187 4.426 10/15/2034 | | | 2 | 1FE | 1,000,000 | 106.314 | 1,063,140 | 1,000,000 | 1,000,000 | | | | | 4.426 | 4.426 | AO | 9,344 | 44,260 | 10/08/2014. | 10/15/2034. |
| 768874 SD 2 | RIVERSIDE CA BAB 6.265 10/01/2021 | | | 1 | 1FE | 1,000,000 | 109.718 | 1,097,180 | 1,000,000 | 1,000,000 | | | | | 6.265 | 6.266 | AO | 15,663 | 62,650 | 12/09/2010. | 10/01/2021. |
| 768874 SG 5 | RIVERSIDE ELEC BABS 7.605 10/01/2040 | | | 1 | 1FE | 2,953,740 | 151.023 | 3,020,460 | 2,000,000 | 2,890,691 | | (22,226) | | | 7.605 | 4.467 | AO | 38,025 | 152,100 | 01/07/2015. | 10/01/2040. |
| 783186 NH 8 | RUTGERS NJ ST UNIV BAB 5.665 5/1/2040 | | | 1 | 1FE | 3,773,310 | 123.143 | 3,694,290 | 3,000,000 | 3,687,226 | | (18,550) | | | 5.665 | 4.091 | MN | 28,325 | 169,950 | 12/13/2012. | 05/01/2040. |
| 795681 GJ 8 | SALK LAKE CNTY UTAH 4.78 12/01/2020 | | | 1 | 1FE | 1,000,000 | 106.744 | 1,067,440 | 1,000,000 | 1,000,000 | | | | | 4.780 | 4.780 | JD | 3,983 | 47,800 | 12/09/2009. | 12/01/2020. |
| 796253 Z4 7 | SAN ANTONIO TX ELEC & GAS 3.822 2/1/2027 | | | 1 | 1FE | 2,000,000 | 104.600 | 2,092,000 | 2,000,000 | 2,000,000 | | | | | 3.822 | 3.822 | FA | 31,850 | 76,440 | 03/20/2012. | 02/01/2027. |
| 79765R SV 2 | SAN FRANCISCO CA BABS 6.00 11/01/2040 | | | 1 | 1FE | 1,270,800 | 128.652 | 1,286,520 | 1,000,000 | 1,243,904 | | (6,180) | | | 6.000 | 4.311 | MN | 10,000 | 60,000 | 04/12/2013. | 11/01/2040. |
| 798703 BD 5 | SAN LUIS OBISPO CA 7.45 9/01/2019 | | | 1 | 1FE | 1,099,320 | 106.883 | 1,068,830 | 1,000,000 | 1,021,390 | | (11,858) | | | 7.450 | 6.080 | MS | 24,833 | 74,500 | 12/08/2009. | 09/01/2019. |

# 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 | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 80168N EP 0 | SANTA CLARA CA BAB 5.876 04/01/2032 | | | 1 | 1FE | 3,691,720 | 121.507 | 3,645,210 | 3,000,000 | 3,554,848 | | (28,093) | | | 5.876 | 4.144 | AO | 44,070 | 176,280 | 10/22/2012. | 04/01/2032. |
| 812643 HF 4 | SEATTLE WA LGHT & PWR C 3.50 6/1/2029 | | | 1 | 1FE | 1,974,800 | 99.876 | 1,997,520 | 2,000,000 | 1,981,315 | | 1,303 | | | 3.500 | 3.601 | JD | 5,833 | 70,000 | 06/29/2012. | 06/01/2029. |
| 835574 CB 8 | SONOMA PENSION OBLIG -CA 6 29 12/1/29 | | | 1 | 1FE | 2,688,875 | 117.017 | 2,925,425 | 2,500,000 | 2,645,476 | | (8,550) | | | 6.000 | 5.334 | JD | 12,500 | 150,000 | 03/22/2012. | 12/01/2029. |
| 838530 MP 5 | SOUTH JERSEY PORT 6.052 01/01/19 | | | 1 | 2FE | 1,187,434 | 100.661 | 1,152,568 | 1,145,000 | 1,150,848 | | (5,538) | | | 6.052 | 5.520 | JJ | 34,648 | 69,295 | 01/21/2010. | 01/01/2019. |
| 870000 HJ 8 | SWARTHMORE BORO PA C 3.10 09/15/2021 | | | 1 | 1FE | 1,000,000 | 103.237 | 1,032,370 | 1,000,000 | 1,000,000 | | | | | 3.100 | 3.100 | MS | 9,128 | 31,000 | 11/30/2011. | 09/15/2021. |
| 880557 3E 1 | TN ST SCH BD AUTH QSC 1.515 09/15/2026 | | | | 1FE | 703,080 | 86.630 | 866,300 | 1,000,000 | 784,229 | | 19,803 | | | 1.515 | 4.554 | MJSD. | 673 | 15,150 | 07/25/2013. | 09/15/2026. |
| 882135 7J 9 | TEXAS ST A&M UNIV C 4.772 05/15/2033 | | | 2 | 1FE | 1,000,000 | 110.621 | 1,106,210 | 1,000,000 | 1,000,000 | | | | | 4.772 | 4.772 | MN | 6,098 | 47,720 | 09/04/2013. | 05/15/2033. |
| 88213A ET 8 | TX A&M UNIV-A-REF 2016 A 3.993 05/15/203 | | | 2 | 1FE | 1,250,000 | 101.584 | 1,269,800 | 1,250,000 | 1,249,965 | | 1 | | | 3.993 | 3.993 | MN | 6,378 | 49,913 | 03/23/2016. | 05/15/2037. |
| 88213A KJ 3 | TEXAS ST A & M UNIV 3.286 05/15/2031 | | | 2 | 1FE | 2,000,000 | 98.664 | 1,973,280 | 2,000,000 | 1,999,959 | | (41) | | | 3.286 | 3.286 | MN | 8,398 | 26,288 | 06/07/2017. | 05/15/2031. |
| 882806 CJ 9 | TX ST TECH UNIV REV B 3.07 08/15/2021 | | | | 1FE | 700,000 | 101.607 | 711,249 | 700,000 | 700,000 | | | | | 3.070 | 3.070 | FA | 8,118 | 21,490 | 01/06/2012. | 08/15/2021. |
| 882806 CK 6 | TX ST TECH UNIV REV B 3.27 08/15/2022 | | | 2 | 1FE | 500,000 | 101.013 | 505,065 | 500,000 | 500,000 | | | | | 3.270 | 3.270 | FA | 6,177 | 16,350 | 01/06/2012. | 08/15/2022. |
| 88283L HU 3 | TX ST TRANS COMM REV B 5.178 4/1/2030 | | | 1 | 1FE | 3,005,540 | 120.388 | 3,009,700 | 2,500,000 | 2,880,247 | | (24,280) | | | 5.178 | 3.628 | AO | 32,363 | 129,450 | 08/13/2012. | 04/01/2030. |
| 89602N VD 3 | TRIBORO BRDG NY BABS 4.05 11/15/2021 | | | 1 | 1FE | 1,000,000 | 103.176 | 1,031,760 | 1,000,000 | 1,000,000 | | | | | 4.050 | 4.050 | MN | 5,175 | 40,500 | 10/21/2010. | 11/15/2021. |
| 914072 K4 4 | UNIV OF ARKANSAS B 3.166 09/15/2031 | | | 12 | 1FE | 2,275,000 | 95.691 | 2,176,970 | 2,275,000 | 2,274,960 | | (19) | | | 3.166 | 3.166 | MS | 21,208 | 65,224 | 10/06/2016. | 09/15/2031. |
| 914119 F5 6 | CINCINNATI UNIV B 3.949 06/01/2042 | | | 2 | 1FE | 1,000,000 | 100.703 | 1,007,030 | 1,000,000 | 1,000,004 | | (0) | | | 3.949 | 3.949 | JD | 3,291 | 39,490 | 05/11/2016. | 06/01/2042. |
| 914119 YR 7 | UNIV OF CINCINNATI OH D 5.153 06/01/2033 | | | 2 | 1FE | 2,000,000 | 105.297 | 2,105,940 | 2,000,000 | 2,000,000 | | | | | 5.153 | 5.153 | JD | 8,588 | 103,060 | 12/05/2013. | 06/01/2033. |
| 91412F 7X 9 | REGENTS UNIV CA Q 6.27 05/15/2031 | | | 12 | 1FE | 1,152,450 | 105.583 | 1,055,830 | 1,000,000 | 1,034,111 | | (23,816) | | | 6.270 | 3.696 | MN | 8,012 | 62,700 | 08/10/2012. | 05/15/2031. |
| 91412G GX 7 | UNIV CA TXB REV SER AC 4.797 05/15/2031 | | | 1 | 1FE | 785,349 | 111.359 | 829,625 | 745,000 | 776,477 | | (1,701) | | | 4.797 | 4.376 | MN | 4,566 | 35,738 | 03/08/2012. | 05/15/2031. |
| 91412G TG 0 | UNIV OF CA REV AJ 4.601 05/15/2031 | | | 1 | 1FE | 2,000,000 | 110.801 | 2,216,020 | 2,000,000 | 2,000,000 | | | | | 4.601 | 4.601 | MN | 11,758 | 92,020 | 09/26/2013. | 05/15/2031. |
| 91428L FM 3 | UNIV HAWAII BABS 4.361 10/01/2021 | | | 2 | 1FE | 1,000,000 | 105.790 | 1,057,900 | 1,000,000 | 1,000,000 | | | | | 4.361 | 4.361 | AO | 10,903 | 43,610 | 09/22/2010. | 10/01/2021. |
| 914440 KZ 4 | UNIV MA BLDG AUTH 3.95 11/01/2022 | | | 1 | 1FE | 1,000,000 | 105.064 | 1,050,640 | 1,000,000 | 1,000,000 | | | | | 3.950 | 3.950 | MN | 6,583 | 39,500 | 10/22/2010. | 11/01/2022. |
| 914455 JZ 4 | UNIV MI UNIV TXB A 5.513 04/01/2030 | | | | 1FE | 1,262,320 | 114.915 | 1,149,150 | 1,000,000 | 1,200,188 | | (12,899) | | | 5.513 | 3.490 | AO | 13,783 | 55,130 | 10/24/2012. | 04/01/2030. |
| 914729 ST 6 | UNIV OF N TX REF B 3.757 04/15/2031 | | | 2 | 1FE | 2,270,000 | 102.050 | 2,316,535 | 2,270,000 | 2,269,686 | | (314) | | | 3.757 | 3.758 | AO | 18,004 | 60,409 | 01/06/2017. | 04/15/2031. |
| 914805 FA 9 | UNIV OF PITTSBURGH A 3.646 09/15/2036 | | | 12 | 1FE | 2,000,000 | 104.451 | 2,089,020 | 2,000,000 | 1,999,931 | | (69) | | | 3.646 | 3.646 | MS | 21,471 | 48,208 | 01/06/2017. | 09/15/2036. |
| 915137 5R 0 | UNIV TX REV FIN SYS C 4.794 08/15/2046 | | | 1 | 1FE | 2,283,720 | 121.013 | 2,420,260 | 2,000,000 | 2,248,985 | | (7,651) | | | 4.794 | 3.913 | FA | 36,221 | 95,880 | 02/06/2013. | 08/15/2046. |
| 91528N AA 9 | UNM SANDOVAL REG MD 4.50 07/20/2036 | | | 2 | 1FE | 2,620,000 | 103.768 | 2,718,722 | 2,620,000 | 2,620,000 | | | | | 4.500 | 4.500 | JJ | 52,728 | 117,900 | 10/07/2010. | 07/20/2036. |
| 91754C BL 3 | UTAH ST BABS 5.29 04/01/2022 | | | 1 | 1FE | 1,000,000 | 108.452 | 1,084,520 | 1,000,000 | 1,000,000 | | | | | 5.290 | 5.291 | AO | 13,225 | 52,900 | 12/17/2010. | 04/01/2022. |
| 91754R PR 2 | UT BRD RGTS UNIV BABS 6.279 04/01/2029 | | | | 1FE | 1,340,000 | 119.137 | 1,191,370 | 1,000,000 | 1,250,932 | | (17,863) | | | 6.279 | 3.553 | AO | 15,698 | 62,790 | 08/09/2012. | 04/01/2029. |
| 92778L BK 5 | VA ST CMWLTH UNIV A 3.858 01/01/2024 | | | 1 | 1FE | 1,000,000 | 104.597 | 1,045,970 | 1,000,000 | 1,000,000 | | | | | 3.858 | 3.858 | JJ | 19,290 | 38,580 | 01/30/2014. | 01/01/2024. |
| 927793 TC 3 | VIRGINIA TRN BRD BABS 5.35 05/15/2035 | | | 1 | 1FE | 2,448,300 | 120.338 | 2,406,760 | 2,000,000 | 2,379,644 | | (15,131) | | | 5.350 | 3.842 | MN | 13,672 | 107,000 | 04/11/2013. | 05/15/2035. |
| 928075 FS 4 | VA ST PORT AUTH REV 3.07 07/01/2022 | | | 1 | 1FE | 1,250,000 | 101.751 | 1,271,888 | 1,250,000 | 1,250,000 | | | | | 3.070 | 3.070 | JJ | 19,188 | 38,375 | 01/11/2012. | 07/01/2022. |
| 928075 FT 2 | VA ST PORT AUTH REV 3.22 07/01/2023 | | | 1 | 1FE | 750,000 | 102.115 | 765,863 | 750,000 | 750,000 | | | | | 3.220 | 3.220 | JJ | 12,075 | 24,150 | 01/11/2012. | 07/01/2023. |
| 928172 UY 9 | VA ST BLDG AUTH 4.75 08/01/2020 | | | | 1FE | 3,074,370 | 104.558 | 3,136,740 | 3,000,000 | 3,021,672 | | (7,752) | | | 4.750 | 4.451 | FA | 59,375 | 142,500 | 02/11/2010. | 08/01/2020. |
| 92817S D6 2 | VIRGINIA ST PUB SCH 1 3.84 12/15/2034 | | | 1 | 1FE | 2,000,000 | 99.825 | 1,996,500 | 2,000,000 | 2,000,000 | | | | | 3.840 | 3.840 | JD | 3,413 | 76,800 | 10/12/2012. | 12/15/2034. |
| 92817S TB 4 | VA ST PUB SCH B 5.512 08/01/2030 | | | 1 | 1FE | 1,082,070 | 118.877 | 1,188,770 | 1,000,000 | 1,066,633 | | (3,781) | | | 5.512 | 4.800 | FA | 22,967 | 55,120 | 07/25/2013. | 08/01/2030. |
| 93730P AA 4 | WA ST BIOMED BAB 5.231 07/01/2021 | | | 1 | 1FE | 1,000,000 | 107.614 | 1,076,140 | 1,000,000 | 1,000,000 | | | | | 5.231 | 5.231 | JJ | 26,155 | 52,310 | 12/03/2010. | 07/01/2021. |
| 93976A AF 9 | WA ST CONVENTION CTR 5.021 07/01/2019 | | | 1 | 1FE | 1,000,000 | 103.147 | 1,031,470 | 1,000,000 | 1,000,000 | | | | | 5.021 | 5.020 | JJ | 25,105 | 50,210 | 11/17/2010. | 07/01/2019. |
| 93976A AJ 1 | WA ST CONV CTR BABS 5.421 07/01/2021 | | | 1 | 1FE | 1,000,000 | 107.600 | 1,076,000 | 1,000,000 | 1,000,000 | | | | | 5.421 | 5.420 | JJ | 27,105 | 54,210 | 11/17/2010. | 07/01/2021. |
| 940093 R4 1 | WASHINGTON ST UNIV 5.99 10/01/2027 | | | 1 | 1FE | 2,704,000 | 118.181 | 2,469,983 | 2,090,000 | 2,527,682 | | (37,200) | | | 5.990 | 3.443 | AO | 31,298 | 125,191 | 11/28/2012. | 10/01/2027. |
| 977123 ZD 3 | WISCONSIN ST TRANS 4.90 07/01/2023 | | | 2 | 1FE | 2,000,000 | 103.251 | 2,065,020 | 2,000,000 | 2,000,000 | | | | | 4.900 | 4.900 | JJ | 49,000 | 98,000 | 11/23/2010. | 07/01/2023. |
| 97712D E5 1 | WI HLTH & EDU FACS 3.50 08/15/2038 | | | 2 | 1FE | 982,620 | 100.738 | 1,007,380 | 1,000,000 | 982,629 | | 9 | | | 3.500 | 3.620 | FA | 1,653 | | 12/20/2017. | 08/15/2038. |
| 2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations | | | | | | 226,531,454 | XXX | 232,812,168 | 211,240,000 | 224,113,231 | 0 | (581,264) | 0 | 0 | XXX | XXX | XXX | 2,897,417 | 9,948,917 | XXX | XXX |
| **U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities** | | | | | | | | | | | | | | | | | | | | | |
| 130333 CA 3 | CA HSG FIN AGY A 2.90 02/01/2042 | | | 2 | 1FE | 536,430 | 98.520 | 528,491 | 536,430 | 536,430 | | | | | 2.900 | 2.918 | MON | 1,296 | 15,556 | 04/19/2013. | 02/01/2042. |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 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 | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 130333 CB 1 | CA HSG FIN AGY B 2.90 02/01/2042 | | | 2 | 1FE | 849,970 | 98.161 | 836,430 | 852,100 | 850,319 | | 251 | | | 2.900 | 2.954 | MON | 2,059 | 24,711 | 05/01/2013. | 02/01/2042. |
| 34074M JB 8 | FL HSG FIN CORP A 2.80 07/01/2041 | | | 2 | 1FE | 1,119,964 | 98.446 | 1,102,560 | 1,119,964 | 1,119,964 | | | | | 2.800 | 2.816 | MON | 2,613 | 31,359 | 04/24/2013. | 07/01/2041. |
| 34074M JC 6 | FL HSG FIN B TXBL 2.80 07/01/2041 | | | 2 | 1FE | 1,071,561 | 98.574 | 1,056,281 | 1,071,561 | 1,071,561 | | | | | 2.800 | 2.816 | MON | 2,500 | 30,004 | 05/16/2013. | 07/01/2041. |
| 37353P AH 2 | GA HSG & FIN C 3.50 12/01/2038 | | | 2 | 1FE | 995,000 | 101.199 | 1,011,990 | 1,000,000 | 995,001 | | 1 | | | 3.500 | 3.534 | JD | 292 | | 12/21/2017. | 12/01/2038. |
| 462467 NW 7 | IA ST FIN SF MTGE SER 3 2.90 2/01/2042 | | | 2 | 1FE | 1,115,000 | 101.919 | 1,136,397 | 1,115,000 | 1,115,000 | | | | | 2.900 | 2.918 | MON | 2,695 | 32,335 | 05/23/2013. | 02/01/2042. |
| 49130T PN 0 | KY ST HSG CORP A 3.468 07/01/2021 | | | | 1FE | 1,500,000 | 101.895 | 1,528,425 | 1,500,000 | 1,500,000 | | | | | 3.468 | 3.468 | JJ | 26,010 | 52,020 | 06/06/2012. | 07/01/2021. |
| 49130T PS 9 | KY HSG CORP A 3.00 11/01/2041 | | | 2 | 1FE | 955,000 | 101.103 | 965,534 | 955,000 | 955,000 | | | | | 3.000 | 3.019 | MON | 2,388 | 28,650 | 04/19/2013. | 11/01/2041. |
| 49130T PT 7 | KY HSG CORP B 3.00 11/01/2041 | | | 2 | 1FE | 1,120,000 | 100.366 | 1,124,099 | 1,120,000 | 1,120,000 | | | | | 3.000 | 3.019 | MON | 2,800 | 33,600 | 04/19/2013. | 11/01/2041. |
| 56052F BC 8 | ME HSG AUTH C 3.589 11/15/2030 | | | 2 | 1FE | 2,000,000 | 95.448 | 1,908,960 | 2,000,000 | 1,999,935 | | 4 | | | 3.589 | 3.589 | MN | 9,172 | 71,780 | 02/04/2015. | 11/15/2030. |
| 57419R L6 0 | MARYLAND ST CMNTY A 4.103 09/01/2032 | | | 2 | 1FE | 2,000,000 | 102.059 | 2,041,180 | 2,000,000 | 1,999,915 | | (85) | | | 4.103 | 4.103 | MS | 27,353 | 28,265 | 04/07/2017. | 09/01/2032. |
| 57419R L7 8 | MARYLAND ST CMNTY A 4.416 09/01/2037 | | | 2 | 1FE | 2,000,000 | 102.772 | 2,055,440 | 2,000,000 | 1,999,900 | | (100) | | | 4.416 | 4.416 | MS | 29,440 | 30,421 | 04/07/2017. | 09/01/2037. |
| 57586N UR 0 | MA ST HSG FIN A 4.375 01/15/2046 | | | | 1FE | 982,665 | 101.355 | 991,847 | 978,588 | 981,852 | | (339) | | | 4.375 | 4.365 | MON | 1,903 | 42,865 | 01/13/2015. | 01/15/2046. |
| 57587A XF 0 | MASSACHUSETTS ST HSG D 3.75 12/01/2042 | | | 2 | 1FE | 1,010,740 | 102.837 | 1,028,370 | 1,000,000 | 1,010,728 | | (12) | | | 3.750 | 3.620 | JD | 2,500 | | 12/21/2017. | 12/01/2042. |
| 57587A XH 6 | MASSACHUSETTS ST HSG D 3.95 12/01/2052 | | | 2 | 1FE | 990,610 | 101.160 | 1,011,600 | 1,000,000 | 990,614 | | 4 | | | 3.950 | 4.000 | JD | 2,633 | | 12/20/2017. | 12/01/2052. |
| 59465M C8 6 | MI ST HSG DEV AUTH B2 5.372 10/01/2028 | | | 2 | 1FE | 1,500,000 | 107.883 | 1,618,245 | 1,500,000 | 1,500,000 | | | | | 5.372 | 5.372 | AO | 20,145 | 80,580 | 02/08/2012. | 10/01/2028. |
| 59465M D2 8 | MI HSG DEV AUTH B2 4.097 04/01/2021 | | | | 1FE | 1,000,000 | 100.079 | 1,000,790 | 1,000,000 | 1,000,000 | | | | | 4.097 | 4.097 | AO | 10,243 | 40,970 | 02/08/2012. | 04/01/2021. |
| 59465M W9 2 | MI ST HSG DEV B 3.736 10/01/2033 | | | 2 | 1FE | 880,000 | 99.102 | 872,098 | 880,000 | 879,980 | | 1 | | | 3.736 | 3.736 | AO | 8,219 | 32,877 | 08/12/2016. | 10/01/2033. |
| 60636Y KJ 9 | MO HSG DEV COMMSN SER 2 4.03 07/01/2028 | | | 2 | 1FE | 1,000,000 | 102.437 | 1,024,370 | 1,000,000 | 1,000,000 | | | | | 4.030 | 4.030 | JJ | 20,150 | 40,300 | 06/06/2013. | 07/01/2028. |
| 60636Y KK 6 | MO HSG DEV COMMSN SER 2 4.43 07/01/2033 | | | 2 | 1FE | 1,250,000 | 102.206 | 1,277,575 | 1,250,000 | 1,250,000 | | | | | 4.430 | 4.430 | JJ | 27,688 | 55,375 | 06/06/2013. | 07/01/2033. |
| 647200 4S 0 | NEW MEXICO ST MTGE B 2.60 09/01/2040 | | | 2 | 1FE | 870,000 | 95.056 | 826,987 | 870,000 | 870,000 | | | | | 2.600 | 2.614 | MON | 1,885 | 22,620 | 08/03/2016. | 09/01/2040. |
| 64966T FD 1 | NYHDC 2014-8SPR A 3.709 02/15/2048 | | | | 1FE | 3,063,744 | 101.840 | 3,055,200 | 3,000,000 | 3,043,419 | | (6,053) | | | 3.709 | 3.473 | MON | 9,273 | 111,270 | 10/24/2014. | 02/15/2048. |
| 64972C BD 4 | NYC HSG DEV A TXBL 3.05 06/15/2036 | | | 3 | 1FE | 257,457 | 99.724 | 256,746 | 257,457 | 257,457 | | | | | 3.050 | 3.069 | MON | 349 | 7,852 | 06/19/2014. | 06/15/2036. |
| 64972C FS 7 | NYC HSG DEV H-1 4.32 11/01/2035 | | | 2 | 1FE | 1,008,000 | 101.712 | 1,017,120 | 1,000,000 | 1,005,591 | | (830) | | | 4.320 | 4.211 | MN | 7,200 | 43,200 | 01/08/2015. | 11/01/2035. |
| 649883 QE 8 | NY MTGE AGY SER 166 3.999 04/01/2021 | | | | 1FE | 1,000,000 | 103.248 | 1,032,480 | 1,000,000 | 1,000,000 | | | | | 3.999 | 3.999 | AO | 9,998 | 39,990 | 11/03/2011. | 04/01/2021. |
| 649883 SJ 5 | NY ST MTGE HOMEOWNER 171 3.40 10/01/2022 | | | 2 | 1FE | 1,000,000 | 101.269 | 1,012,690 | 1,000,000 | 1,000,000 | | | | | 3.400 | 3.400 | AO | 8,500 | 34,000 | 03/02/2012. | 10/01/2022. |
| 649883 TM 7 | NY MTGE AGY-172 4.203 10/01/2027 | | | 2 | 1FE | 2,000,000 | 104.018 | 2,080,360 | 2,000,000 | 2,000,000 | | | | | 4.203 | 4.203 | AO | 21,015 | 84,060 | 07/12/2012. | 10/01/2027. |
| 658207 MA 0 | NC HSG FIN AGY 4.00 01/01/2030 | | | 2 | 1FE | 735,000 | 102.286 | 751,802 | 735,000 | 735,000 | | | | | 4.000 | 4.000 | JJ | 14,700 | 30,346 | 10/27/2011. | 01/01/2030. |
| 677377 2P 7 | OHIO ST HSG FIN AGY SF 2.65 11/01/2041 | | | 2 | 1FE | 2,390,000 | 100.520 | 2,402,428 | 2,390,000 | 2,390,001 | | (0) | | | 2.650 | 2.665 | MON | 5,278 | 63,335 | 07/15/2016. | 11/01/2041. |
| 686087 MP 9 | OR HSG & CMNTY SVCS C 2.891 07/01/2033 | | | 2 | 1FE | 1,015,000 | 101.186 | 1,027,038 | 1,015,000 | 1,015,000 | | | | | 2.891 | 2.891 | JJ | 14,672 | 30,630 | 05/31/2013. | 07/01/2033. |
| 76221R UF 8 | RI HSG & MTGE DEV 2T 3.768 10/01/2027 | | | 2 | 1FE | 2,000,000 | 97.901 | 1,958,020 | 2,000,000 | 2,000,000 | | | | | 3.768 | 3.768 | AO | 18,840 | 75,360 | 01/31/2013. | 10/01/2027. |
| 76221T AN 9 | RI ST HSG FIN SER 64-T 4.00 10/01/2023 | | | 2 | 1FE | 1,000,000 | 102.388 | 1,023,880 | 1,000,000 | 1,000,000 | | | | | 4.000 | 4.000 | AO | 10,000 | 40,000 | 11/22/2013. | 10/01/2023. |
| 76221T KB 4 | RI HSG & MTG 4-B 3.80 10/01/2037 | | | 2 | 1FE | 1,012,450 | 102.922 | 1,029,220 | 1,000,000 | 1,012,418 | | (32) | | | 3.800 | 3.641 | AO | 1,056 | | 12/20/2017. | 10/01/2037. |
| 882750 NE 8 | TX HSG & CMNTY AFFAIRS 2.875 07/01/2041 | | | 2 | 1FE | 425,000 | 100.060 | 425,255 | 425,000 | 425,000 | | | | | 2.875 | 2.875 | JJ | 6,109 | 12,594 | 05/17/2013. | 07/01/2041. |
| 88275F NU 9 | TEXAS ST DEPT OF HSG A 3.20 09/01/2039 | | | 2 | 1FE | 735,000 | 100.009 | 735,066 | 735,000 | 736,024 | | 494 | | | 3.200 | 3.334 | MS | 7,840 | 24,056 | 10/15/2015. | 09/01/2039. |
| 92812Q U6 2 | VA HSG AUTH RENTAL D 3.329 01/01/2020 | | | | 1FE | 1,000,000 | 101.443 | 1,014,430 | 1,000,000 | 1,000,000 | | | | | 3.329 | 3.329 | JJ | 16,645 | 33,290 | 11/17/2011. | 01/01/2020. |
| 92812Q U7 0 | VA HSG AUTH RENTAL D 3.579 01/01/2021 | | | | 1FE | 1,000,000 | 102.171 | 1,021,710 | 1,000,000 | 1,000,000 | | | | | 3.579 | 3.579 | JJ | 17,895 | 35,790 | 11/17/2011. | 01/01/2021. |
| 92812U Q3 5 | VA ST HSG DEV D 4.30 12/25/2043 | | | 2 | 1FE | 1,465,416 | 105.769 | 1,549,956 | 1,465,416 | 1,465,403 | | | | | 4.300 | 4.339 | MON | 5,251 | 63,013 | 12/04/2013. | 12/25/2043. |
| 92812U Q4 3 | VA HSG DEV A 3.50 10/25/2037 | | | | 1FE | 1,298,368 | 101.467 | 1,317,416 | 1,298,368 | 1,298,368 | | | | | 3.500 | 3.526 | MON | 3,787 | 45,443 | 11/21/2014. | 10/25/2037. |
| 92812U Q6 8 | VA HSG DEV AUTH PT A 3.10 06/25/2041 | | | | 1FE | 1,562,941 | 100.349 | 1,568,395 | 1,562,941 | 1,562,941 | | | | | 3.100 | 3.090 | MON | 4,038 | 48,451 | 05/25/2016. | 06/25/2041. |
| 92813T EE 6 | VIRGINIA HSG AUTH SER A 3.25 08/25/2042 | | | 3 | 1FE | 1,260,636 | 100.584 | 1,267,999 | 1,260,636 | 1,260,614 | | | | | 3.250 | 3.272 | MON | 3,414 | 40,971 | 03/11/2013. | 08/25/2042. |
| 2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities | | | | | | 49,975,952 | XXX | 50,494,878 | 49,893,461 | 49,953,434 | 0 | (6,696) | 0 | 0 | XXX | XXX | XXX | 389,842 | 1,557,940 | XXX | XXX |
| 3199999. Total - U.S. Special Revenue & Special Assessment Obligations | | | | | | 276,507,406 | XXX | 283,307,047 | 261,133,461 | 274,066,665 | 0 | (587,960) | 0 | 0 | XXX | XXX | XXX | 3,287,259 | 11,506,857 | XXX | XXX |

**Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations**

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 00038A AB 9 | ABB TREASURY USA 4.00 06/15/2021 | | | 1 | 1FE | 1,968,120 | 104.788 | 2,095,758 | 2,000,000 | 1,987,453 | | 3,308 | | | 4.000 | 4.197 | JD | 3,556 | 80,000 | 06/14/2011. | 06/15/2021. |
| 00080Q AF 2 | ABN AMRO BANK NV 4.75 07/28/2025 | | C | | 2FE | 2,991,960 | 106.123 | 3,183,678 | 3,000,000 | 2,993,576 | | 689 | | | 4.750 | 4.784 | JJ | 60,563 | 142,500 | 07/21/2015. | 07/28/2025. |
| 001055 AJ 1 | AFLAC INC 4.00 02/15/2022 | | | 1 | 1FE | 998,200 | 105.065 | 1,050,650 | 1,000,000 | 999,174 | | 181 | | | 4.000 | 4.022 | FA | 15,111 | 40,000 | 02/08/2012. | 02/15/2022. |
| 001055 AL 6 | AFLAC INC 3.625 06/15/2023 | | | 1 | 1FE | 2,000,000 | 104.238 | 2,084,760 | 2,000,000 | 2,000,000 | | | | | 3.625 | 3.625 | JD | 3,222 | 72,500 | 06/03/2013. | 06/15/2023. |
| 001055 AM 4 | AFLAC INC 3.625 11/15/2024 | | | 1 | 1FE | 1,997,980 | 104.350 | 2,087,000 | 2,000,000 | 1,998,549 | | 183 | | | 3.625 | 3.637 | MN | 9,264 | 72,500 | 11/04/2014. | 11/15/2024. |
| 00164T AA 6 | AMC EAST COMM LLC 5.74 01/15/2028 | | | 1 | 1FE | 1,716,156 | 109.381 | 1,793,568 | 1,639,744 | 1,681,510 | | (6,685) | | | 5.740 | 5.187 | JJ | 43,400 | 94,121 | 07/22/2010. | 01/15/2028. |
| 00182E BF 5 | ANZ NZ INTL/LDN 3.45 07/17/2027 | | C | | 1FE | 1,995,800 | 100.722 | 2,014,430 | 2,000,000 | 1,995,960 | | 160 | | | 3.450 | 3.475 | JJ | 31,242 | | 07/11/2017. | 07/17/2027. |
| 00185A AK 0 | AON PLC 3.875 12/15/2025 | | C | 12 | 2FE | 1,999,440 | 104.341 | 2,086,810 | 2,000,000 | 1,999,454 | | 14 | | | 3.875 | 3.879 | JD | 3,444 | 77,500 | 02/23/2016. | 12/15/2025. |
| 00206R CE 0 | AT&T INC 3.90 03/11/2024 | | | 12 | 2FE | 1,993,920 | 102.536 | 2,050,720 | 2,000,000 | 1,995,963 | | 565 | | | 3.900 | 3.937 | MS | 23,833 | 78,000 | 03/05/2014. | 03/11/2024. |
| 00206R CX 8 | DIRECTV HLDGS 5.875 10/01/2019 | | | 1 | 2FE | 1,985,180 | 105.949 | 2,118,980 | 2,000,000 | 1,995,739 | | 2,247 | | | 5.875 | 6.005 | AO | 29,375 | 117,500 | 09/14/2009. | 10/01/2019. |
| 00206R ER 9 | AT&T INC 4.10 02/15/28 | | | 12 | 2FE | 2,130,001 | 100.324 | 2,135,902 | 2,129,000 | 2,129,952 | | (49) | | | 4.100 | 4.095 | FA | 7,274 | | 12/01/2017. | 02/15/2028. |
| 00206R ES 7 | AT&T INC 4.3 02/15/30 | | | 12 | 2FE | 5,056,303 | 99.807 | 5,023,296 | 5,033,000 | 5,056,000 | | (303) | | | 4.300 | 4.251 | FA | 18,035 | | 12/01/2017. | 02/15/2030. |
| 002824 BF 6 | ABBOTT LABS 3.75 11/30/2026 | | | 12 | 2FE | 1,985,120 | 102.739 | 2,054,786 | 2,000,000 | 1,986,516 | | 1,260 | | | 3.750 | 3.840 | MN | 6,458 | 76,667 | 11/17/2016. | 11/30/2026. |
| 002824 BL 3 | ABBOTT LABS 3.25 04/15/2023 | | | 12 | 2FE | 1,990,480 | 101.204 | 2,024,070 | 2,000,000 | 1,990,218 | | 1,530 | | | 3.250 | 3.352 | AO | 13,722 | 65,000 | 03/21/2013. | 04/15/2023. |
| 00287Y AQ 2 | ABBVIE INC 3.60 05/14/2025 | | | 12 | 2FE | 1,996,500 | 102.796 | 2,055,920 | 2,000,000 | 1,997,303 | | 314 | | | 3.600 | 3.621 | MN | 9,400 | 72,000 | 05/05/2015. | 05/14/2025. |
| 00507U AF 8 | ACTAVIS FUNDING 3.85 06/15/2024 | | C | 1 | 2FE | 1,992,460 | 102.347 | 2,046,946 | 2,000,000 | 1,994,797 | | 696 | | | 3.850 | 3.896 | JD | 3,422 | 77,000 | 06/10/2014. | 06/15/2024. |
| 00507U AS 0 | ACTAVIS FUNDING 3.80 03/15/2025 | | C | 12 | 2FE | 996,450 | 101.449 | 1,014,490 | 1,000,000 | 997,315 | | 318 | | | 3.800 | 3.843 | MS | 11,189 | 38,000 | 03/03/2015. | 03/15/2025. |
| 00507V AK 5 | ACTIVISION BLIZZARD 3.40 09/15/2026 | | | 12 | 2FE | 1,992,280 | 100.817 | 2,016,334 | 2,000,000 | 1,993,126 | | 664 | | | 3.400 | 3.446 | MS | 20,022 | 67,244 | 09/14/2016. | 09/15/2026. |
| 00724F AC 5 | ADOBE SYS INC 3.25 02/01/2025 | | | 12 | 1FE | 1,978,560 | 102.541 | 2,050,812 | 2,000,000 | 1,984,116 | | 1,954 | | | 3.250 | 3.377 | FA | 27,083 | 65,000 | 01/21/2015. | 02/01/2025. |
| 008252 AM 0 | AFFILIATED MANAGERS 4.25 02/15/2024 | | | 1 | 1FE | 2,973,930 | 105.726 | 3,171,792 | 3,000,000 | 2,982,759 | | 2,409 | | | 4.250 | 4.358 | FA | 48,167 | 127,500 | 02/06/2014. | 02/15/2024. |
| 008252 AN 8 | AFFILIATED MANAGERS 3.50 08/01/2025 | | | 1 | 1FE | 1,984,780 | 100.589 | 2,011,780 | 2,000,000 | 1,988,411 | | 1,308 | | | 3.500 | 3.588 | FA | 29,167 | 70,000 | 02/10/2015. | 08/01/2025. |
| 00846U AJ 0 | AGILENT TECH INC 3.875 07/15/2023 | | | 12 | 2FE | 2,986,320 | 103.699 | 3,110,964 | 3,000,000 | 2,991,867 | | 1,291 | | | 3.875 | 3.930 | JJ | 53,604 | 116,250 | 06/18/2013. | 07/15/2023. |
| 008916 AP 3 | AGRIUM INC 3.375 03/15/2025 | | | 12 | 2FE | 998,550 | 100.341 | 1,003,410 | 1,000,000 | 998,919 | | 130 | | | 3.375 | 3.392 | MS | 9,938 | 33,750 | 02/25/2015. | 03/15/2025. |
| 00912X AM 6 | AIR LEASE CORP 3.875 04/01/2021 | | | 12 | 2FE | 1,996,040 | 103.588 | 2,071,752 | 2,000,000 | 1,998,065 | | 548 | | | 3.875 | 3.907 | AO | 19,375 | 77,500 | 03/04/2014. | 04/01/2021. |
| 009158 AV 8 | AIR PROD & CHEM 3.35 07/31/2024 | | | 12 | 1FE | 1,993,440 | 102.420 | 2,048,400 | 2,000,000 | 1,995,440 | | 609 | | | 3.350 | 3.389 | JJ | 28,103 | 67,000 | 07/28/2014. | 07/31/2024. |
| 009363 AQ 5 | AIRGAS INC 3.65 07/15/2024 | | | 12 | 1FE | 1,996,100 | 103.945 | 2,078,902 | 2,000,000 | 1,994,927 | | 674 | | | 3.650 | 3.694 | JJ | 33,661 | 73,000 | 06/12/2014. | 07/15/2024. |
| 013078 AA 8 | ALBERTO-CULVER CO 5.15 06/01/20 | | | 1 | 1FE | 999,590 | 106.564 | 1,065,642 | 1,000,000 | 999,887 | | 43 | | | 5.150 | 5.155 | JD | 4,292 | 51,500 | 05/18/2010. | 06/01/2020. |
| 013817 AU 5 | ALCOA INC 6.15 08/15/2020 | | | 1 | 3FE | 998,710 | 107.500 | 1,075,000 | 1,000,000 | 999,594 | | 139 | | | 6.150 | 6.167 | FA | 23,233 | 61,500 | 07/26/2010. | 08/15/2020. |
| 01609W AQ 5 | ALIBABA GROUP 3.60 11/28/2024 | | C | 12 | 1FE | 998,170 | 103.772 | 1,037,718 | 1,000,000 | 998,667 | | 167 | | | 3.600 | 3.622 | MN | 3,300 | 36,000 | 11/20/2014. | 11/28/2024. |
| 017175 AB 6 | ALLEGHANY CORP 5.625 09/15/2020 | | | 1 | 2FE | 1,992,620 | 107.418 | 2,148,366 | 2,000,000 | 1,997,573 | | 809 | | | 5.625 | 5.674 | MS | 33,125 | 112,500 | 09/15/2010. | 09/15/2020. |
| 01741R AF 9 | ALLEGHENY TECH 5.875 08/15/2023 | | | 12 | 4FE | 1,499,865 | 107.500 | 1,612,500 | 1,500,000 | 1,500,121 | | (17) | | | 7.875 | 7.873 | FA | 44,625 | 118,125 | 07/09/2013. | 08/15/2023. |
| 018490 AN 2 | ALLERGAN INC 3.375 09/15/2020 | | | 1 | 2FE | 1,993,940 | 101.918 | 2,038,356 | 2,000,000 | 1,998,155 | | 641 | | | 3.375 | 3.411 | MS | 19,875 | 67,500 | 09/07/2010. | 09/15/2020. |
| 020002 BB 6 | ALLSTATE CORP 5.75 08/15/2053 | | | 2 | 2FE | 2,000,000 | 109.125 | 2,182,500 | 2,000,000 | 2,000,000 | | | | | 5.750 | 5.750 | FA | 43,444 | 115,000 | 08/05/2013. | 08/15/2053. |
| 021441 AF 7 | ALTERA CORP 4.10 11/15/2023 | | | 1 | 1FE | 1,974,860 | 107.426 | 2,148,526 | 2,000,000 | 1,984,049 | | 2,345 | | | 4.100 | 4.255 | MN | 10,478 | 82,000 | 10/29/2013. | 11/15/2023. |
| 023608 AG 7 | AMEREN CORP 3.65 02/15/2026 | | | 12 | 2FE | 1,998,220 | 101.965 | 2,039,304 | 2,000,000 | 1,998,467 | | 159 | | | 3.650 | 3.661 | FA | 27,578 | 73,000 | 11/17/2015. | 02/15/2026. |
| 02364W AX 3 | AMERICA MOVIL SA 5.00 10/16/2019 | | C | 1 | 1FE | 3,967,440 | 104.657 | 4,186,288 | 4,000,000 | 3,992,904 | | 3,694 | | | 5.000 | 5.105 | AO | 41,667 | 200,000 | 10/08/2009. | 10/16/2019. |
| 02364W BD 6 | AMERICA MOVIL SA 3 07/16/22 | | C | 1 | 1FE | 994,900 | 101.071 | 1,010,709 | 1,000,000 | 997,484 | | 507 | | | 3.125 | 3.185 | JJ | 14,323 | 31,250 | 07/09/2012. | 07/16/2022. |
| 02377B AB 2 | AM AIRLN 15-2 AA 3.60 09/22/2027 | | | 1 | 1FE | 1,857,957 | 102.203 | 1,898,894 | 1,857,957 | 1,857,955 | | 0 | | | 3.600 | 3.600 | MS | 18,394 | 66,886 | 09/10/2015. | 09/22/2027. |
| 02377U AB 0 | AMER AIRLINES 2013-2 4.95 01/15/2023 | | | 1 | 2FE | 729,480 | 105.582 | 770,200 | 729,480 | 729,480 | | | | | 4.950 | 4.950 | JJ | 16,650 | 36,109 | 07/24/2013. | 01/15/2023. |
| 02666Q G7 2 | AMER HONDA FIN 3.875 09/21/2020 MTN | | | | 1FE | 997,370 | 103.952 | 1,039,520 | 1,000,000 | 999,181 | | 280 | | | 3.875 | 3.907 | MS | 10,764 | 38,750 | 09/14/2010. | 09/21/2020. |
| 02666Q J7 9 | AMER HONDA FIN 3.80 09/20/2021 | | | | 1FE | 1,994,720 | 104.344 | 2,086,870 | 2,000,000 | 1,997,800 | | 541 | | | 3.800 | 3.832 | MS | 21,322 | 76,000 | 09/13/2011. | 09/20/2021. |
| 03027W AJ 1 | AMERICAN TOWER TRUST 3.07 03/15/2023 | | | 12 | 1FE | 2,893,740 | 100.410 | 3,012,299 | 3,000,000 | 2,937,774 | | 10,530 | | | 3.070 | 3.527 | MON | 4,093 | 92,100 | 07/10/2013. | 03/15/2023. |
| 03027X AA 8 | AMERICAN TOWER 4.70 03/15/2022 | | | 1 | 2FE | 998,100 | 107.224 | 1,072,238 | 1,000,000 | 999,092 | | 191 | | | 4.700 | 4.724 | MS | 13,839 | 47,000 | 03/07/2012. | 03/15/2022. |
| 03073E AJ 4 | AMERISOURCEBERGEN 3.50 11/15/2021 | | | 12 | 1FE | 998,580 | 102.283 | 1,022,828 | 1,000,000 | 999,391 | | 144 | | | 3.500 | 3.517 | MN | 4,472 | 35,000 | 11/08/2011. | 11/15/2021. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 03073E AL 9 | AMERISOURCEBERGEN 3.40 05/15/2024 | | | 1 | 1FE | 1,994,300 | 101.830 | 2,036,596 | 2,000,000 | 1,996,134 | | 534 | | | 3.400 | 3.434 | MN | 8,689 | 68,000 | 05/19/2014. | 05/15/2024. |
| 03076C AF 3 | AMERIPRISE FINL 4.00 10/15/2023 | | | 1 | 1FE | 1,990,360 | 105.862 | 2,117,238 | 2,000,000 | 1,994,072 | | 892 | | | 4.000 | 4.058 | AO | 16,889 | 80,000 | 09/03/2013. | 10/15/2023. |
| 03076C AG 1 | AMERIPRISE FINL 3.70 10/15/2024 | | | 1 | 1FE | 1,993,120 | 103.947 | 2,078,944 | 2,000,000 | 1,995,131 | | 619 | | | 3.700 | 3.741 | AO | 15,622 | 74,000 | 09/15/2014. | 10/15/2024. |
| 03076C AH 9 | AMERIPRISE FINL 2.875 09/15/2026 | | | 12 | 1FE | 998,930 | 97.243 | 972,430 | 1,000,000 | 999,080 | | 100 | | | 2.875 | 2.887 | MS | 8,465 | 31,465 | 08/08/2016. | 09/15/2026. |
| 03076K AA 6 | AMERIS BANCORP 5.75 03/15/2027 | | | 2 | 2FE | 1,000,000 | 103.661 | 1,036,608 | 1,000,000 | 1,000,004 | | 4 | | | 5.750 | 5.750 | MS | 16,931 | 29,069 | 03/08/2017. | 03/15/2027. |
| 03523T AN 8 | ANHEUSER-BUSCH 5.375 01/15/2020 | | | 1 | 2FE | 2,980,350 | 105.903 | 3,177,075 | 3,000,000 | 2,995,374 | | 2,090 | | | 5.375 | 5.456 | JJ | 74,354 | 161,250 | 10/13/2009. | 01/15/2020. |
| 037389 AW 3 | AON CORP 5 09/30/20 | | | 1 | 2FE | 996,370 | 106.572 | 1,065,715 | 1,000,000 | 998,834 | | 386 | | | 5.000 | 5.046 | MS | 12,639 | 50,000 | 09/07/2010. | 09/30/2020. |
| 037411 BD 6 | APACHE CORP 2.625 01/15/2023 | | | 12 | 2FE | 1,863,300 | 97.750 | 1,954,992 | 2,000,000 | 1,909,455 | | 16,107 | | | 2.625 | 3.616 | JJ | 24,208 | 52,500 | 01/08/2015. | 01/15/2023. |
| 03765H AA 9 | APOLLO MNGMT HLD 4.00 05/30/2024 | | | 1 | 1FE | 1,994,440 | 102.494 | 2,049,878 | 2,000,000 | 1,996,184 | | 512 | | | 4.000 | 4.034 | MN | 6,889 | 80,000 | 05/27/2014. | 05/30/2024. |
| 03765H AB 7 | APOLLO MNGMT HLD 4.40 05/27/2026 | | | 12 | 1FE | 3,001,830 | 104.738 | 3,142,128 | 3,000,000 | 3,001,674 | | (173) | | | 4.400 | 4.392 | MN | 12,467 | 132,000 | 11/18/2016. | 05/27/2026. |
| 037833 AK 6 | APPLE INC 2.40 05/03/2023 | | | 1 | 1FE | 931,750 | 98.952 | 989,524 | 1,000,000 | 960,410 | | 6,696 | | | 2.400 | 3.213 | MN | 3,867 | 24,000 | 06/19/2013. | 05/03/2023. |
| 037833 AS 9 | APPLE INC 3.45 05/06/2024 | SD | | 1 | 1FE | 2,997,480 | 103.686 | 3,110,592 | 3,000,000 | 2,998,302 | | 235 | | | 3.450 | 3.460 | MN | 15,813 | 103,500 | 04/29/2014. | 05/06/2024. |
| 037833 BY 5 | APPLE INC 3.25 02/23/2026 | | | 12 | 1FE | 1,995,600 | 102.075 | 2,041,508 | 2,000,000 | 1,996,313 | | 389 | | | 3.250 | 3.276 | FA | 23,111 | 65,000 | 02/16/2016. | 02/23/2026. |
| 038222 AF 2 | APPLIED MATERIAL 4.30 06/15/2021 | | | 1 | 1FE | 1,995,780 | 106.113 | 2,122,258 | 2,000,000 | 1,998,344 | | 435 | | | 4.300 | 4.326 | JD | 3,822 | 86,000 | 06/01/2011. | 06/15/2021. |
| 038222 AJ 4 | APPLIED MATERIAL 3.90 10/01/2025 | | | 12 | 1FE | 1,992,760 | 106.240 | 2,124,800 | 2,000,000 | 1,994,174 | | 631 | | | 3.900 | 3.944 | AO | 19,500 | 78,000 | 09/21/2015. | 10/01/2025. |
| 039483 BB 7 | ARCHER-DANIELS 4.479 03/01/2021 | | | 1 | 1FE | 453,281 | 106.160 | 477,720 | 450,000 | 451,211 | | (349) | | | 4.479 | 4.387 | MS | 6,719 | 20,156 | 03/30/2011. | 03/01/2021. |
| 04010L AN 3 | ARES CAPITAL CORP 4.875 11/30/2018 | | | 1 | 2FE | 2,054,000 | 102.296 | 2,045,926 | 2,000,000 | 2,011,080 | | (11,656) | | | 4.875 | 4.250 | MN | 8,396 | 97,500 | 01/23/2014. | 11/30/2018. |
| 04010L AP 8 | ARES CAPITAL CORP 3.875 01/15/2020 | | | 12 | 2FE | 2,003,700 | 101.566 | 2,031,318 | 2,000,000 | 2,001,644 | | (794) | | | 3.875 | 3.831 | JJ | 35,736 | 77,500 | 01/23/2015. | 01/15/2020. |
| 04010L AR 4 | ARES CAPITAL CORP 3.625 01/19/2022 | | | 12 | 2FE | 1,992,780 | 100.402 | 2,008,044 | 2,000,000 | 1,994,334 | | 1,263 | | | 3.625 | 3.701 | JJ | 32,625 | 60,417 | 09/14/2016. | 01/19/2022. |
| 04010L AU 7 | ARES CAPITAL CORP 3.50 02/10/2023 | | | 12 | 2FE | 1,998,420 | 98.410 | 1,968,200 | 2,000,000 | 1,998,523 | | 103 | | | 3.500 | 3.516 | FA | 27,417 | | 08/07/2017. | 02/10/2023. |
| 04015C AA 6 | ARES FIN CO LLC 4.00 10/08/2024 | | | 12 | 2FE | 1,965,360 | 95.582 | 1,911,646 | 2,000,000 | 1,975,019 | | 3,129 | | | 4.000 | 4.214 | AO | 18,444 | 80,000 | 10/01/2014. | 10/08/2024. |
| 040555 CQ 5 | ARIZONA PUB SERV 3.35 06/15/2024 | | | 12 | 1FE | 2,997,240 | 102.387 | 3,071,607 | 3,000,000 | 2,998,109 | | 258 | | | 3.350 | 3.361 | JD | 4,467 | 100,500 | 06/09/2014. | 06/15/2024. |
| 042735 BF 6 | ARROW ELECTRONICS 3.875 01/12/2028 | | | 12 | 2FE | 1,991,500 | 99.458 | 1,989,158 | 2,000,000 | 1,991,928 | | 428 | | | 3.875 | 3.924 | JJ | 42,840 | | 06/01/2017. | 01/12/2028. |
| 04621W AC 4 | ASSURED GUARANTY 5.00 07/01/2024 | | | 1 | 2FE | 997,950 | 108.339 | 1,083,393 | 1,000,000 | 998,572 | | 182 | | | 5.000 | 5.026 | JJ | 25,000 | 50,000 | 06/17/2014. | 07/01/2024. |
| 046265 AG 9 | ASTORIA FINL 3.50 06/08/2020 | | | 2 | 2FE | 2,000,000 | 100.384 | 2,007,680 | 2,000,000 | 2,000,000 | | | | | 3.500 | 3.500 | JD | 4,472 | 35,000 | 06/05/2017. | 06/08/2020. |
| 04685A 2B 6 | ATHENE GLOBAL FUNDING 4.00 01/25/2022 | | | | 1FE | 3,998,760 | 103.210 | 4,128,388 | 4,000,000 | 3,998,973 | | 213 | | | 4.000 | 4.007 | JJ | 69,333 | 80,000 | 01/18/2017. | 01/25/2022. |
| 048303 CE 9 | ATLANTIC CITY ELEC 4.35 04/01/2021 | | | 12 | 1FE | 998,480 | 102.176 | 1,021,760 | 1,000,000 | 999,430 | | 160 | | | 4.350 | 4.369 | AO | 10,875 | 43,500 | 03/29/2011. | 04/01/2021. |
| 052528 AH 9 | AUST & NZ BANK 4.50 03/19/2024 | | C | | 2FE | 998,640 | 104.846 | 1,048,461 | 1,000,000 | 999,085 | | 125 | | | 4.500 | 4.517 | MS | 12,750 | 45,000 | 03/12/2014. | 03/19/2024. |
| 05252A BK 6 | AUST & NZ BANK 4.875 01/12/2021 | | C | | 1FE | 997,570 | 106.663 | 1,066,626 | 1,000,000 | 999,136 | | 258 | | | 4.875 | 4.906 | JJ | 22,885 | 48,750 | 01/05/2011. | 01/12/2021. |
| 052769 AE 6 | AUTODESK INC 3.50 06/15/2027 | | | 12 | 2FE | 1,987,440 | 98.331 | 1,966,618 | 2,000,000 | 1,988,047 | | 607 | | | 3.500 | 3.575 | JD | 3,111 | 36,361 | 06/05/2017. | 06/15/2027. |
| 053015 AE 3 | AUTOMATIC DATA 3.375 09/15/2025 | | | 12 | 1FE | 1,997,820 | 103.109 | 2,062,170 | 2,000,000 | 1,998,258 | | 195 | | | 3.375 | 3.388 | MS | 19,875 | 67,500 | 09/08/2015. | 09/15/2025. |
| 05329W AJ 1 | AUTONATION INC 6.75 04/15/18 | | | 1 | 2FE | 982,500 | 101.268 | 1,012,683 | 1,000,000 | 999,188 | | 2,710 | | | 6.750 | 7.041 | AO | 14,250 | 67,500 | 05/19/2010. | 04/15/2018. |
| 05329W AM 4 | AUTONATION INC 4.50 10/01/2025 | | | 12 | 2FE | 2,989,890 | 104.853 | 3,145,578 | 3,000,000 | 2,991,841 | | 861 | | | 4.500 | 4.542 | AO | 33,750 | 135,000 | 09/16/2015. | 10/01/2025. |
| 05348E AW 9 | AVALONBAY COMMUN GMTN 3.50 11/15/2025 | | | 12 | 1FE | 1,993,480 | 102.063 | 2,041,266 | 2,000,000 | 1,994,680 | | 577 | | | 3.500 | 3.539 | MN | 8,944 | 70,000 | 11/04/2015. | 11/15/2025. |
| 05348E BA 6 | AVALONBAY COMMUN MTN 3.35 05/15/2027 | | | 12 | 1FE | 3,986,160 | 100.712 | 4,028,480 | 4,000,000 | 3,986,918 | | 758 | | | 3.350 | 3.391 | MN | 17,122 | 68,117 | 05/03/2017. | 05/15/2027. |
| 05367A AD 5 | AVIATION CAPITAL 6.75 04/06/2021 | | | 1 | 2FE | 1,000,000 | 111.548 | 1,115,475 | 1,000,000 | 1,000,000 | | | | | 6.750 | 6.750 | AO | 15,938 | 67,500 | 03/30/2011. | 04/06/2021. |
| 05367A AH 6 | AVIATION CAPITAL 4.875 10/01/2025 | | | 12 | 2FE | 2,987,910 | 108.610 | 3,258,291 | 3,000,000 | 2,990,232 | | 1,013 | | | 4.875 | 4.926 | AO | 36,563 | 146,250 | 09/14/2015. | 10/01/2025. |
| 05379B AP 2 | AVISTA CORP 5.125 04/01/22 | | | 1 | 1FE | 2,993,100 | 108.400 | 3,251,985 | 3,000,000 | 2,997,175 | | 581 | | | 5.125 | 5.150 | AO | 38,438 | 153,750 | 09/15/2009. | 04/01/2022. |
| 05490L AA 7 | BLUE CRS/SHLD MN 3.79 05/01/2025 | | | 12 | 1FE | 1,999,820 | 100.628 | 2,012,554 | 2,000,000 | 1,999,873 | | 15 | | | 3.790 | 3.791 | MN | 12,633 | 75,800 | 04/21/2015. | 05/01/2025. |
| 05523R AB 3 | BAE SYSTEMS PLC 4.75 10/11/2021 | | C | 1 | 2FE | 998,980 | 106.042 | 1,060,417 | 1,000,000 | 999,558 | | 105 | | | 4.750 | 4.763 | AO | 10,556 | 47,500 | 10/05/2011. | 10/11/2021. |
| 05541V AE 6 | BG ENERGY CAPITAL PLC 4.00 10/15/2021 | | C | 1 | 1FE | 2,096,620 | 104.821 | 2,096,426 | 2,000,000 | 2,042,172 | | (10,263) | | | 4.000 | 3.402 | AO | 16,889 | 80,000 | 04/02/2012. | 10/15/2021. |
| 05565Q BU 1 | BP CAPITAL MKT PLC 3.561 11/01/2021 | | C | 1 | 1FE | 1,000,000 | 103.806 | 1,038,055 | 1,000,000 | 1,000,000 | | | | | 3.561 | 3.561 | MN | 5,935 | 35,610 | 10/27/2011. | 11/01/2021. |
| 05565Q CP 1 | BP CAPITAL PLC 3.814 02/10/2024 | | C | 1 | 1FE | 2,000,000 | 105.243 | 2,104,866 | 2,000,000 | 2,000,000 | | | | | 3.814 | 3.814 | FA | 29,876 | 76,280 | 02/05/2014. | 02/10/2024. |
| 05569A AB 5 | BP AMI LEASING 5.523 05/08/2019 | | | 1 | 1FE | 5,000,000 | 104.097 | 5,204,870 | 5,000,000 | 5,000,000 | | | | | 5.523 | 5.523 | MN | 40,655 | 276,150 | 05/01/2009. | 05/08/2019. |

# 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 | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 05578D AG 7 | BPCE 4.00 04/15/2024 | | C | | 1FE | 3,992,800 | 105.679 | 4,227,176 | 4,000,000 | 3,995,145 | | 666 | | | 4.000 | 4.022 | AO | 33,778 | 160,000 | 04/08/2014. | 04/15/2024. |
| 05578Q AD 5 | BPCE 4.50 03/15/2025 | | C | | 2FE | 1,971,540 | 104.491 | 2,089,822 | 2,000,000 | 1,979,038 | | 2,397 | | | 4.500 | 4.673 | MS | 26,500 | 90,000 | 09/08/2014. | 03/15/2025. |
| 057224 BC 0 | BAKER HUGHES INC 3.20 08/15/2021 | | | 1 | 1FE | 855,252 | 101.844 | 872,801 | 857,000 | 856,301 | | 179 | | | 3.200 | 3.224 | FA | 10,360 | 27,424 | 08/10/2011. | 08/15/2021. |
| 05990K AC 0 | BANC OF CALIFORNIA 5.25 04/15/2025 | | | 2 | 2FE | 1,995,000 | 103.497 | 2,069,936 | 2,000,000 | 1,996,145 | | 424 | | | 5.250 | 5.282 | AO | 22,167 | 105,000 | 03/31/2015. | 04/15/2025. |
| 06051G FF 1 | BANK OF AMER CRP 4.00 04/01/2024 | | | | 1FE | 538,971 | 105.706 | 571,868 | 541,000 | 539,639 | | 188 | | | 4.000 | 4.046 | AO | 5,410 | 24,067 | 03/27/2014. | 04/01/2024. |
| 06051G FH 7 | BANK OF AMER CRP MTN 4.20 08/26/2024 | | | | 2FE | 1,998,540 | 104.897 | 2,097,948 | 2,000,000 | 1,998,963 | | 133 | | | 4.200 | 4.209 | FA | 29,167 | 84,000 | 08/21/2014. | 08/26/2024. |
| 06051G GC 7 | BANK OF AMER CRP L 4.183 11/25/2027 | | | 2 | 2FE | 3,982,900 | 104.472 | 4,178,864 | 4,000,000 | 3,984,198 | | 1,298 | | | 4.183 | 4.230 | MN | 16,732 | 167,320 | 01/19/2017. | 11/25/2027. |
| 06051G GW 3 | BANK OF AMER CRP 3.419 12/20/28 | | | 12 | 1FE | 2,572,993 | 99.816 | 2,586,233 | 2,591,000 | 2,573,034 | | 41 | | | 3.419 | 3.496 | JD | 2,707 | | 12/20/2017. | 12/20/2028. |
| 06368B GS 1 | BANK OF MONTREAL 3.803 12/15/2032 | | | 2 | 2FE | 3,000,000 | 99.848 | 2,995,443 | 3,000,000 | 3,000,001 | | 1 | | | 3.803 | 3.803 | JD | 6,021 | | 12/07/2017. | 12/15/2032. |
| 063904 AA 4 | BANK OF OZARKS 5.50 07/01/2026 | | | 2 | 1FE | 3,000,000 | 105.500 | 3,165,000 | 3,000,000 | 3,000,041 | | (10) | | | 5.500 | 5.500 | JJ | 82,500 | 168,667 | 06/16/2016. | 07/01/2026. |
| 06406G AA 9 | BANK OF NY MELLON 3.00 10/30/2028 | | | 2 | 1FE | 1,997,800 | 97.011 | 1,940,220 | 2,000,000 | 1,997,982 | | 156 | | | 3.000 | 3.011 | AO | 10,167 | 60,000 | 10/24/2016. | 10/30/2028. |
| 06406H BY 4 | BANK OF NY MELLON 3.55 09/23/2021 | | | 2 | 1FE | 1,998,660 | 103.680 | 2,073,604 | 2,000,000 | 1,999,445 | | 137 | | | 3.550 | 3.558 | MS | 19,328 | 71,000 | 09/16/2011. | 09/23/2021. |
| 06406H CQ 0 | BANK OF NY MELLON MTN 3.95 11/18/2025 | | | 2 | 1FE | 2,082,200 | 106.411 | 2,128,216 | 2,000,000 | 2,060,537 | | (6,644) | | | 3.950 | 3.503 | MN | 9,436 | 79,000 | 07/31/2014. | 11/18/2025. |
| 06406Y AA 0 | BANK OF NY MELLON MTN 3.30 08/23/2029 | | | 2 | 1FE | 2,000,000 | 99.511 | 1,990,212 | 2,000,000 | 2,000,000 | | | | | 3.300 | 3.300 | FA | 23,467 | | 08/16/2017. | 08/23/2029. |
| 064159 HB 5 | BANK NOVA SCOTIA 4.50 12/16/2025 | | | | 2FE | 4,999,600 | 105.249 | 5,262,460 | 5,000,000 | 4,999,668 | | 34 | | | 4.500 | 4.501 | JD | 9,375 | 225,000 | 12/09/2015. | 12/16/2025. |
| 064255 AR 3 | BK TOKYO-MITSUBISHI UFJ 4.10 09/09/2023 | | C | | 1FE | 996,100 | 105.430 | 1,054,302 | 1,000,000 | 997,588 | | 369 | | | 4.100 | 4.148 | MS | 12,756 | 41,000 | 09/03/2013. | 09/09/2023. |
| 064255 AW 2 | BK TOKYO-MITSUBISHI UFJ 3.75 03/10/2024 | | C | | 1FE | 2,993,550 | 104.198 | 3,125,934 | 3,000,000 | 2,995,728 | | 602 | | | 3.750 | 3.776 | MS | 34,688 | 112,500 | 03/04/2014. | 03/10/2024. |
| 06652K AA 1 | BANKUNITED INC 4.875 11/17/2025 | | | 12 | 2FE | 4,951,300 | 106.304 | 5,315,200 | 5,000,000 | 4,959,731 | | 4,081 | | | 4.875 | 5.000 | MN | 29,792 | 243,750 | 11/12/2015. | 11/17/2025. |
| 066836 AA 5 | BAPTIST HEALTH 4.59 08/15/21 | | | 1 | 1FE | 2,000,000 | 106.428 | 2,128,556 | 2,000,000 | 2,000,000 | | | | | 4.590 | 4.590 | FA | 34,680 | 91,800 | 05/09/2011. | 08/15/2021. |
| 066836 AB 3 | BAPTIST HEALTH 2017 4.342 11/15/2041 | | | 1 | 1FE | 2,000,000 | 107.948 | 2,158,950 | 2,000,000 | 1,999,903 | | (97) | | | 4.342 | 4.342 | MN | 11,096 | 73,090 | 01/10/2017. | 11/15/2041. |
| 06738E AU 9 | BARCLAYS PLC 4.337 01/10/2028 | | C | 12 | 2FE | 3,000,000 | 103.253 | 3,097,575 | 3,000,000 | 3,000,000 | | | | | 4.337 | 4.337 | JJ | 61,802 | 65,055 | 01/03/2017. | 01/10/2028. |
| 06739G BP 3 | BARCLAYS BK PLC 5.14 10/14/2020 | | C | 1 | 2FE | 999,300 | 105.654 | 1,056,541 | 1,000,000 | 999,768 | | 76 | | | 5.140 | 5.149 | AO | 10,994 | 51,400 | 10/06/2010. | 10/14/2020. |
| 07177M AB 9 | BAXALTA INC 4.00 06/23/2025 | | | 12 | 2FE | 1,986,480 | 103.323 | 2,066,452 | 2,000,000 | 1,989,393 | | 1,191 | | | 4.000 | 4.083 | JD | 1,778 | 80,000 | 06/18/2015. | 06/23/2025. |
| 07274E AG 8 | BAYER US FINANCE 3.375 10/08/2024 | | | 1 | 1FE | 1,980,220 | 101.658 | 2,033,162 | 2,000,000 | 1,985,880 | | 1,820 | | | 3.375 | 3.493 | AO | 15,563 | 67,500 | 10/01/2014. | 10/08/2024. |
| 07330M AA 5 | BRANCH BKG & TR 3.80 10/30/2026 | | | 2 | 1FE | 1,995,120 | 104.380 | 2,087,604 | 2,000,000 | 1,996,279 | | 348 | | | 3.800 | 3.825 | AO | 12,878 | 76,000 | 09/22/2014. | 10/30/2026. |
| 07330M AB 3 | BRANCH BKG & TR 3.625 09/16/2025 | | | 2 | 1FE | 1,998,660 | 103.190 | 2,063,796 | 2,000,000 | 1,998,926 | | 119 | | | 3.625 | 3.633 | MS | 21,146 | 72,500 | 09/09/2015. | 09/16/2025. |
| 075887 BZ 1 | BECTON DICKINSON 4.40 1/15/2021 | | | 2 | 2FE | 1,040,670 | 104.067 | 1,040,670 | 1,000,000 | 1,040,588 | | (82) | | | 4.400 | 2.877 | JJ | 244 | | 12/29/2017. | 01/15/2021. |
| 081437 AH 8 | BEMIS CO INC 4.50 10/15/2021 | | | 12 | 2FE | 993,530 | 105.428 | 1,054,281 | 1,000,000 | 997,214 | | 659 | | | 4.500 | 4.581 | AO | 9,500 | 45,000 | 09/27/2011. | 10/15/2021. |
| 084423 AC 6 | BERKLEY W.R. 8.70 01/01/2022 | | | | 2FE | 977,500 | 116.505 | 1,165,046 | 1,000,000 | 990,058 | | 1,985 | | | 8.700 | 9.001 | JJ | 43,500 | 87,000 | 06/08/2009. | 01/01/2022. |
| 084670 BJ 6 | BERKSHIRE HATHWAY 3.00 02/11/2023 | | | 1 | 1FE | 991,540 | 101.845 | 1,018,448 | 1,000,000 | 995,353 | | 827 | | | 3.000 | 3.099 | FA | 11,667 | 30,000 | 01/29/2013. | 02/11/2023. |
| 084670 BS 6 | BERKSHIRE HATHAWAY 3.125 03/15/2026 | | | 12 | 1FE | 1,998,120 | 100.894 | 2,017,876 | 2,000,000 | 1,998,416 | | 167 | | | 3.125 | 3.136 | MS | 18,403 | 62,500 | 03/08/2016. | 03/15/2026. |
| 092113 AG 4 | BLACK HILLS CORP 5.875 07/15/20 | | | 1 | 2FE | 1,000,000 | 107.765 | 1,077,651 | 1,000,000 | 1,000,000 | | | | | 5.875 | 5.875 | JJ | 27,090 | 58,750 | 07/13/2010. | 07/15/2020. |
| 09256B AD 9 | BLACKSTONE HLDGS 4.75 02/15/2023 | | | 1 | 1FE | 3,124,710 | 108.729 | 3,261,858 | 3,000,000 | 3,075,603 | | (12,976) | | | 4.750 | 4.198 | FA | 53,833 | 142,500 | 12/12/2013. | 02/15/2023. |
| 09256B AJ 6 | BLACKSTONE HOLDINGS 3.15 10/02/2027 | | | 12 | 1FE | 995,920 | 97.768 | 977,678 | 1,000,000 | 996,006 | | 86 | | | 3.150 | 3.198 | AO | 7,788 | | 09/25/2017. | 10/02/2027. |
| 093662 AG 9 | BLOCK FINANCIAL 5.25 10/01/2025 | | | 12 | 2FE | 3,988,000 | 106.460 | 4,258,400 | 4,000,000 | 3,990,192 | | 1,001 | | | 5.250 | 5.289 | AO | 52,500 | 210,000 | 09/25/2015. | 10/01/2025. |
| 097014 AL 8 | BOEING CAP CORP 4.7 10/27/19 | | | 1 | 1FE | 2,997,870 | 104.478 | 3,134,346 | 3,000,000 | 2,999,535 | | 239 | | | 4.700 | 4.709 | AO | 25,067 | 141,000 | 10/22/2009. | 10/27/2019. |
| 09751W AA 9 | BOLDINI LTD 3.6 07/19/35 | | C | 1 | 1FE | 900,000 | 101.293 | 911,633 | 900,000 | 900,000 | | | | | 3.600 | 3.600 | JJ | 14,580 | 32,400 | 12/13/2011. | 07/19/2035. |
| 10112R AS 3 | BOSTON PROP LP 4.125 05/15/2021 | | | 1 | 2FE | 992,600 | 104.550 | 1,045,495 | 1,000,000 | 997,260 | | 741 | | | 4.125 | 4.213 | MN | 5,271 | 41,250 | 11/08/2010. | 05/15/2021. |
| 10510K AA 5 | BRAMBLES USA INC 5.35 04/01/2020 | | | 1 | 2FE | 999,690 | 105.274 | 1,052,742 | 1,000,000 | 999,876 | | 51 | | | 5.350 | 5.356 | AO | 13,375 | 53,500 | 03/24/2010. | 04/01/2020. |
| 10510K AC 1 | BRAMBLES USA INC 4.125 10/23/2025 | | | 12 | 2FE | 1,995,140 | 103.328 | 2,066,566 | 2,000,000 | 1,996,040 | | 421 | | | 4.125 | 4.155 | AO | 15,583 | 82,500 | 10/19/2015. | 10/23/2025. |
| 107015 AA 7 | BREMER FINL CORP 5.20 12/30/2024 | | | | 2FE | 2,000,000 | 100.892 | 2,017,840 | 2,000,000 | 2,000,000 | | | | | 5.200 | 5.200 | JD | 52,289 | 52,000 | 12/29/2014. | 12/30/2024. |
| 10922N AA 1 | BRIGHTHOUSE FINANCIAL 3.70 06/22/2027 | | | 12 | 2FE | 1,998,340 | 97.896 | 1,957,926 | 2,000,000 | 1,998,413 | | 73 | | | 3.700 | 3.710 | JD | 1,850 | 37,000 | 06/15/2017. | 06/22/2027. |
| 11134L AG 4 | BROADCOM CRP / FIN 3.875 01/15/2027 | | | 12 | 2FE | 2,986,740 | 98.382 | 2,951,469 | 3,000,000 | 2,987,780 | | 1,040 | | | 3.875 | 3.929 | JJ | 53,604 | 56,833 | 01/11/2017. | 01/15/2027. |
| 112585 AH 7 | BROOKFIELD ASSET 4.00 01/15/2025 | | | 12 | 1FE | 2,000,000 | 102.085 | 2,041,704 | 2,000,000 | 2,000,000 | | | | | 4.000 | 4.000 | JJ | 36,889 | 80,000 | 01/12/2015. | 01/15/2025. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 11271R AA 7 | BROOKFIELD FINANCE LLC 4.00 04/01/2024 | | | 12 | 1FE | 997,420 | 102.944 | 1,029,436 | 1,000,000 | 997,703 | | 283 | | | 4.000 | 4.042 | AO | 10,000 | 22,333 | 03/07/2017. | 04/01/2024. |
| 114259 AN 4 | BROOKLYN UNION GAS 3.407 03/10/2026 | | | 12 | 1FE | 2,000,000 | 102.050 | 2,041,002 | 2,000,000 | 2,000,000 | | | | | 3.407 | 3.407 | MS | 21,010 | 68,140 | 03/07/2016. | 03/10/2026. |
| 118230 AJ 0 | BUCKEYE PARTNERS 4.875 02/01/2021 | | | 1 | 2FE | 996,200 | 104.828 | 1,048,282 | 1,000,000 | 998,643 | | 398 | | | 4.875 | 4.923 | FA | 20,313 | 48,750 | 01/04/2011. | 02/01/2021. |
| 120568 AT 7 | BUNGE LTD FIN CP 8 06/15/19 | | | 1 | 2FE | 999,970 | 108.249 | 1,082,490 | 1,000,000 | 1,000,000 | | 0 | | | 8.500 | 8.500 | JD | 3,778 | 85,000 | 06/04/2009. | 06/15/2019. |
| 12189L AT 8 | BURLINGTON NORTH SF 3.40 09/01/2024 | | | 1 | 1FE | 997,710 | 103.800 | 1,038,004 | 1,000,000 | 998,401 | | 210 | | | 3.400 | 3.427 | MS | 11,333 | 34,000 | 08/11/2014. | 09/01/2024. |
| 124857 AT 0 | CBS CORP 3.375 02/15/2028 | | | 12 | 2FE | 1,980,540 | 96.121 | 1,922,414 | 2,000,000 | 1,981,361 | | 821 | | | 3.375 | 3.485 | FA | 33,375 | | 06/26/2017. | 02/15/2028. |
| 124857 AV 5 | CBS CORP 3.70 06/01/2028 | | | 12 | 2FE | 1,966,000 | 98.543 | 1,970,850 | 2,000,000 | 1,966,337 | | 337 | | | 3.700 | 3.898 | JD | 9,250 | | 11/13/2017. | 06/01/2028. |
| 12505B AC 4 | CBRE SERVICES INC 5.25 03/15/2025 | | | 12 | 2FE | 2,064,420 | 109.973 | 2,199,458 | 2,000,000 | 2,057,216 | | (6,757) | | | 5.250 | 4.762 | MS | 30,917 | 105,000 | 12/01/2016. | 03/15/2025. |
| 12505B AD 2 | CBRE SERVICES INC 4.875 03/01/2026 | | | 12 | 2FE | 1,984,800 | 108.421 | 2,168,418 | 2,000,000 | 1,987,635 | | 1,201 | | | 4.875 | 4.968 | MS | 32,500 | 97,500 | 08/06/2015. | 03/01/2026. |
| 12527G AC 7 | CF INDUSTRIES INC 3.45 06/01/2023 | | | 1 | 3FE | 1,833,600 | 98.500 | 1,970,000 | 2,000,000 | 1,895,530 | | 16,658 | | | 3.450 | 4.549 | JD | 5,750 | 69,000 | 01/09/2014. | 06/01/2023. |
| 12527G AH 6 | CF INDUSTRIES INC 4.50 12/01/2026 | | | 1 | 2FE | 993,850 | 104.317 | 1,043,173 | 1,000,000 | 994,416 | | 509 | | | 4.500 | 4.577 | JD | 3,750 | 46,250 | 11/10/2016. | 12/01/2026. |
| 125509 BM 0 | CIGNA CORP 5.125 06/15/20 | | | 1 | 2FE | 994,740 | 106.044 | 1,060,439 | 1,000,000 | 998,475 | | 568 | | | 5.125 | 5.192 | JD | 2,278 | 51,250 | 05/12/2010. | 06/15/2020. |
| 12572Q AE 5 | CME GROUP INC 3.00 09/15/2022 | | | 1 | 1FE | 1,993,820 | 101.732 | 2,034,638 | 2,000,000 | 1,996,867 | | 611 | | | 3.000 | 3.036 | MS | 17,667 | 60,000 | 09/05/2012. | 09/15/2022. |
| 12572Q AG 0 | CME GROUP INC 3.00 03/15/2025 | | | 12 | 1FE | 1,996,220 | 101.503 | 2,030,064 | 2,000,000 | 1,997,175 | | 346 | | | 3.000 | 3.022 | MS | 17,667 | 60,000 | 03/04/2015. | 03/15/2025. |
| 126117 AQ 3 | CNA FINANCIAL 5.875 08/15/2020 | | | 1 | 2FE | 1,993,700 | 107.799 | 2,155,980 | 2,000,000 | 1,997,989 | | 690 | | | 5.875 | 5.917 | FA | 44,389 | 117,500 | 08/05/2010. | 08/15/2020. |
| 126117 AT 7 | CNA FINANCIAL 4.50 03/01/2026 | | | 12 | 2FE | 3,016,110 | 106.467 | 3,194,022 | 3,000,000 | 3,013,490 | | (1,395) | | | 4.500 | 4.432 | MS | 45,000 | 135,000 | 02/22/2016. | 03/01/2026. |
| 12626P AL 7 | CRH AMERICA INC 5.75 01/15/2021 | | | 1 | 2FE | 1,048,950 | 108.304 | 1,083,042 | 1,000,000 | 1,018,253 | | (5,422) | | | 5.750 | 5.094 | JJ | 26,514 | 57,500 | 07/07/2011. | 01/15/2021. |
| 126650 AW 0 | CVS CAREMARK 5.298 01/11/27 | | | 1 | 2FE | 893,800 | 106.997 | 956,338 | 893,800 | 893,801 | | (0) | | | 5.298 | 5.357 | MON | 2,762 | 47,354 | 12/09/2004. | 01/11/2027. |
| 133131 AS 1 | CAMDEN PROP TRST 4.875 06/15/2023 | | | 1 | 1FE | 1,977,560 | 107.685 | 2,153,708 | 2,000,000 | 1,988,194 | | 1,840 | | | 4.875 | 5.000 | JD | 4,333 | 97,500 | 05/31/2011. | 06/15/2023. |
| 136375 BV 3 | CANADIAN NATL RR 2.85 12/15/2021 | | | 12 | 1FE | 1,986,780 | 101.190 | 2,023,796 | 2,000,000 | 1,994,366 | | 1,325 | | | 2.850 | 2.926 | JD | 2,533 | 57,000 | 11/07/2011. | 12/15/2021. |
| 136385 AX 9 | CANADIAN NATL RESOURCES 3.85 06/01/2027 | | | 12 | 2FE | 1,993,920 | 102.132 | 2,042,638 | 2,000,000 | 1,994,218 | | 298 | | | 3.850 | 3.887 | JD | 6,417 | 38,714 | 05/23/2017. | 06/01/2027. |
| 13645R AK 0 | CANADIAN PAC LTD 4.45 03/15/2023 | | | 1 | 2FE | 1,991,500 | 106.575 | 2,131,506 | 2,000,000 | 1,995,867 | | 690 | | | 4.450 | 4.495 | MS | 26,206 | 89,000 | 09/20/2010. | 03/15/2023. |
| 14040H BG 9 | CAPITAL ONE FINL 3.20 02/05/2025 | | | 2 | 2FE | 997,540 | 98.867 | 988,666 | 1,000,000 | 998,176 | | 225 | | | 3.200 | 3.229 | FA | 12,978 | 32,000 | 02/02/2015. | 02/05/2025. |
| 14040H BJ 3 | CAPITAL ONE FINL 4.20 10/29/2025 | | | 2 | 2FE | 4,999,600 | 102.855 | 5,142,745 | 5,000,000 | 4,999,673 | | 35 | | | 4.200 | 4.201 | AO | 36,167 | 210,000 | 10/26/2015. | 10/29/2025. |
| 14040H BK 0 | CAPITAL ONE FINL 3.75 07/28/2026 | | | 2 | 2FE | 4,907,350 | 99.340 | 4,966,995 | 5,000,000 | 4,915,511 | | 7,713 | | | 3.750 | 3.984 | JJ | 79,688 | 187,500 | 01/19/2017. | 07/28/2026. |
| 14042E 3Y 4 | CAPITAL ONE NA BNKT 2.95 07/23/2021 | | | | 2FE | 3,988,720 | 100.343 | 4,013,732 | 4,000,000 | 3,993,966 | | 1,583 | | | 2.950 | 2.995 | JJ | 51,789 | 118,000 | 07/21/2014. | 07/23/2021. |
| 14149Y BE 7 | CARDINAL HEALTH 3.75 09/15/2025 | | | 12 | 2FE | 1,998,560 | 101.936 | 2,038,722 | 2,000,000 | 1,998,798 | | 132 | | | 3.750 | 3.759 | MS | 22,083 | 75,000 | 06/16/2015. | 09/15/2025. |
| 141781 AY 0 | CARGILL INC 4.307 05/14/2021 | | | 1 | 1FE | 2,172,000 | 105.029 | 2,281,219 | 2,172,000 | 2,172,000 | | | | | 4.307 | 4.307 | MN | 12,213 | 93,548 | 05/25/2011. | 05/14/2021. |
| 141781 G# 5 | CARGILL INC 7.28 06-30-23 | | | 1 | 1 | 739,617 | 108.131 | 682,933 | 631,579 | 672,227 | | (12,781) | | | 7.280 | 4.893 | JD | 23,117 | 22,989 | 10/29/2004. | 06/30/2023. |
| 142339 AE 0 | CARLISLE COS INC 5.125 12/15/2020 | | | 1 | 2FE | 1,991,000 | 105.829 | 2,116,580 | 2,000,000 | 1,996,858 | | 960 | | | 5.125 | 5.183 | JD | 4,556 | 102,500 | 12/06/2010. | 12/15/2020. |
| 142339 AH 3 | CARLISLE COS INC 3.75 12/01/2027 | | | 12 | 2FE | 1,992,020 | 101.063 | 2,021,256 | 2,000,000 | 1,992,109 | | 89 | | | 3.750 | 3.798 | JD | 9,375 | | 11/13/2017. | 12/01/2027. |
| 14309U AA 0 | CARLYLE HLDGS FINANCE 3.875 02/01/2023 | | | 1 | 2FE | 2,009,750 | 102.237 | 2,044,732 | 2,000,000 | 2,005,413 | | (950) | | | 3.875 | 3.816 | FA | 32,292 | 77,500 | 01/16/2013. | 02/01/2023. |
| 149123 BV 2 | CATERPILLAR INC 3.90 05/27/2021 | | | 1 | 1FE | 1,990,660 | 104.796 | 2,095,926 | 2,000,000 | 1,996,402 | | 969 | | | 3.900 | 3.957 | MN | 7,367 | 78,000 | 05/24/2011. | 05/27/2021. |
| 149123 CC 3 | CATERPILLAR INC 3.40 05/15/2024 | | | 12 | 1FE | 999,830 | 103.601 | 1,036,012 | 1,000,000 | 999,889 | | 15 | | | 3.400 | 3.402 | MN | 4,344 | 34,000 | 05/05/2014. | 05/15/2024. |
| 14916R AC 8 | CATHOLIC HEALTH 2.95 11/01/22 | | | 1 | 2FE | 1,994,680 | 99.058 | 1,981,158 | 2,000,000 | 1,997,149 | | 541 | | | 2.950 | 2.982 | MN | 9,833 | 59,000 | 10/25/2012. | 11/01/2022. |
| 151020 AE 4 | CELGENE CORP 3.95 10/15/2020 | | | 1 | 2FE | 1,994,900 | 103.672 | 2,073,430 | 2,000,000 | 1,998,379 | | 539 | | | 3.950 | 3.981 | AO | 16,678 | 79,000 | 10/04/2010. | 10/15/2020. |
| 151020 AH 7 | CELGENE CORP 3 08/15/22 | | | 1 | 2FE | 1,998,980 | 101.494 | 2,029,884 | 2,000,000 | 1,999,493 | | 100 | | | 3.250 | 3.256 | FA | 24,556 | 65,000 | 08/06/2012. | 08/15/2022. |
| 15135U AD 1 | CENOVUS ENERGY 5.70 10/15/2019 | | | 1 | 2FE | 2,997,990 | 105.125 | 3,153,750 | 3,000,000 | 2,999,600 | | 207 | | | 5.700 | 5.708 | AO | 36,100 | 171,000 | 09/15/2009. | 10/15/2019. |
| 154051 BH 8 | CENTRAL MAINE 5.70 06/01/2019 | | | 1 | 1FE | 1,001,770 | 104.306 | 1,043,064 | 1,000,000 | 1,000,322 | | (213) | | | 5.700 | 5.676 | JD | 4,750 | 57,000 | 05/27/2009. | 06/01/2019. |
| 15639K AA 0 | CENTRICA PLC 4.00 10/16/2023 | | C | 12 | 2FE | 1,985,840 | 102.950 | 2,059,002 | 2,000,000 | 1,991,112 | | 1,335 | | | 4.000 | 4.087 | AO | 16,667 | 80,000 | 10/10/2013. | 10/16/2023. |
| 161175 AY 0 | CHARTER COMM OPER LLC 4.908 7/23/2025 | | | 12 | 2FE | 2,000,000 | 105.796 | 2,115,916 | 2,000,000 | 2,000,000 | | | | | 4.908 | 4.908 | JJ | 43,081 | 98,160 | 07/09/2015. | 07/23/2025. |
| 166764 AH 3 | CHEVRON CORP 3.191 06/24/2023 | | | 12 | 1FE | 2,000,000 | 102.527 | 2,050,546 | 2,000,000 | 2,000,000 | | | | | 3.191 | 3.191 | JD | 1,241 | 63,820 | 06/17/2013. | 06/24/2023. |
| 171232 AE 1 | CHUBB CORP 6.80 11/15/2031 | | | 1 | 1FE | 1,312,810 | 131.451 | 1,314,510 | 1,000,000 | 1,258,015 | | (13,658) | | | 6.800 | 4.310 | MN | 8,689 | 68,000 | 08/01/2014. | 11/15/2031. |
| 17252M AN 0 | CINTAS CORP NO.2 3.70 04/01/2027 | | | 12 | 2FE | 996,160 | 103.964 | 1,039,635 | 1,000,000 | 996,432 | | 272 | | | 3.700 | 3.746 | AO | 9,250 | 20,247 | 03/09/2017. | 04/01/2027. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 17275R BC 5 | CISCO SYSTEMS 2.95 02/28/2026 | | | 1 | 1FE | 2,997,720 | 100.208 | 3,006,237 | 3,000,000 | 2,998,089 | | 204 | | | 2.950 | 2.959 | FA | 30,238 | 88,500 | 02/22/2016. | 02/28/2026. |
| 172967 GK 1 | CITIGROUP INC 4.05 07/30/2022 | | | | 2FE | 1,000,000 | 103.997 | 1,039,971 | 1,000,000 | 1,000,000 | | | | | 4.050 | 4.050 | JJ | 16,988 | 40,500 | 02/05/2013. | 07/30/2022. |
| 172967 GT 2 | CITIGROUP INC 3.50 05/15/2023 | | | | 2FE | 994,570 | 101.488 | 1,014,878 | 1,000,000 | 996,848 | | 524 | | | 3.500 | 3.565 | MN | 4,472 | 35,000 | 05/07/2013. | 05/15/2023. |
| 172967 HB 0 | CITIGROUP INC 5.50 09/13/2025 | | | | 2FE | 3,000,000 | 112.444 | 3,373,329 | 3,000,000 | 3,000,000 | | | | | 5.500 | 5.500 | MS | 49,500 | 165,000 | 09/10/2013. | 09/13/2025. |
| 172967 KU 4 | CITIGROUP INC 4.125 07/25/2028 | | | | 2FE | 7,911,940 | 103.148 | 8,251,832 | 8,000,000 | 7,918,565 | | 5,999 | | | 4.125 | 4.245 | JJ | 143,000 | 330,000 | 01/17/2017. | 07/25/2028. |
| 174610 AJ 4 | CITIZENS FIN GRP 4.35 08/01/2025 | | | 12 | 2FE | 2,000,000 | 103.224 | 2,064,484 | 2,000,000 | 1,999,812 | | 21 | | | 4.350 | 4.351 | FA | 36,250 | 87,000 | 07/28/2015. | 08/01/2025. |
| 174610 AK 1 | CITIZENS FIN GRP 4.30 12/03/2025 | | | 2 | 2FE | 1,997,900 | 104.318 | 2,086,364 | 2,000,000 | 1,998,266 | | 180 | | | 4.300 | 4.313 | JD | 6,689 | 86,000 | 11/30/2015. | 12/03/2025. |
| 177376 AE 0 | CITRIX SYSTEMS INC 4.50 12/01/2027 | | | 12 | 2FE | 3,991,280 | 101.625 | 4,065,000 | 4,000,000 | 3,991,390 | | 110 | | | 4.500 | 4.527 | JD | 23,000 | | 11/13/2017. | 12/01/2027. |
| 178566 AC 9 | CITY NATIONAL 5.25 09/15/2020 | | | 1 | 1FE | 1,994,760 | 106.961 | 2,139,226 | 2,000,000 | 1,998,307 | | 568 | | | 5.250 | 5.284 | MS | 30,917 | 105,000 | 09/08/2010. | 09/15/2020. |
| 19122T AE 9 | COCA-COLA ENTER 3.25 08/19/2021 | | | 1 | 2FE | 982,460 | 101.535 | 1,015,353 | 1,000,000 | 992,924 | | 1,798 | | | 3.250 | 3.459 | FA | 11,917 | 32,500 | 08/16/2011. | 08/19/2021. |
| 191241 AD 0 | COCA-COLA FEMSA 4.625 02/15/2020 | | C | 1 | 1FE | 2,984,730 | 104.265 | 3,127,947 | 3,000,000 | 2,996,165 | | 1,681 | | | 4.625 | 4.689 | FA | 52,417 | 138,750 | 02/02/2010. | 02/15/2020. |
| 191241 AE 8 | COCA-COLA FEMSA 3.875 11/26/2023 | | C | 1 | 1FE | 1,970,320 | 103.857 | 2,077,134 | 2,000,000 | 1,981,063 | | 2,787 | | | 3.875 | 4.057 | MN | 7,535 | 77,500 | 11/19/2013. | 11/26/2023. |
| 19567P AH 2 | COLONIAL GAS CO 6.34 04/07/28 | | | | 1FE | 1,713,120 | 114.595 | 1,718,922 | 1,500,000 | 1,654,017 | | (10,730) | | | 7.120 | 5.780 | FA | 40,347 | 106,800 | 01/22/2003. | 04/07/2028. |
| 195869 AP 7 | COLONIAL PIPELINE 3.75 10/01/2025 | | | 12 | 1FE | 1,994,520 | 103.806 | 2,076,128 | 2,000,000 | 1,995,605 | | 480 | | | 3.750 | 3.783 | AO | 18,750 | 75,000 | 09/16/2015. | 10/01/2025. |
| 19828J AA 6 | COLUMBIA PROPERTY 4.15 04/01/2025 | | | 12 | 2FE | 998,590 | 101.554 | 1,015,543 | 1,000,000 | 998,945 | | 122 | | | 4.150 | 4.167 | AO | 10,375 | 41,500 | 03/09/2015. | 04/01/2025. |
| 19828J AB 4 | COLUMBIA PROPERTY 3.65 08/15/2026 | | | 12 | 2FE | 996,260 | 97.106 | 971,056 | 1,000,000 | 996,703 | | 320 | | | 3.650 | 3.695 | FA | 13,789 | 36,804 | 08/03/2016. | 08/15/2026. |
| 20030N BP 5 | COMCAST CORP 4.40 08/15/2035 | | | 12 | 1FE | 1,052,190 | 109.247 | 1,092,467 | 1,000,000 | 1,050,006 | | (1,977) | | | 4.400 | 3.994 | FA | 16,622 | 44,000 | 11/15/2016. | 08/15/2035. |
| 200339 DX 4 | COMERICA BANK BKNT 4.00 07/27/2025 | | | | 1FE | 2,981,910 | 103.628 | 3,108,834 | 3,000,000 | 2,985,657 | | 1,588 | | | 4.000 | 4.074 | JJ | 51,333 | 120,000 | 07/22/2015. | 07/27/2025. |
| 200340 AQ 0 | COMERICA INC 3.80 07/22/2026 | | | | 1FE | 1,995,600 | 101.527 | 2,030,540 | 2,000,000 | 1,996,665 | | 324 | | | 3.800 | 3.823 | JJ | 33,567 | 76,000 | 07/17/2014. | 07/22/2026. |
| 203233 AA 9 | COMMONWEALTH REIT 5.875 09/15/2020 | | | 1 | 2FE | 1,957,060 | 105.026 | 2,100,510 | 2,000,000 | 1,985,706 | | 4,720 | | | 5.875 | 6.166 | MS | 34,597 | 117,500 | 09/14/2010. | 09/15/2020. |
| 20453K AA 3 | COMPASS BANK 3.875 04/10/2025 | | | 2 | 2FE | 1,980,380 | 99.833 | 1,996,664 | 2,000,000 | 1,984,984 | | 1,747 | | | 3.875 | 3.995 | AO | 17,438 | 77,500 | 04/07/2015. | 04/10/2025. |
| 205887 BL 5 | CONAGRA INC 4.95 08/15/2020 | | | 1 | 2FE | 197,220 | 105.402 | 196,048 | 186,000 | 190,280 | | (1,519) | | | 4.950 | 4.016 | FA | 3,478 | 9,207 | 01/31/2013. | 08/15/2020. |
| 20826F AQ 9 | CONOCOPHIL CO 4.95 03/15/2026 | | | 12 | 1FE | 2,998,800 | 113.527 | 3,405,795 | 3,000,000 | 2,999,007 | | 96 | | | 4.950 | 4.955 | MS | 43,725 | 148,500 | 03/03/2016. | 03/15/2026. |
| 212168 AA 6 | CONTINENTAL WIND 6.00 02/28/2033 | | | 1 | 2FE | 1,671,155 | 104.620 | 1,748,366 | 1,671,155 | 1,671,155 | | | | | 6.000 | 6.000 | FA | 33,702 | 101,833 | 09/23/2013. | 02/28/2033. |
| 21684A AA 4 | RABOBANK 4.625 12/01/2023 | | C | | 1FE | 991,860 | 106.942 | 1,069,419 | 1,000,000 | 994,738 | | 754 | | | 4.625 | 4.728 | JD | 3,854 | 46,250 | 11/25/2013. | 12/01/2023. |
| 21684A AF 3 | COOPERATIEVE RABOBANK 3.75 07/21/2026 | | C | | 1FE | 971,480 | 101.088 | 1,010,878 | 1,000,000 | 973,833 | | 2,353 | | | 3.750 | 4.116 | JJ | 16,667 | 18,750 | 01/19/2017. | 07/21/2026. |
| 21685W BT 3 | RABOBANK UTRECHT 4.50 01/11/2021 | | C | | 1FE | 1,994,580 | 106.022 | 2,120,442 | 2,000,000 | 1,998,096 | | 574 | | | 4.500 | 4.534 | JJ | 42,500 | 90,000 | 01/04/2011. | 01/11/2021. |
| 21685W DF 1 | RABOBANK 3.95 11/09/2022 | | C | | 1FE | 998,690 | 104.157 | 1,041,573 | 1,000,000 | 999,300 | | 128 | | | 3.950 | 3.966 | MN | 5,706 | 39,500 | 11/02/2012. | 11/09/2022. |
| 21688A AE 2 | RABOBANK NED NY 3.375 05/21/2025 | | C | | 1FE | 2,995,950 | 102.593 | 3,077,781 | 3,000,000 | 2,996,880 | | 366 | | | 3.375 | 3.391 | MN | 11,250 | 101,250 | 05/14/2015. | 05/21/2025. |
| 219023 AF 5 | CORN PRODUCTS 4.625 11/01/2020 | | | 1 | 2FE | 996,000 | 105.138 | 1,051,382 | 1,000,000 | 998,713 | | 416 | | | 4.625 | 4.674 | MN | 7,708 | 46,250 | 09/14/2010. | 11/01/2020. |
| 219350 AS 4 | CORNING INC 6.625 05/15/2019 | | | 1 | 2FE | 2,009,220 | 105.642 | 2,112,840 | 2,000,000 | 2,001,640 | | (1,109) | | | 6.625 | 6.561 | MN | 16,931 | 132,500 | 05/07/2009. | 05/15/2019. |
| 22303Q AN 0 | COVIDIEN INTL FINANCE 3.20 06/15/2022 | | C | 12 | 1FE | 1,993,840 | 101.700 | 2,034,002 | 2,000,000 | 1,997,032 | | 610 | | | 3.200 | 3.236 | JD | 2,844 | 64,000 | 05/22/2012. | 06/15/2022. |
| 225401 AC 2 | CREDIT SUISSE 4.282 01/09/2028 | | C | 12 | 2FE | 2,000,000 | 103.977 | 2,079,534 | 2,000,000 | 2,000,000 | | | | | 4.282 | 4.282 | JJ | 40,917 | 42,820 | 01/04/2017. | 01/09/2028. |
| 22546D AA 4 | CREDIT SUISSE 6.50 08/08/2023 (COCO) | | C | | 2FE | 2,000,000 | 111.936 | 2,238,720 | 2,000,000 | 2,000,000 | | | | | 6.500 | 6.500 | FA | 51,639 | 130,000 | 08/01/2013. | 08/08/2023. |
| 22546Q AF 4 | CREDIT SUISSE NY 4.375 08/05/2020 | | C | | 1FE | 3,071,420 | 104.841 | 3,145,230 | 3,000,000 | 3,021,606 | | (7,767) | | | 4.375 | 4.079 | FA | 53,229 | 131,250 | 10/05/2010. | 08/05/2020. |
| 22546Q AP 2 | CREDIT SUISSE NY MTN 3.625 09/09/2024 | | C | | 1FE | 1,988,720 | 103.261 | 2,065,220 | 2,000,000 | 1,992,009 | | 1,035 | | | 3.625 | 3.693 | MS | 22,556 | 72,500 | 09/04/2014. | 09/09/2024. |
| 22822R BD 1 | CROWN CASTLE TOW 3.663 05/15/2025 | | | 12 | 1FE | 3,000,000 | 100.946 | 3,028,380 | 3,000,000 | 3,000,000 | | | | | 3.663 | 3.691 | MON | 4,884 | 109,890 | 04/30/2015. | 05/15/2025. |
| 22966R AD 8 | CUBESMART LP 3.125 09/01/2026 | | | 12 | 2FE | 995,040 | 95.049 | 950,487 | 1,000,000 | 995,642 | | 434 | | | 3.125 | 3.183 | MS | 10,417 | 32,639 | 08/08/2016. | 09/01/2026. |
| 229899 AB 5 | CULLEN/FROST 4.50 03/17/2027 | | | 2 | 2FE | 1,995,540 | 105.502 | 2,110,042 | 2,000,000 | 1,995,824 | | 284 | | | 4.500 | 4.528 | MS | 26,000 | 45,000 | 03/10/2017. | 03/17/2027. |
| 23204G AA 8 | CUSTOMERS BANCORP 4.625 06/26/2019 | | | 1 | 2FE | 1,000,000 | 103.500 | 1,035,000 | 1,000,000 | 1,000,000 | | | | | 4.625 | 4.625 | JD | 642 | 46,250 | 06/24/2014. | 06/26/2019. |
| 23355L AA 4 | DXC TECHNOLOGY CO 4.45 09/15/2022 | | | 1 | 2FE | 996,810 | 104.788 | 1,047,884 | 1,000,000 | 998,320 | | 314 | | | 4.450 | 4.490 | MS | 13,103 | 44,500 | 09/11/2012. | 09/15/2022. |
| 23355L AD 8 | DXC TECHNOLOGY CO 4.75 04/15/2027 | | | 12 | 2FE | 1,997,880 | 106.235 | 2,124,690 | 2,000,000 | 1,998,065 | | 185 | | | 4.750 | 4.763 | AO | 20,056 | 52,250 | 03/13/2017. | 04/15/2027. |
| 233835 AQ 0 | DAIMLERCHRYS NA 8.50 01/18/2031 | | | | 1FE | 4,429,920 | 150.360 | 4,510,791 | 3,000,000 | 4,300,006 | | (73,724) | | | 8.500 | 4.162 | JJ | 115,458 | 255,000 | 03/10/2016. | 01/18/2031. |
| 233851 AF 1 | DAIMLER FINANCE 3.875 09/15/2021 | | | 1 | 1FE | 990,350 | 103.981 | 1,039,806 | 1,000,000 | 995,976 | | 989 | | | 3.875 | 3.993 | MS | 11,410 | 38,750 | 09/07/2011. | 09/15/2021. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 233851 BJ 2 | DAIMLER FINANCE 3.25 08/01/2024 | | | 3 | 1FE | 1,980,780 | 101.595 | 2,031,908 | 2,000,000 | 1,986,641 | | 1,785 | | | 3.250 | 3.364 | FA | 27,083 | 65,000 | 07/24/2014. | 08/01/2024. |
| 233851 CU 6 | DAIMLER FINANCE 3.45 01/06/2027 | | | 1 | 1FE | 1,991,960 | 102.330 | 2,046,604 | 2,000,000 | 1,992,635 | | 675 | | | 3.450 | 3.498 | JJ | 33,542 | 34,500 | 01/03/2017. | 01/06/2027. |
| 23636T AA 8 | DANONE 3.00 06/15/2022 | | C | 1 | 2FE | 2,990,970 | 100.533 | 3,015,987 | 3,000,000 | 2,995,658 | | 897 | | | 3.000 | 3.035 | JD | 4,000 | 90,000 | 05/29/2012. | 06/15/2022. |
| 244199 BC 8 | DEERE & CO 4.375 10/16/2019 | | | | 1FE | 2,983,680 | 103.767 | 3,112,995 | 3,000,000 | 2,996,528 | | 1,824 | | | 4.375 | 4.443 | AO | 27,344 | 131,250 | 10/13/2009. | 10/16/2019. |
| 24422E RE 1 | JOHN DEERE CAP 3.9 07/12/2021 MTN | | | | 1FE | 1,997,860 | 104.829 | 2,096,570 | 2,000,000 | 1,999,148 | | 221 | | | 3.900 | 3.913 | JJ | 36,617 | 78,000 | 07/07/2011. | 07/12/2021. |
| 24422E SP 5 | JOHN DEERE CAP MTN 3.35 06/12/2024 | | | | 1FE | 1,998,480 | 102.977 | 2,059,536 | 2,000,000 | 1,998,963 | | 142 | | | 3.350 | 3.359 | JD | 3,536 | 67,000 | 06/09/2014. | 06/12/2024. |
| 247131 AF 2 | DELPHI FINL GROUP 7.875 01/31/20 | | | 1 | 2FE | 2,999,850 | 110.163 | 3,304,899 | 3,000,000 | 3,000,000 | | | | | 7.875 | 7.875 | JJ | 99,094 | 236,250 | 01/14/2010. | 01/31/2020. |
| 25152R XA 6 | DEUTSCHE BK LONDON 3.70 05/30/2024 | | C | | 2FE | 2,988,570 | 100.561 | 3,016,815 | 3,000,000 | 2,992,192 | | 1,059 | | | 3.700 | 3.746 | MN | 9,558 | 111,000 | 05/22/2014. | 05/30/2024. |
| 25243Y AU 3 | DIAGEO CAPITAL PLC 2.625 04/29/2023 | | C | 12 | 1FE | 997,550 | 99.861 | 998,611 | 1,000,000 | 998,615 | | 239 | | | 2.625 | 2.653 | AO | 4,521 | 26,250 | 04/24/2013. | 04/29/2023. |
| 25272K AK 9 | DIAMOND 1/DIAMOND 2 FIN 6.02 06/15/2026 | | | 12 | 2FE | 2,128,990 | 109.840 | 2,196,806 | 2,000,000 | 2,116,496 | | (11,173) | | | 6.020 | 5.140 | JD | 5,351 | 120,400 | 11/15/2016. | 06/15/2026. |
| 25389J AH 9 | DIGITAL REALTY LP 5.875 02/01/20 | | | 1 | 2FE | 982,960 | 106.155 | 1,061,552 | 1,000,000 | 995,567 | | 1,940 | | | 5.875 | 6.105 | FA | 24,479 | 58,750 | 01/21/2010. | 02/01/2020. |
| 25389J AR 7 | DIGITAL REALTY TRUST 3.70 08/15/2027 | | | 12 | 2FE | 1,998,480 | 100.716 | 2,014,314 | 2,000,000 | 1,998,543 | | 63 | | | 3.700 | 3.709 | FA | 29,600 | | 08/02/2017. | 08/15/2027. |
| 254010 AD 3 | DIGNITY HEALTH 3.812 11/01/2024 | | | 1 | 1FE | 1,000,000 | 102.852 | 1,028,517 | 1,000,000 | 1,000,000 | | | | | 3.812 | 3.812 | MN | 6,353 | 38,120 | 10/07/2014. | 11/01/2024. |
| 25432G AC 3 | DIME COMM BNCSHS 4.50 06/15/2027 | | | 2 | 2FE | 2,000,000 | 101.182 | 2,023,632 | 2,000,000 | 2,000,005 | | 5 | | | 4.500 | 4.500 | JD | 4,000 | 45,500 | 06/08/2017. | 06/15/2027. |
| 25466A AJ 0 | DISCOVER BANK 3.45 07/27/2026 | | | 2 | 2FE | 998,910 | 98.677 | 986,770 | 1,000,000 | 999,044 | | 94 | | | 3.450 | 3.463 | JJ | 14,758 | 34,500 | 07/21/2016. | 07/27/2026. |
| 25468P CN 4 | DISNEY (WALT) CO 2.75 08/16/2021 | | | 1 | 1FE | 987,170 | 101.235 | 1,012,350 | 1,000,000 | 994,910 | | 1,313 | | | 2.750 | 2.899 | FA | 10,313 | 27,500 | 08/17/2011. | 08/16/2021. |
| 254709 AM 0 | DISCOVER FIN SVS 4.10 02/09/2027 | | | 2 | 2FE | 2,997,330 | 102.080 | 3,062,397 | 3,000,000 | 2,997,527 | | 197 | | | 4.100 | 4.111 | FA | 48,517 | 61,500 | 02/06/2017. | 02/09/2027. |
| 25470D AR 0 | DISCOVERY COMMUNICATIONS 3.95 03/20/2028 | | | 12 | 2FE | 1,992,860 | 99.076 | 1,981,522 | 2,000,000 | 1,993,013 | | 153 | | | 3.950 | 3.992 | MS | 21,944 | | 09/07/2017. | 03/20/2028. |
| 256853 AA 0 | DOLPHIN ENERGY 5.888 06/15/2019 | | C | 1 | 1FE | 699,048 | 102.640 | 719,299 | 700,800 | 700,447 | | 344 | | | 5.888 | 5.941 | JD | 1,834 | 41,263 | 07/27/2009. | 06/15/2019. |
| 263534 BZ 1 | DUPONT EI NEMOUR 4 01/15/20 | | | 1 | 1FE | 1,991,700 | 104.524 | 2,090,482 | 2,000,000 | 1,998,075 | | 880 | | | 4.625 | 4.675 | JJ | 42,653 | 92,500 | 11/04/2009. | 01/15/2020. |
| 26441Y AV 9 | DUKE REALTY 4.375 06/15/2022 | | | 12 | 2FE | 992,710 | 105.809 | 1,058,092 | 1,000,000 | 996,359 | | 723 | | | 4.375 | 4.466 | JD | 1,944 | 43,750 | 06/06/2012. | 06/15/2022. |
| 26441Y AW 7 | DUKE REALTY 3.875 10/15/2022 | | | 12 | 2FE | 995,840 | 103.953 | 1,039,529 | 1,000,000 | 997,836 | | 403 | | | 3.875 | 3.925 | AO | 8,181 | 38,750 | 09/14/2012. | 10/15/2022. |
| 26442E AA 8 | DUKE ENERGY OHIO 5.45 04/01/19 | | | 1 | 1FE | 999,600 | 103.900 | 1,039,003 | 1,000,000 | 999,940 | | 45 | | | 5.450 | 5.455 | AO | 13,625 | 54,500 | 03/18/2009. | 04/01/2019. |
| 26442E AD 2 | DUKE ENERGY OHIO 3.80 09/01/2023 | | | 12 | 1FE | 1,999,340 | 104.924 | 2,098,484 | 2,000,000 | 1,999,590 | | 64 | | | 3.800 | 3.804 | MS | 25,333 | 76,000 | 09/03/2013. | 09/01/2023. |
| 26483E AG 5 | DUN & BRADSTREET 4.375 12/01/2022 | | | 1 | 3FE | 1,485,405 | 101.500 | 1,522,500 | 1,500,000 | 1,492,086 | | 1,497 | | | 4.625 | 4.747 | JD | 5,781 | 69,375 | 11/28/2012. | 12/01/2022. |
| 268317 AD 6 | ELEC DE FRANCE 4.60 01/27/20 | | C | | 1FE | 1,991,280 | 104.360 | 2,087,202 | 2,000,000 | 1,997,852 | | 966 | | | 4.600 | 4.655 | JJ | 39,356 | 92,000 | 01/21/2010. | 01/27/2020. |
| 26835P AC 4 | EDP FINANCE BV 4.90 10/01/2019 | | C | 1 | 2FE | 2,750,285 | 104.010 | 2,878,991 | 2,768,000 | 2,764,246 | | 2,006 | | | 4.900 | 4.982 | AO | 33,908 | 135,632 | 09/22/2009. | 10/01/2019. |
| 268648 AN 2 | EMC CORP 3.375 06/01/2023 | | | 12 | 3FE | 499,625 | 96.375 | 481,875 | 500,000 | 499,780 | | 36 | | | 3.375 | 3.384 | JD | 1,406 | 16,875 | 06/03/2013. | 06/01/2023. |
| 26875P AD 3 | EOG RESOURCES INC 5.625 06/01/2019 | | | 1 | 2FE | 998,160 | 104.516 | 1,045,157 | 1,000,000 | 999,678 | | 213 | | | 5.625 | 5.649 | JD | 4,688 | 56,250 | 05/18/2009. | 06/01/2019. |
| 26875P AK 7 | EOG RESOURCES INC 2.625 03/15/2023 | | | 12 | 2FE | 993,810 | 98.625 | 986,252 | 1,000,000 | 996,720 | | 580 | | | 2.625 | 2.693 | MS | 7,729 | 26,250 | 09/05/2012. | 03/15/2023. |
| 268789 AA 2 | E.ON INTL FIN BV 6.65 04/30/2018 | | C | 1 | 2FE | 995,780 | 101.175 | 1,011,753 | 1,000,000 | 999,820 | | 526 | | | 5.800 | 5.856 | AO | 9,828 | 58,000 | 04/15/2008. | 04/30/2018. |
| 26884A BD 4 | ERP OPERATING LP 3.375 06/01/2025 | | | 12 | 1FE | 1,989,340 | 101.867 | 2,037,348 | 2,000,000 | 1,991,811 | | 954 | | | 3.375 | 3.438 | JD | 5,625 | 67,500 | 05/12/2015. | 06/01/2025. |
| 26884L AA 7 | EQT CORP 8.125 06/01/19 | | | 1 | 2FE | 996,680 | 107.732 | 1,077,319 | 1,000,000 | 999,371 | | 403 | | | 8.125 | 8.173 | JD | 6,771 | 81,250 | 05/12/2009. | 06/01/2019. |
| 26884L AB 5 | EQT CORP 4.875 11/15/21 | | | 1 | 2FE | 1,981,700 | 106.713 | 2,134,266 | 2,000,000 | 1,991,857 | | 1,863 | | | 4.875 | 4.992 | MN | 12,458 | 97,500 | 11/02/2011. | 11/15/2021. |
| 26884L AF 6 | EQT CORP 3.90 10/01/2027 | | | 12 | 2FE | 1,998,360 | 99.188 | 1,983,766 | 2,000,000 | 1,998,390 | | 30 | | | 3.900 | 3.910 | AO | 18,850 | | 09/27/2017. | 10/01/2027. |
| 26884T AD 4 | ERAC USA FINANCE 4.50 08/16/2021 | | | 1 | 2FE | 1,990,720 | 105.452 | 2,109,048 | 2,000,000 | 1,996,169 | | 952 | | | 4.500 | 4.558 | FA | 33,750 | 90,000 | 05/09/2011. | 08/16/2021. |
| 268948 AA 4 | EAGLE BANCORP 5.75 09/01/2024 | | | | 2FE | 1,000,000 | 100.000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | 5.750 | 5.750 | MS | 19,167 | 57,500 | 07/31/2014. | 09/01/2024. |
| 268948 AB 2 | EAGLE BANCORP 5.00 08/01/2026 | | | 2 | 2FE | 1,000,000 | 99.513 | 995,127 | 1,000,000 | 1,000,006 | | (119) | | | 5.000 | 5.000 | FA | 20,833 | 50,694 | 07/21/2016. | 08/01/2026. |
| 278642 AL 7 | EBAY INC 3.45 08/01/2024 | | | 12 | 2FE | 2,996,970 | 101.288 | 3,038,628 | 3,000,000 | 2,997,897 | | 280 | | | 3.450 | 3.462 | FA | 43,125 | 103,500 | 07/23/2014. | 08/01/2024. |
| 278642 AU 7 | EBAY INC 3.60 06/05/2027 | | | 12 | 2FE | 999,170 | 99.123 | 991,233 | 1,000,000 | 999,209 | | 39 | | | 3.600 | 3.610 | JD | 2,600 | 17,900 | 05/30/2017. | 06/05/2027. |
| 285512 AD 1 | ELECTRONIC ARTS 4.80 03/01/2026 | | | 1 | 2FE | 3,986,760 | 109.670 | 4,386,788 | 4,000,000 | 3,988,795 | | 1,095 | | | 4.800 | 4.842 | MS | 64,000 | 192,000 | 02/17/2016. | 03/01/2026. |
| 28932M AA 3 | ELM RD GEN STA 5.209 02/11/2030 | | | 1 | 1FE | 1,521,827 | 105.739 | 1,609,164 | 1,521,827 | 1,521,827 | | | | | 5.209 | 5.209 | FA | 30,828 | 79,272 | 02/03/2010. | 02/11/2030. |
| 291011 BA 1 | EMERSON ELECTRIC 5 04/15/19 | | | 1 | 1FE | 1,485,825 | 103.636 | 1,554,534 | 1,500,000 | 1,497,747 | | 1,651 | | | 5.000 | 5.122 | AO | 15,833 | 75,000 | 04/14/2009. | 04/15/2019. |
| 291011 BG 8 | EMERSON ELECTRIC 3.15 06/01/2025 | | | 1 | 1FE | 11,962,080 | 101.182 | 12,141,864 | 12,000,000 | 11,970,896 | | 3,428 | | | 3.150 | 3.187 | JD | 31,500 | 378,000 | 05/18/2015. | 06/01/2025. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 291641 BD 9 | EMPIRE DIST ELEC 4.65 06/01/2020 | | | 1 | 1FE | 1,995,720 | 104.799 | 2,095,970 | 2,000,000 | 1,998,782 | | 466 | | | 4.650 | 4.677 | JD | 7,750 | 93,000 | 05/24/2010. | 06/01/2020. |
| 292480 AK 6 | ENABLE MIDSTREAM 4.40 03/15/2027 | | | 12 | 2FE | 996,150 | 101.884 | 1,018,839 | 1,000,000 | 996,411 | | 261 | | | 4.400 | 4.448 | MS | 12,956 | 22,733 | 03/06/2017. | 03/15/2027. |
| 29250R AS 5 | ENBRIDGE ENERGY 5.20 03/15/2020 | | | 1 | 2FE | 999,590 | 104.943 | 1,049,432 | 1,000,000 | 999,898 | | 43 | | | 5.200 | 5.205 | MS | 15,311 | 52,000 | 02/25/2010. | 03/15/2020. |
| 29265W AA 6 | ENEL SPA 8.75 09/24/2073 | | C | 2 | 2FE | 991,830 | 124.250 | 1,242,500 | 1,000,000 | 991,851 | | 6 | | | 8.750 | 8.822 | MS | 23,576 | 87,500 | 09/17/2013. | 09/24/2073. |
| 29273R AY 5 | ENERGY TRAN PTNR 4.90 02/01/2024 | | | 12 | 2FE | 991,810 | 105.422 | 1,054,217 | 1,000,000 | 994,658 | | 735 | | | 4.900 | 5.003 | FA | 20,417 | 49,000 | 09/12/2013. | 02/01/2024. |
| 29273R BG 3 | ENERGY TRAN PARTNERS 4.75 01/15/2026 | | | 12 | 2FE | 2,978,250 | 103.848 | 3,115,452 | 3,000,000 | 2,982,586 | | 1,735 | | | 4.750 | 4.838 | JJ | 65,708 | 142,500 | 06/18/2015. | 01/15/2026. |
| 29364N AP 3 | ENTERGY MISSISSIPPI 6.64 07/01/2019 | | | 1 | 1FE | 1,998,720 | 105.989 | 2,119,772 | 2,000,000 | 1,999,776 | | 138 | | | 6.640 | 6.648 | JJ | 66,400 | 132,800 | 06/09/2009. | 07/01/2019. |
| 29364W AS 7 | ENTERGY LA LLC 4.05 09/01/2023 | | | 12 | 1FE | 996,890 | 105.954 | 1,059,538 | 1,000,000 | 998,095 | | 293 | | | 4.050 | 4.088 | MS | 13,500 | 40,500 | 08/19/2013. | 09/01/2023. |
| 29364W AU 2 | ENTERGY LA LLC 3.78 04/01/2025 | | | 12 | 1FE | 1,998,340 | 102.607 | 2,052,132 | 2,000,000 | 1,998,746 | | 148 | | | 3.780 | 3.790 | AO | 18,900 | 75,600 | 06/24/2014. | 04/01/2025. |
| 29365P AP 7 | ENTERGY GULF ST 5.59 10/01/24 | | | 1 | 1FE | 2,997,600 | 115.170 | 3,455,106 | 3,000,000 | 2,998,671 | | 158 | | | 5.590 | 5.598 | AO | 41,925 | 167,700 | 09/29/2009. | 10/01/2024. |
| 29365P AQ 5 | ENTERGY GULF STATES 3.95 10/01/2020 | | | 1 | 1FE | 1,997,220 | 103.838 | 2,076,752 | 2,000,000 | 1,999,124 | | 296 | | | 3.950 | 3.967 | AO | 19,750 | 79,000 | 09/27/2010. | 10/01/2020. |
| 29365P AR 3 | ENTERGY GULF 1 3.78 04/01/2025 | | | 12 | 1FE | 1,998,340 | 102.348 | 2,046,958 | 2,000,000 | 1,998,746 | | 148 | | | 3.780 | 3.790 | AO | 18,900 | 75,600 | 06/24/2014. | 04/01/2025. |
| 29379V AF 0 | ENTERPRISE PRODUCTS 5.25 01/31/2020 | | | 1 | 2FE | 1,987,100 | 105.282 | 2,105,632 | 2,000,000 | 1,996,699 | | 1,463 | | | 5.250 | 5.335 | JJ | 44,042 | 105,000 | 09/24/2009. | 01/31/2020. |
| 29379V AP 8 | ENTERPRISE PRODUCTS 5.20 09/01/2020 | | | 1 | 2FE | 997,010 | 106.551 | 1,065,508 | 1,000,000 | 999,041 | | 327 | | | 5.200 | 5.239 | MS | 17,333 | 52,000 | 05/11/2010. | 09/01/2020. |
| 29379V BE 2 | ENTERPRISE PRODUCTS 3.75 02/15/2025 | | | 1 | 2FE | 1,993,620 | 102.954 | 2,059,070 | 2,000,000 | 1,995,290 | | 566 | | | 3.750 | 3.788 | FA | 28,333 | 75,000 | 10/02/2014. | 02/15/2025. |
| 29379V BH 5 | ENTERPRISE PRODUCTS 3.70 02/15/2026 | | | 12 | 2FE | 1,992,700 | 102.246 | 2,044,924 | 2,000,000 | 1,994,169 | | 604 | | | 3.700 | 3.742 | FA | 27,956 | 74,000 | 05/04/2015. | 02/15/2026. |
| 29977G AB 8 | EVERBANK FINL CORP 6.00 03/15/2026 | | | 2 | 1FE | 1,000,000 | 107.967 | 1,079,666 | 1,000,000 | 1,000,000 | | | | | 6.000 | 6.000 | MS | 17,667 | 60,000 | 03/09/2016. | 03/15/2026. |
| 30212P AM 7 | EXPEDIA INC 5.00 02/15/2026 | | | 12 | 2FE | 995,350 | 106.934 | 1,069,339 | 1,000,000 | 996,242 | | 366 | | | 5.000 | 5.057 | FA | 18,889 | 50,000 | 12/01/2015. | 02/15/2026. |
| 30219G AM 0 | EXPRESS SCRIPTS 4.50 02/25/2026 | | | 12 | 2FE | 2,984,010 | 106.149 | 3,184,476 | 3,000,000 | 2,986,453 | | 1,345 | | | 4.500 | 4.567 | FA | 47,250 | 135,000 | 02/22/2016. | 02/25/2026. |
| 30219G AN 8 | EXPRESS SCRIPTS 3.40 03/01/2027 | | | 12 | 2FE | 999,590 | 97.829 | 978,294 | 1,000,000 | 999,612 | | 36 | | | 3.400 | 3.405 | MS | 11,333 | 34,000 | 06/29/2016. | 03/01/2027. |
| 30231G AT 9 | EXXON MOBIL CORP 3.043 03/01/2026 | | | 12 | 1FE | 3,000,000 | 101.565 | 3,046,956 | 3,000,000 | 3,000,000 | | | | | 3.043 | 3.043 | MS | 30,430 | 91,290 | 02/29/2016. | 03/01/2026. |
| 30251B AA 6 | FMR LLC 5.35 11/15/2021 | | | 1 | 1FE | 2,995,440 | 109.083 | 3,272,493 | 3,000,000 | 2,998,238 | | 399 | | | 5.350 | 5.367 | MN | 20,508 | 160,500 | 10/28/2009. | 11/15/2021. |
| 30251B AD 0 | FMR LLC 4.95 02/01/2033 | | | 1 | 1FE | 998,740 | 114.460 | 1,144,598 | 1,000,000 | 998,946 | | 46 | | | 4.950 | 4.960 | FA | 20,625 | 49,500 | 01/29/2013. | 02/01/2033. |
| 30257G AA 9 | FPL ENERGY NATL 5.608 03/10/24 | | | 1 | 3FE | 121,223 | 99.750 | 121,724 | 122,029 | 122,029 | | | | | 5.608 | 5.608 | MS | 2,110 | 6,843 | 03/21/2005. | 03/10/2024. |
| 307000 AA 7 | FAMILY DOLLAR 5.00 02/01/2021 | | | 1 | 2FE | 994,940 | 105.711 | 1,057,109 | 1,000,000 | 998,166 | | 537 | | | 5.000 | 5.065 | FA | 20,833 | 50,000 | 01/25/2011. | 02/01/2021. |
| 313747 AU 1 | FED RLTY INVS TR 3.95 01/15/2024 | | | 12 | 1FE | 990,180 | 104.583 | 1,045,829 | 1,000,000 | 993,687 | | 905 | | | 3.950 | 4.069 | JJ | 18,214 | 39,500 | 12/04/2013. | 01/15/2024. |
| 316041 CP 5 | FIDELITY BANK GA 5.875 05/31/2030 | | | 2 | 2FE | 3,000,000 | 103.375 | 3,101,250 | 3,000,000 | 3,000,012 | | (1) | | | 5.875 | 5.875 | JD | 14,688 | 176,250 | 05/29/2015. | 05/31/2030. |
| 31620M AM 8 | FIDELITY NATIONAL 3.875 06/05/2024 | | | 12 | 2FE | 269,976 | 103.590 | 280,728 | 271,000 | 270,298 | | 94 | | | 3.875 | 3.921 | JD | 758 | 11,565 | 05/27/2014. | 06/05/2024. |
| 31620R AF 2 | FIDELITY NATL FINANCIAL 5.50 09/01/2022 | | | 1 | 2FE | 995,130 | 109.467 | 1,094,671 | 1,000,000 | 997,400 | | 476 | | | 5.500 | 5.564 | MS | 18,333 | 55,000 | 08/21/2012. | 09/01/2022. |
| 31677A AB 0 | FIFTH THIRD BANK 3.85 03/15/2026 | | | 2 | 2FE | 1,998,020 | 103.234 | 2,064,678 | 2,000,000 | 1,998,322 | | 171 | | | 3.850 | 3.862 | MS | 22,672 | 77,000 | 03/10/2016. | 03/15/2026. |
| 320209 AA 7 | FIRST FIN BANCORP 5.125 08/25/2025 | | | | 2FE | 3,000,000 | 100.145 | 3,004,341 | 3,000,000 | 3,000,000 | | | | | 5.125 | 5.125 | FA | 53,813 | 153,750 | 08/20/2015. | 08/25/2025. |
| 320844 PD 9 | FIRST MERIT BANK 4.27 11/25/2026 | | | | 2FE | 1,000,000 | 104.277 | 1,042,769 | 1,000,000 | 1,000,000 | | | | | 4.270 | 4.270 | MN | 4,270 | 42,700 | 11/18/2014. | 11/25/2026. |
| 33582V AC 2 | FIRST NIAGARA 7.25 12/15/2021 | | | | 2FE | 1,000,000 | 115.172 | 1,151,719 | 1,000,000 | 1,000,000 | | | | | 7.250 | 7.250 | JD | 3,222 | 72,500 | 12/08/2011. | 12/15/2021. |
| 337915 AA 0 | FIRSTMERIT CORP 4.35 02/04/2023 | | | | 2FE | 999,680 | 104.231 | 1,042,314 | 1,000,000 | 999,820 | | 31 | | | 4.350 | 4.354 | FA | 17,763 | 43,500 | 01/28/2013. | 02/04/2023. |
| 337930 AC 5 | FLAGSTAR BANCORP INC 6.125 07/15/2021 | | | 12 | 2FE | 999,990 | 106.000 | 1,060,000 | 1,000,000 | 1,000,000 | | 1 | | | 6.125 | 6.125 | JJ | 28,243 | 61,931 | 06/29/2016. | 07/15/2021. |
| 33829T AA 4 | FIVE CORNERS FND TRST 4.419 11/15/2023 | | | 1 | 2FE | 2,989,710 | 107.126 | 3,213,774 | 3,000,000 | 2,993,394 | | 964 | | | 4.419 | 4.462 | MN | 16,940 | 132,570 | 12/10/2013. | 11/15/2023. |
| 343873 AA 3 | FLUSHING FINANCIAL 5.25 12/15/2026 | | | 2 | 2FE | 2,000,000 | 102.809 | 2,056,188 | 2,000,000 | 2,000,009 | | 8 | | | 5.250 | 5.250 | JD | 4,667 | 105,875 | 12/07/2016. | 12/15/2026. |
| 345370 CR 9 | FORD MOTOR CO 4.346 12/08/2026 | | | 2 | 2FE | 3,000,000 | 104.247 | 3,127,419 | 3,000,000 | 3,000,000 | | | | | 4.346 | 4.346 | JD | 8,330 | 130,380 | 12/05/2016. | 12/08/2026. |
| 347466 AE 4 | IRWIN LAND LLC 5.3 12/15/35 | | | 2 | 1FE | 2,109,385 | 101.785 | 2,279,463 | 2,239,488 | 2,140,400 | | 7,389 | | | 5.300 | 5.900 | JD | 5,275 | 118,696 | 11/01/2010. | 12/15/2035. |
| 354613 AG 6 | FRANKLIN RESOURCES INC 4.625 05/20/20 | | | 1 | 1FE | 998,890 | 105.037 | 1,050,366 | 1,000,000 | 999,687 | | 121 | | | 4.625 | 4.639 | MN | 5,267 | 46,250 | 05/17/2010. | 05/20/2020. |
| 354613 AK 7 | FRANKLIN RES INC 2.85 03/30/2025 | | | 1 | 1FE | 1,996,540 | 99.500 | 1,981,728 | 2,000,000 | 1,997,397 | | 319 | | | 2.850 | 2.870 | MS | 14,408 | 57,000 | 03/25/2015. | 03/30/2025. |
| 35671D AZ 8 | FREEPORT-MCMORAN C&G 3.875 03/15/2023 | | | 12 | 3FE | 2,248,673 | 99.500 | 2,238,750 | 2,250,000 | 2,249,258 | | 126 | | | 3.875 | 3.882 | MS | 25,672 | 87,188 | 02/28/2013. | 03/15/2023. |
| 35952F AB 6 | FORT HUACHUCA 8.00 12/15/2026 | | | 1 | 2FE | 1,701,116 | 113.633 | 1,795,661 | 1,580,228 | 1,646,519 | | (10,444) | | | 8.000 | 7.029 | JD | 5,619 | 126,418 | 10/19/2009. | 12/15/2026. |
| 361438 AB 0 | GAMCO INVESTORS 5.875 06/01/2021 | | | 1 | 3FE | 2,000,000 | 99.021 | 1,980,426 | 2,000,000 | 2,000,000 | | | | | 5.875 | 5.875 | JD | 9,792 | 117,500 | 05/25/2011. | 06/01/2021. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 361448 AN 3 | GATX CORP 4.75 06/15/2022 | | | 1 | 2FE | 1,981,000 | 106.502 | 2,130,044 | 2,000,000 | 1,990,416 | | 1,883 | | | 4.750 | 4.871 | JD | 4,222 | 95,000 | 06/05/2012. | 06/15/2022. |
| 361448 AQ 6 | GATX CORP 3.90 03/30/2023 | | | 1 | 2FE | 988,940 | 103.002 | 1,030,017 | 1,000,000 | 993,613 | | 1,073 | | | 3.900 | 4.036 | MS | 9,858 | 39,000 | 03/14/2013. | 03/30/2023. |
| 36160B AA 3 | GDF SUEZ 2.875 10/10/2022 | | C | 1 | 1FE | 1,975,980 | 100.585 | 2,011,702 | 2,000,000 | 1,987,636 | | 2,374 | | | 2.875 | 3.015 | AO | 12,938 | 57,500 | 10/02/2012. | 10/10/2022. |
| 36164Q 6M 5 | GE CAPITAL INTL 3.373 11/15/25 | | C | 1 | 1FE | 760,663 | 101.605 | 758,986 | 747,000 | 758,062 | | (1,220) | | | 3.373 | 3.159 | MN | 3,220 | 25,196 | 10/26/2015. | 11/15/2025. |
| 36164Q MS 4 | GE CAPITAL INTL 2.342 11/15/2020 | | C | 1 | 1FE | 3,311,491 | 99.610 | 3,281,137 | 3,294,000 | 3,304,195 | | (3,400) | | | 2.342 | 2.230 | MN | 9,857 | 77,145 | 10/26/2015. | 11/15/2020. |
| 36298G AA 7 | GSPA MONETIZATION TR 6.422 10/09/2029 | | | | 2FE | 1,739,912 | 113.408 | 1,929,486 | 1,701,365 | 1,726,092 | | (2,872) | | | 6.422 | 6.239 | MON | 6,677 | 109,262 | 08/25/2010. | 10/09/2029. |
| 364760 AK 4 | GAP INC/THE 5.95 04/12/2021 | | | 1 | 3FE | 1,993,000 | 107.566 | 2,151,316 | 2,000,000 | 1,997,237 | | 742 | | | 5.950 | 5.997 | AO | 26,114 | 119,000 | 04/07/2011. | 04/12/2021. |
| 369550 AR 9 | GENERAL DYNAMICS 3.875 07/15/2021 | | | 12 | 1FE | 1,996,700 | 104.652 | 2,093,030 | 2,000,000 | 1,998,688 | | 340 | | | 3.875 | 3.895 | JJ | 35,736 | 77,500 | 07/05/2011. | 07/15/2021. |
| 36962G 4J 0 | GEN ELEC CAP CRP 5.50 01/08/20 | | | | 1FE | 856,062 | 106.153 | 911,857 | 859,000 | 858,271 | | 332 | | | 5.500 | 5.545 | JJ | 22,704 | 47,245 | 01/05/2010. | 01/08/2020. |
| 36962G 4Y 7 | GEN ELEC CAP CRP 4.625 01/07/2021 | | | | 1FE | 285,909 | 105.914 | 303,972 | 287,000 | 286,617 | | 116 | | | 4.625 | 4.673 | JJ | 6,416 | 13,274 | 01/04/2011. | 01/07/2021. |
| 36962G 6F 6 | GEN ELEC CAP CRP GMTN 3.15 09/07/2022 | | | | 1FE | 286,584 | 101.604 | 291,604 | 287,000 | 286,789 | | 41 | | | 3.150 | 3.167 | MS | 2,863 | 9,041 | 09/04/2012. | 09/07/2022. |
| 37045X BG 0 | GENERAL MOTORS FINL 5.25 03/01/2026 | | | 12 | 2FE | 1,992,780 | 109.714 | 2,194,272 | 2,000,000 | 1,993,838 | | 589 | | | 5.250 | 5.297 | MS | 35,000 | 105,000 | 02/25/2016. | 03/01/2026. |
| 375558 AU 7 | GILEAD SCIENCES 4.40 12/01/2021 | | | 12 | 1FE | 1,995,400 | 106.531 | 2,130,610 | 2,000,000 | 1,997,937 | | 472 | | | 4.400 | 4.429 | JD | 7,333 | 88,000 | 12/06/2011. | 12/01/2021. |
| 375558 BM 4 | GILEAD SCIENCES 2.95 03/01/2027 | | | 12 | 1FE | 2,964,230 | 98.175 | 2,945,262 | 3,000,000 | 2,967,562 | | 2,981 | | | 2.950 | 3.085 | MS | 29,500 | 83,829 | 11/15/2016. | 03/01/2027. |
| 38141E C2 3 | GOLDMAN SACHS GP 3.85 07/08/2024 | | | 12 | 1FE | 2,996,040 | 103.603 | 3,108,102 | 3,000,000 | 2,997,250 | | 364 | | | 3.850 | 3.866 | JJ | 55,504 | 115,500 | 06/30/2014. | 07/08/2024. |
| 38141G RD 8 | GOLDMAN SACHS GROUP 3.625 01/22/2023 | | | | 1FE | 996,840 | 102.835 | 1,028,352 | 1,000,000 | 998,259 | | 308 | | | 3.625 | 3.663 | JJ | 16,010 | 36,250 | 01/16/2013. | 01/22/2023. |
| 38141G WL 4 | GOLDMAN SACHS GP 3.691 06/05/2028 | | | 12 | 1FE | 1,000,000 | 101.433 | 1,014,326 | 1,000,000 | 1,000,000 | | | | | 3.691 | 3.691 | JD | 2,666 | 18,455 | 05/31/2017. | 06/05/2028. |
| 38141G WQ 3 | GOLDMAN SACHS GROUP 3.272 09/29/2025 | | | 12 | 1FE | 2,000,000 | 99.198 | 1,983,966 | 2,000,000 | 2,000,000 | | | | | 3.272 | 3.272 | MS | 16,724 | | 09/26/2017. | 09/29/2025. |
| 38145G AH 3 | GOLDMAN SACHS GROUP 3.50 11/16/2026 | | | 12 | 1FE | 1,931,740 | 100.294 | 2,005,880 | 2,000,000 | 1,937,268 | | 5,528 | | | 3.500 | 3.922 | MN | 8,750 | 70,000 | 01/19/2017. | 11/16/2026. |
| 391164 AF 7 | GREAT PLAINS ENERGY 5.292 06/15/2022 | | | 12 | 2FE | 1,022,910 | 108.519 | 1,085,189 | 1,000,000 | 1,010,991 | | (2,294) | | | 5.292 | 4.999 | JD | 2,352 | 52,920 | 03/19/2012. | 06/15/2022. |
| 391382 AB 4 | GREAT-WEST LIFECO 4.15 06/03/2047 | | | 12 | 1FE | 1,984,360 | 104.517 | 2,090,340 | 2,000,000 | 1,984,536 | | 176 | | | 4.150 | 4.196 | JD | 6,456 | 43,114 | 05/23/2017. | 06/03/2047. |
| 40066N AA 4 | GUANAY FI LTD 6.00 12/15/2020 | | C | | 3FE | 1,180,337 | 102.549 | 1,205,290 | 1,175,334 | 1,177,148 | | (1,065) | | | 6.000 | 5.942 | MJSD. | 3,134 | 70,616 | 11/05/2013. | 12/15/2020. |
| 402479 CA 5 | GULF POWER CO 4.75 04/15/2020 | | | 1 | 1FE | 999,840 | 104.861 | 1,048,611 | 1,000,000 | 999,957 | | 17 | | | 4.750 | 4.752 | AO | 10,028 | 47,500 | 04/06/2010. | 04/15/2020. |
| 402740 AD 6 | GULFSTREAM NAT GAS 4.60 09/15/2025 | | | 12 | 2FE | 1,999,240 | 107.918 | 2,158,368 | 2,000,000 | 1,999,364 | | 67 | | | 4.600 | 4.605 | MS | 27,089 | 92,000 | 09/21/2015. | 09/15/2025. |
| 40414L AL 3 | HCP INC 3.875 08/15/2024 | | | 12 | 2FE | 996,300 | 102.309 | 1,023,086 | 1,000,000 | 997,395 | | 338 | | | 3.875 | 3.920 | FA | 14,639 | 38,750 | 08/07/2014. | 08/15/2024. |
| 40414L AM 1 | HCP INC 3.40 02/01/2025 | | | 12 | 2FE | 2,975,550 | 99.185 | 2,975,547 | 3,000,000 | 2,981,891 | | 2,217 | | | 3.400 | 3.497 | FA | 42,500 | 102,000 | 01/13/2015. | 02/01/2025. |
| 4041A2 AH 7 | HBOS PLC 6.75 05/21/2018 | | C | | 2FE | 1,008,670 | 101.614 | 1,016,141 | 1,000,000 | 1,000,452 | | (1,114) | | | 6.750 | 6.630 | MN | 7,500 | 67,500 | 05/16/2008. | 05/21/2018. |
| 404280 AK 5 | HSBC HOLDINGS 5.10 04/05/2021 | | C | | 1FE | 997,830 | 107.391 | 1,073,909 | 1,000,000 | 999,169 | | 229 | | | 5.100 | 5.128 | AO | 12,183 | 51,000 | 03/29/2011. | 04/05/2021. |
| 404280 AW 9 | HSBC HOLDINGS 4.30 03/08/2026 | | C | | 1FE | 1,997,100 | 106.223 | 2,124,462 | 2,000,000 | 1,997,539 | | 246 | | | 4.300 | 4.318 | MS | 26,994 | 86,000 | 03/01/2016. | 03/08/2026. |
| 404280 BH 1 | HSBC HOLDINGS 4.375 11/23/2026 | | C | | 1FE | 1,995,620 | 104.370 | 2,087,398 | 2,000,000 | 1,996,060 | | 440 | | | 4.375 | 4.402 | MN | 9,236 | 87,500 | 01/19/2017. | 11/23/2026. |
| 404280 BK 4 | HSBC HOLDINGS 4.041 03/13/2028 | | C | 2 | 1FE | 1,000,000 | 104.124 | 1,041,235 | 1,000,000 | 1,000,000 | | | | | 4.041 | 4.041 | MS | 12,123 | 20,205 | 03/06/2017. | 03/13/2028. |
| 4042Q1 AE 7 | HSBC BANK USA NA 4.875 08/24/2020 | | | | 1FE | 1,998,900 | 105.707 | 2,114,142 | 2,000,000 | 1,999,656 | | 119 | | | 4.875 | 4.882 | FA | 34,396 | 97,500 | 08/17/2010. | 08/24/2020. |
| 40434C AD 7 | HSBC USA INC 3.50 06/23/2024 | | | | 1FE | 1,991,480 | 102.619 | 2,052,386 | 2,000,000 | 1,994,146 | | 791 | | | 3.500 | 3.551 | JD | 1,556 | 70,000 | 06/16/2014. | 06/23/2024. |
| 406216 AZ 4 | HALLIBURTON CO 3.25 11/15/2021 | | | 12 | 2FE | 996,700 | 101.852 | 1,018,520 | 1,000,000 | 998,594 | | 335 | | | 3.250 | 3.289 | MN | 4,153 | 32,500 | 11/08/2011. | 11/15/2021. |
| 406216 BD 2 | HALLIBURTON CO 3.50 08/01/2023 | | | 12 | 2FE | 1,995,320 | 102.645 | 2,052,908 | 2,000,000 | 1,997,181 | | 449 | | | 3.500 | 3.528 | FA | 29,167 | 70,000 | 07/29/2013. | 08/01/2023. |
| 410495 AA 3 | HANMI BANK 5.45 03/30/2027 | | | 2 | 2FE | 2,000,000 | 103.500 | 2,070,000 | 2,000,000 | 2,000,032 | | 32 | | | 5.450 | 5.450 | MS | 27,553 | 57,225 | 03/16/2017. | 03/30/2027. |
| 421946 AH 7 | HEALTHCARE REALTY 3.75 04/15/2023 | | | 12 | 2FE | 991,790 | 101.960 | 1,019,604 | 1,000,000 | 995,304 | | 787 | | | 3.750 | 3.849 | AO | 7,917 | 37,500 | 03/19/2013. | 04/15/2023. |
| 42217K AS 5 | HEALTH CARE REIT 6.125 04/15/20 | | | 1 | 2FE | 992,970 | 107.915 | 1,079,147 | 1,000,000 | 998,003 | | 789 | | | 6.125 | 6.220 | AO | 12,931 | 61,250 | 03/30/2010. | 04/15/2020. |
| 42217K BC 9 | HEALTH CARE REIT 4.50 01/15/2024 | | | 12 | 2FE | 1,979,160 | 106.680 | 2,133,592 | 2,000,000 | 1,986,856 | | 1,847 | | | 4.500 | 4.626 | JJ | 41,500 | 90,000 | 10/02/2013. | 01/15/2024. |
| 42225U AB 0 | HEALTHCARE TRUST 3.70 04/15/2023 | | | 12 | 2FE | 991,860 | 102.207 | 1,022,070 | 1,000,000 | 995,345 | | 781 | | | 3.700 | 3.798 | AO | 7,811 | 37,000 | 03/21/2013. | 04/15/2023. |
| 42225U AF 1 | HEALTHCARE TRUST 3.75 07/01/2027 | | | 12 | 2FE | 1,989,840 | 99.610 | 1,992,194 | 2,000,000 | 1,990,361 | | 521 | | | 3.750 | 3.811 | JJ | 42,292 | | 06/01/2017. | 07/01/2027. |
| 42809H AG 2 | HESS CORP 4.30 04/01/2027 | | | 12 | 2FE | 2,993,700 | 100.215 | 3,006,453 | 3,000,000 | 2,994,325 | | 495 | | | 4.300 | 4.325 | AO | 32,250 | 130,075 | 09/19/2016. | 04/01/2027. |
| 428236 BV 4 | HEWLETT-PACKARD CO 4.65 12/09/2021 | | | 1 | 2FE | 997,070 | 106.301 | 1,063,009 | 1,000,000 | 998,682 | | 298 | | | 4.650 | 4.687 | JD | 2,842 | 46,500 | 12/06/2011. | 12/09/2021. |
| 42824C AW 9 | HP ENTERPRISE 4.90 10/15/2025 | | | 12 | 2FE | 2,058,460 | 105.410 | 2,108,192 | 2,000,000 | 2,052,225 | | (5,653) | | | 4.900 | 4.488 | AO | 20,689 | 99,042 | 11/18/2016. | 10/15/2025. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 431116 AB 8 | HIGHMARK INC 4.75 05/15/2021 | | | 1 | 2FE | 995,960 | 104.674 | 1,046,739 | 1,000,000 | 998,428 | | 420 | | | 4.750 | 4.801 | MN | 6,069 | 47,500 | 05/03/2011. | 05/15/2021. |
| 431282 AM 4 | HIGHWOODS REALTY LP 3.625 01/15/2023 | | | 12 | 2FE | 989,400 | 101.211 | 1,012,106 | 1,000,000 | 994,220 | | 1,024 | | | 3.625 | 3.752 | JJ | 16,715 | 36,250 | 12/11/2012. | 01/15/2023. |
| 431571 AA 6 | HILLENBRAND INC 5.50 07/15/2020 | | | 1 | 2FE | 989,010 | 106.398 | 1,063,975 | 1,000,000 | 996,616 | | 1,207 | | | 5.500 | 5.645 | JJ | 25,361 | 55,000 | 07/06/2010. | 07/15/2020. |
| 43474T AA 1 | HOLCIM LTD 6.00 12/30/2019 | | C | 1 | 2FE | 986,740 | 106.154 | 1,061,540 | 1,000,000 | 996,705 | | 1,505 | | | 6.000 | 6.178 | JD | 30,167 | 30,000 | 09/24/2009. | 12/30/2019. |
| 436106 AA 6 | HOLLYFRONTIER 5.875 04/01/2026 | | | 12 | 2FE | 1,000,980 | 111.336 | 1,113,360 | 1,000,000 | 1,000,966 | | (30) | | | 5.875 | 5.860 | AO | 14,688 | 58,750 | 11/16/2016. | 04/01/2026. |
| 436893 AA 9 | HOME BANCSHARES 5.625 04/15/2027 | | | 2 | 2FE | 1,999,940 | 104.526 | 2,090,516 | 2,000,000 | 1,999,994 | | 54 | | | 5.625 | 5.625 | AO | 23,750 | 60,000 | 03/30/2017. | 04/15/2027. |
| 43785V AD 4 | HOMESTREET INC 6.50 06/01/2026 | | | 12 | 2FE | 2,000,000 | 103.500 | 2,070,000 | 2,000,000 | 2,000,000 | | | | | 6.500 | 6.500 | JD | 10,833 | 130,000 | 05/17/2016. | 06/01/2026. |
| 44106M AR 3 | HOSPITALITY PROP TRUST 4.50 06/15/2023 | | | 12 | 2FE | 998,870 | 104.561 | 1,045,605 | 1,000,000 | 999,331 | | 106 | | | 4.500 | 4.514 | JD | 2,000 | 45,000 | 05/30/2013. | 06/15/2023. |
| 44106M AS 1 | HOSPITALITY PROP TRUST 4.65 03/15/2024 | | | 12 | 2FE | 996,830 | 105.324 | 1,053,238 | 1,000,000 | 997,869 | | 290 | | | 4.650 | 4.690 | MS | 13,692 | 46,500 | 03/05/2014. | 03/15/2024. |
| 44106M AT 9 | HOSPITALITY PROP 4.50 03/15/2025 | | | 12 | 2FE | 987,800 | 103.788 | 1,037,881 | 1,000,000 | 991,026 | | 1,027 | | | 4.500 | 4.648 | MS | 13,250 | 45,000 | 09/09/2014. | 03/15/2025. |
| 44106M AW 2 | HOSPITALITY PROP 4.95 02/15/2027 | | | 12 | 2FE | 1,979,080 | 105.466 | 2,109,322 | 2,000,000 | 1,980,777 | | 1,697 | | | 4.950 | 5.083 | FA | 37,400 | 58,300 | 01/10/2017. | 02/15/2027. |
| 44107T AV 8 | HOST HOTELS & RESORTS E 4.00 06/15/2025 | | | 12 | 2FE | 1,996,760 | 102.062 | 2,041,230 | 2,000,000 | 1,997,441 | | 289 | | | 4.000 | 4.020 | JD | 3,556 | 80,000 | 05/06/2015. | 06/15/2025. |
| 44107T AW 6 | HOST HOTELS F 4.50 02/01/2026 | | | 12 | 2FE | 1,013,220 | 102.996 | 1,029,957 | 1,000,000 | 1,011,860 | | (1,241) | | | 4.500 | 4.320 | FA | 18,750 | 45,000 | 11/18/2016. | 02/01/2026. |
| 44329H AG 9 | HP COMM LLC 5.02 03/15/2023 | | | 1 | 1FE | 1,782,002 | 102.604 | 1,890,247 | 1,842,275 | 1,821,139 | | 6,997 | | | 5.020 | 5.474 | MS | 27,231 | 92,482 | 11/13/2008. | 03/15/2023. |
| 443510 AF 9 | HUBBELL INC 3.625 11/15/2022 | | | 1 | 1FE | 991,740 | 103.767 | 1,037,666 | 1,000,000 | 996,201 | | 699 | | | 3.625 | 3.711 | MN | 4,632 | 36,250 | 11/08/2010. | 11/15/2022. |
| 443510 AG 7 | HUBBELL INC 3.35 03/01/2026 | | | 12 | 1FE | 2,977,320 | 101.061 | 3,031,830 | 3,000,000 | 2,980,922 | | 1,992 | | | 3.350 | 3.440 | MS | 33,500 | 100,500 | 02/23/2016. | 03/01/2026. |
| 44409M AA 4 | HUDSON PACIFIC 3.95 11/01/2027 | | | 1 | 2FE | 1,996,300 | 99.743 | 1,994,854 | 2,000,000 | 1,996,404 | | 104 | | | 3.950 | 3.972 | MN | 19,531 | | 09/25/2017. | 11/01/2027. |
| 448055 AF 0 | HUSKY ENERGY INC 7.25 12/15/19 | | | 1 | 2FE | 997,670 | 108.503 | 1,085,028 | 1,000,000 | 999,462 | | 247 | | | 7.250 | 7.280 | JD | 3,222 | 72,500 | 05/06/2009. | 12/15/2019. |
| 44841B AA 4 | HUTCH WHAMPOA 5.75 09/11/2019 | | C | | 1FE | 2,982,690 | 105.264 | 3,157,917 | 3,000,000 | 2,996,330 | | 2,006 | | | 5.750 | 5.827 | MS | 52,708 | 172,500 | 09/08/2009. | 09/11/2019. |
| 44841D AB 8 | HUTCH WHAMPOA FIN 3.625 10/31/2024 | | C | | 1FE | 998,840 | 102.455 | 1,024,553 | 1,000,000 | 999,164 | | 106 | | | 3.625 | 3.639 | AO | 6,142 | 36,250 | 10/28/2014. | 10/31/2024. |
| 448579 AE 2 | HYATT HOTELS 3.375 07/15/2023 | | | 12 | 2FE | 994,980 | 102.045 | 1,020,449 | 1,000,000 | 997,095 | | 469 | | | 3.375 | 3.433 | JJ | 15,563 | 33,750 | 05/07/2013. | 07/15/2023. |
| 448579 AF 9 | HYATT HOTELS 10YR 4.85 03/15/2026 | | | 12 | 2FE | 1,998,400 | 108.870 | 2,177,406 | 2,000,000 | 1,998,659 | | 130 | | | 4.850 | 4.860 | MS | 28,561 | 97,000 | 02/29/2016. | 03/15/2026. |
| 449505 AA 4 | IFM US COLONIAL PIPE 6.45 05/01/2021 | | | 12 | 3FE | 1,998,900 | 109.419 | 2,188,388 | 2,000,000 | 1,999,584 | | 109 | | | 6.450 | 6.457 | MN | 21,500 | 129,000 | 04/14/2011. | 05/01/2021. |
| 449786 AP 7 | ING BANK NV 5.00 06/09/2021 | | C | | 1FE | 1,992,220 | 107.521 | 2,150,420 | 2,000,000 | 1,996,878 | | 812 | | | 5.000 | 5.050 | JD | 6,111 | 100,000 | 06/01/2011. | 06/09/2021. |
| 449786 AY 8 | ING BANK NV 5.80 09/25/2023 | | C | | 2FE | 2,986,290 | 112.161 | 3,364,833 | 3,000,000 | 2,991,193 | | 1,259 | | | 5.800 | 5.861 | MS | 46,400 | 174,000 | 09/16/2013. | 09/25/2023. |
| 45384B AA 4 | INDEPENDENT BK 5.875 08/01/24 | | | | 2FE | 2,000,000 | 105.000 | 2,100,000 | 2,000,000 | 2,000,000 | | | | | 5.875 | 5.875 | FA | 48,958 | 117,500 | 07/17/2014. | 08/01/2024. |
| 45665Q AF 0 | INFINITY PROPERTY 5.00 09/19/2022 | | | 1 | 2FE | 5,000,000 | 105.518 | 5,275,875 | 5,000,000 | 5,000,000 | | | | | 5.000 | 5.000 | MS | 70,833 | 250,000 | 09/12/2012. | 09/19/2022. |
| 456837 AH 6 | ING GROEP NV 3.95 03/29/2027 | | C | | 1FE | 1,997,380 | 104.238 | 2,084,758 | 2,000,000 | 1,997,544 | | 164 | | | 3.950 | 3.966 | MS | 20,189 | 39,500 | 03/21/2017. | 03/29/2027. |
| 45687A AJ 1 | INGERSOLL-RAND GLOBAL 4.25 06/15/2023 | | | 1 | 2FE | 2,994,450 | 106.182 | 3,185,448 | 3,000,000 | 2,996,670 | | 531 | | | 4.250 | 4.273 | JD | 5,667 | 127,500 | 06/17/2013. | 06/15/2023. |
| 458140 AJ 9 | INTEL CORP 3.30 10/01/2021 | | | 1 | 1FE | 1,995,240 | 103.488 | 2,069,760 | 2,000,000 | 1,998,043 | | 482 | | | 3.300 | 3.328 | AO | 16,500 | 66,000 | 09/14/2011. | 10/01/2021. |
| 45866F AA 2 | INTERCONTINENTAL 4.00 10/15/2023 | | | 1 | 1FE | 992,250 | 105.948 | 1,059,483 | 1,000,000 | 995,150 | | 729 | | | 4.000 | 4.095 | AO | 8,444 | 40,000 | 10/01/2013. | 10/15/2023. |
| 459200 GM 7 | IBM CORP 7.625 10/15/18 | | | 1 | 1FE | 2,961,100 | 104.385 | 2,609,628 | 2,500,000 | 2,548,216 | | (58,548) | | | 7.625 | 5.095 | AO | 40,243 | 190,625 | 07/15/2009. | 10/15/2018. |
| 459200 JG 7 | IBM CORP 3.45 02/19/2026 | | | 1 | 1FE | 4,983,250 | 103.362 | 5,168,095 | 5,000,000 | 4,985,955 | | 1,470 | | | 3.450 | 3.490 | FA | 63,250 | 172,500 | 02/16/2016. | 02/19/2026. |
| 46132F AA 8 | INVESCO FIN PLC 3.125 11/30/2022 | | C | 1 | 1FE | 1,998,420 | 100.559 | 2,011,174 | 2,000,000 | 1,999,184 | | 151 | | | 3.125 | 3.134 | MN | 5,382 | 62,500 | 11/05/2012. | 11/30/2022. |
| 46625H JJ 0 | JPMORGAN CHASE 3.375 05/01/2023 | | | | 2FE | 994,620 | 101.655 | 1,016,554 | 1,000,000 | 996,904 | | 520 | | | 3.375 | 3.439 | MN | 5,625 | 33,750 | 04/24/2013. | 05/01/2023. |
| 46625H JY 7 | JPMORGAN CHASE 3.875 09/10/2024 | | | 1 | 2FE | 1,989,500 | 103.842 | 2,076,842 | 2,000,000 | 1,992,533 | | 958 | | | 3.875 | 3.939 | MS | 23,896 | 77,500 | 09/03/2014. | 09/10/2024. |
| 46625H RX 0 | JPMORGAN CHASE 3.625 12/01/2027 | | | 2 | 2FE | 1,942,740 | 101.114 | 2,022,272 | 2,000,000 | 1,946,929 | | 4,189 | | | 3.625 | 3.951 | JD | 6,042 | 75,521 | 01/17/2017. | 12/01/2027. |
| 46625H RY 8 | JPMORGAN CHASE 3.782 02/01/2028 | | | 12 | 1FE | 3,000,000 | 103.507 | 3,105,219 | 3,000,000 | 3,000,000 | | | | | 3.782 | 3.782 | FA | 47,275 | 56,730 | 01/25/2017. | 02/01/2028. |
| 46849L SQ 5 | JACKSON NAT LIFE 3.05 04/29/2026 | | | | 1FE | 4,979,050 | 98.471 | 4,923,565 | 5,000,000 | 4,982,122 | | 1,855 | | | 3.050 | 3.099 | AO | 26,264 | 152,500 | 04/25/2016. | 04/29/2026. |
| 472319 AL 6 | JEFFERIES GROUP 5.125 01/20/2023 | | | 1 | 2FE | 1,994,420 | 107.958 | 2,159,164 | 2,000,000 | 1,996,833 | | 536 | | | 5.125 | 5.161 | JJ | 45,840 | 102,500 | 01/15/2013. | 01/20/2023. |
| 47233J AG 3 | JEFFERIES GROUP 4.85 01/15/2027 | | | 1 | 2FE | 4,970,300 | 105.916 | 5,295,820 | 5,000,000 | 4,972,543 | | 2,243 | | | 4.850 | 4.926 | JJ | 111,819 | 119,903 | 01/09/2017. | 01/15/2027. |
| 478111 AB 3 | JOHNS HOPKINS HEALTH 2.767 05/15/2023 | | | 1 | 1FE | 1,000,000 | 99.089 | 990,892 | 1,000,000 | 1,000,000 | | | | | 2.767 | 2.767 | MN | 3,536 | 27,670 | 05/01/2013. | 05/15/2023. |
| 478160 BJ 2 | JOHNSON&JOHNSON 4.375 12/05/2033 | | | 12 | 1FE | 1,988,660 | 114.020 | 2,280,406 | 2,000,000 | 1,990,242 | | 415 | | | 4.375 | 4.418 | JD | 6,319 | 87,500 | 12/02/2013. | 12/05/2033. |
| 478375 AD 0 | JOHNSON CONTROLS INTL PL 5.00 03/30/2020 | | C | 1 | 2FE | 2,978,530 | 105.428 | 3,162,840 | 3,000,000 | 2,992,301 | | 3,388 | | | 5.000 | 5.122 | MS | 37,917 | 150,000 | 03/30/2010. | 03/30/2020. |

# 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 | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 478375 AG 3 | JOHNSON CONTROLS INTL PLC 3.625 07/02/24 | | C | 1 | 2FE | 999,480 | 103.660 | 1,036,596 | 1,000,000 | 998,779 | | 165 | | | 3.625 | 3.646 | JJ | 18,024 | 36,250 | 06/10/2014. | 07/02/2024. |
| 48203R AG 9 | JUNIPER NETWORKS 4.50 03/15/2024 | | | 1 | 2FE | 1,967,740 | 103.993 | 2,079,856 | 2,000,000 | 1,974,148 | | 3,507 | | | 4.500 | 4.743 | MS | 26,500 | 90,000 | 02/23/2016. | 03/15/2024. |
| 482480 AE 0 | KLA-TENCOR CORP 4.65 11/01/2024 | | | 12 | 2FE | 997,480 | 108.183 | 1,081,831 | 1,000,000 | 998,149 | | 225 | | | 4.650 | 4.682 | MN | 7,750 | 46,500 | 10/30/2014. | 11/01/2024. |
| 48248N AA 8 | KKR GROUP FINANCE 6.375 09/29/2020 | | | 1 | 1FE | 995,840 | 109.403 | 1,094,029 | 1,000,000 | 998,586 | | 457 | | | 6.375 | 6.432 | MS | 16,292 | 63,750 | 09/22/2010. | 09/29/2020. |
| 48305Q AA 1 | KAISER FOUNDATION HOSP 3.50 04/01/2022 | | | 1 | 1FE | 1,983,880 | 102.936 | 2,058,726 | 2,000,000 | 1,992,419 | | 1,623 | | | 3.500 | 3.597 | AO | 17,500 | 70,000 | 04/03/2012. | 04/01/2022. |
| 485260 BL 6 | KANSAS GAS & ELEC 6.70 06/15/2019 | | | 1 | 1FE | 998,190 | 105.735 | 1,057,352 | 1,000,000 | 999,659 | | 216 | | | 6.700 | 6.725 | JD | 2,978 | 67,000 | 06/08/2009. | 06/15/2019. |
| 487836 BP 2 | KELLOGG CO 3.25 04/01/2026 | | | 1 | 2FE | 1,997,920 | 99.489 | 1,989,788 | 2,000,000 | 1,998,280 | | 179 | | | 3.250 | 3.262 | AO | 16,250 | 65,000 | 02/25/2016. | 04/01/2026. |
| 488401 AB 6 | KEMPER 4.35 02/15/2025 | | | 12 | 2FE | 5,013,410 | 101.954 | 5,097,685 | 5,000,000 | 5,013,264 | | (364) | | | 4.350 | 4.304 | FA | 82,167 | 174,000 | 06/12/2017. | 02/15/2025. |
| 49327M 2K 9 | KEY BANK NA 3.30 06/01/2025 | | | | 1FE | 4,988,150 | 101.573 | 5,078,660 | 5,000,000 | 4,990,848 | | 1,071 | | | 3.300 | 3.328 | JD | 13,750 | 165,000 | 05/27/2015. | 06/01/2025. |
| 49327V 2A 1 | KEY BANK NA 3.40 05/20/2026 | | | | 2FE | 2,992,680 | 99.702 | 2,991,066 | 3,000,000 | 2,993,700 | | 638 | | | 3.400 | 3.429 | MN | 11,617 | 102,000 | 05/17/2016. | 05/20/2026. |
| 49338C AB 9 | KEYSPAN GAS EAST 2.742 08/15/2026 | | | 12 | 1FE | 2,000,000 | 97.081 | 1,941,626 | 2,000,000 | 2,000,009 | | 2 | | | 2.742 | 2.742 | FA | 20,717 | 56,363 | 08/02/2016. | 08/15/2026. |
| 49338L AB 9 | KEYSIGHT TECHNOLOGIES 4.55 10/30/2024 | | | 12 | 2FE | 2,998,980 | 106.067 | 3,182,010 | 3,000,000 | 2,999,307 | | 85 | | | 4.550 | 4.554 | AO | 23,129 | 136,500 | 10/06/2014. | 10/30/2024. |
| 494368 BE 2 | KIMBERLY-CLARK 3.625 08/01/20 | | | 1 | 1FE | 997,000 | 102.908 | 1,029,078 | 1,000,000 | 999,119 | | 320 | | | 3.625 | 3.661 | FA | 15,104 | 36,250 | 07/26/2010. | 08/01/2020. |
| 494550 BE 5 | KINDER MORGAN 5.30 09/15/2020 | | | 1 | 2FE | 999,610 | 106.390 | 1,063,904 | 1,000,000 | 999,852 | | 50 | | | 5.300 | 5.306 | MS | 15,606 | 53,000 | 05/12/2010. | 09/15/2020. |
| 494550 BJ 4 | KINDER MORGAN 4.15 03/01/2022 | | | 1 | 2FE | 999,140 | 103.546 | 1,035,464 | 1,000,000 | 999,623 | | 81 | | | 4.150 | 4.160 | MS | 13,833 | 41,500 | 08/03/2011. | 03/01/2022. |
| 494550 BM 7 | KINDER MORGAN ENERGY 3.45 02/15/2023 | | | 12 | 2FE | 995,980 | 100.458 | 1,004,578 | 1,000,000 | 997,859 | | 376 | | | 3.450 | 3.496 | FA | 13,033 | 34,500 | 08/08/2012. | 02/15/2023. |
| 500255 AU 8 | KOHL'S CORP 4.25 07/17/2025 | | | 12 | 2FE | 1,999,520 | 101.802 | 2,036,040 | 2,000,000 | 1,999,620 | | 42 | | | 4.250 | 4.253 | JJ | 38,722 | 85,000 | 07/14/2015. | 07/17/2025. |
| 500472 AF 2 | PHILIPS ELECTRONICS 3.75 03/15/2022 | | C | 1 | 2FE | 995,450 | 104.013 | 1,040,132 | 1,000,000 | 997,882 | | 456 | | | 3.750 | 3.805 | MS | 11,042 | 37,500 | 03/05/2012. | 03/15/2022. |
| 500630 BX 5 | KOREA DEV BANK 3.00 09/14/2022 | | C | | 1FE | 2,963,430 | 99.687 | 2,990,622 | 3,000,000 | 2,981,383 | | 3,620 | | | 3.000 | 3.143 | MS | 26,750 | 90,000 | 09/05/2012. | 09/14/2022. |
| 50065W AF 3 | KOREA NATL OIL 4.00 01/23/2024 | | C | | 1FE | 994,460 | 104.188 | 1,041,875 | 1,000,000 | 996,381 | | 517 | | | 4.000 | 4.068 | JJ | 17,556 | 40,000 | 01/15/2014. | 01/23/2024. |
| 50076Q AU 0 | KRAFT FOODS GROUP 5.375 02/10/2020 | | | | 2FE | 1,262,274 | 105.907 | 1,108,847 | 1,047,000 | 1,110,939 | | (29,234) | | | 5.375 | 2.387 | FA | 22,042 | 56,276 | 07/18/2012. | 02/10/2020. |
| 50077L AK 2 | KRAFT HEINZ FOODS CO 3.95 07/15/2025 | | | 12 | 2FE | 1,997,340 | 103.286 | 2,065,710 | 2,000,000 | 1,997,931 | | 231 | | | 3.950 | 3.966 | JJ | 36,428 | 79,000 | 06/23/2015. | 07/15/2025. |
| 502413 AY 3 | L-3 COMMS CORP 5.20 10/15/2019 | | | 1 | 2FE | 1,992,840 | 104.782 | 2,095,644 | 2,000,000 | 1,998,449 | | 807 | | | 5.200 | 5.246 | AO | 21,956 | 104,000 | 09/29/2009. | 10/15/2019. |
| 502413 BA 4 | L-3 COMMS CORP 4.95 02/15/2021 | | | 12 | 2FE | 994,290 | 105.968 | 1,059,677 | 1,000,000 | 997,914 | | 603 | | | 4.950 | 5.023 | FA | 18,700 | 49,500 | 02/02/2011. | 02/15/2021. |
| 50540R AQ 5 | LABORATORY CORP 3.60 02/01/2025 | | | 12 | 2FE | 998,500 | 101.683 | 1,016,828 | 1,000,000 | 998,884 | | 136 | | | 3.600 | 3.618 | FA | 15,000 | 36,000 | 01/21/2015. | 02/01/2025. |
| 50587K AA 9 | LAFARGEHOLCIM 3.50 09/22/2026 | | | 12 | 2FE | 1,998,320 | 98.875 | 1,977,500 | 2,000,000 | 1,998,503 | | 144 | | | 3.500 | 3.510 | MS | 19,250 | 70,000 | 09/15/2016. | 09/22/2026. |
| 512807 AN 8 | LAM RESEARCH 3.80 03/15/2025 | | | 12 | 2FE | 999,580 | 104.084 | 1,040,836 | 1,000,000 | 999,684 | | 37 | | | 3.800 | 3.805 | MS | 11,189 | 38,000 | 03/05/2015. | 03/15/2025. |
| 515074 AA 0 | LANDMARK LEASING 6.20 10/01/2022 | | | 2 | 1FE | 1,076,610 | 100.707 | 1,097,950 | 1,090,238 | 1,083,845 | | 2,059 | | | 6.200 | 6.433 | AO | 16,899 | 67,595 | 09/22/2010. | 10/01/2022. |
| 52107Q AG 0 | LAZARD GROUP LLC 3.75 02/13/2025 | | | 1 | 2FE | 997,180 | 101.997 | 1,019,965 | 1,000,000 | 997,894 | | 253 | | | 3.750 | 3.784 | MS | 12,500 | 37,500 | 02/10/2015. | 02/13/2025. |
| 52107Q AH 8 | LAZARD GROUP LLC 3.625 03/01/2027 | | | 12 | 2FE | 978,890 | 99.489 | 994,885 | 1,000,000 | 980,792 | | 1,700 | | | 3.625 | 3.876 | MS | 12,083 | 29,906 | 11/09/2016. | 03/01/2027. |
| 521865 AY 1 | LEAR CORP 3.80 09/15/2027 | | | 12 | 2FE | 1,985,880 | 99.625 | 1,992,500 | 2,000,000 | 1,986,351 | | 471 | | | 3.800 | 3.885 | MS | 28,289 | | 08/14/2017. | 09/15/2027. |
| 527288 BE 3 | LEUCADIA NATL 5.50 10/18/2023 | | | 1 | 3FE | 2,959,230 | 107.139 | 3,214,164 | 3,000,000 | 2,973,648 | | 3,743 | | | 5.500 | 5.680 | AO | 33,458 | 165,000 | 10/15/2013. | 10/18/2023. |
| 53117C AM 4 | LIBERTY PROP LP 4.75 10/01/2020 | | | 1 | 2FE | 997,630 | 105.293 | 1,052,930 | 1,000,000 | 999,236 | | 254 | | | 4.750 | 4.780 | AO | 11,875 | 47,500 | 09/22/2010. | 10/01/2020. |
| 53117C AN 2 | LIBERTY PROP LP 4.125 06/15/2022 | | | 1 | 2FE | 998,050 | 104.945 | 1,049,447 | 1,000,000 | 999,035 | | 193 | | | 4.125 | 4.149 | JD | 1,833 | 41,250 | 06/06/2012. | 06/15/2022. |
| 53217V AC 3 | LIFE TECH CORP 6.00 03/01/2020 | | | 1 | 2FE | 997,960 | 106.805 | 1,068,054 | 1,000,000 | 999,460 | | 227 | | | 6.000 | 6.027 | MS | 20,000 | 60,000 | 02/11/2010. | 03/01/2020. |
| 534187 BF 5 | LINCOLN NATL CORP 3.625 12/15/2026 | | | 12 | 2FE | 1,997,640 | 102.025 | 2,040,496 | 2,000,000 | 1,997,780 | | 147 | | | 3.625 | 3.640 | MS | 21,951 | 54,375 | 12/05/2016. | 12/12/2026. |
| 539439 AQ 2 | LLOYDS BK GR PLC 3.574 11/07/2028 | | C | 2 | 1FE | 3,000,000 | 99.121 | 2,973,627 | 3,000,000 | 3,000,000 | | | | | 3.574 | 3.574 | MN | 16,083 | | 10/31/2017. | 11/07/2028. |
| 53944Y AB 9 | LLOYDS BANKING 4.65 03/24/2026 | | C | | 2FE | 1,995,400 | 105.222 | 2,104,448 | 2,000,000 | 1,996,068 | | 384 | | | 4.650 | 4.679 | MS | 25,058 | 93,000 | 03/17/2016. | 03/24/2026. |
| 539830 AY 5 | LOCKHEED MARTIN 3.35 09/15/2021 | | | 1 | 2FE | 2,005,290 | 102.800 | 2,056,006 | 2,000,000 | 2,002,326 | | (582) | | | 3.350 | 3.316 | MS | 19,728 | 67,000 | 03/28/2012. | 09/15/2021. |
| 539830 BH 1 | LOCKHEED MARTIN 3.55 01/15/2026 | | | 12 | 2FE | 2,976,840 | 103.821 | 3,114,633 | 3,000,000 | 2,981,121 | | 1,988 | | | 3.550 | 3.641 | JJ | 49,108 | 106,500 | 11/16/2015. | 01/15/2026. |
| 548661 CZ 8 | LOWES COMPANIES 3.875 09/15/2023 | | | 12 | 1FE | 1,988,020 | 105.401 | 2,108,018 | 2,000,000 | 1,992,611 | | 1,134 | | | 3.875 | 3.948 | MS | 22,819 | 77,500 | 09/04/2013. | 09/15/2023. |
| 55266C XM 3 | MB FINANCIAL BANK 4.00 12/01/2027 | | | 2 | 1FE | 3,000,000 | 100.250 | 3,007,500 | 3,000,000 | 3,000,011 | | 11 | | | 4.000 | 4.000 | JD | 15,000 | | 11/14/2017. | 12/01/2027. |
| 55279H AK 6 | MANUFAC & TRADERS 2.90 02/06/2025 | | | 2 | 1FE | 1,997,760 | 99.359 | 1,987,170 | 2,000,000 | 1,998,345 | | 207 | | | 2.900 | 2.913 | FA | 23,361 | 58,000 | 02/03/2015. | 02/06/2025. |
| 55448Q AQ 9 | MACK-CALI REALTY LP 4.50 04/18/2022 | | | 12 | 3FE | 998,010 | 100.843 | 1,008,428 | 1,000,000 | 999,031 | | 200 | | | 4.500 | 4.525 | AO | 9,500 | 45,000 | 04/10/2012. | 04/18/2022. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 55608J AC 2 | MACQUARIE GROUP 6.00 01/14/20 | | C | | 2FE | 2,997,330 | 106.392 | 3,191,772 | 3,000,000 | 2,999,321 | | 305 | | | 6.000 | 6.012 | JJ | 83,500 | 180,000 | 01/07/2010. | 01/14/2020. |
| 55608P AQ 7 | MACQUARIE BK LTD 4.00 07/29/2025 | | C | | 1FE | 998,530 | 104.376 | 1,043,759 | 1,000,000 | 998,834 | | 129 | | | 4.000 | 4.018 | JJ | 16,889 | 40,000 | 07/23/2015. | 07/29/2025. |
| 559079 AK 4 | MAGELLAN HEALTH 4.40 09/22/2024 | | | 12 | 2FE | 2,994,270 | 100.499 | 3,014,967 | 3,000,000 | 2,994,464 | | 194 | | | 4.400 | 4.432 | MS | 36,300 | | 09/15/2017. | 09/22/2024. |
| 559080 AK 2 | MAGELLAN MIDSTREAM 5.00 03/01/2026 | | | 12 | 2FE | 2,025,980 | 111.233 | 2,224,664 | 2,000,000 | 2,021,888 | | (2,222) | | | 5.000 | 4.832 | MS | 33,333 | 100,000 | 02/22/2016. | 03/01/2026. |
| 559222 AR 5 | MAGNA INTL INC 4.15 10/01/2025 | | | 12 | 1FE | 1,992,200 | 106.461 | 2,129,218 | 2,000,000 | 1,993,712 | | 674 | | | 4.150 | 4.198 | AO | 20,750 | 83,000 | 09/16/2015. | 10/01/2025. |
| 56035L AC 8 | MAIN STREET CAPITAL 4.50 12/01/2022 | | | 1 | 2FE | 4,957,800 | 98.499 | 4,924,965 | 5,000,000 | 4,958,653 | | 853 | | | 4.500 | 4.690 | JD | 25,000 | | 11/16/2017. | 12/01/2022. |
| 564759 QB 7 | MANUF & TRADERS BKNT 5.629 12/01/2021 | | | 2 | 1FE | 2,000,000 | 99.496 | 1,989,928 | 2,000,000 | 1,999,564 | | (436) | | | 2.121 | 2.132 | MJSD. | 3,652 | 35,817 | 11/28/2006. | 12/01/2021. |
| 56501R AB 2 | MANULIFE FIN COR 4.90 09/17/2020 | | | 3 | 1FE | 1,996,880 | 105.797 | 2,115,942 | 2,000,000 | 1,999,000 | | 337 | | | 4.900 | 4.920 | MS | 28,311 | 98,000 | 09/14/2010. | 09/17/2020. |
| 56501R AC 0 | MANULIFE FINL CORP 4.15 03/04/2026 | | | 1 | 1FE | 2,992,710 | 105.593 | 3,167,790 | 3,000,000 | 2,993,826 | | 622 | | | 4.150 | 4.180 | MS | 40,463 | 124,500 | 03/01/2016. | 03/04/2026. |
| 56501R AE 6 | MANULIFE FIN CORP 4.061 02/24/2032 | | | 2 | 2FE | 2,000,000 | 100.730 | 2,014,590 | 2,000,000 | 2,000,000 | | | | | 4.061 | 4.061 | FA | 28,653 | 40,610 | 02/21/2017. | 02/24/2032. |
| 565849 AL 0 | MARATHON OIL CORP 3.85 06/01/2025 | | | 12 | 3FE | 1,995,420 | 101.541 | 2,030,810 | 2,000,000 | 1,996,420 | | 409 | | | 3.850 | 3.878 | JD | 6,417 | 77,000 | 06/01/2015. | 06/01/2025. |
| 56585A AD 4 | MARATHON PETRO 5.125 03/01/2021 | | | 1 | 2FE | 999,470 | 107.073 | 1,070,729 | 1,000,000 | 999,827 | | 49 | | | 5.125 | 5.131 | MS | 17,083 | 51,250 | 01/27/2011. | 03/01/2021. |
| 56585A AG 7 | MARATHON PETROLEUM 3.625 09/15/2024 | | | 12 | 2FE | 996,410 | 101.931 | 1,019,307 | 1,000,000 | 997,465 | | 328 | | | 3.625 | 3.668 | MS | 10,674 | 36,250 | 09/02/2014. | 09/15/2024. |
| 571748 AX 0 | MARSH & MCLENNAN 3.50 03/10/2025 | | | 12 | 1FE | 1,992,340 | 102.941 | 2,058,818 | 2,000,000 | 1,994,457 | | 666 | | | 3.500 | 3.544 | MS | 21,583 | 70,000 | 09/03/2014. | 03/10/2025. |
| 571748 AZ 5 | MARSH & MCLENNAN 3.75 03/14/2026 | | | 12 | 1FE | 1,998,460 | 104.590 | 2,091,798 | 2,000,000 | 1,998,748 | | 128 | | | 3.750 | 3.759 | MS | 22,292 | 75,000 | 09/09/2015. | 03/14/2026. |
| 573284 AK 2 | MARTIN MAR MTLS 6.6 04/15/18 | | | 1 | 2FE | 999,290 | 101.195 | 1,011,945 | 1,000,000 | 999,972 | | 94 | | | 6.600 | 6.610 | AO | 13,933 | 66,000 | 04/16/2008. | 04/15/2018. |
| 577081 AT 9 | MATTEL INC 4.35 10/01/2020 | | | 1 | 3FE | 1,995,500 | 98.625 | 1,972,500 | 2,000,000 | 1,998,567 | | 481 | | | 4.350 | 4.378 | AO | 21,750 | 87,000 | 09/23/2010. | 10/01/2020. |
| 57772K AD 3 | MAXIM INTEGRATED 3.45 06/15/27 | | | 12 | 2FE | 1,998,480 | 100.313 | 2,006,256 | 2,000,000 | 1,998,550 | | 70 | | | 3.450 | 3.459 | JD | 3,067 | 34,500 | 06/08/2017. | 06/15/2027. |
| 58013M EJ 9 | MCDONALD'S CORP 3.50 07/15/2020 MTN | | | 1 | 2FE | 996,020 | 102.953 | 1,029,525 | 1,000,000 | 998,845 | | 427 | | | 3.500 | 3.548 | JJ | 16,139 | 35,000 | 07/28/2010. | 07/15/2020. |
| 582839 AE 6 | MEAD JOHNSON 4.90 11/01/2019 | | | 1 | 1FE | 996,490 | 104.641 | 1,046,410 | 1,000,000 | 999,220 | | 397 | | | 4.900 | 4.945 | MN | 8,167 | 49,000 | 10/29/2009. | 11/01/2019. |
| 58405U AG 7 | MEDCO HEALTH SOL 4.125 09/15/2020 | | | 1 | 2FE | 997,800 | 103.674 | 1,036,742 | 1,000,000 | 999,316 | | 234 | | | 4.125 | 4.152 | MS | 12,146 | 41,250 | 09/07/2010. | 09/15/2020. |
| 585055 BS 4 | MEDTRONIC INC 3.50 03/15/2025 | | | 1 | 1FE | 990,420 | 103.931 | 1,039,311 | 1,000,000 | 992,889 | | 850 | | | 3.500 | 3.613 | MS | 10,306 | 35,000 | 12/01/2014. | 03/15/2025. |
| 585515 AE 9 | MELLON FUNDING 5.50 11/15/2018 | | | 1 | 1FE | 998,450 | 102.803 | 1,028,028 | 1,000,000 | 999,857 | | 156 | | | 5.500 | 5.517 | MN | 7,028 | 55,000 | 01/11/2007. | 11/15/2018. |
| 58601V AA 0 | MEMORIAL HEALTH 3.496 05/01/2022 | | | 1 | 1FE | 1,000,000 | 101.746 | 1,017,463 | 1,000,000 | 1,000,000 | | | | | 3.496 | 3.496 | MN | 5,827 | 34,960 | 04/13/2012. | 05/01/2022. |
| 58933Y AF 2 | MERCK & CO INC 2.80 05/18/2023 | | | 1 | 1FE | 999,130 | 100.688 | 1,006,884 | 1,000,000 | 999,501 | | 85 | | | 2.800 | 2.810 | MN | 3,344 | 28,000 | 05/15/2013. | 05/18/2023. |
| 58933Y AR 6 | MERCK & CO INC 2.75 02/10/2025 | | | 12 | 1FE | 1,996,700 | 99.545 | 1,990,906 | 2,000,000 | 1,997,563 | | 306 | | | 2.750 | 2.769 | FA | 21,542 | 55,000 | 02/05/2015. | 02/10/2025. |
| 589400 AB 6 | MERCURY GEN CORP 4.40 03/15/2027 | | | 12 | 2FE | 4,992,350 | 101.349 | 5,067,440 | 5,000,000 | 4,992,900 | | 550 | | | 4.400 | 4.419 | MS | 64,778 | 114,278 | 03/01/2017. | 03/15/2027. |
| 58942H AB 7 | MERCY HEALTH C 3.555 08/01/2027 | | | 12 | 1FE | 2,000,000 | 100.439 | 2,008,784 | 2,000,000 | 1,999,987 | | (13) | | | 3.555 | 3.555 | FA | 1,975 | | 12/12/2017. | 08/01/2027. |
| 59217G AX 7 | MET LIFE GLOB FUNDING 3.00 01/10/2023 | | | | 1FE | 2,577,732 | 100.830 | 2,777,875 | 2,755,000 | 2,653,678 | | 17,969 | | | 3.000 | 3.811 | JJ | 39,259 | 82,650 | 06/24/2013. | 01/10/2023. |
| 59217G BY 4 | MET LIFE GLOB FUNDING I 3.45 12/18/2026 | | | | 1FE | 1,998,660 | 102.791 | 2,055,816 | 2,000,000 | 1,998,777 | | 113 | | | 3.450 | 3.458 | JD | 2,492 | 68,808 | 12/12/2016. | 12/18/2026. |
| 594918 AW 4 | MICROSOFT CORP 3.625 12/15/2023 | | | 12 | 1FE | 1,990,160 | 105.213 | 2,104,262 | 2,000,000 | 1,993,738 | | 924 | | | 3.625 | 3.684 | JD | 3,222 | 72,500 | 12/03/2013. | 12/15/2023. |
| 594918 BS 2 | MICROSOFT CORP 3.45 08/08/2036 | | | 12 | 1FE | 2,988,390 | 103.046 | 3,091,380 | 3,000,000 | 2,988,967 | | 416 | | | 3.450 | 3.477 | FA | 41,113 | 103,500 | 08/01/2016. | 08/08/2036. |
| 59523U AL 1 | MID-AMERICA APT LP 3.75 06/15/2024 | | | 12 | 2FE | 1,977,460 | 102.414 | 2,048,270 | 2,000,000 | 1,984,488 | | 2,077 | | | 3.750 | 3.887 | JD | 3,333 | 75,000 | 06/10/2014. | 06/15/2024. |
| 59565A AB 6 | MIDCONTINENT EXP 6.70 09/15/2019 | | | 1 | 2FE | 1,997,280 | 104.250 | 2,085,000 | 2,000,000 | 1,998,776 | | | | | 6.700 | 6.704 | MS | 39,456 | 134,000 | 09/09/2009. | 09/15/2019. |
| 59748T AA 7 | MIDLAND COGEN 6.00 03/15/2025 | | | 1 | 2FE | 711,894 | 104.522 | 744,086 | 711,894 | 711,894 | | | | | 6.000 | 6.000 | MS | 12,577 | 42,714 | 08/17/2011. | 03/15/2025. |
| 59748T AB 5 | MIDLAND COGEN VENTURE 5.25 03/15/2025 | | | 1 | 2FE | 748,849 | 101.092 | 757,026 | 748,849 | 748,849 | | | | | 5.250 | 5.250 | MS | 11,576 | 39,315 | 10/01/2013. | 03/15/2025. |
| 60688Q AD 7 | MIZUHO CORP BANK 2.95 10/17/2022 | | C | | 1FE | 1,994,160 | 100.036 | 2,000,716 | 2,000,000 | 1,996,985 | | 577 | | | 2.950 | 2.984 | AO | 12,128 | 59,000 | 10/10/2012. | 10/17/2022. |
| 60688U AB 2 | MIZUHO FIN GROUP 4.60 03/27/2024 | | C | | 2FE | 2,992,620 | 105.073 | 3,152,190 | 3,000,000 | 2,995,009 | | 676 | | | 4.600 | 4.631 | MS | 36,033 | 138,000 | 03/20/2014. | 03/27/2024. |
| 615369 AB 1 | MOODY'S CORP 4.50 09/01/2022 | | | 1 | 2FE | 992,180 | 107.009 | 1,070,094 | 1,000,000 | 995,927 | | 766 | | | 4.500 | 4.598 | MS | 15,000 | 45,000 | 08/15/2012. | 09/01/2022. |
| 61746B DQ 6 | MORGAN STANLEY F 3.875 04/29/2024 | | | 1 | 1FE | 1,982,480 | 104.352 | 2,087,036 | 2,000,000 | 1,988,133 | | 1,619 | | | 3.875 | 3.982 | AO | 13,347 | 77,500 | 04/23/2014. | 04/29/2024. |
| 61746B DZ 6 | MORGAN STANLEY GMTN 3.875 01/27/2026 | | | 1 | 1FE | 2,001,620 | 104.035 | 2,080,708 | 2,000,000 | 2,001,519 | | (115) | | | 3.875 | 3.864 | JJ | 33,153 | 77,500 | 12/14/2016. | 01/27/2026. |
| 61746B EF 9 | MORGAN STANLEY 3.625 01/20/2027 | | | 1 | 1FE | 1,979,980 | 102.045 | 2,040,896 | 2,000,000 | 1,981,575 | | 1,595 | | | 3.625 | 3.746 | JJ | 32,424 | 36,250 | 01/17/2017. | 01/20/2027. |
| 61980A AC 7 | MOTIVA ENTERPR 5.75 01/15/20 | | | 1 | 2FE | 998,040 | 105.621 | 1,056,205 | 1,000,000 | 999,508 | | 221 | | | 5.750 | 5.776 | JJ | 26,514 | 57,500 | 01/06/2010. | 01/15/2020. |
| 620076 BC 2 | MOTOROLA INC 3.50 03/01/2023 | | | 1 | 2FE | 988,270 | 100.507 | 1,005,073 | 1,000,000 | 993,421 | | 1,138 | | | 3.500 | 3.641 | MS | 11,667 | 35,000 | 02/25/2013. | 03/01/2023. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 620076 BF 5 | MOTOROLA SOLUTIONS 4.00 09/01/2024 | | | 1 | 2FE | 980,540 | 102.401 | 1,024,011 | 1,000,000 | 986,193 | | 1,758 | | | 4.000 | 4.240 | MS | 13,333 | 40,000 | 08/12/2014. | 09/01/2024. |
| 62854A AN 4 | MYLAN NV 3.95 06/15/2026 | | C | 12 | 2FE | 2,976,930 | 100.924 | 3,027,708 | 3,000,000 | 2,979,964 | | 1,952 | | | 3.950 | 4.044 | JD | 5,267 | 118,500 | 05/31/2016. | 06/15/2026. |
| 62856R AB 1 | MYRIAD INT HOLDINGS BV 6.00 07/18/2020 | | C | | 2FE | 1,250,000 | 107.284 | 1,341,049 | 1,250,000 | 1,250,000 | | | | | 6.000 | 6.000 | JJ | 33,958 | 75,000 | 07/11/2013. | 07/18/2020. |
| 62952E AD 9 | NYU HOSPITALS 4.168 07/01/2037 | | | | 1FE | 1,000,000 | 103.394 | 1,033,941 | 1,000,000 | 999,858 | | (142) | | | 4.168 | 4.169 | JJ | 20,840 | 3,589 | 05/23/2017. | 07/01/2037. |
| 629568 AX 4 | NABORS INDS INC 4.625 09/15/2021 | | | 1 | 3FE | 996,540 | 94.625 | 946,250 | 1,000,000 | 998,551 | | 350 | | | 4.625 | 4.668 | MS | 13,618 | 46,250 | 08/16/2011. | 09/15/2021. |
| 629568 BB 1 | NABORS INDS INC 5.10 09/15/2023 | | | 12 | 3FE | 1,992,700 | 93.500 | 1,870,000 | 2,000,000 | 1,995,399 | | 678 | | | 5.100 | 5.147 | MS | 30,033 | 102,000 | 09/04/2013. | 09/15/2023. |
| 63254A AE 8 | NATL AUS BANK/NY 3.00 01/20/2023 | | C | | 1FE | 2,994,360 | 100.693 | 3,020,799 | 3,000,000 | 2,996,936 | | 553 | | | 3.000 | 3.022 | JJ | 40,250 | 90,000 | 01/14/2013. | 01/20/2023. |
| 6325C0 BY 6 | NATL AUSTRALIA BK 4.375 12/10/2020 | | C | | 1FE | 964,080 | 105.149 | 1,051,487 | 1,000,000 | 987,314 | | 3,922 | | | 4.375 | 4.843 | JD | 2,552 | 43,750 | 03/29/2011. | 12/10/2020. |
| 6325C0 DJ 7 | NATL AUSTRALIA BANK 3.50 01/10/2027 | | C | | 1FE | 4,995,000 | 102.012 | 5,100,615 | 5,000,000 | 4,995,415 | | 415 | | | 3.500 | 3.512 | JJ | 83,125 | 87,500 | 01/04/2017. | 01/10/2027. |
| 636180 BK 6 | NATL FUEL GAS 4.90 12/01/2021 | | | 12 | 2FE | 998,670 | 104.956 | 1,049,559 | 1,000,000 | 999,401 | | 136 | | | 4.900 | 4.917 | JD | 4,083 | 49,000 | 11/28/2011. | 12/01/2021. |
| 636180 BL 4 | NATL FUEL GAS 3.75 03/01/2023 | | | 12 | 2FE | 1,994,660 | 100.691 | 2,013,816 | 2,000,000 | 1,997,023 | | 513 | | | 3.750 | 3.782 | MS | 25,000 | 75,000 | 02/12/2013. | 03/01/2023. |
| 636180 BM 2 | NATIONAL FUEL GAS 5.20 07/15/2025 | | | 12 | 2FE | 1,993,720 | 107.060 | 2,141,204 | 2,000,000 | 1,995,065 | | 522 | | | 5.200 | 5.240 | JJ | 47,956 | 104,000 | 06/22/2015. | 07/15/2025. |
| 636180 BN 0 | NATIONAL FUEL GAS 3.95 09/15/2027 | | | 12 | 2FE | 993,170 | 99.353 | 993,526 | 1,000,000 | 993,311 | | 141 | | | 3.950 | 4.034 | MS | 10,314 | | 09/18/2017. | 09/15/2027. |
| 637138 AC 2 | NATL PENN BANC 4.25 09/30/2024 | | | | 1FE | 2,000,000 | 106.188 | 2,123,758 | 2,000,000 | 2,000,000 | | | | | 4.250 | 4.250 | MS | 21,486 | 85,000 | 09/09/2014. | 09/30/2024. |
| 637417 AD 8 | NATL RETAIL PPTY 5.50 07/15/2021 | | | 12 | 2FE | 2,957,310 | 108.177 | 3,245,301 | 3,000,000 | 2,982,158 | | 4,433 | | | 5.500 | 5.688 | JJ | 76,083 | 165,000 | 06/28/2011. | 07/15/2021. |
| 637417 AH 9 | NATIONAL RETAIL 4.00 11/15/2025 | | | 12 | 2FE | 997,590 | 102.434 | 1,024,342 | 1,000,000 | 998,060 | | 206 | | | 4.000 | 4.029 | MN | 5,111 | 40,000 | 10/14/2015. | 11/15/2025. |
| 637432 MQ 5 | NATL RURAL UTIL COOP 3.05 02/15/2022 | | | 12 | 1FE | 1,993,120 | 101.818 | 2,036,350 | 2,000,000 | 1,996,925 | | 689 | | | 3.050 | 3.090 | FA | 23,044 | 61,000 | 01/26/2012. | 02/15/2022. |
| 637432 ND 3 | NATL RURAL UTIL 2.85 01/27/2025 | | | 12 | 1FE | 1,998,780 | 99.360 | 1,987,196 | 2,000,000 | 1,999,102 | | 113 | | | 2.850 | 2.857 | JJ | 24,383 | 57,000 | 01/20/2015. | 01/27/2025. |
| 638602 BP 6 | NATIONWIDE BLDG 3.90 07/21/2025 | | C | | 1FE | 4,981,150 | 104.450 | 5,222,505 | 5,000,000 | 4,985,103 | | 1,662 | | | 3.900 | 3.946 | JJ | 86,667 | 195,000 | 07/14/2015. | 07/21/2025. |
| 63946B AD 2 | NBC UNIVERSAL 5.15 04/30/2020 | | | 1 | 1FE | 998,450 | 106.311 | 1,063,113 | 1,000,000 | 999,615 | | 152 | | | 5.150 | 5.168 | AO | 8,726 | 51,500 | 04/27/2010. | 04/30/2020. |
| 63946B AE 0 | NBC UNIVERSAL 4.375 04/01/2021 | | | 1 | 1FE | 1,999,500 | 105.833 | 2,116,654 | 2,000,000 | 1,999,818 | | 51 | | | 4.375 | 4.378 | AO | 21,875 | 87,500 | 09/27/2010. | 04/01/2021. |
| 64128X AG 5 | NEUBERGER BERMAN 4.50 03/15/2027 | | | 12 | 2FE | 992,050 | 104.826 | 1,048,258 | 1,000,000 | 992,562 | | 512 | | | 4.500 | 4.600 | MS | 13,250 | 22,625 | 03/09/2017. | 03/15/2027. |
| 647551 A@ 9 | NEW MOUNTAIN FINANCE 4.76 07/15/2022 | | | 1 | 2FE | 3,000,000 | 100.000 | 3,000,000 | 3,000,000 | 3,000,062 | | 62 | | | 4.760 | 4.759 | JJ | 71,797 | | 06/22/2017. | 07/15/2022. |
| 650119 AA 8 | NEW YORK UNIV 5.236 07/01/32 | | | 1 | 1FE | 3,550,463 | 109.917 | 3,892,161 | 3,541,000 | 3,548,637 | | (521) | | | 5.236 | 5.210 | JJ | 92,703 | 185,439 | 09/28/2010. | 07/01/2032. |
| 651229 AM 8 | NEWELL RUBBERMAID 4.00 06/15/2022 | | | 12 | 2FE | 1,993,640 | 103.665 | 2,073,300 | 2,000,000 | 1,996,853 | | 633 | | | 4.000 | 4.039 | JD | 3,556 | 80,000 | 06/11/2012. | 06/15/2022. |
| 651229 AS 5 | NEWELL RUBBERMAID 3.90 11/01/2025 | | | 12 | 2FE | 996,860 | 102.571 | 1,025,706 | 1,000,000 | 997,459 | | 272 | | | 3.900 | 3.938 | MN | 6,500 | 39,000 | 10/14/2015. | 11/01/2025. |
| 651639 AL 0 | NEWMONT MINING 5 10/01/19 | | | 1 | 2FE | 2,985,060 | 104.151 | 3,124,539 | 3,000,000 | 2,996,832 | | 1,689 | | | 5.125 | 5.189 | AO | 38,438 | 153,750 | 09/15/2009. | 10/01/2019. |
| 65364U AA 4 | NIAGARA MOHAWK 4.881 08/15/2019 | | | 1 | 1FE | 1,000,000 | 103.632 | 1,036,323 | 1,000,000 | 1,000,000 | | | | | 4.881 | 4.881 | FA | 18,439 | 48,810 | 08/03/2009. | 08/15/2019. |
| 654579 AA 9 | NIPPON LIFE INS 5.00 10/18/2042 | | C | 2 | 1FE | 1,000,000 | 105.561 | 1,055,612 | 1,000,000 | 1,000,000 | | | | | 5.000 | 5.000 | AO | 10,139 | 50,000 | 10/11/2012. | 10/18/2042. |
| 65504L AC 1 | NOBLE HLDG INTL 4.90 08/01/2020 | | C | 1 | 4FE | 114,684 | 96.500 | 110,975 | 115,000 | 114,903 | | 34 | | | 4.900 | 4.935 | FA | 2,348 | 5,635 | 07/21/2010. | 08/01/2020. |
| 65535H AB 5 | NOMURA HOLDINGS 6.70 03/04/2020 | | C | | 2FE | 2,016,350 | 108.405 | 2,168,104 | 2,000,000 | 2,004,477 | | (1,863) | | | 6.700 | 6.588 | MS | 43,550 | 134,000 | 02/26/2010. | 03/04/2020. |
| 65557C AD 5 | NORDEA BANK AB 4.875 01/14/2021 | | C | | 1FE | 1,016,600 | 106.644 | 1,066,441 | 1,000,000 | 1,005,995 | | (1,798) | | | 4.875 | 4.661 | JJ | 22,615 | 48,750 | 03/29/2011. | 01/14/2021. |
| 65557C AJ 2 | NORDEA BANK AB 4.875 01/27/2020 | | C | | 1FE | 4,316,200 | 105.015 | 4,200,580 | 4,000,000 | 4,080,414 | | (36,598) | | | 4.875 | 3.856 | JJ | 83,417 | 195,000 | 09/27/2010. | 01/27/2020. |
| 655664 AP 5 | NORDSTROM INC 4.00 10/15/2021 | | | 12 | 2FE | 998,280 | 102.857 | 1,028,566 | 1,000,000 | 999,269 | | 175 | | | 4.000 | 4.021 | AO | 8,444 | 40,000 | 10/05/2011. | 10/15/2021. |
| 655664 AS 9 | NORDSTROM INC 4.00 03/15/2027 | | | 12 | 2FE | 996,240 | 99.002 | 990,021 | 1,000,000 | 996,498 | | 258 | | | 4.000 | 4.046 | MS | 11,778 | 20,667 | 03/06/2017. | 03/15/2027. |
| 655844 BC 1 | NORFOLK SOUTHERN 5.90 06/15/2019 | | | 1 | 2FE | 997,500 | 104.912 | 1,049,115 | 1,000,000 | 999,547 | | 290 | | | 5.900 | 5.933 | JD | 2,622 | 59,000 | 05/27/2009. | 06/15/2019. |
| 665859 AP 9 | NORTHERN TRUST CO 3.95 10/30/2025 | | | | 1FE | 2,996,580 | 105.785 | 3,173,556 | 3,000,000 | 2,997,591 | | 258 | | | 3.950 | 3.962 | AO | 20,079 | 118,500 | 10/28/2013. | 10/30/2025. |
| 666807 BA 9 | NORTHROP GRUMMAN 5.05 08/01/19 | | | 1 | 2FE | 998,370 | 104.392 | 1,043,924 | 1,000,000 | 999,685 | | 186 | | | 5.050 | 5.071 | FA | 21,042 | 50,500 | 07/27/2009. | 08/01/2019. |
| 667294 AW 2 | NORTHWEST AIRLINE 7.041 04/01/22 | | | 1 | 2FE | 386,019 | 113.098 | 425,930 | 376,604 | 380,969 | | (1,136) | | | 7.041 | 6.648 | AO | 6,629 | 26,517 | 04/29/2010. | 04/01/2022. |
| 667469 AA 8 | NORTHWEST FL TIMBER 4.75 03/04/2029 | | | | 1FE | 4,924,150 | 95.314 | 4,765,680 | 5,000,000 | 4,938,162 | | 4,074 | | | 4.750 | 4.895 | MS | 72,569 | 237,500 | 04/03/2014. | 03/04/2029. |
| 66989G AA 8 | NOVARTIS SEC INV 5 02/10/19 | SD | C | 1 | 1FE | 1,044,690 | 103.200 | 1,031,995 | 1,000,000 | 1,006,238 | | (5,372) | | | 5.125 | 4.541 | FA | 20,073 | 51,250 | 08/03/2009. | 02/10/2019. |
| 67019E AB 3 | NSTAR 4.50 11/15/19 | | | 1 | 2FE | 991,670 | 103.639 | 1,036,394 | 1,000,000 | 998,139 | | 932 | | | 4.500 | 4.605 | MN | 5,750 | 45,000 | 11/12/2009. | 11/15/2019. |
| 67103H AB 3 | O'REILLY AUTOMOT 4.625 09/15/2021 | | | 12 | 2FE | 998,260 | 106.219 | 1,062,187 | 1,000,000 | 999,258 | | 180 | | | 4.625 | 4.647 | MS | 13,618 | 46,250 | 09/14/2011. | 09/15/2021. |
| 67103H AE 7 | O'REILLY AUTOMOTIVE 3.55 03/15/2026 | | | 2 | 2FE | 998,320 | 100.699 | 1,006,993 | 1,000,000 | 998,587 | | 146 | | | 3.550 | 3.570 | MS | 10,453 | 35,500 | 03/01/2016. | 03/15/2026. |

# 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 | 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 B./A.C.V. | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due & Accrued | 20 Amount Rec. During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 67103H AF 4 | O'REILLY AUTOMOTIVE INC 3.60 09/01/2027 | | | 12 | 2FE | 1,996,800 | 100.151 | 2,003,020 | 2,000,000 | 1,996,917 | | 117 | | | 3.600 | 3.619 | MS | 26,800 | | 08/10/2017. | 09/01/2027. |
| 674599 CC 7 | OCCIDENTAL PETE 3.125 02/15/2022 | | | 12 | 1FE | 980,930 | 102.384 | 1,023,841 | 1,000,000 | 991,709 | | 1,847 | | | 3.125 | 3.342 | FA | 11,806 | 31,250 | 08/15/2011. | 02/15/2022. |
| 674599 CH 6 | OCCIDENTAL PETE 3.40 04/15/2026 | | | 12 | 1FE | 1,995,440 | 102.609 | 2,052,188 | 2,000,000 | 1,996,141 | | 396 | | | 3.400 | 3.427 | AO | 14,356 | 68,000 | 03/28/2016. | 04/15/2026. |
| 674599 CM 5 | OCCIDENTAL PETE 3.00 02/15/2027 | | | 12 | 1FE | 1,991,580 | 99.202 | 1,984,048 | 2,000,000 | 1,992,568 | | 847 | | | 3.000 | 3.047 | FA | 22,667 | 46,333 | 11/02/2016. | 02/15/2027. |
| 677050 AE 6 | OPC SCHERER FNDG 6.10 03/15/2019 | | | 1 | 1FE | 2,187,200 | 104.115 | 2,082,302 | 2,000,000 | 2,029,019 | | (22,860) | | | 6.100 | 4.845 | MS | 35,922 | 122,000 | 10/27/2009. | 03/15/2019. |
| 677415 CP 4 | OHIO POWER CO 5.375 10/01/2021 | | | 1 | 1FE | 1,991,740 | 110.019 | 2,200,372 | 2,000,000 | 1,996,846 | | 740 | | | 5.375 | 5.422 | AO | 26,875 | 107,500 | 09/21/2009. | 10/01/2021. |
| 678858 BJ 9 | OKLAHOMA GAS & ELEC 6.35 09/01/2018 | | | 1 | 1FE | 1,992,900 | 102.618 | 2,052,350 | 2,000,000 | 1,999,372 | | 896 | | | 6.350 | 6.399 | MS | 42,333 | 127,000 | 09/04/2008. | 09/01/2018. |
| 678858 BK 6 | OKLAHOMA GAS & ELEC 8.25 01/15/19 | | | 1 | 1FE | 999,820 | 105.880 | 1,058,800 | 1,000,000 | 1,000,000 | | (0) | | | 8.250 | 8.250 | JJ | 38,042 | 82,500 | 12/09/2008. | 01/15/2019. |
| 679574 AG 8 | OLD DOMIN ELEC 6.21 B 12/01/2028 | | | 1 | 1FE | 1,012,229 | 113.400 | 1,039,499 | 916,667 | 981,064 | | (9,884) | | | 6.210 | 4.783 | JD | 4,744 | 56,925 | 02/05/2010. | 12/01/2028. |
| 680033 AC 1 | OLD NATL BANCORP 4.125 08/15/2024 | | | | 1FE | 1,000,000 | 98.936 | 989,361 | 1,000,000 | 1,000,000 | | | | | 4.125 | 4.125 | FA | 15,583 | 41,250 | 08/12/2014. | 08/15/2024. |
| 680223 AJ 3 | OLD REPUB INTL 4.875 10/01/2024 | | | 12 | 2FE | 1,989,960 | 107.193 | 2,143,856 | 2,000,000 | 1,992,729 | | 888 | | | 4.875 | 4.939 | AO | 24,375 | 97,500 | 09/22/2014. | 10/01/2024. |
| 680223 AK 0 | OLD REPUB INTL 3.875 08/26/2026 | | | 12 | 2FE | 1,933,690 | 100.262 | 2,005,244 | 2,000,000 | 1,940,077 | | 5,667 | | | 3.875 | 4.293 | FA | 26,910 | 77,500 | 11/15/2016. | 08/26/2026. |
| 681936 BJ 8 | OMEGA HEALTHCARE 4.375 08/01/2023 | | | 12 | 2FE | 997,390 | 101.375 | 1,013,750 | 1,000,000 | 997,892 | | 330 | | | 4.375 | 4.418 | FA | 18,229 | 46,059 | 06/30/2016. | 08/01/2023. |
| 681936 BK 5 | OMEGA HEALTHCARE 4.75 01/15/2028 | | | 12 | 2FE | 989,780 | 99.000 | 990,000 | 1,000,000 | 990,545 | | 765 | | | 4.750 | 4.870 | JJ | 35,229 | | 03/28/2017. | 01/15/2028. |
| 68217F AA 0 | OMNICOM GROUP 3.60 04/15/2026 | | | 12 | 2FE | 1,998,140 | 101.135 | 2,022,698 | 2,000,000 | 1,998,431 | | 160 | | | 3.600 | 3.611 | AO | 15,200 | 72,000 | 03/28/2016. | 04/15/2026. |
| 68268N AL 7 | ONEOK PARTNERS 5.00 09/15/2023 | | | 12 | 2FE | 1,999,200 | 107.144 | 2,142,882 | 2,000,000 | 1,999,503 | | 74 | | | 5.000 | 5.005 | MS | 29,444 | 100,000 | 09/09/2013. | 09/15/2023. |
| 68268N AP 8 | ONEOK PARTNERS 4.90 03/15/2025 | | | 12 | 2FE | 2,993,700 | 107.418 | 3,222,540 | 3,000,000 | 2,995,141 | | 550 | | | 4.900 | 4.927 | MS | 43,283 | 147,000 | 03/17/2015. | 03/15/2025. |
| 68389X AS 4 | ORACLE CORP 3.625 07/15/2023 | | | 1 | 1FE | 2,972,940 | 104.927 | 3,147,813 | 3,000,000 | 2,983,782 | | 2,590 | | | 3.625 | 3.734 | JJ | 50,146 | 108,750 | 07/09/2013. | 07/15/2023. |
| 68389X AU 9 | ORACLE CORP 3.40 07/08/2024 | | | 12 | 1FE | 3,990,920 | 103.847 | 4,153,876 | 4,000,000 | 3,993,737 | | 844 | | | 3.400 | 3.427 | JJ | 65,356 | 136,000 | 06/30/2014. | 07/08/2024. |
| 68389X BC 8 | ORACLE CORP 2.95 05/15/2025 | | | 12 | 1FE | 3,933,280 | 100.322 | 4,012,876 | 4,000,000 | 3,948,837 | | 6,050 | | | 2.950 | 3.145 | MN | 15,078 | 118,000 | 05/12/2015. | 05/15/2025. |
| 68389X BM 6 | ORACLE CORP 2.65 07/15/2026 | | | 12 | 1FE | 996,240 | 97.523 | 975,228 | 1,000,000 | 996,739 | | 336 | | | 2.650 | 2.693 | JJ | 12,219 | 27,089 | 06/29/2016. | 07/15/2026. |
| 686330 AJ 0 | ORIX CORP 3.70 07/18/2027 | | C | | 1FE | 1,995,860 | 100.072 | 2,001,436 | 2,000,000 | 1,996,016 | | 156 | | | 3.700 | 3.725 | JJ | 33,506 | | 07/10/2017. | 07/18/2027. |
| 693476 BN 2 | PNC FUNDING CORP 3.30 03/08/2022 | | | 2 | 1FE | 994,440 | 102.484 | 1,024,835 | 1,000,000 | 997,446 | | 559 | | | 3.300 | 3.366 | MS | 10,358 | 33,000 | 03/05/2012. | 03/08/2022. |
| 69349L AM 0 | PNC FINANCIAL 3.80 07/25/2023 | | | 2 | 1FE | 1,994,400 | 104.244 | 2,084,878 | 2,000,000 | 1,996,623 | | 535 | | | 3.800 | 3.834 | JJ | 32,933 | 76,000 | 07/22/2013. | 07/25/2023. |
| 69351U AP 8 | PPL ELECTRIC UTIL 3.00 09/15/2021 | | | 1 | 1FE | 991,910 | 101.785 | 1,017,850 | 1,000,000 | 996,733 | | 820 | | | 3.000 | 3.094 | MS | 8,833 | 30,000 | 08/18/2011. | 09/15/2021. |
| 69353R EK 0 | PNC BANK NA 2.95 02/23/2025 | | | 2 | 1FE | 1,995,360 | 99.355 | 1,987,104 | 2,000,000 | 1,996,549 | | 428 | | | 2.950 | 2.977 | FA | 20,978 | 59,000 | 02/18/2015. | 02/23/2025. |
| 69362B AW 2 | PSEG POWER LLC 5.125 04/15/2020 | | | 1 | 2FE | 1,991,440 | 105.391 | 2,107,824 | 2,000,000 | 1,997,655 | | 942 | | | 5.125 | 5.180 | AO | 21,639 | 102,500 | 03/29/2010. | 04/15/2020. |
| 69362B AY 8 | PSEG POWER LLC 4.15 09/15/2021 | | | 12 | 2FE | 999,110 | 103.848 | 1,038,483 | 1,000,000 | 999,625 | | 92 | | | 4.150 | 4.161 | MS | 12,219 | 41,500 | 09/14/2011. | 09/15/2021. |
| 694308 GT 8 | PACIFIC GAS&ELEC 3.50 10/01/2020 | | | 12 | 1FE | 1,990,080 | 102.571 | 2,051,420 | 2,000,000 | 1,996,936 | | 1,043 | | | 3.500 | 3.559 | AO | 17,500 | 70,000 | 09/08/2010. | 10/01/2020. |
| 694308 HP 5 | PACIFIC GAS & ELEC 2.95 03/01/2026 | | | 12 | 1FE | 1,994,680 | 97.226 | 1,944,512 | 2,000,000 | 1,995,542 | | 476 | | | 2.950 | 2.981 | MS | 19,667 | 59,000 | 02/23/2016. | 03/01/2026. |
| 70109H AK 1 | PARKER-HANNIFIN CORP 3.50 09/15/2022 MTN | | | 1 | 1FE | 988,480 | 103.188 | 1,031,875 | 1,000,000 | 994,893 | | 979 | | | 3.500 | 3.619 | MS | 10,306 | 35,000 | 09/07/2010. | 09/15/2022. |
| 70213H AB 4 | PARTNERS HEALTH 3.44307/01/2021 | | | 1 | 1FE | 1,000,000 | 101.422 | 1,014,215 | 1,000,000 | 1,000,000 | | | | | 3.443 | 3.443 | JJ | 17,215 | 34,430 | 12/08/2011. | 07/01/2021. |
| 708062 AA 2 | PENNANTPARK INV 4.50 10/01/2019 | | | 1 | 2FE | 1,998,100 | 100.125 | 2,002,502 | 2,000,000 | 1,999,298 | | 377 | | | 4.500 | 4.521 | AO | 22,500 | 90,000 | 09/16/2014. | 10/01/2019. |
| 709599 AH 7 | PENSKE TRUCK LEASING 4.875 07/11/2022 | | | 1 | 2FE | 1,987,520 | 107.867 | 2,157,348 | 2,000,000 | 1,993,585 | | 1,235 | | | 4.875 | 4.955 | JJ | 46,042 | 97,500 | 07/10/2012. | 07/11/2022. |
| 709599 AW 4 | PENSKE TRUCK LESEING 3.40 11/15/2026 | | | 12 | 2FE | 1,993,900 | 98.559 | 1,971,176 | 2,000,000 | 1,994,526 | | 535 | | | 3.400 | 3.436 | MN | 8,689 | 70,456 | 10/26/2016. | 11/15/2026. |
| 709599 AX 2 | PENSKE TRUCK LEASING 4.20 04/01/2027 | | | 12 | 2FE | 998,610 | 104.271 | 1,042,713 | 1,000,000 | 998,712 | | 102 | | | 4.200 | 4.217 | AO | 10,500 | 22,283 | 03/13/2017. | 04/01/2027. |
| 712704 AA 3 | PEOPLE'S UNITED FIN 3.65 12/06/2022 | | | 12 | 2FE | 2,990,040 | 102.485 | 3,074,547 | 3,000,000 | 2,994,635 | | 975 | | | 3.650 | 3.690 | JD | 7,604 | 109,500 | 12/03/2012. | 12/06/2022. |
| 71270Q EB 8 | PEOPLES UNITED 4.00 07/15/2024 | | | 2 | 2FE | 2,982,270 | 101.667 | 3,050,001 | 3,000,000 | 2,987,718 | | 1,609 | | | 4.000 | 4.072 | JJ | 55,333 | 120,000 | 06/23/2014. | 07/15/2024. |
| 713448 BN 7 | PEPSICO INC 4.50 01/15/20 | | | 1 | 1FE | 1,993,300 | 104.643 | 2,092,864 | 2,000,000 | 1,998,381 | | 742 | | | 4.500 | 4.542 | JJ | 41,500 | 90,000 | 01/11/2010. | 01/15/2020. |
| 714046 AE 9 | PERKINELMER INC 5.00 11/15/2021 | | | 1 | 2FE | 993,720 | 107.659 | 1,076,585 | 1,000,000 | 997,219 | | 635 | | | 5.000 | 5.080 | MN | 6,389 | 50,000 | 10/20/2011. | 11/15/2021. |
| 714264 AD 0 | PERNOD-RICARD SA 4.45 01/15/2022 | | C | 1 | 2FE | 997,460 | 106.167 | 1,061,670 | 1,000,000 | 998,830 | | 259 | | | 4.450 | 4.482 | JJ | 20,519 | 44,500 | 10/20/2011. | 01/15/2022. |
| 71654Q BW 1 | PETROLEOS MEXICANOS 4.50 01/23/2026 | | C | 1 | 2FE | 1,996,400 | 100.395 | 2,007,890 | 2,000,000 | 1,997,196 | | 283 | | | 4.500 | 4.521 | JJ | 39,500 | 90,000 | 01/15/2015. | 01/23/2026. |
| 717081 CY 7 | PFIZER INC 7.20 03/15/2039 | | | 1 | 1FE | 1,504,370 | 153.439 | 1,534,391 | 1,000,000 | 1,484,204 | | (14,570) | | | 7.200 | 3.841 | MS | 21,200 | 72,000 | 08/03/2016. | 03/15/2039. |
| 717081 DH 3 | PFIZER INC 3.00 06/15/2023 | | | 1 | 1FE | 981,920 | 102.064 | 1,020,637 | 1,000,000 | 989,417 | | 1,748 | | | 3.000 | 3.213 | JD | 1,333 | 30,000 | 06/19/2013. | 06/15/2023. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 717081 EA 7 | PFIZER INC 3.00 12/15/2026 | | | 1 | 1FE | 991,480 | 100.697 | 1,006,971 | 1,000,000 | 992,312 | | 748 | | | 3.000 | 3.099 | JD | 1,333 | 32,000 | 11/14/2016. | 12/15/2026. |
| 718546 AC 8 | PHILLIPS 66 4.30 04/01/2022 | | | 1 | 2FE | 997,630 | 105.626 | 1,056,259 | 1,000,000 | 998,885 | | 234 | | | 4.300 | 4.329 | AO | 10,750 | 43,000 | 03/07/2012. | 04/01/2022. |
| 71951Q AA 0 | PHYSICIANS REALTY LP 4.30 03/15/2027 | | | 12 | 2FE | 2,990,310 | 101.739 | 3,052,161 | 3,000,000 | 2,990,984 | | 674 | | | 4.300 | 4.340 | MS | 37,983 | 67,367 | 03/02/2017. | 03/15/2027. |
| 720198 AC 4 | PIEDMONT OPERATING 3.40 06/01/2023 | | | 12 | 2FE | 996,010 | 99.307 | 993,073 | 1,000,000 | 997,694 | | 381 | | | 3.400 | 3.447 | JD | 2,833 | 34,000 | 05/06/2013. | 06/01/2023. |
| 72345H AA 3 | PINNACLE NATL BK 4.875 07/30/2025 | | | 2 | 2FE | 1,980,460 | 101.221 | 2,024,426 | 2,000,000 | 1,983,642 | | 1,736 | | | 4.875 | 5.006 | JJ | 40,896 | 97,500 | 03/03/2016. | 07/30/2025. |
| 72650R BF 8 | PLAINS ALL AMER PIPELINE 3.60 11/01/2024 | | | 12 | 2FE | 998,420 | 97.156 | 971,556 | 1,000,000 | 998,916 | | 138 | | | 3.600 | 3.618 | MN | 6,000 | 36,000 | 09/02/2014. | 11/01/2024. |
| 72650R BJ 0 | PLAINS ALL AMER PIPELINE 4.65 10/15/2025 | | | 12 | 2FE | 998,460 | 102.816 | 1,028,160 | 1,000,000 | 998,833 | | 122 | | | 4.650 | 4.668 | AO | 9,817 | 46,500 | 08/17/2015. | 10/15/2025. |
| 72925P AC 9 | WEYERHAEUSER CO 4.70 03/15/2021 | | | 1 | 2FE | 999,330 | 105.236 | 1,052,357 | 1,000,000 | 999,735 | | 75 | | | 4.700 | 4.709 | MS | 13,839 | 47,000 | 11/08/2010. | 03/15/2021. |
| 73755L AH 0 | POTASH CORP 4.875 03/30/2020 | | | 1 | 2FE | 2,973,270 | 104.538 | 3,136,128 | 3,000,000 | 2,993,074 | | 2,846 | | | 4.875 | 4.985 | MS | 36,969 | 146,250 | 09/23/2009. | 03/30/2020. |
| 73755L AM 9 | POTASH CORP 3.00 04/01/2025 | | | 12 | 2FE | 2,985,600 | 97.522 | 2,925,657 | 3,000,000 | 2,989,157 | | 1,317 | | | 3.000 | 3.056 | AO | 22,500 | 90,000 | 03/23/2015. | 04/01/2025. |
| 740189 AM 7 | PRECISION CAST 3.25 06/15/2025 | | | 12 | 1FE | 1,995,920 | 102.323 | 2,046,450 | 2,000,000 | 1,996,846 | | 368 | | | 3.250 | 3.274 | JD | 2,889 | 65,000 | 06/01/2015. | 06/15/2025. |
| 74052B AA 5 | PREMIER HEALTH 2.911 11/15/2026 | | | 12 | 1FE | 954,510 | 95.608 | 956,084 | 1,000,000 | 958,891 | | 3,899 | | | 2.911 | 3.453 | MN | 3,720 | 29,110 | 11/10/2016. | 11/15/2026. |
| 740816 AK 9 | HARVARD PRES & FELLOWS 3.529 10/01/2031 | | | 1 | 1FE | 1,000,000 | 105.794 | 1,057,937 | 1,000,000 | 1,000,000 | | | | | 3.529 | 3.529 | AO | 8,823 | 35,290 | 04/29/2013. | 10/01/2031. |
| 741503 AZ 9 | PRICELINE GROUP 3.60 06/01/2026 | | | 12 | 2FE | 2,994,210 | 100.425 | 3,012,744 | 3,000,000 | 2,995,023 | | 498 | | | 3.600 | 3.623 | JD | 9,000 | 108,000 | 05/18/2016. | 06/01/2026. |
| 741503 BC 9 | PRICELINE GROUP 3.55 03/15/2028 | | | 12 | 2FE | 1,998,360 | 98.974 | 1,979,472 | 2,000,000 | 1,998,446 | | 86 | | | 3.550 | 3.559 | MS | 26,822 | | 08/10/2017. | 03/15/2028. |
| 74340X BE 0 | PROLOGIS LP 3.75 11/01/2025 | | | 12 | 1FE | 1,987,620 | 104.833 | 2,096,654 | 2,000,000 | 1,989,924 | | 1,084 | | | 3.750 | 3.825 | MN | 12,500 | 75,000 | 10/27/2015. | 11/01/2025. |
| 74348T AJ 1 | PROSPECT CAPITAL 5.875 03/15/2023 | | | 1 | 2FE | 1,000,000 | 103.578 | 1,035,783 | 1,000,000 | 1,000,000 | | | | | 5.875 | 5.875 | MS | 17,299 | 58,750 | 03/27/2013. | 03/15/2023. |
| 74348T AM 4 | PROSPECT CAPITAL 5.875 01/15/2019 | | | | 2FE | 41,563 | 102.099 | 51,050 | 50,000 | 46,612 | | 2,870 | | | 5.875 | 13.068 | JJ | 1,355 | 2,938 | 02/22/2016. | 01/15/2019. |
| 74348T AQ 5 | PROSPECT CAPITAL 4.75 04/15/2020 | | | | 2FE | 87,000 | 100.745 | 120,894 | 120,000 | 99,687 | | 7,139 | | | 4.750 | 13.619 | AO | 1,203 | 5,700 | 02/11/2016. | 04/15/2020. |
| 74368C AJ 3 | PROTECTIVE LIFE GLOBAL 2.161 09/25/2020 | | | | 1FE | 2,000,000 | 98.971 | 1,979,412 | 2,000,000 | 1,999,999 | | (1) | | | 2.161 | 2.161 | MS | 11,285 | | 09/20/2017. | 09/25/2020. |
| 743756 AB 4 | ST JOSEPH HLTH H 2.746 10/01/2026 | | | 1 | 1FE | 2,000,000 | 96.701 | 1,934,012 | 2,000,000 | 2,000,003 | | 1 | | | 2.746 | 2.746 | AO | 13,730 | 55,378 | 09/20/2016. | 10/01/2026. |
| 744320 AX 0 | PRUDENTIAL FIN 3.905 12/07/47 | | | 12 | 1FE | 5,279,348 | 102.015 | 5,355,777 | 5,250,000 | 5,279,311 | | (36) | | | 3.905 | 3.873 | JD | 13,668 | | 12/07/2017. | 12/07/2047. |
| 744448 CC 3 | PUBLIC SERV COLO 5.125 06/01/2019 | | | 1 | 1FE | 994,600 | 103.628 | 1,036,278 | 1,000,000 | 999,056 | | 627 | | | 5.125 | 5.195 | JD | 4,271 | 51,250 | 05/28/2009. | 06/01/2019. |
| 744538 AC 3 | PUB SVC NEW HAMP 3.20 09/01/2021 | | | 1 | 1FE | 995,780 | 101.725 | 1,017,248 | 1,000,000 | 998,285 | | 434 | | | 3.200 | 3.250 | MS | 10,667 | 32,000 | 09/06/2011. | 09/01/2021. |
| 744542 AB 7 | PUBLIC SERVICE C0 NM 5.35 10/01/2021 | | | 1 | 2FE | 998,570 | 107.889 | 1,078,886 | 1,000,000 | 999,364 | | 149 | | | 5.350 | 5.369 | AO | 13,375 | 53,500 | 10/06/2011. | 10/01/2021. |
| 74456Q BH 8 | PUBLIC SERVICE E 3.15 08/15/2024 | | | 12 | 1FE | 998,210 | 100.767 | 1,007,673 | 1,000,000 | 998,755 | | 166 | | | 3.150 | 3.171 | FA | 11,900 | 31,500 | 08/06/2014. | 08/15/2024. |
| 744593 AC 8 | STEER-IBM-Z2 6.415 06/01/18 | | | | 1FE | 62,257 | 99.826 | 64,110 | 64,222 | 63,098 | | 179 | | | 6.415 | 6.715 | JD | 343 | 4,120 | 01/23/2001. | 06/01/2018. |
| 747262 AS 2 | QVC INC 4.85 04/01/2024 | | | 1 | 2FE | 999,270 | 104.645 | 1,046,452 | 1,000,000 | 999,520 | | 64 | | | 4.850 | 4.859 | AO | 12,125 | 48,500 | 03/11/2014. | 04/01/2024. |
| 747262 AU 7 | QVC INC 4.45 02/15/2025 | | | 1 | 2FE | 998,600 | 102.256 | 1,022,563 | 1,000,000 | 998,975 | | 120 | | | 4.450 | 4.467 | FA | 16,811 | 44,500 | 08/07/2014. | 02/15/2025. |
| 747525 AF 0 | QUALCOMM INC 3.45 05/20/2025 | | | 12 | 1FE | 4,982,000 | 100.251 | 5,012,550 | 5,000,000 | 4,986,122 | | 1,621 | | | 3.450 | 3.493 | MN | 19,646 | 172,500 | 05/13/2015. | 05/20/2025. |
| 749607 AC 1 | RLI CORP 4.875 09/15/2023 | | | 1 | 2FE | 997,140 | 104.252 | 1,042,524 | 1,000,000 | 998,179 | | 270 | | | 4.875 | 4.912 | MS | 14,354 | 48,750 | 09/25/2013. | 09/15/2023. |
| 754730 AD 1 | RAYMOND JAMES 5 04/01/24 | | | 1 | 2FE | 1,501,140 | 113.254 | 1,698,810 | 1,500,000 | 1,500,700 | | (91) | | | 5.625 | 5.616 | AO | 21,094 | 84,375 | 03/23/2012. | 04/01/2024. |
| 75524R AA 7 | RBS CIT FIN GRP 4.15 09/28/2022 | | | | 2FE | 1,992,380 | 103.492 | 2,069,844 | 2,000,000 | 1,995,993 | | 749 | | | 4.150 | 4.197 | MS | 21,442 | 83,000 | 09/25/2012. | 09/28/2022. |
| 756109 AP 9 | REALTY INCOME 4.65 08/01/2023 | | | 12 | 2FE | 997,750 | 107.821 | 1,078,209 | 1,000,000 | 998,636 | | 209 | | | 4.650 | 4.678 | FA | 19,375 | 53,798 | 07/09/2013. | 08/01/2023. |
| 758202 AK 1 | REED ELSEVR CPTL 3.125 10/15/2022 | | | 12 | 2FE | 1,409,380 | 100.190 | 1,411,674 | 1,409,000 | 1,409,201 | | (38) | | | 3.125 | 3.122 | AO | 9,295 | 44,031 | 10/24/2012. | 10/15/2022. |
| 760759 AM 2 | REPUBLIC SVCS INC 4.75 05/15/2023 | | | 1 | 2FE | 1,994,720 | 108.967 | 2,179,344 | 2,000,000 | 1,997,278 | | 435 | | | 4.750 | 4.779 | MN | 12,139 | 95,000 | 05/02/2011. | 05/15/2023. |
| 774341 AB 7 | ROCKWELL COLLINS 5 07/15/19 | | | 1 | 2FE | 994,710 | 104.248 | 1,042,476 | 1,000,000 | 998,994 | | 611 | | | 5.250 | 5.319 | JJ | 24,208 | 52,500 | 05/01/2009. | 07/15/2019. |
| 780097 BA 8 | ROYAL BK SCOTLAND 4.80 04/05/2026 | | C | | 2FE | 6,186,880 | 107.384 | 6,443,052 | 6,000,000 | 6,189,044 | | 1,975 | | | 4.800 | 4.333 | AO | 68,800 | 144,000 | 12/20/2017. | 04/05/2026. |
| 780097 BE 0 | ROYAL BK SCOTLND 3.498 05/15/2023 | | C | 2 | 2FE | 3,000,000 | 100.158 | 3,004,734 | 3,000,000 | 3,000,000 | | | | | 3.498 | 3.498 | MN | 13,409 | 52,470 | 05/10/2017. | 05/15/2023. |
| 780153 AW 2 | ROYAL CARIBBEAN CRUISES 3.70 03/15/2028 | | C | 12 | 2FE | 1,992,460 | 98.875 | 1,977,500 | 2,000,000 | 1,992,491 | | 31 | | | 3.700 | 3.745 | MS | 6,783 | | 11/20/2017. | 03/15/2028. |
| 78390X AA 9 | SAIC INC 144A 4.45 12/01/2020 | | | 12 | 3FE | 996,370 | 104.030 | 1,040,295 | 1,000,000 | 998,757 | | 390 | | | 4.450 | 4.496 | JD | 3,708 | 44,500 | 12/13/2010. | 12/01/2020. |
| 78403D AE 0 | SBA TOWER TRUST 144A 3.598 04/15/2018 | | | 1 | 2FE | 500,000 | 99.947 | 499,734 | 500,000 | 500,000 | | | | | 3.598 | 3.625 | MON | 850 | 17,990 | 04/04/2013. | 04/15/2018. |
| 78403D AF 7 | SBA TOWER TRUST 144A 3.722 04/15/2023 | | | 1 | 1FE | 1,000,000 | 101.056 | 1,010,557 | 1,000,000 | 1,000,000 | | | | | 3.722 | 3.751 | MON | 1,654 | 37,220 | 04/04/2013. | 04/15/2023. |
| 78403D AH 3 | SBA TOWER TRUST 14-2 C 3.869 10/15/2024 | | | 12 | 1FE | 2,000,000 | 100.152 | 2,003,040 | 2,000,000 | 2,000,000 | | | | | 3.869 | 3.900 | MON | 3,439 | 77,380 | 10/07/2014. | 10/15/2024. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 79588T AC 4 | SAMMONS FINANCIAL 4.45 05/12/2027 | | | 12 | 2FE | 4,997,200 | 102.608 | 5,130,410 | 5,000,000 | 4,997,344 | | 144 | | | 4.450 | 4.457 | MN | 30,285 | 111,250 | 05/09/2017 | 05/12/2027 |
| 80105N AG 0 | SANOFI-AVENTIS 4.00 03/29/2021 | | C | 1 | 1FE | 1,979,520 | 105.238 | 2,104,754 | 2,000,000 | 1,992,423 | | 2,141 | | | 4.000 | 4.126 | MS | 20,444 | 80,000 | 03/22/2011 | 03/29/2021 |
| 80282K AN 6 | SANTANDER HOLDINGS 4.40 07/13/2027 | | | 2 | 2FE | 2,994,480 | 102.260 | 3,067,785 | 3,000,000 | 2,994,688 | | 208 | | | 4.400 | 4.423 | JJ | 61,600 | | 07/10/2017 | 07/13/2027 |
| 80283L AJ 2 | SANTANDER UK PLC 4.00 03/13/2024 | | C | | 1FE | 1,986,640 | 105.202 | 2,104,030 | 2,000,000 | 1,991,095 | | 1,239 | | | 4.000 | 4.082 | MS | 24,000 | 80,000 | 03/10/2014 | 03/13/2024 |
| 803111 AS 2 | SARA LEE CORP 4.10 09/15/2020 | | | 1 | 2FE | 1,063,213 | 103.663 | 1,102,969 | 1,064,000 | 1,063,758 | | 83 | | | 4.100 | 4.109 | MS | 12,845 | 43,624 | 08/30/2010 | 09/15/2020 |
| 806213 AD 6 | SCENTRE GROUP TRUST 3.25 10/28/2025 | | C | 12 | 1FE | 997,000 | 98.410 | 984,095 | 1,000,000 | 997,670 | | 257 | | | 3.250 | 3.284 | AO | 5,688 | 32,500 | 04/21/2015 | 10/28/2025 |
| 806854 AB 1 | SCHLUMBERGER INV 3.30 09/14/2021 | | C | 12 | 1FE | 2,015,820 | 102.422 | 2,048,444 | 2,000,000 | 2,006,460 | | (1,775) | | | 3.300 | 3.199 | MS | 19,617 | 66,000 | 04/02/2012 | 09/14/2021 |
| 806854 AH 8 | SCHLUMBERGER INV 3.65 12/01/2023 | | C | 12 | 1FE | 996,600 | 104.953 | 1,049,526 | 1,000,000 | 997,838 | | 321 | | | 3.650 | 3.691 | JD | 3,042 | 36,500 | 11/25/2013 | 12/01/2023 |
| 808513 AD 7 | SCHWAB CHARLES 4.45 07/22/20 | | | 1 | 1FE | 998,720 | 105.444 | 1,054,438 | 1,000,000 | 999,621 | | 137 | | | 4.450 | 4.466 | JJ | 19,654 | 44,500 | 07/19/2010 | 07/22/2020 |
| 808513 AG 0 | SCHWAB CHARLES 3.225 09/01/2022 | | | 1 | 1FE | 1,000,590 | 101.512 | 1,015,117 | 1,000,000 | 1,000,300 | | (59) | | | 3.225 | 3.218 | MS | 10,750 | 32,250 | 08/22/2012 | 09/01/2022 |
| 81180W AL 5 | SEAGATE HDD CAYMAN 4.75 01/01/2025 | | C | 1 | 2FE | 1,500,000 | 98.000 | 1,470,000 | 1,500,000 | 1,500,000 | | | | | 4.750 | 4.750 | JJ | 35,625 | 72,042 | 05/20/2014 | 01/01/2025 |
| 81618T AB 6 | SELECT INCOME REIT 3.60 02/01/2020 | | | 12 | 2FE | 992,100 | 100.789 | 1,007,891 | 1,000,000 | 996,525 | | 1,575 | | | 3.600 | 3.775 | FA | 15,000 | 36,000 | 01/29/2015 | 02/01/2020 |
| 81618T AC 4 | SELECT INCOME REIT 4.50 02/01/2025 | | | 12 | 2FE | 1,959,800 | 100.757 | 2,015,134 | 2,000,000 | 1,969,630 | | 3,530 | | | 4.500 | 4.755 | FA | 37,500 | 90,000 | 01/29/2015 | 02/01/2025 |
| 81683R AJ 3 | SEMINOLE TRIBE 7.804 10/01/2020 | | | 1 | 2FE | 800,000 | 100.875 | 807,000 | 800,000 | 800,003 | | (1) | | | 7.804 | 7.804 | AO | 15,608 | 62,432 | 09/27/2007 | 10/01/2020 |
| 81721M AK 5 | SENIOR HOUSING 4.75 05/01/2024 | | | 12 | 2FE | 1,993,680 | 104.203 | 2,084,062 | 2,000,000 | 1,995,669 | | 573 | | | 4.750 | 4.790 | MN | 15,833 | 95,000 | 04/23/2014 | 05/01/2024 |
| 822582 AJ 1 | SHELL INTL FIN 4.30 09/22/2019 | | C | 1 | 1FE | 2,989,620 | 103.640 | 3,109,203 | 3,000,000 | 2,997,879 | | 1,161 | | | 4.300 | 4.343 | MS | 35,475 | 129,000 | 09/15/2009 | 09/22/2019 |
| 822582 BX 9 | SHELL INTL FIN 2.50 09/12/2026 | | C | 1 | 1FE | 961,670 | 96.863 | 968,629 | 1,000,000 | 965,552 | | 3,442 | | | 2.500 | 2.952 | MS | 7,569 | 25,000 | 11/09/2016 | 09/12/2026 |
| 824348 AR 7 | SHERWIN-WILLIAMS 3.45 08/01/2025 | | | 12 | 2FE | 2,019,620 | 101.058 | 2,021,158 | 2,000,000 | 2,017,329 | | (2,049) | | | 3.450 | 3.316 | FA | 28,750 | 69,000 | 11/10/2016 | 08/01/2025 |
| 824348 BB 1 | SHERWIN-WILLIAMS 4.20 01/15/2022 | | | 12 | 2FE | 998,540 | 104.676 | 1,046,756 | 1,000,000 | 998,489 | | 298 | | | 4.200 | 4.241 | JJ | 19,367 | 42,000 | 01/10/2012 | 01/15/2022 |
| 82671A AA 1 | SIGNET UK FINANCE 4.70 06/15/2024 | | C | 12 | 3FE | 1,991,980 | 98.500 | 1,970,000 | 2,000,000 | 1,994,497 | | 713 | | | 4.700 | 4.750 | JD | 4,178 | 94,000 | 05/14/2014 | 06/15/2024 |
| 828807 CR 6 | SIMON PROP GP LP 3.75 02/01/2024 | | | 12 | 1FE | 1,987,580 | 104.189 | 2,083,772 | 2,000,000 | 1,991,926 | | 1,158 | | | 3.750 | 3.825 | FA | 31,250 | 75,000 | 01/13/2014 | 02/01/2024 |
| 83238P AB 0 | SMITHS GROUP PLC 7.20 05/15/2019 | | C | 1 | 2FE | 998,800 | 105.770 | 1,057,701 | 1,000,000 | 999,782 | | 146 | | | 7.200 | 7.217 | MN | 9,200 | 72,000 | 05/07/2009 | 05/15/2019 |
| 83368R AA 0 | SOCIETE GENERALE 5.20 04/15/2021 | | C | | 1FE | 1,997,240 | 107.666 | 2,153,310 | 2,000,000 | 1,998,927 | | 292 | | | 5.200 | 5.218 | AO | 21,956 | 104,000 | 04/11/2011 | 04/15/2021 |
| 835495 AK 8 | SONOCO PRODUCTS 4.375 11/01/2021 | | | 1 | 2FE | 995,430 | 104.560 | 1,045,600 | 1,000,000 | 998,013 | | 466 | | | 4.375 | 4.432 | MN | 7,292 | 43,750 | 10/20/2011 | 11/01/2021 |
| 843646 AM 2 | SOUTHERN POWER 4.15 12/01/2025 | | | 1 | 2FE | 2,993,370 | 105.298 | 3,158,928 | 3,000,000 | 2,994,596 | | 565 | | | 4.150 | 4.177 | JD | 10,375 | 124,500 | 11/12/2015 | 12/01/2025 |
| 84610W AB 1 | SOVRAN ACQ LP 3.50 07/01/2026 | | | 12 | 2FE | 2,983,410 | 97.478 | 2,924,352 | 3,000,000 | 2,985,603 | | 1,427 | | | 3.500 | 3.566 | JJ | 52,500 | 108,208 | 06/13/2016 | 07/01/2026 |
| 84756N AF 6 | SPECTRA PARTNERS 3.50 03/15/2025 | | | 12 | 2FE | 1,991,640 | 100.181 | 2,003,616 | 2,000,000 | 1,993,697 | | 755 | | | 3.500 | 3.550 | MS | 20,611 | 70,000 | 03/09/2015 | 03/15/2025 |
| 84858D AA 6 | SPIRIT AIR 2015-1 A 4.10 10/01/2029 | | | 1 | 1FE | 896,844 | 103.817 | 931,074 | 896,844 | 896,898 | | (7) | | | 4.100 | 4.099 | AO | 9,193 | 36,771 | 07/28/2015 | 04/01/2028 |
| 84858W AA 4 | SPIRIT AIR 2017-1 AA 3.375 02/15/2030 | | | 1 | 1FE | 1,000,000 | 99.949 | 999,489 | 1,000,000 | 1,000,010 | | 10 | | | 3.375 | 3.374 | FA | 3,094 | | 11/13/2017 | 02/15/2030 |
| 853254 AJ 9 | STANDARD CHARTERED PLC 3.95 01/11/2023 | | C | | 2FE | 986,150 | 100.901 | 1,009,009 | 1,000,000 | 992,306 | | 1,351 | | | 3.950 | 4.121 | JJ | 18,653 | 39,500 | 01/30/2013 | 01/11/2023 |
| 853254 AL 4 | STANDARD CHART 5.20 01/26/2024 | | C | | 2FE | 1,998,240 | 107.344 | 2,146,872 | 2,000,000 | 1,998,760 | | 170 | | | 5.200 | 5.212 | JJ | 44,778 | 104,000 | 09/23/2013 | 01/26/2024 |
| 854502 AC 5 | STANLEY BLACK 3.40 12/01/2021 | | | 1 | 1FE | 998,980 | 103.025 | 1,030,254 | 1,000,000 | 999,563 | | 103 | | | 3.400 | 3.412 | JD | 2,833 | 34,000 | 11/17/2011 | 12/01/2021 |
| 855244 AD 1 | STARBUCKS CORP 3.85 10/01/2023 | | | 12 | 1FE | 1,999,280 | 106.071 | 2,121,416 | 2,000,000 | 1,999,591 | | 62 | | | 3.850 | 3.854 | AO | 19,250 | 77,000 | 09/03/2013 | 10/01/2023 |
| 857477 AL 7 | STATE STREET CORP 3.10 05/15/2023 | | | | 1FE | 2,986,760 | 100.858 | 3,025,752 | 3,000,000 | 2,992,356 | | 1,285 | | | 3.100 | 3.152 | MN | 11,883 | 93,000 | 05/23/2013 | 05/15/2023 |
| 85771P AK 8 | STATOIL ASA 2.65 01/15/2024 | | C | 1 | 1FE | 2,857,740 | 99.497 | 2,984,922 | 3,000,000 | 2,913,195 | | 12,839 | | | 2.650 | 3.180 | JJ | 36,658 | 79,500 | 06/19/2013 | 01/15/2024 |
| 860630 AD 4 | STIFEL FINANCIAL 4.25 07/18/2024 | | | 1 | 2FE | 986,660 | 102.754 | 1,027,535 | 1,000,000 | 988,192 | | 1,532 | | | 4.250 | 4.460 | JJ | 19,243 | 42,500 | 12/28/2016 | 07/18/2024 |
| 863667 AB 7 | STRYKER CORP 4.375 01/15/20 | | | 1 | 1FE | 993,280 | 104.031 | 1,040,305 | 1,000,000 | 998,380 | | 743 | | | 4.375 | 4.459 | JJ | 20,174 | 43,750 | 01/12/2010 | 01/15/2020 |
| 863667 AH 4 | STRYKER CORP 3.375 11/01/2025 | | | 12 | 1FE | 2,999,730 | 102.380 | 3,071,385 | 3,000,000 | 2,999,785 | | 24 | | | 3.375 | 3.376 | MN | 16,875 | 101,250 | 10/26/2015 | 11/01/2025 |
| 865622 AW 4 | SUMITOMO MITSUI 3.20 07/18/2022 | | C | | 1FE | 1,000,000 | 101.049 | 1,010,488 | 1,000,000 | 1,000,000 | | | | | 3.200 | 3.200 | JJ | 14,489 | 32,000 | 07/10/2012 | 07/18/2022 |
| 865622 AZ 7 | SUMITOMO MITSUI BK 3.00 01/18/2023 | | C | | 1FE | 985,240 | 100.039 | 1,000,394 | 1,000,000 | 991,946 | | 1,449 | | | 3.000 | 3.174 | JJ | 13,583 | 30,000 | 01/30/2013 | 01/18/2023 |
| 86562M AA 8 | SUMITOMO MITSUI 4.436 04/02/2024 | | C | | 2FE | 1,000,000 | 105.087 | 1,050,873 | 1,000,000 | 1,000,000 | | | | | 4.436 | 4.436 | AO | 10,967 | 44,360 | 03/26/2014 | 04/02/2024 |
| 86765B AG 4 | SUNOCO LOGISTICS 5.50 02/15/2020 | | | 1 | 2FE | 1,993,440 | 105.416 | 2,108,328 | 2,000,000 | 1,998,299 | | 736 | | | 5.500 | 5.543 | FA | 41,556 | 110,000 | 02/09/2010 | 02/15/2020 |
| 86765B AS 8 | SUNOCO LOGISTICS 5.95 12/01/2025 | | | 12 | 2FE | 2,992,050 | 111.570 | 3,347,097 | 3,000,000 | 2,993,453 | | 630 | | | 5.950 | 5.985 | JD | 14,875 | 178,500 | 11/12/2015 | 12/01/2025 |
| 86787E AM 9 | SUNTRUST BANKS 7.25 03/15/2018 | | | | 2FE | 993,430 | 101.034 | 1,010,336 | 1,000,000 | 999,814 | | 878 | | | 7.250 | 7.344 | MS | 21,347 | 72,500 | 03/12/2008 | 03/15/2018 |

# 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 | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 86787G AJ 1 | SUNTRUST BANK 3.30 05/15/2026 | | | 2 | 2FE | 1,989,880 | 98.838 | 1,976,750 | 2,000,000 | 1,991,304 | | 886 | | | 3.300 | 3.360 | MN | 8,433 | 66,000 | 05/11/2016. | 05/15/2026. |
| 87124V AD 1 | SYDNEY AIRPORT F 3.90 03/22/2023 | | C | 1 | 2FE | 998,160 | 103.187 | 1,031,866 | 1,000,000 | 998,970 | | 175 | | | 3.900 | 3.922 | MS | 10,725 | 39,000 | 10/16/2012. | 03/22/2023. |
| 87165B AD 5 | SYNCHRONY FINANCIAL 4.25 08/15/2024 | | | 12 | 2FE | 998,060 | 103.492 | 1,034,918 | 1,000,000 | 998,631 | | 175 | | | 4.250 | 4.274 | FA | 16,056 | 42,500 | 08/06/2014. | 08/15/2024. |
| 87236Y AD 0 | TD AMERITRADE 3.625 04/01/2025 | | | 12 | 1FE | 1,999,000 | 103.593 | 2,071,850 | 2,000,000 | 1,999,243 | | 90 | | | 3.625 | 3.631 | AO | 18,125 | 72,500 | 10/17/2014. | 04/01/2025. |
| 87238Q AE 3 | TCP CAPITAL CORP 4.125 08/11/2022 | | | 1 | 2FE | 2,988,960 | 98.365 | 2,950,944 | 3,000,000 | 2,989,568 | | 608 | | | 4.125 | 4.209 | FA | 48,125 | | 10/30/2017. | 08/11/2022. |
| 87246Y AC 0 | TIAA ASSET MGMT 4.125 11/01/2024 | | | 1 | 2FE | 1,997,720 | 105.248 | 2,104,954 | 2,000,000 | 1,998,346 | | 206 | | | 4.125 | 4.139 | MN | 13,750 | 82,500 | 10/27/2014. | 11/01/2024. |
| 87422V AC 2 | TALEN ENERGY SUPPLY 6.50 09/15/2024 | | | 12 | 4FE | 1,400,000 | 78.250 | 1,565,000 | 2,000,000 | 1,421,614 | | 21,614 | | | 6.500 | 13.118 | MS | 38,278 | 14,806 | 08/04/2017. | 09/15/2024. |
| 87612E BD 7 | TARGET CORP 3.50 07/01/2024 | | | 1 | 1FE | 1,991,120 | 104.065 | 2,081,296 | 2,000,000 | 1,993,892 | | 822 | | | 3.500 | 3.553 | JJ | 35,000 | 70,000 | 06/17/2014. | 07/01/2024. |
| 878055 AD 4 | TCF NATIONAL BK 6.25 06/08/2022 | | | | 2FE | 990,860 | 106.725 | 1,067,251 | 1,000,000 | 995,236 | | 903 | | | 6.250 | 6.375 | JD | 3,993 | 62,500 | 06/05/2012. | 06/08/2022. |
| 878055 AE 2 | TCF NATIONAL BK 4.60 02/27/2025 | | | | 2FE | 1,987,500 | 96.966 | 1,939,326 | 2,000,000 | 1,990,490 | | 1,096 | | | 4.600 | 4.679 | FA | 31,689 | 92,000 | 02/24/2015. | 02/27/2025. |
| 878237 AH 9 | TECH DATA CORP 4.95 02/15/2027 | | | 12 | 2FE | 998,330 | 105.003 | 1,050,026 | 1,000,000 | 998,350 | | 20 | | | 4.950 | 4.973 | FA | 18,700 | 26,813 | 01/24/2017. | 02/15/2027. |
| 87969N AC 9 | TELSTRA CORP LTD 4.80 10/12/2021 | | C | 1 | 1FE | 2,175,500 | 107.215 | 2,144,290 | 2,000,000 | 2,077,151 | | (18,689) | | | 4.800 | 3.697 | AO | 21,067 | 96,000 | 04/03/2012. | 10/12/2021. |
| 87969N AD 7 | TELSTRA CORP LTD 3.125 04/07/2025 | | C | 1 | 1FE | 998,300 | 100.088 | 1,000,880 | 1,000,000 | 998,713 | | 155 | | | 3.125 | 3.145 | AO | 7,292 | 31,250 | 03/30/2015. | 04/07/2025. |
| 88165F AG 7 | TEVA PHARM FIN BV 2.95 12/18/2022 | | C | 1 | 2FE | 393,220 | 89.097 | 351,043 | 394,000 | 393,584 | | 77 | | | 2.950 | 2.973 | JD | 420 | 11,623 | 12/13/2012. | 12/18/2022. |
| 88166J AA 1 | TEVA PHARM FIN IV BV 3.65 11/10/2021 | | C | 1 | 2FE | 449,354 | 95.144 | 429,101 | 451,000 | 450,293 | | 168 | | | 3.650 | 3.694 | MN | 2,332 | 16,462 | 11/07/2011. | 11/10/2021. |
| 88224P JS 9 | TEXAS CAPITAL BK BKNT 5.25 01/31/2026 | | | | 3FE | 2,000,000 | 101.953 | 2,039,064 | 2,000,000 | 2,000,000 | | | | | 5.250 | 5.250 | JJ | 44,042 | 105,000 | 01/28/2014. | 01/31/2026. |
| 882508 AW 4 | TEXAS INSTRUMENT 2.25 05/01/2023 | | | 12 | 1FE | 1,961,460 | 98.261 | 1,965,218 | 2,000,000 | 1,978,235 | | 3,774 | | | 2.250 | 2.469 | MN | 7,500 | 45,000 | 05/01/2013. | 05/01/2023. |
| 883203 BW 0 | TEXTRON INC 4.00 03/15/2026 | | | 12 | 2FE | 1,984,840 | 104.252 | 2,085,044 | 2,000,000 | 1,987,149 | | 1,294 | | | 4.000 | 4.093 | MS | 23,556 | 80,000 | 03/04/2016. | 03/15/2026. |
| 883203 BX 8 | TEXTRON INC 3.65 03/15/2027 | | | 12 | 2FE | 998,740 | 101.239 | 1,012,394 | 1,000,000 | 998,835 | | 95 | | | 3.650 | 3.665 | MS | 10,747 | 21,697 | 02/27/2017. | 03/15/2027. |
| 883556 AZ 5 | THERMO FISHER 3.60 08/15/2021 | | | 12 | 2FE | 1,996,180 | 102.796 | 2,055,922 | 2,000,000 | 1,998,455 | | 392 | | | 3.600 | 3.623 | FA | 27,200 | 72,000 | 08/09/2011. | 08/15/2021. |
| 884903 BK 0 | THOMSON REUTERS 3.95 09/30/2021 | | | 1 | 2FE | 995,760 | 103.294 | 1,032,944 | 1,000,000 | 998,208 | | 435 | | | 3.950 | 4.002 | MS | 9,985 | 39,500 | 09/28/2011. | 09/30/2021. |
| 886546 AB 6 | TIFFANY & CO 3.80 10/01/2024 | | | 12 | 2FE | 997,020 | 101.239 | 1,012,388 | 1,000,000 | 997,875 | | 271 | | | 3.800 | 3.836 | AO | 9,500 | 38,000 | 09/22/2014. | 10/01/2024. |
| 887317 AK 1 | TIME WARNER INC 4.75 03/29/2021 | | | 1 | 2FE | 989,430 | 106.341 | 1,063,407 | 1,000,000 | 995,997 | | 1,113 | | | 4.750 | 4.885 | MS | 12,139 | 47,500 | 03/29/2011. | 03/29/2021. |
| 887317 AN 5 | TIME WARNER INC 4.00 01/15/2022 | | | 1 | 2FE | 982,970 | 104.230 | 1,042,300 | 1,000,000 | 992,386 | | 1,696 | | | 4.000 | 4.207 | JJ | 18,444 | 40,000 | 10/12/2011. | 01/15/2022. |
| 88732J AP 3 | TIME WARNER CABLE 8.75 02/14/2019 | | | 1 | 2FE | 2,405,380 | 106.761 | 2,135,210 | 2,000,000 | 2,089,949 | | (76,658) | | | 8.750 | 4.579 | FA | 66,597 | 175,000 | 07/17/2013. | 02/14/2019. |
| 891160 MJ 9 | TORONTO DOM BANK 3.625 09/15/2031 | | | 2 | 1FE | 4,991,250 | 99.886 | 4,994,310 | 5,000,000 | 4,991,833 | | 453 | | | 3.625 | 3.640 | MS | 53,368 | 181,250 | 09/08/2016. | 09/15/2031. |
| 89153V AB 5 | TOTAL CAP INTL SA 2.875 02/17/2022 | | C | 1 | 1FE | 1,933,780 | 101.213 | 2,024,250 | 2,000,000 | 1,969,734 | | 6,744 | | | 2.875 | 3.270 | FA | 21,403 | 57,500 | 03/30/2012. | 02/17/2022. |
| 89153V AG 4 | TOTAL CAP INTL 3.7 01/15/2024 | | C | 1 | 1FE | 1,994,900 | 105.300 | 2,105,994 | 2,000,000 | 1,996,783 | | 467 | | | 3.700 | 3.730 | JJ | 34,122 | 74,000 | 08/05/2013. | 01/15/2024. |
| 89153V AL 3 | TOTAL CAP INTL SA 3.75 04/10/2024 | | C | 1 | 1FE | 2,977,470 | 105.420 | 3,162,588 | 3,000,000 | 2,985,409 | | 2,021 | | | 3.750 | 3.838 | AO | 25,313 | 112,500 | 01/08/2014. | 04/10/2024. |
| 891906 AB 5 | TOTAL SYSTEM SVC 3.75 06/01/2023 | | | 1 | 2FE | 992,400 | 101.708 | 1,017,076 | 1,000,000 | 995,542 | | 727 | | | 3.750 | 3.842 | JD | 3,125 | 37,500 | 05/15/2013. | 06/01/2023. |
| 891906 AC 3 | TOTAL SYSTEM SVC 4.80 04/01/2026 | | | 12 | 2FE | 1,994,600 | 107.596 | 2,151,922 | 2,000,000 | 1,995,424 | | 442 | | | 4.800 | 4.834 | AO | 24,000 | 96,000 | 03/14/2016. | 04/01/2026. |
| 89233P 5F 9 | TOYOTA MTR CRED 3.40 09/15/2021 MTN | | | 1 | 1FE | 1,994,960 | 103.354 | 2,067,086 | 2,000,000 | 1,997,931 | | 515 | | | 3.400 | 3.430 | MS | 20,022 | 68,000 | 09/08/2011. | 09/15/2021. |
| 89233P 5T 9 | TOYOTA MTR CRED 3.30 01/12/2022 | | | 3 | 1FE | 996,290 | 102.946 | 1,029,458 | 1,000,000 | 998,355 | | 375 | | | 3.300 | 3.344 | JJ | 15,492 | 33,000 | 01/09/2012. | 01/12/2022. |
| 893045 AE 4 | TRANS-ALLEGHENY 3.85 06/01/2025 | | | 1 | 2FE | 1,998,480 | 103.782 | 2,075,640 | 2,000,000 | 1,998,848 | | 132 | | | 3.850 | 3.859 | JD | 6,417 | 77,000 | 12/08/2014. | 06/01/2025. |
| 89346D AF 4 | TRANSALTA CORP 4.50 11/15/2022 | | | 12 | 2FE | 1,965,320 | 101.562 | 2,031,234 | 2,000,000 | 1,981,137 | | 3,370 | | | 4.500 | 4.719 | MN | 11,500 | 90,000 | 11/02/2012. | 11/15/2022. |
| 898813 AK 6 | TUCSON ELEC PWR 5.15 11/15/2021 | | | 1 | 1FE | 996,820 | 108.051 | 1,080,512 | 1,000,000 | 998,581 | | 323 | | | 5.150 | 5.191 | MN | 6,581 | 51,500 | 11/03/2011. | 11/15/2021. |
| 898813 AL 4 | TUCSON ELEC PWR 3.85 03/15/2023 | | | 1 | 1FE | 996,750 | 100.646 | 1,006,460 | 1,000,000 | 998,226 | | 302 | | | 3.850 | 3.888 | MS | 11,336 | 38,500 | 09/11/2012. | 03/15/2023. |
| 899896 AC 8 | TUPPERWARE BRAND 4.75 06/01/2021 | | | 12 | 2FE | 1,979,780 | 104.837 | 2,096,744 | 2,000,000 | 1,991,971 | | 2,111 | | | 4.750 | 4.879 | JD | 7,917 | 95,000 | 05/25/2011. | 06/01/2021. |
| 90131H BW 4 | 21ST CENTURY FOX 144A 3.70 10/15/2025 | | | 12 | 2FE | 997,610 | 104.393 | 1,043,934 | 1,000,000 | 998,058 | | 211 | | | 3.700 | 3.729 | AO | 7,811 | 37,000 | 10/14/2015. | 10/15/2025. |
| 902133 AR 8 | TYCO ELECTRONICS 3.45 08/01/2024 | | C | 12 | 1FE | 996,140 | 102.541 | 1,025,411 | 1,000,000 | 997,246 | | 366 | | | 3.450 | 3.497 | FA | 14,375 | 34,500 | 07/28/2014. | 08/01/2024. |
| 902494 AT 0 | TYSON FOODS INC 4.50 06/15/2022 | | | 12 | 2FE | 994,580 | 106.757 | 1,067,568 | 1,000,000 | 997,284 | | 538 | | | 4.500 | 4.568 | JD | 2,000 | 45,000 | 06/06/2012. | 06/15/2022. |
| 90261A AB 8 | UBS AG STAMFORD 7.625 08/17/2022 (COCO) | | C | | 2FE | 1,015,000 | 116.781 | 1,167,812 | 1,000,000 | 1,008,293 | | (1,454) | | | 7.625 | 7.410 | FA | 28,382 | 76,250 | 08/10/2012. | 08/17/2022. |
| 90265E AK 6 | UDR INC MTN 4.00 10/01/2025 | | | 1 | 2FE | 1,995,400 | 104.045 | 2,080,904 | 2,000,000 | 1,996,306 | | 399 | | | 4.000 | 4.028 | AO | 20,000 | 80,000 | 09/15/2015. | 10/01/2025. |
| 90320W AA 1 | UPMC HEALTH SYSTEM 3.853 12/15/2021 | | | 1 | 1FE | 2,000,000 | 103.754 | 2,075,072 | 2,000,000 | 2,000,000 | | | | | 3.853 | 3.853 | JD | 3,425 | 77,060 | 11/23/2011. | 12/15/2021. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 90331H MS 9 | US BANK NA OHIO BKNT 2.80 01/27/2025 | | | 2 | 1FE | 996,630 | 99.232 | 992,323 | 1,000,000 | 997,521 | | 312 | | | 2.800 | 2.839 | JJ | 11,978 | 28,000 | 01/22/2015. | 01/27/2025. |
| 90351D AB 3 | UBS GROUP FUNDING 4.125 09/24/2025 | | C | | 1FE | 2,014,980 | 104.741 | 2,094,812 | 2,000,000 | 2,013,701 | | (1,279) | | | 4.125 | 4.021 | MS | 22,229 | 82,500 | 01/26/2017. | 09/24/2025. |
| 90351D AF 4 | UBS GROUP FUNDING 4.125 04/15/2026 | | C | | 1FE | 4,004,520 | 104.743 | 4,189,736 | 4,000,000 | 4,004,809 | | (305) | | | 4.125 | 4.108 | AO | 34,833 | 165,000 | 01/19/2017. | 04/15/2026. |
| 90352J AC 7 | UBS GROUP FUNDING 4.253 03/23/2028 | | C | 2 | 1FE | 2,000,000 | 105.094 | 2,101,886 | 2,000,000 | 2,000,000 | | | | | 4.253 | 4.253 | MS | 23,155 | 42,530 | 03/16/2017. | 03/23/2028. |
| 90539J AA 7 | UNION BANKSHARES 5.00 12/15/2026 | | | 2 | 2FE | 2,000,000 | 104.229 | 2,084,570 | 2,000,000 | 2,000,029 | | 24 | | | 5.000 | 5.000 | JD | 4,444 | 102,778 | 11/30/2016. | 12/15/2026. |
| 907818 ED 6 | UNION PACIFIC CORP 3.25 08/15/2025 | | | 12 | 1FE | 2,981,340 | 102.714 | 3,081,405 | 3,000,000 | 2,985,555 | | 1,640 | | | 3.250 | 3.322 | FA | 36,833 | 97,500 | 06/16/2015. | 08/15/2025. |
| 907833 AE 7 | UNION PACIFIC RR 6.7 02/23/19 | | | 1 | 1FE | 50,517 | 101.593 | 53,313 | 52,477 | 52,342 | | 304 | | | 6.700 | 7.319 | FA | 1,250 | 3,516 | 07/28/1999. | 02/23/2019. |
| 90783T AA 8 | UNP CO 2004 TRST 04-1 5.404 07/02/2025 | | | | 1FE | 1,224,554 | 107.313 | 1,314,100 | 1,224,554 | 1,224,554 | | | | | 5.404 | 5.404 | JJ | 32,904 | 66,175 | 07/22/2004. | 07/02/2025. |
| 908594 AC 8 | UNION TANK CAR CO 4.71 05/15/2020 | | | | 1 | 272,727 | 103.387 | 281,965 | 272,727 | 272,726 | | 1 | | | 4.710 | 4.710 | MN | 1,641 | 12,845 | 06/07/2005. | 05/15/2020. |
| 909287 AA 2 | UAL 2007 PT TRUST 6.636 07/02/22 | | | 1 | 3FE | 494,029 | 108.441 | 555,161 | 511,948 | 502,820 | | 2,428 | | | 6.636 | 7.262 | JJ | 16,892 | 33,973 | 04/30/2010. | 07/02/2022. |
| 90932L AA 5 | UNITED AIR 2015-1 AA 3.45 6/01/2029 | | | 1 | 1FE | 2,782,417 | 101.603 | 2,827,022 | 2,782,417 | 2,782,446 | | (3) | | | 3.450 | 3.450 | JD | 7,999 | 95,993 | 11/02/2015. | 06/01/2029. |
| 90932P AA 6 | UNITED AIR 2014-1 A 4.00 04/11/2026 | | | 1 | 1FE | 860,302 | 104.052 | 895,164 | 860,302 | 860,302 | | | | | 4.000 | 4.000 | AO | 7,647 | 34,412 | 03/24/2014. | 04/11/2026. |
| 90932Q AA 4 | UNITED AIR 2014-2 A 3.75 09/03/2026 | | | 1 | 1FE | 885,298 | 102.527 | 907,667 | 885,298 | 885,298 | | | | | 3.750 | 3.750 | MS | 10,882 | 33,199 | 07/28/2014. | 09/03/2026. |
| 91159H HK 9 | US BANCORP 3.60 09/11/2024 | | | 2 | 1FE | 2,993,760 | 103.175 | 3,095,235 | 3,000,000 | 2,995,581 | | 574 | | | 3.600 | 3.625 | MS | 33,000 | 108,000 | 09/08/2014. | 09/11/2024. |
| 91159H HM 5 | US BANCORP MTN W 3.10 04/27/2026 | | | 2 | 1FE | 4,996,150 | 98.906 | 4,945,280 | 5,000,000 | 4,996,720 | | 340 | | | 3.100 | 3.109 | AO | 27,556 | 155,000 | 04/21/2016. | 04/27/2026. |
| 913017 BR 9 | UNITED TECH CORP 4.50 04/15/2020 | | | 1 | 1FE | 1,990,020 | 104.878 | 2,097,566 | 2,000,000 | 1,997,380 | | 1,063 | | | 4.500 | 4.561 | AO | 19,000 | 90,000 | 02/23/2010. | 04/15/2020. |
| 91324P CC 4 | UNITEDHEALTH GROUP 2.875 03/15/2023 | | | 1 | 1FE | 995,930 | 100.835 | 1,008,349 | 1,000,000 | 997,750 | | 395 | | | 2.875 | 2.922 | MS | 8,465 | 28,750 | 02/25/2013. | 03/15/2023. |
| 91324P CV 2 | UNITEDHEALTH GROUP 3.10 03/15/2026 | | | 12 | 1FE | 2,997,630 | 100.496 | 3,014,880 | 3,000,000 | 2,998,050 | | 206 | | | 3.100 | 3.109 | MS | 27,383 | 93,000 | 02/22/2016. | 03/15/2026. |
| 91529Y AH 9 | UNUM GROUP 5.625 09/15/2020 | | | 1 | 2FE | 2,010,300 | 107.554 | 2,151,070 | 2,000,000 | 2,003,352 | | (1,121) | | | 5.625 | 5.557 | MS | 33,125 | 112,500 | 09/09/2010. | 09/15/2020. |
| 91529Y AL 0 | UNUM GROUP 3.875 11/05/2025 | | | 1 | 2FE | 2,979,840 | 102.266 | 3,067,986 | 3,000,000 | 2,983,546 | | 1,757 | | | 3.875 | 3.957 | MN | 18,083 | 116,250 | 11/02/2015. | 11/05/2025. |
| 918204 AV 0 | VF CORP 3.50 09/01/2021 | | | 12 | 1FE | 996,900 | 102.975 | 1,029,752 | 1,000,000 | 998,740 | | 316 | | | 3.500 | 3.537 | MS | 11,667 | 35,000 | 08/17/2011. | 09/01/2021. |
| 91911T AM 5 | VALE OVERSEAS 4.375 01/11/2022 | | C | 1 | 2FE | 1,843,780 | 103.500 | 2,070,000 | 2,000,000 | 1,917,267 | | 17,874 | | | 4.375 | 5.535 | JJ | 41,319 | 87,500 | 06/24/2013. | 01/11/2022. |
| 91913Y AR 1 | VALERO ENERGY 6.125 02/01/2020 | | | 1 | 2FE | 1,987,380 | 107.307 | 2,146,132 | 2,000,000 | 1,996,688 | | 1,447 | | | 6.125 | 6.211 | FA | 51,042 | 122,500 | 02/03/2010. | 02/01/2020. |
| 91914J AA 0 | VALERO ENERGY 4.375 12/15/2026 | | | 12 | 2FE | 1,999,180 | 104.243 | 2,084,852 | 2,000,000 | 1,999,266 | | 80 | | | 4.375 | 4.380 | JD | 3,889 | 88,958 | 12/02/2016. | 12/15/2026. |
| 919794 AB 3 | VALLEY NATL BANC 5.125 09/27/2023 | | | | 2FE | 2,016,395 | 107.159 | 2,143,178 | 2,000,000 | 2,010,458 | | (1,547) | | | 5.125 | 5.019 | MS | 26,764 | 102,500 | 10/23/2013. | 09/27/2023. |
| 92239M AE 1 | VECTREN UTILITY 5.75 08/01/2018 | | | 1 | 1FE | 991,770 | 101.949 | 1,019,487 | 1,000,000 | 999,531 | | 769 | | | 5.750 | 5.833 | FA | 23,958 | 57,500 | 07/24/2003. | 08/01/2018. |
| 92276M AW 5 | VENTAS REALTY LP 4.75 06/01/2021 | | | 1 | 2FE | 1,982,640 | 106.161 | 2,123,220 | 2,000,000 | 1,993,152 | | 1,801 | | | 4.750 | 4.860 | JD | 7,917 | 95,000 | 05/10/2011. | 06/01/2021. |
| 92277G AL 1 | VENTAS REALTY LP 3.85 04/01/2027 | | | 12 | 2FE | 1,983,920 | 101.861 | 2,037,226 | 2,000,000 | 1,984,933 | | 1,013 | | | 3.850 | 3.948 | AO | 19,250 | 38,928 | 03/22/2017. | 04/01/2027. |
| 92343V BC 7 | VERIZON COMM INC 3.50 11/01/2021 | | | 1 | 2FE | 1,028,220 | 102.920 | 1,029,200 | 1,000,000 | 1,012,327 | | (2,980) | | | 3.500 | 3.156 | MN | 5,833 | 35,000 | 03/30/2012. | 11/01/2021. |
| 92343V BR 4 | VERIZON COMM INC 5.15 09/15/2023 | | | 1 | 2FE | 2,990,280 | 111.231 | 3,336,930 | 3,000,000 | 2,993,842 | | 906 | | | 5.150 | 5.192 | MS | 45,492 | 154,500 | 09/11/2013. | 09/15/2023. |
| 92343V DY 7 | VERIZON COMM INC 4.125 03/16/2027 | | | 1 | 2FE | 992,560 | 104.390 | 1,043,896 | 1,000,000 | 993,043 | | 483 | | | 4.125 | 4.217 | MS | 12,031 | 20,625 | 03/13/2017. | 03/16/2027. |
| 92343V EA 8 | VERIZON COMM INC 4.50 08/10/2033 | | | 1 | 2FE | 1,994,360 | 104.448 | 2,088,952 | 2,000,000 | 1,994,456 | | 96 | | | 4.500 | 4.525 | FA | 35,250 | | 08/01/2017. | 08/10/2033. |
| 92765Y AA 5 | VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023 | | C | 1 | 2FE | 874,439 | 104.000 | 909,416 | 874,439 | 874,439 | | | | | 5.000 | 5.031 | JAJO | 8,259 | 43,883 | 10/07/2013. | 10/23/2023. |
| 927804 FK 5 | VIRGINIA ELEC & PWR 2.95 01/15/2022 | | | 12 | 2FE | 997,590 | 101.441 | 1,014,413 | 1,000,000 | 998,942 | | 243 | | | 2.950 | 2.978 | JJ | 13,603 | 29,500 | 01/09/2012. | 01/15/2022. |
| 92849T AJ 7 | VITERRA INC 5.95 08/01/20 | | | 1 | 2FE | 994,810 | 107.625 | 1,076,250 | 1,000,000 | 996,396 | | 1,252 | | | 5.950 | 6.103 | FA | 24,792 | 59,500 | 07/30/2010. | 08/01/2020. |
| 928563 AC 9 | VMWARE INC 3.90 08/21/2027 | | | 12 | 2FE | 1,993,280 | 101.679 | 2,033,586 | 2,000,000 | 1,993,480 | | 200 | | | 3.900 | 3.941 | FA | 28,167 | | 08/16/2017. | 08/21/2027. |
| 92857W BC 3 | VODAFONE GROUP 2.95 02/19/23 | | C | 1 | 2FE | 1,990,740 | 100.561 | 2,011,212 | 2,000,000 | 1,994,903 | | 905 | | | 2.950 | 3.004 | FA | 21,633 | 59,000 | 02/11/2013. | 02/19/2023. |
| 928670 AB 4 | VOLKSWAGEN INTL FIN NV 4.00 08/12/2020 | | C | 1 | 2FE | 1,052,350 | 103.401 | 1,034,006 | 1,000,000 | 1,017,941 | | (6,472) | | | 4.000 | 3.278 | FA | 15,444 | 40,000 | 04/02/2012. | 08/12/2020. |
| 92936M AB 3 | WPP FINANCE 2010 4.75 11/21/2021 | | C | 1 | 2FE | 995,670 | 106.854 | 1,068,540 | 1,000,000 | 998,069 | | 442 | | | 4.750 | 4.805 | MN | 5,278 | 47,500 | 11/02/2011. | 11/21/2021. |
| 931009 AE 4 | WAKE FOREST UNIV 3.451 01/15/2032 | | | 1 | 1FE | 2,290,000 | 99.026 | 2,267,702 | 2,290,000 | 2,290,000 | | | | | 3.451 | 3.451 | JJ | 36,441 | 79,028 | 07/26/2012. | 01/15/2032. |
| 93100P AA 6 | WAKE FOREST BMC 3.093 06/01/2026 | | | 12 | 1FE | 2,000,000 | 99.063 | 1,981,256 | 2,000,000 | 2,000,038 | | 26 | | | 3.093 | 3.093 | JD | 5,155 | 66,671 | 10/27/2016. | 06/01/2026. |
| 93884P CQ 1 | WASH GAS LIGHT MTND 6.49 09/27/2027 | | | | 1FE | 1,677,675 | 124.004 | 1,860,063 | 1,500,000 | 1,599,352 | | (7,503) | | | 6.490 | 5.598 | MS | 28,664 | 97,350 | 01/21/2003. | 09/27/2027. |
| 939653 AL 5 | WASHINGTON REIT 4.95 10/01/2020 | | | 1 | 2FE | 2,975,970 | 103.802 | 3,114,048 | 3,000,000 | 2,992,164 | | 2,595 | | | 4.950 | 5.053 | AO | 37,125 | 148,500 | 09/23/2010. | 10/01/2020. |
| 94707V AC 4 | WEATHERFORD INTL 4.50 04/15/2022 | | | 12 | 5FE | 998,550 | 90.500 | 905,000 | 1,000,000 | 998,093 | | 394 | | | 4.500 | 4.549 | AO | 9,500 | 45,000 | 03/30/2012. | 04/15/2022. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 94973V AW 7 | WELLPOINT INC 3.70 08/15/2021 | | | 12 | 2FE | 1,997,680 | 103.068 | 2,061,364 | 2,000,000 | 1,999,060 | | 238 | | | 3.700 | 3.714 | FA | 27,956 | 74,000 | 08/10/2011. | 08/15/2021. |
| 94974B FJ 4 | WELLS FARGO CO 3.45 02/13/2023 | | | | 1FE | 999,410 | 101.899 | 1,018,987 | 1,000,000 | 999,673 | | 57 | | | 3.450 | 3.457 | FA | 13,225 | 34,500 | 02/06/2013. | 02/13/2023. |
| 94974B FY 1 | WELLS FARGO CO 4.10 06/03/2026 | | | | 1FE | 4,994,850 | 105.003 | 5,250,150 | 5,000,000 | 4,996,132 | | 377 | | | 4.100 | 4.111 | JD | 15,944 | 205,000 | 05/27/2014. | 06/03/2026. |
| 94974B GL 8 | WELLS FARGO CO GMTN 4.30 07/22/2027 | | | | 1FE | 4,116,220 | 106.440 | 4,257,588 | 4,000,000 | 4,107,198 | | (8,778) | | | 4.300 | 3.960 | JJ | 75,967 | 172,000 | 01/17/2017. | 07/22/2027. |
| 95709T AD 2 | WESTAR ENERGY 5.10 07/15/2020 | | | 1 | 1FE | 1,145,540 | 106.081 | 1,060,813 | 1,000,000 | 1,048,641 | | (18,144) | | | 5.100 | 3.093 | JJ | 23,517 | 51,000 | 04/02/2012. | 07/15/2020. |
| 960410 AC 2 | WESTJET AIRLINES 3.50 06/16/2021 | | | 12 | 2FE | 1,997,280 | 100.805 | 2,016,094 | 2,000,000 | 1,998,069 | | 516 | | | 3.500 | 3.530 | JD | 2,917 | 70,000 | 06/13/2016. | 06/16/2021. |
| 961214 CX 9 | WESTPAC BANKING 2.85 05/13/2026 | | C | | 1FE | 1,992,240 | 97.442 | 1,948,836 | 2,000,000 | 1,993,361 | | 692 | | | 2.850 | 2.895 | MN | 7,600 | 57,000 | 05/09/2016. | 05/13/2026. |
| 961214 DF 7 | WESTPAC BANKING EMTN 4.322 11/23/2031 | | C | 2 | 2FE | 1,000,000 | 102.744 | 1,027,441 | 1,000,000 | 1,000,000 | | | | | 4.322 | 4.322 | MN | 4,562 | 43,220 | 11/15/2016. | 11/23/2031. |
| 961548 AS 3 | WESTVACO CORP 7.50 06/15/2027 | | | | 2FE | 32,400 | 105.365 | 33,717 | 32,000 | 32,256 | | (18) | | | 7.500 | 7.381 | JD | 107 | 2,400 | 04/05/2006. | 06/15/2027. |
| 96928* CQ 8 | WALGREEN-IDAHO FALLS ID 6.66 6/15/2033 | | | | 2 | 766,275 | 112.090 | 858,918 | 766,275 | 766,275 | | | | | 6.660 | 6.753 | MON | 2,268 | 51,034 | 12/16/2009. | 06/15/2033. |
| 96928* CR 6 | WALGREEN-CHICAGO 6.66 5/15/2034 | | | | 2 | 1,029,810 | 112.090 | 1,154,314 | 1,029,810 | 1,029,810 | | | | | 6.660 | 6.753 | MON | 3,048 | 68,585 | 12/23/2009. | 05/15/2034. |
| 969457 BW 9 | WILLIAMS COS INC 4.55 06/24/2024 | | | 12 | 3FE | 249,345 | 103.740 | 259,350 | 250,000 | 249,543 | | 59 | | | 4.550 | 4.583 | JD | 221 | 11,375 | 06/19/2014. | 06/24/2024. |
| 96949L AB 1 | WILLIAMS PARTNERS 4.00 09/15/2025 | | | 12 | 2FE | 1,993,500 | 102.592 | 2,051,830 | 2,000,000 | 1,995,008 | | 542 | | | 4.000 | 4.038 | MS | 23,556 | 80,000 | 02/26/2015. | 09/15/2025. |
| 96950F AL 8 | WILLIAMS PARTNER 4.50 11/15/2023 | | | 1 | 2FE | 1,987,920 | 105.686 | 2,113,718 | 2,000,000 | 1,992,257 | | 1,126 | | | 4.500 | 4.576 | MN | 11,500 | 90,000 | 11/12/2013. | 11/15/2023. |
| 97650W AF 5 | WINTRUST FINL 5.00 06/13/2024 | | | | 2FE | 2,500,000 | 103.328 | 2,583,193 | 2,500,000 | 2,500,000 | | | | | 5.000 | 5.000 | JD | 6,250 | 125,000 | 06/10/2014. | 06/13/2024. |
| 980236 AM 5 | WOODSIDE FINANCE 3.65 03/05/2025 | | C | 12 | 2FE | 999,420 | 100.683 | 1,006,825 | 1,000,000 | 999,563 | | 52 | | | 3.650 | 3.657 | MS | 11,761 | 36,500 | 02/26/2015. | 03/05/2025. |
| 980888 AD 3 | WOOLWORTHS LTD 4.00 09/22/2020 | | C | | 2FE | 1,997,540 | 102.823 | 2,056,462 | 2,000,000 | 1,999,230 | | 262 | | | 4.000 | 4.015 | MS | 22,000 | 80,000 | 09/14/2010. | 09/22/2020. |
| 981811 AD 4 | WORTHINGTON INDS 6.50 04/15/20 | | | 1 | 2FE | 998,900 | 108.370 | 1,083,699 | 1,000,000 | 999,685 | | 124 | | | 6.500 | 6.515 | AO | 13,722 | 65,000 | 04/08/2010. | 04/15/2020. |
| 98310W AM 0 | WYNDHAM WORLDWIDE 5.10 10/01/2025 | | | 12 | 2FE | 2,597,160 | 105.412 | 2,635,303 | 2,500,000 | 2,586,425 | | (9,618) | | | 5.100 | 4.546 | AO | 31,875 | 127,500 | 11/10/2016. | 10/01/2025. |
| 98310W AN 8 | WYNDHAM WORLDWIDE 4.50 04/01/2027 | | | 12 | 2FE | 997,750 | 101.806 | 1,018,058 | 1,000,000 | 997,905 | | 155 | | | 4.500 | 4.528 | AO | 11,250 | 23,750 | 03/16/2017. | 04/01/2027. |
| 98417E AK 6 | XSTRATA CAN FIN 4.95 11/15/2021 | | | 1 | 2FE | 998,740 | 106.500 | 1,065,000 | 1,000,000 | 999,442 | | 128 | | | 4.950 | 4.966 | MN | 6,325 | 49,500 | 11/03/2011. | 11/15/2021. |
| 98419M AB 6 | XYLEM INC 4.875 10/01/2021 | | | 1 | 2FE | 999,350 | 107.873 | 1,078,728 | 1,000,000 | 999,728 | | 65 | | | 4.875 | 4.883 | AO | 12,188 | 48,750 | 09/15/2011. | 10/01/2021. |
| 984851 AC 9 | YARA INTL SA 7.875 06/11/2019 | | C | 1 | 2FE | 994,890 | 106.635 | 1,066,354 | 1,000,000 | 998,995 | | 633 | | | 7.875 | 7.950 | JD | 4,375 | 78,750 | 06/04/2009. | 06/11/2019. |
| 984851 AD 7 | YARA INTL SA 3.80 06/06/2026 | | C | 1 | 2FE | 1,991,920 | 97.125 | 1,942,500 | 2,000,000 | 1,992,994 | | 691 | | | 3.800 | 3.849 | JD | 5,278 | 76,000 | 06/01/2016. | 06/06/2026. |
| 3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 1,430,670,849 | XXX | 1,481,656,641 | 1,430,812,624 | 1,430,367,221 | 0 | 30,584 | 0 | 0 | XXX | XXX | XXX | 16,141,246 | 54,946,892 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 00192J AA 4 | APS 2016-1 1A SEQ SSNR FLT 07/31/2057 RE | | | | 1FE | 1,288,927 | 95.000 | 1,373,891 | 1,446,201 | 1,331,399 | | 43,076 | | | 1.392 | 4.296 | MON | 1,678 | 16,824 | 03/18/2016. | 07/27/2057. |
| 004375 FG 1 | ACCR 2006-1 A4 SEQ SNR FLT 04/25/2036 | | | | 1FM | 1,522,369 | 98.000 | 1,708,103 | 1,742,963 | 1,587,355 | | 49,638 | | | 1.832 | 4.895 | MON | 621 | 23,736 | 04/07/2016. | 04/25/2036. |
| 007036 GS 9 | ARMT 2005-2 2A1 SEQ CSTR 06/25/2035 | | | | 1FM | 286,904 | 101.071 | 309,930 | 306,645 | 286,324 | | 3,569 | | | 3.709 | 3.795 | MON | 948 | 10,875 | 07/24/2013. | 06/25/2035. |
| 02660L AA 8 | AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046 | | | | 1FM | 214,726 | 65.026 | 186,169 | 286,301 | 178,944 | | 5,839 | | | 1.742 | 3.801 | MON | 97 | 3,647 | 05/20/2008. | 10/25/2046. |
| 05532E BB 0 | BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36 | | | | 1FM | 224,454 | 101.684 | 231,710 | 227,872 | 226,402 | | 1,154 | | | 5.500 | 5.914 | MON | 1,044 | 12,574 | 05/11/2010. | 03/26/2036. |
| 05533C DH 8 | BCAP 2010-RR6 7A3 SUB SSUP 6.00 2/26/37 | | | | 1FM | 926,143 | 102.290 | 980,442 | 958,492 | 952,865 | | 9,620 | | | 6.000 | 6.645 | MON | 4,792 | 63,642 | 01/07/2011. | 02/26/2037. |
| 05533D AG 1 | BCAP 2010-RR7 1A7 SUB CSTR 04/26/2035 RE | | | | 1FM | 2,157,299 | 97.940 | 2,539,875 | 2,593,297 | 2,342,710 | | 87,924 | | | 3.357 | 8.572 | MON | 7,255 | 84,231 | 03/16/2012. | 04/26/2035. |
| 05533G CN 7 | BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35 | | | | 1FM | 827,971 | 104.285 | 911,290 | 873,848 | 850,242 | | 12,483 | | | 6.000 | 7.678 | MON | 4,369 | 52,421 | 04/20/2011. | 10/26/2035. |
| 05533N AJ 3 | BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE | | | | 1FM | 617,954 | 90.230 | 643,100 | 712,734 | 636,288 | | 18,327 | | | 3.111 | 5.976 | MON | 1,848 | 20,638 | 06/07/2016. | 06/26/2037. |
| 05534D AU 9 | BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE | | | | 1FM | 378,504 | 99.964 | 429,962 | 430,118 | 407,327 | | 26,906 | | | 3.360 | 9.917 | MON | 1,204 | 13,539 | 01/06/2012. | 01/26/2036. |
| 05539B AD 6 | BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE | | | | 1FM | 704,071 | 100.265 | 772,573 | 770,529 | 751,624 | | 21,509 | | | 4.500 | 7.774 | MON | 2,889 | 34,674 | 03/13/2012. | 12/26/2037. |
| 05540X BK 8 | BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE | | | | 1FM | 398,219 | 99.000 | 423,912 | 428,193 | 456,817 | | 9,086 | | | 3.168 | 4.655 | MON | 1,131 | 12,693 | 04/11/2012. | 05/26/2036. |
| 05540X BQ 5 | BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE | | | | 1FM | 309,826 | 99.932 | 351,837 | 352,075 | 332,953 | | 33,555 | | | 3.421 | 13.147 | MON | 1,004 | 11,683 | 04/16/2012. | 11/26/2035. |
| 05541D AU 0 | BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE | | | | 1FM | 734,402 | 98.338 | 874,069 | 888,838 | 797,357 | | 34,543 | | | 1.463 | 4.797 | MON | 469 | 11,153 | 08/23/2012. | 11/20/2036. |
| 058931 AD 8 | BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036 | | | | 1FM | 925,723 | 97.970 | 1,121,413 | 1,144,654 | 862,868 | | 87,376 | | | 6.000 | 17.748 | MON | 5,723 | 71,980 | 03/29/2012. | 03/25/2036. |
| 05948K ZF 9 | BOAA 2005-4 CB6 SEQ FLT 5/25/2035 | | | | 1FM | 408,329 | 87.000 | 438,214 | 503,694 | 373,421 | | 21,379 | | | 1.728 | 8.384 | MON | 145 | 7,455 | 04/07/2008. | 05/25/2035. |
| 05949A H8 6 | BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035 | | | | 1FM | 372,429 | 99.524 | 383,355 | 385,188 | 373,620 | | 3,447 | | | 3.456 | 4.122 | MON | 1,109 | 13,310 | 05/06/2016. | 02/25/2035. |
| 05949A H9 4 | BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035 | | | | 1FM | 328,192 | 101.485 | 342,045 | 337,039 | 328,975 | | 2,305 | | | 3.456 | 3.880 | MON | 971 | 11,646 | 05/06/2016. | 02/25/2035. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 05949C GW 0 | BOAMS 2005-8 A9 PAC 5.50 9/25/35 | | | | 1FM | 340,467 | 94.610 | 334,763 | 353,834 | 298,355 | | 719 | | | 5.500 | 6.789 | MON | 1,622 | 19,708 | 10/13/2005 | 09/25/2035 |
| 05949C HM 1 | BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35 | | | | 1FM | 939,734 | 100.582 | 1,073,944 | 1,067,735 | 957,395 | | 25,907 | | | 3.615 | 6.718 | MON | 3,216 | 35,561 | 07/22/2013 | 10/25/2035 |
| 05949C KS 4 | BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35 | | | | 3FM | 31,923 | 96.390 | 32,371 | 33,583 | 32,967 | | (80) | | | 3.693 | 3.412 | MON | 103 | 1,198 | 09/10/2008 | 11/25/2035 |
| 05951F AB 0 | BAFC 2007-1 TA1B SEQ AFC 1/25/2037 | | | | 1FM | 186,219 | 93.027 | 182,352 | 196,020 | 138,422 | | 3,099 | | | 5.846 | 10.618 | MON | 955 | 8,955 | 05/13/2008 | 01/25/2037 |
| 05951U AC 5 | BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036 | | | | 1FM | 17,675 | 90.812 | 16,963 | 18,680 | 13,895 | | 45 | | | 5.791 | 7.690 | MON | 90 | 885 | 04/30/2008 | 10/25/2036 |
| 059522 AU 6 | BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036 | | | | 1FM | 1,089,266 | 97.700 | 1,172,118 | 1,199,712 | 1,084,157 | | 22,933 | | | 3.444 | 5.709 | MON | 3,443 | 39,032 | 02/12/2016 | 05/20/2036 |
| 05953Y AH 4 | BAFC 2007-4 TA1B SEQ STP 05/25/37 | | | | 1FM | 146,391 | 96.071 | 160,861 | 167,440 | 131,128 | | 2,663 | | | 5.774 | 9.329 | MON | 806 | 9,138 | 04/25/2008 | 05/25/2037 |
| 05955Q AA 4 | BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37 | | | | 1FM | 226,258 | 102.230 | 243,477 | 238,166 | 237,014 | | 5,699 | | | 6.000 | 7.976 | MON | 1,191 | 14,289 | 11/24/2009 | 08/26/2037 |
| 05990H AH 6 | BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037 | | | | 1FM | 1,416,390 | 100.449 | 2,325,898 | 2,315,506 | 1,749,364 | | 123,364 | | | 6.000 | 15.919 | MON | 11,578 | 141,834 | 09/23/2010 | 08/26/2037 |
| 05990H AQ 6 | BAFC 2010-R2 3A4 MEZ FLT 07/26/2035 RE | | | | 1FM | 603,404 | 99.340 | 616,570 | 620,666 | 603,493 | | 5,398 | | | 3.632 | 4.178 | MON | 1,879 | 20,704 | 08/24/2016 | 07/26/2035 |
| 07384M S7 8 | BSARM 2004-5 2A SEQ SNR FLT 07/25/2034 | | | | 1FM | 630,878 | 103.239 | 648,483 | 628,138 | 629,732 | | (1,877) | | | 3.925 | 3.287 | MON | 2,055 | 21,841 | 01/27/2017 | 07/25/2034 |
| 07384Y KF 2 | BSABS 2003-AC4 A SEQ 5.5 09/25/2033 | | | | 1FM | 943,755 | 100.568 | 939,134 | 933,833 | 938,174 | | (2,584) | | | 5.500 | 5.163 | MON | 4,280 | 51,361 | 07/10/2013 | 09/25/2033 |
| 125431 AH 9 | CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36 | | | | 1FM | 272,501 | 84.928 | 236,566 | 278,550 | 164,493 | | 11,654 | | | 3.647 | 14.539 | MON | 847 | 9,958 | 08/29/2007 | 06/20/2036 |
| 12641P AD 6 | CSMC 2009-6R 1A2 SUB SSUP 5.75 1/26/36 | | | | 1FM | 185,598 | 103.750 | 192,558 | 185,598 | 184,893 | | 423 | | | 5.750 | 5.797 | MON | 889 | 10,805 | 05/29/2009 | 01/26/2036 |
| 12641P AE 4 | CSMC 2009-6R 1A3 SUB SSUP 5.75 1/26/36 | | | | 1FM | 180,000 | 104.406 | 187,931 | 180,000 | 179,379 | | (42) | | | 5.750 | 5.791 | MON | 863 | 10,339 | 05/29/2009 | 01/26/2036 |
| 12641P AF 1 | CSMC 2009-6R 1A4 SUB SSUP 5.75 1/26/36 | | | | 1FM | 150,000 | 104.313 | 156,469 | 150,000 | 61,883 | | 8,227 | | | 5.750 | 30.969 | MON | 719 | 8,615 | 05/29/2009 | 01/26/2036 |
| 12641P AG 9 | CSMC 2009-6R 1A5 SUB SSUP 5.75 1/26/36 | | | | 1FM | 120,000 | 99.875 | 119,850 | 120,000 | 6,845 | | 39 | | | 5.750 | 115.992 | MON | 575 | 6,893 | 05/29/2009 | 01/26/2036 |
| 12641P AH 7 | CSMC 2009-6R 1A6 MEZ SSUP 5.75 1/26/36 | | | | 1FM | 66,617 | 95.875 | 115,050 | 120,000 | 3,157 | | (3) | | | 5.750 | 282.143 | MON | 575 | 6,893 | 05/29/2009 | 01/26/2036 |
| 12641P AM 6 | CSMC 2009-6R 2A2 SUB SSUP 5.50 10/26/35 | | | | 1FM | 465,731 | 100.188 | 466,604 | 465,731 | 464,066 | | 415 | | | 5.500 | 5.533 | MON | 2,135 | 25,772 | 05/29/2009 | 10/26/2035 |
| 12641P AN 4 | CSMC 2009-6R 2A3 SUB SSUP 5.50 10/26/35 | | | | 1FM | 420,000 | 98.656 | 414,356 | 420,000 | 418,708 | | (117) | | | 5.500 | 5.532 | MON | 1,925 | 23,100 | 05/29/2009 | 10/26/2035 |
| 12641P AP 9 | CSMC 2009-6R 2A4 SUB SSUP 5.50 10/26/35 | | | | 1FM | 240,000 | 96.656 | 231,975 | 240,000 | 234,438 | | 863 | | | 5.500 | 6.055 | MON | 1,100 | 13,200 | 05/29/2009 | 10/26/2035 |
| 12641P AQ 7 | CSMC 2009-6R 2A5 SUB SSUP 5.50 10/26/35 | | | | 1FM | 360,000 | 92.281 | 332,212 | 360,000 | 121,940 | | 8,248 | | | 5.500 | 24.407 | MON | 1,650 | 19,800 | 05/29/2009 | 10/26/2035 |
| 12641P AR 5 | CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35 | | | | 1FM | 145,243 | 59.031 | 139,256 | 235,902 | 0 | | (328) | | | 5.500 | 9,999.000 | MON | 1,081 | 14,333 | 05/29/2009 | 10/26/2035 |
| 12641P AZ 7 | CSMC 2009-6R 4A3 SUB SSUP 5.50 11/26/35 | | | | 1FM | 75,253 | 100.813 | 75,865 | 75,253 | 74,985 | | 58 | | | 5.500 | 5.525 | MON | 345 | 4,139 | 05/29/2009 | 11/26/2035 |
| 12641P BA 1 | CSMC 2009-6R 4A4 SUB SSUP 5.50 11/26/35 | | | | 1FM | 80,000 | 99.344 | 79,475 | 80,000 | 71,285 | | 2,569 | | | 5.500 | 10.138 | MON | 367 | 4,400 | 05/29/2009 | 11/26/2035 |
| 12641P BB 9 | CSMC 2009-6R 4A5 SUB SSUP 5.50 11/26/35 | | | | 1FM | 88,034 | 93.656 | 84,291 | 90,000 | 474 | | (779) | | | 5.500 | 101.806 | MON | 413 | 4,950 | 05/29/2009 | 11/26/2035 |
| 12641P BC 7 | CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35 | | | | 1FM | 4,645 | 30.438 | 8,948 | 29,397 | 672 | | (17) | | | 5.500 | 1,553.489 | MON | 135 | 1,676 | 05/29/2009 | 11/26/2035 |
| 12641P BJ 2 | CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35 | | | | 1FM | 7,948 | 103.219 | 8,204 | 7,948 | 7,948 | | 76 | | | 5.500 | 5.563 | MON | 36 | 437 | 05/29/2009 | 09/26/2035 |
| 12641P BM 5 | CSMC 2009-6R 6A2 SUB SSUP 5.50 9/26/35 | | | | 1FM | 220,000 | 101.750 | 223,850 | 220,000 | 219,207 | | (63) | | | 5.500 | 5.528 | MON | 1,008 | 12,100 | 05/29/2009 | 09/26/2035 |
| 12641P BN 3 | CSMC 2009-6R 6A3 SUB SSUP 5.50 9/26/35 | | | | 1FM | 140,000 | 99.781 | 139,694 | 140,000 | 139,542 | | (35) | | | 5.500 | 5.534 | MON | 642 | 7,700 | 05/29/2009 | 09/26/2035 |
| 12641P BP 8 | CSMC 2009-6R 6A4 SUB SSUP 5.50 9/26/35 | | | | 1FM | 120,000 | 97.219 | 116,663 | 120,000 | 104,506 | | 2,913 | | | 5.500 | 9.382 | MON | 550 | 6,600 | 05/29/2009 | 09/26/2035 |
| 12641P BQ 6 | CSMC 2009-6R 6A5 SUB SSUP 5.50 9/26/35 | | | | 1FM | 80,000 | 91.594 | 73,275 | 80,000 | 15,987 | | 1,078 | | | 5.500 | 37.587 | MON | 367 | 4,400 | 05/29/2009 | 09/26/2035 |
| 12641P BR 4 | CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35 | | | | 1FM | 37,849 | 65.500 | 50,506 | 77,108 | 2,155 | | (118) | | | 5.500 | 238.469 | MON | 353 | 4,202 | 05/29/2009 | 09/26/2035 |
| 12641P CC 6 | CSMC 2009-6R 8A4 SUB SSUP 5.50 10/26/35 | | | | 1FM | 151,214 | 101.156 | 152,963 | 151,214 | 151,214 | | 559 | | | 5.500 | 5.494 | MON | 693 | 8,317 | 05/29/2009 | 10/26/2035 |
| 12641P CD 4 | CSMC 2009-6R 8A5 SUB SSUP 5.50 10/26/35 | | | | 1FM | 100,000 | 100.563 | 100,563 | 100,000 | 100,000 | | 5,223 | | | 5.500 | 18.855 | MON | 458 | 5,500 | 05/29/2009 | 10/26/2035 |
| 12641P CE 2 | CSMC 2009-6R 8A6 MEZ SSUP 5.50 10/26/35 | | | | 1FM | 107,416 | 98.406 | 147,609 | 150,000 | 128,697 | | 100,808 | | | 5.500 | 61.121 | MON | 688 | 8,250 | 05/29/2009 | 10/26/2035 |
| 12641P CW 2 | CSMC 2009-6R 11A3 SUB SSUP 5.50 1/26/36 | | | | 1FM | 125,819 | 102.187 | 128,570 | 125,819 | 125,378 | | (7) | | | 5.500 | 5.510 | MON | 577 | 6,922 | 05/29/2009 | 01/26/2036 |
| 12641P CX 0 | CSMC 2009-6R 11A4 SUB SSUP 5.50 1/26/36 | | | | 1FM | 80,000 | 102.000 | 81,600 | 80,000 | 71,575 | | 4,167 | | | 5.500 | 12.632 | MON | 367 | 4,402 | 05/29/2009 | 01/26/2036 |
| 12641P CY 8 | CSMC 2009-6R 11A5 MEZ SSUP 5.50 1/26/36 | | | | 1FM | 24,949 | 98.781 | 59,269 | 60,000 | 28,458 | | 5,922 | | | 5.500 | 39.325 | MON | 275 | 3,301 | 05/29/2009 | 01/26/2036 |
| 12641P DD 3 | CSMC 2009-6R 12A3 SUB SSUP 5.00 4/26/35 | | | | 1FM | 64,782 | 101.594 | 65,814 | 64,782 | 64,782 | | 275 | | | 5.000 | 4.997 | MON | 270 | 3,242 | 05/29/2009 | 04/26/2035 |
| 12641P DE 1 | CSMC 2009-6R 12A4 SUB SSUP 5.00 4/26/35 | | | | 1FM | 60,000 | 101.438 | 60,863 | 60,000 | 60,000 | | 176 | | | 5.000 | 4.994 | MON | 250 | 3,003 | 05/29/2009 | 04/26/2035 |
| 12641P DF 8 | CSMC 2009-6R 12A5 SUB SSUP 5.00 4/26/35 | | | | 1FM | 32,141 | 101.031 | 40,412 | 40,000 | 39,613 | | 1,393 | | | 5.000 | 8.863 | MON | 167 | 2,002 | 05/29/2009 | 04/26/2035 |
| 12641P DG 6 | CSMC 2009-6R 12A6 MEZ SSUP 5.00 4/26/35 | | | | 1FM | 14,665 | 100.844 | 60,506 | 60,000 | 53,832 | | 12,389 | | | 5.000 | 35.059 | MON | 250 | 3,003 | 05/29/2009 | 04/26/2035 |
| 12641Q AA 0 | CSMC 2009-7R 3A3 MEZ 6.00 9/26/37 | | | | 1FM | 105,355 | 94.688 | 148,210 | 156,525 | 107,431 | | 6,190 | | | 6.000 | 14.450 | MON | 783 | 9,479 | 05/31/2009 | 09/26/2037 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 12641Q AE 2 | CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37 | | | | 1FM | 10,011 | 101.469 | 10,158 | 10,011 | 9,963 | | 116 | | | 6.000 | 6.420 | MON | 50 | 605 | 05/31/2009 | 07/26/2037 |
| 12641Q AF 9 | CSMC 2009-7R 4A2 SUB CSTR 7/26/37 | | | | 1FM | 100,000 | 96.281 | 96,281 | 100,000 | 72,878 | | 1,301 | | | 6.000 | 10.272 | MON | 500 | 6,042 | 05/31/2009 | 07/26/2037 |
| 12641Q AG 7 | CSMC 2009-7R 4A3 SUB CSTR 7/26/37 | | | | 1FM | 50,000 | 90.375 | 45,188 | 50,000 | 15,419 | | (399) | | | 6.000 | 16.984 | MON | 250 | 3,021 | 05/31/2009 | 07/26/2037 |
| 12641Q AH 5 | CSMC 2009-7R 4A4 SUB 6.00 07/26/2037 | | | | 1FM | 50,000 | 83.188 | 41,594 | 50,000 | 6,035 | | (19) | | | 6.000 | 52.661 | MON | 250 | 3,021 | 05/31/2009 | 07/26/2037 |
| 12641Q AJ 1 | CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037 | | | | 1FM | 25,404 | 25.438 | 13,612 | 53,511 | 18,440 | | (1,119) | | | 6.000 | 12.542 | MON | 268 | 3,408 | 05/31/2009 | 07/26/2037 |
| 12641Q AN 2 | CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35 | | | | 1FM | 205,680 | 101.438 | 208,636 | 205,680 | 204,912 | | 488 | | | 5.500 | 5.546 | MON | 943 | 11,312 | 05/31/2009 | 11/26/2035 |
| 12641Q AP 7 | CSMC 2009-7R 5A2 SUB 5.50 11/26/35 | | | | 1FM | 240,000 | 99.250 | 238,200 | 240,000 | 239,275 | | (87) | | | 5.500 | 5.521 | MON | 1,100 | 13,200 | 05/31/2009 | 11/26/2035 |
| 12641Q AQ 5 | CSMC 2009-7R 5A3 SUB 5.50 11/26/2035 | | | | 1FM | 120,000 | 93.031 | 111,637 | 120,000 | 119,743 | | | | | 5.500 | 5.575 | MON | 550 | 6,600 | 05/31/2009 | 11/26/2035 |
| 12641Q AR 3 | CSMC 2009-7R 5A4 SUB 5.50 11/26/2035 | | | | 1FM | 180,000 | 85.500 | 153,900 | 180,000 | 52,984 | | 2,409 | | | 5.500 | 24.710 | MON | 825 | 9,900 | 05/31/2009 | 11/26/2035 |
| 12641Q AS 1 | CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035 | | | | 1FM | 71,696 | 50.438 | 65,642 | 130,144 | 549 | | (10) | | | 5.500 | 9,999.000 | MON | 597 | 7,870 | 05/31/2009 | 11/26/2035 |
| 12641Q AW 2 | CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35 | | | | 1FM | 294,508 | 103.250 | 304,080 | 294,508 | 293,523 | | 473 | | | 5.500 | 5.525 | MON | 1,350 | 16,198 | 05/31/2009 | 09/26/2035 |
| 12641Q AX 0 | CSMC 2009-7R 6A2 SUB 5.50 09/26/35 | | | | 1FM | 120,000 | 100.781 | 120,937 | 120,000 | 110,367 | | 1,574 | | | 5.500 | 7.550 | MON | 550 | 6,600 | 05/31/2009 | 09/26/2035 |
| 12641Q AY 8 | CSMC 2009-7R 6A3 MEZ 5.50 9/26/35 | | | | 1FM | 96,566 | 70.469 | 123,031 | 174,589 | 29,126 | | 350 | | | 5.500 | 36.156 | MON | 800 | 9,492 | 05/31/2009 | 09/26/2035 |
| 12641Q BF 8 | CSMC 2009-7R 7A4 MEZ FLT 12/26/36 | | | | 1FM | 40,802 | 89.906 | 242,144 | 269,329 | 75,851 | | 15,458 | | | 6.000 | 55.785 | MON | 269 | 16,147 | 05/31/2009 | 12/26/2036 |
| 12641Q BV 3 | CSMC 2009-7R 9A2 SUB 5.25 8/26/35 | | | | 1FM | 71,085 | 101.250 | 71,973 | 71,085 | 71,085 | | 0 | | | 5.250 | 5.187 | MON | 311 | 3,728 | 05/31/2009 | 08/26/2035 |
| 12641Q BW 1 | CSMC 2009-7R 9A3 SUB 5.25 8/26/35 | | | | 1FM | 120,000 | 100.219 | 120,263 | 120,000 | 120,000 | | 407 | | | 5.250 | 5.208 | MON | 525 | 6,293 | 05/31/2009 | 08/26/2035 |
| 12641Q BX 9 | CSMC 2009-7R 9A4 MEZ 5.25 8/26/35 | | | | 2FM | 220,597 | 99.719 | 239,325 | 240,000 | 225,454 | | 26,117 | | | 5.250 | 24.320 | MON | 1,050 | 12,586 | 05/31/2009 | 08/26/2035 |
| 12641Q CH 3 | CSMC 2009-7R 11A1 SEQ EXCH 2/26/35 | | | | 1FM | 488,973 | 103.188 | 504,559 | 488,973 | 487,511 | | 458 | | | 5.500 | 5.503 | MON | 2,241 | 26,894 | 05/31/2009 | 02/26/2035 |
| 12641Q CJ 9 | CSMC 2009-7R 11A2 MEZ 5.50 2/26/35 | | | | 1FM | 262,383 | 95.625 | 298,828 | 312,500 | 247,774 | | 3,929 | | | 5.500 | 8.710 | MON | 1,432 | 17,187 | 05/31/2009 | 02/26/2035 |
| 12641Q CQ 3 | CSMC 2009-7R 12A3 SUB 5.75 1/26/36 | | | | 1FM | 4,292 | 100.000 | 4,292 | 4,292 | 4,275 | | 39 | | | 5.750 | 5.853 | MON | 21 | 247 | 05/31/2009 | 01/26/2036 |
| 12641Q CR 1 | CSMC 2009-7R 12A4 SUB 5.75 1/26/36 | | | | 1FM | 60,489 | 93.750 | 56,708 | 60,489 | 60,333 | | (63) | | | 5.750 | 5.711 | MON | 290 | 3,478 | 05/31/2009 | 01/26/2036 |
| 12641Q CS 9 | CSMC 2009-7R 12A5 MEZ 5.75 1/26/36 | | | | 1FM | 119,403 | 81.344 | 97,150 | 119,431 | 56,309 | | (134) | | | 5.750 | 13.073 | MON | 572 | 6,897 | 05/31/2009 | 01/26/2036 |
| 12641Q CW 0 | CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37 | | | | 1FM | 80,182 | 100.375 | 80,483 | 80,182 | 80,182 | | | | | 6.000 | 6.076 | MON | 401 | 4,811 | 05/31/2009 | 06/26/2037 |
| 12641Q CX 8 | CSMC 2009-7R 13A2 SUB 6.00 06/26/37 | | | | 4FM | 134,170 | 99.188 | 133,080 | 134,170 | 128,125 | | (3,116) | | | 6.000 | 4.356 | MON | 671 | 8,050 | 05/31/2009 | 06/26/2037 |
| 12641Q CY 6 | CSMC 2009-7R 13A3 SUB 6.00 06/26/37 | | | | 1FM | 67,085 | 79.063 | 53,039 | 67,085 | 28,302 | | (711) | | | 6.000 | 11.732 | MON | 335 | 4,025 | 05/31/2009 | 06/26/2037 |
| 12641Q CZ 3 | CSMC 2009-7R 13A4 MEZ 6.00 6/26/37 | | | | 1FM | 90,783 | 58.875 | 65,697 | 111,588 | 18,243 | | (1,939) | | | 6.000 | 35.431 | MON | 558 | 6,999 | 05/31/2009 | 06/26/2037 |
| 12641Q DH 2 | CSMC 2009-7R 14A6 MEZ 5.75 4/26/37 | | | | 1FM | 1,427,150 | 72.031 | 1,032,711 | 1,433,700 | 922,312 | | 13,403 | | | 5.750 | 7.413 | MON | 6,870 | 33,630 | 05/31/2009 | 04/26/2037 |
| 12641Q DV 1 | CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36 | | | | 1FM | 245,594 | 100.344 | 246,390 | 245,546 | 236,106 | | 2,982 | | | 5.750 | 7.205 | MON | 1,177 | 14,119 | 05/31/2009 | 02/26/2036 |
| 12641Q DW 9 | CSMC 2009-7R 16A2 MEZ 5.75 2/26/36 | | | | 1FM | 95,402 | 70.094 | 67,123 | 95,762 | 19,678 | | (292) | | | 5.750 | 27.827 | MON | 459 | 5,717 | 05/31/2009 | 02/26/2036 |
| 12641Q EA 6 | CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37 | | | | 1FM | 286,078 | 99.156 | 283,662 | 286,078 | 275,496 | | 6,414 | | | 1.478 | 2.674 | MON | 82 | 1,544 | 05/31/2009 | 03/26/2037 |
| 12641Q EB 4 | CSMC 2009-7R 17A2 SUB FLT 3/26/37 | | | | 1FM | 510,000 | 90.750 | 462,822 | 510,000 | 127,777 | | 20,578 | | | 1.478 | 19.699 | MON | 147 | 2,772 | 05/31/2009 | 03/26/2037 |
| 12641Q EC 2 | CSMC 2009-7R 17A3 SUB FLT 3/26/37 | | | | 1FM | 270,000 | 54.844 | 148,078 | 270,000 | 10,380 | | 992 | | | 1.478 | 20.072 | MON | 78 | 1,468 | 05/31/2009 | 03/26/2037 |
| 12641Q ED 0 | CSMC 2009-7R 17A4 SUB FLT 03/26/37 | | | | 1FM | 270,000 | 11.531 | 31,134 | 270,000 | 2,285 | | (194) | | | 1.478 | 32.240 | MON | 78 | 1,468 | 05/31/2009 | 03/26/2037 |
| 12641Q EE 8 | CSMC 2009-7R 17A5 SUB FLT 3/26/37 | | | | 1FM | 225,543 | 6.500 | 19,500 | 300,000 | 1,257 | | (117) | | | 1.478 | 78.368 | MON | 86 | 1,631 | 05/31/2009 | 03/26/2037 |
| 12641Q EF 5 | CSMC 2009-7R 17A6 MEZ FLT 03/26/37 | | | | 1FM | 75,833 | 6.125 | 36,750 | 600,000 | 1,531 | | (143) | | | 1.478 | 149.276 | MON | 172 | 3,262 | 05/31/2009 | 03/26/2037 |
| 12641Q EK 4 | CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37 | | | | 1FM | 231,835 | 101.625 | 235,602 | 231,835 | 231,835 | | 7 | | | 5.880 | 5.953 | MON | 1,136 | 4,795 | 05/31/2009 | 03/26/2037 |
| 12641Q EL 2 | CSMC 2009-7R 18A2 SUB STP 3/26/37 | | | | 1FM | 510,000 | 98.843 | 504,100 | 510,000 | 506,258 | | (3,742) | | | 5.880 | 1.672 | MON | 2,499 | 10,548 | 05/31/2009 | 03/26/2037 |
| 12641Q EM 0 | CSMC 2009-7R 18A3 SUB STP 3/26/37 | | | | 1FM | 270,000 | 81.000 | 218,700 | 270,000 | 175,237 | | 645 | | | 5.880 | 4.093 | MON | 1,323 | 5,584 | 05/31/2009 | 03/26/2037 |
| 12641Q EN 8 | CSMC 2009-7R 18A4 SUB STP 3/26/37 | | | | 1FM | 270,000 | 34.469 | 93,066 | 270,000 | 28,140 | | (1,739) | | | 5.880 | 16.575 | MON | 1,323 | 5,584 | 05/31/2009 | 03/26/2037 |
| 12641Q EP 3 | CSMC 2009-7R 18A5 SUB STP 3/26/37 | | | | 1FM | 300,000 | 18.750 | 56,250 | 300,000 | 15,671 | | (1,854) | | | 5.880 | 33.132 | MON | 1,470 | 6,205 | 05/31/2009 | 03/26/2037 |
| 12641Q EQ 1 | CSMC 2009-7R 18A6 MEZ STP 3/26/37 | | | | 1FM | 599,962 | 12.281 | 73,687 | 600,000 | 0 | | | | | 5.880 | 9,999.000 | MON | 2,940 | 12,410 | 05/31/2009 | 03/26/2037 |
| 12641Q EV 0 | CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36 | | | | 1FM | 531,212 | 105.500 | 560,429 | 531,212 | 529,601 | | 377 | | | 5.750 | 5.739 | MON | 2,545 | 30,539 | 05/31/2009 | 03/26/2036 |
| 12641Q EW 8 | CSMC 2009-7R 1A2 SUB 5.75 3/26/36 | | | | 1FM | 120,000 | 98.906 | 118,687 | 120,000 | 119,685 | | (32) | | | 5.750 | 5.783 | MON | 575 | 6,899 | 05/31/2009 | 03/26/2036 |
| 12641Q EX 6 | CSMC 2009-7R 1A3 SUB 5.75 03/26/36 | | | | 1FM | 60,000 | 94.750 | 56,850 | 60,000 | 12,653 | | 964 | | | 5.750 | 38.540 | MON | 288 | 3,449 | 05/31/2009 | 03/26/2036 |

# 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 | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 12641Q EY 4 | CSMC 2009-7R 1A4 MEZ 5.75 03/26/36 | | | | 1FM | 66,682 | 82.250 | 98,700 | 120,000 | 4,975 | | (224) | | | 5.750 | 153.207 | MON | 575 | 6,899 | 05/31/2009 | 03/26/2036 |
| 12641Q FC 1 | CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35 | | | | 1FM | 288,222 | 105.187 | 303,172 | 288,222 | 288,222 | | 1,245 | | | 5.500 | 5.349 | MON | 1,321 | 15,843 | 05/31/2009 | 08/26/2035 |
| 12641Q FD 9 | CSMC 2009-7R 2A2 SUB 5.50 08/26/35 | | | | 1FM | 240,000 | 100.969 | 242,324 | 240,000 | 239,118 | | (133) | | | 5.500 | 5.497 | MON | 1,100 | 13,193 | 05/31/2009 | 08/26/2035 |
| 12641Q FE 7 | CSMC 2009-7R 2A3 MEZ 5.50 08/26/35 | | | | 1FM | 290,078 | 98.844 | 355,838 | 360,000 | 315,317 | | 36,006 | | | 5.500 | 19.566 | MON | 1,650 | 19,789 | 05/31/2009 | 08/26/2035 |
| 12641T AB 2 | CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE | | | | 1FM | 1,598,128 | 93.729 | 1,964,856 | 2,096,313 | 1,659,412 | | 103,660 | | | 3.387 | 11.799 | MON | 5,916 | 74,261 | 09/11/2012 | 06/26/2036 |
| 12646U AK 4 | CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043 | | | | 1FM | 1,355,020 | 99.690 | 1,444,726 | 1,449,219 | 1,363,951 | | 11,759 | | | 3.000 | 4.044 | MON | 3,623 | 43,477 | 01/28/2014 | 03/25/2043 |
| 12646W AH 7 | CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43 | | | | 1FM | 1,176,373 | 98.406 | 1,238,929 | 1,258,995 | 1,183,462 | | 9,965 | | | 3.000 | 4.035 | MON | 3,147 | 37,770 | 02/12/2014 | 04/25/2043 |
| 12647H BJ 4 | CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE | | | | 1FM | 20,795 | 99.965 | 21,903 | 21,911 | 21,768 | | 519 | | | 1.519 | 2.670 | MON | 6 | 279 | 07/19/2013 | 12/27/2036 |
| 12647P AK 4 | CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043 | | | | 1FM | 1,578,138 | 101.740 | 1,665,990 | 1,637,497 | 1,580,069 | | 11,377 | | | 3.500 | 4.338 | MON | 4,776 | 57,312 | 01/09/2014 | 08/25/2043 |
| 126670 JP 4 | CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36 | | | | 1FM | 272,838 | 93.530 | 292,387 | 312,613 | 268,766 | | 2,237 | | | 3.479 | 4.559 | MON | 906 | 10,232 | 11/08/2016 | 02/20/2036 |
| 126670 NY 0 | CWL 2005-16 2AF3 SEQ 5.669 5/25/2036 | | | | 1FM | 535,536 | 98.000 | 544,739 | 555,857 | 371,422 | | 51,320 | | | 4.589 | 20.821 | MON | 2,126 | 25,418 | 12/08/2005 | 05/25/2036 |
| 12667F 4N 2 | CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035 | | | | 1FM | 676,962 | 93.745 | 726,683 | 775,166 | 661,137 | | 18,491 | | | 5.500 | 9.367 | MON | 3,553 | 42,723 | 09/14/2011 | 04/25/2035 |
| 12667F 5E 1 | CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35 | | | | 1FM | 667,914 | 98.741 | 731,298 | 740,624 | 634,973 | | 17,660 | | | 5.250 | 9.099 | MON | 3,240 | 39,288 | 03/30/2012 | 04/25/2035 |
| 12667G AC 7 | CWALT 2005-13CB A3 SEQ 5.5 5/25/35 | | | | 1FM | 488,651 | 99.692 | 537,045 | 538,705 | 421,132 | | 5,920 | | | 5.500 | 11.669 | MON | 2,469 | 29,676 | 09/06/2011 | 05/25/2035 |
| 126694 D5 4 | CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36 | | | | 1FM | 1,041,315 | 91.301 | 1,085,432 | 1,188,851 | 1,029,028 | | 27,998 | | | 3.343 | 6.637 | MON | 3,312 | 37,846 | 06/23/2016 | 04/20/2036 |
| 126694 D7 0 | CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36 | | | | 1FM | 423,373 | 89.000 | 416,808 | 468,324 | 418,816 | | 10,217 | | | 2.989 | 6.652 | MON | 1,167 | 14,870 | 11/03/2016 | 04/20/2036 |
| 12669D US 5 | CWHL 2002-39 A18 PAC 5.75 2/25/2033 | | | | 1FM | 129,930 | 99.840 | 130,888 | 131,098 | 130,232 | | 231 | | | 5.750 | 5.863 | MON | 628 | 7,538 | 12/02/2002 | 02/25/2033 |
| 12669F V8 3 | CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034 | | | | 1FM | 400,408 | 100.375 | 401,291 | 399,791 | 400,686 | | (28) | | | 3.459 | 3.015 | MON | 1,152 | 12,047 | 01/27/2017 | 09/20/2034 |
| 12669G R4 5 | CWHL 2005-15 A8 NAS 5.5 08/25/2035 | | | | 1FM | 780,144 | 90.801 | 757,891 | 834,670 | 710,829 | | (4,301) | | | 5.500 | 6.145 | MON | 3,826 | 45,875 | 07/19/2013 | 08/25/2035 |
| 144531 EW 6 | CARR 2006-NC1 A3 SEQ FLT 01/25/2036 | | | | 1FM | 176,811 | 99.680 | 228,334 | 229,067 | 203,476 | | 31,180 | | | 1.538 | 16.728 | MON | 68 | 2,950 | 01/20/2012 | 01/25/2036 |
| 144531 FL 9 | CARR 2006-OPT1 A3 SEQ FLT 02/25/2036 | | | | 1FM | 321,472 | 99.590 | 388,601 | 390,201 | 384,033 | | 19,193 | | | 1.508 | 5.399 | MON | 114 | 4,941 | 07/26/2011 | 02/25/2036 |
| 152314 KJ 8 | CXHE 2004-C AF5 SEQ STP 6/25/2034 | | | | 1FM | 1,995,000 | 97.832 | 1,956,648 | 2,000,000 | 1,994,570 | | (325) | | | 5.387 | 5.436 | MON | 8,978 | 108,901 | 08/11/2010 | 06/25/2034 |
| 161546 CW 4 | CFAB 2002-3 1A5 5.407 06/25/32 | | | | 1FM | 536,422 | 102.480 | 549,760 | 536,456 | 535,171 | | 157 | | | 5.907 | 5.926 | MON | 2,641 | 31,688 | 09/10/2002 | 06/25/2032 |
| 16162W PV 5 | CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36 | | | | 1FM | 117,684 | 100.900 | 132,880 | 131,695 | 105,554 | | 4,716 | | | 3.448 | 8.769 | MON | 378 | 4,331 | 09/05/2008 | 01/25/2036 |
| 16162X AD 9 | CHASE 2006-S3 1A4 SEQ SSNR FLT 1136 | | | | 3FM | 63,169 | 85.149 | 61,648 | 72,400 | 60,012 | | (2,352) | 2,270 | | 6.000 | 3.431 | MON | 72 | 4,344 | 02/27/2008 | 11/25/2036 |
| 16163C AG 7 | CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36 | | | | 1FM | 701,417 | 99.245 | 889,324 | 896,086 | 651,210 | | 10,206 | | | 3.623 | 4.772 | MON | 2,705 | 30,195 | 08/13/2008 | 09/25/2036 |
| 17307G ED 6 | CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034 | | | | 1FM | 284,796 | 101.054 | 318,008 | 314,692 | 282,213 | | 9,156 | | | 3.356 | 6.447 | MON | 880 | 10,130 | 09/22/2011 | 03/25/2034 |
| 17309N AD 3 | CRMSI 2006-1 A4 SEQ 5.939 7/25/2036 | | | | 1FM | 88,826 | 99.560 | 90,011 | 90,409 | 90,201 | | 476 | | | 5.365 | 5.607 | MON | 404 | 5,382 | 05/12/2010 | 07/25/2036 |
| 17310E AD 0 | CRMSI 2006-2 A4 SEQ 5.775 09/25/36 | | | | 1FM | 141,230 | 100.530 | 164,137 | 163,271 | 163,271 | | 7,717 | | | 5.534 | 5.598 | MON | 753 | 9,172 | 08/07/2008 | 09/25/2036 |
| 17312H AF 6 | CRMSI 2007-2 A6 NAS 6.265 6/25/2037 | | | | 1FM | 198,337 | 103.590 | 213,647 | 206,242 | 198,639 | | 4,585 | | | 5.243 | 7.321 | MON | 901 | 10,970 | 04/12/2011 | 06/25/2037 |
| 17315N AD 5 | CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037 | | | | 1FM | 550,801 | 104.500 | 575,587 | 550,801 | 548,115 | | 1,078 | | | 6.100 | 6.208 | MON | 2,800 | 34,017 | 04/07/2011 | 04/25/2037 |
| 17315X AE 1 | CMLTI 2009-9 2A2 RR SUB SSNR CSTR 11/35 | | | | 1FM | 55,737 | 100.604 | 247,840 | 246,352 | 97,655 | | 43,546 | | | 3.563 | 133.790 | MON | 731 | 8,411 | 08/31/2009 | 11/25/2035 |
| 17315X AF 8 | CMLTI 2009-9 2A3 SEQ SSUP CSTR 11/35 RE | | | | 1FM | 211,597 | 88.000 | 244,534 | 277,879 | 218,732 | | 5,749 | | | 3.563 | 8.113 | MON | 825 | 9,647 | 11/01/2016 | 11/25/2035 |
| 17316A AQ 3 | CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37 | | | | 1FM | 730,835 | 105.945 | 786,076 | 741,964 | 735,799 | | 2,091 | | | 6.000 | 6.264 | MON | 3,710 | 44,563 | 10/27/2009 | 05/25/2037 |
| 22541Q FV 9 | CSFB 2003-17 1A4 NAS 5.50 06/25/33 | | | | 1FM | 231,618 | 101.149 | 232,725 | 230,081 | 230,372 | | 73 | | | 5.500 | 5.491 | MON | 1,055 | 12,829 | 01/07/2005 | 06/25/2033 |
| 22541S PJ 1 | CSFB 2004-AR6 CB1 MEZ FLT 10/25/2034 | | | | 1FM | 627,808 | 85.855 | 677,992 | 789,696 | 639,546 | | 14,914 | | | 2.528 | 4.986 | MON | 388 | 18,099 | 11/04/2016 | 10/25/2034 |
| 22944P AA 5 | CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43 | | | | 1FM | 1,625,720 | 94.453 | 1,710,019 | 1,810,442 | 1,615,575 | | 43,265 | | | 2.130 | 5.039 | MON | 3,214 | 38,562 | 02/25/2014 | 02/25/2043 |
| 23245G AB 7 | CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36 | | | | 1FM | 186,878 | 97.589 | 239,776 | 245,700 | 161,525 | | 71,616 | | | 1.712 | 59.275 | MON | 82 | 3,077 | 05/13/2008 | 12/25/2046 |
| 24763L FN 5 | DELHE 1999-2 A7F NAS 7.03 08/15/30 | | | | 1FM | 57,657 | 102.948 | 59,362 | 57,662 | 57,662 | | | | | 7.030 | 7.134 | MON | 338 | 2,386 | 05/27/1999 | 08/15/2030 |
| 25150R AD 7 | DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037 | | | | 1FM | 1,079,991 | 95.000 | 1,132,573 | 1,192,182 | 1,088,324 | | 40,052 | | | 1.722 | 4.864 | MON | 399 | 14,965 | 06/13/2016 | 02/25/2037 |
| 251510 DQ 3 | DBALT 2005-2 2A1 SEQ FLT 3/25/2020 | | | | 1FM | 71,223 | 97.542 | 81,017 | 83,059 | 79,008 | | 4,823 | | | 1.852 | 9.513 | MON | 26 | 1,134 | 03/19/2008 | 03/25/2020 |
| 32027L AE 5 | FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036 | | | | 1FM | 865,846 | 97.750 | 947,644 | 969,457 | 888,765 | | 34,580 | | | 1.712 | 4.583 | MON | 323 | 12,025 | 06/07/2016 | 10/25/2036 |
| 32051G XQ 3 | FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35 | | | | 1FM | 374,795 | 95.020 | 374,013 | 393,616 | 341,429 | | (18,920) | 7,067 | | 3.673 | 4.243 | MON | 1,205 | 12,649 | 07/12/2016 | 11/25/2035 |
| 32051G XV 2 | FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35 | | | | 1FM | 359,821 | 98.500 | 359,562 | 365,038 | 331,573 | | 5,523 | | | 3.378 | 4.925 | MON | 1,028 | 11,504 | 02/06/2014 | 11/25/2035 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond CHAR | NAIC Designation | 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 B./A.C.V. | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due & Accrued | 20 Amount Rec. During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 32052D AG 6 | FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37 | | | | 1FM | 80,212 | 80.496 | 84,836 | 105,392 | 12,636 | | 6,839 | | | 6.000 | 86.322 | MON | 527 | 6,363 | 08/13/2008. | 02/25/2037. |
| 361856 CP 0 | GMACM 2003-HE2 A4 SEQ STP 4/25/2033 | | | | 1FM | 198,448 | 100.000 | 200,579 | 200,579 | 200,579 | | 74,983 | | | 5.120 | 49.583 | MON | 856 | 10,270 | 05/24/2007. | 04/25/2033. |
| 3622E8 AB 1 | GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036 | | | | 1FM | 583,025 | 53.250 | 492,795 | 925,436 | 359,220 | | 19,498 | | | 5.679 | 14.352 | MON | 4,379 | 27,764 | 09/24/2008. | 09/25/2036. |
| 362341 4A 4 | GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036 | | | | 1FM | 369,322 | 97.150 | 374,758 | 385,752 | 371,387 | | 6,357 | | | 3.639 | 5.300 | MON | 1,170 | 13,327 | 06/16/2016. | 01/25/2036. |
| 36242D FS 7 | GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034 | | | | 1FM | 770,845 | 101.188 | 775,893 | 766,787 | 771,288 | | (1,429) | | | 3.724 | 3.095 | MON | 2,379 | 24,865 | 01/27/2017. | 09/25/2034. |
| 36242D PG 2 | GSR 2004-14 3A2 SEQ CSTR 12/25/2034 | | | | 1FM | 697,656 | 100.523 | 712,973 | 709,262 | 693,745 | | 2,969 | | | 3.867 | 3.630 | MON | 2,285 | 27,794 | 02/05/2016. | 12/25/2034. |
| 39678W AA 6 | GCSP 2005-1 A SEQ CSTR 9-25-34 | | | | 1FM | 194,863 | 102.753 | 201,235 | 195,843 | 197,156 | | 2,015 | | | 4.788 | 6.290 | MON | 781 | 9,618 | 01/28/2005. | 09/25/2034. |
| 40432B AA 7 | HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037 | | | | 4FM | 215,158 | 99.360 | 225,955 | 227,411 | 236,628 | | (15,734) | | | 5.500 | 3.360 | MON | 1,042 | 9,921 | 04/25/2017. | 09/25/2037. |
| 45254N MZ 7 | IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035 | | | | 1FM | 429,124 | 95.770 | 489,254 | 510,862 | 453,352 | | 16,312 | | | 1.948 | 4.653 | MON | 193 | 8,713 | 02/11/2008. | 04/25/2035. |
| 45254N NT 0 | IMM 2005-3 M1 MEZ FLT 08/25/2035 | | | | 1FM | 121,866 | 56.138 | 137,187 | 244,373 | 20,052 | | 35,321 | | | 2.182 | 245.195 | MON | 104 | 4,180 | 05/20/2008. | 08/25/2035. |
| 45660L PK 9 | RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35 | | | | 6FM | 4,811 | 4.000 | 210 | 5,246 | 210 | (1,472) | 66,124 | 10,729 | | 5.500 | 292.283 | MON | 24 | 844 | 08/19/2008. | 06/25/2035. |
| 466247 RP 0 | JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035 | | | | 1FM | 281,229 | 100.100 | 317,195 | 316,878 | 283,815 | | 11,937 | | | 3.695 | 6.024 | MON | 976 | 11,092 | 06/05/2012. | 07/25/2035. |
| 46627M AD 9 | JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35 | | | | 1FM | 372,463 | 79.460 | 307,633 | 387,154 | 256,392 | | (4,944) | | | 6.000 | 6.808 | MON | 1,936 | 23,471 | 02/07/2008. | 12/25/2035. |
| 46627M CY 1 | JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36 | | | | 1FM | 2,101,850 | 95.000 | 2,349,824 | 2,473,499 | 2,094,466 | | 58,415 | | | 3.498 | 7.176 | MON | 7,210 | 77,376 | 04/06/2017. | 03/25/2036. |
| 46627M EC 7 | JPALT 2006-S1 1A6 NAS 5.75 3/25/36 | | | | 1FM | 719,051 | 87.950 | 678,187 | 771,105 | 562,235 | | 11,101 | | | 5.750 | 10.775 | MON | 3,695 | 44,918 | 01/31/2008. | 03/25/2036. |
| 46628L AB 4 | JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36 | | | | 1FM | 208,526 | 95.600 | 249,580 | 261,067 | 147,171 | | 16,067 | | | 3.715 | 18.542 | MON | 808 | 9,585 | 10/15/2008. | 06/25/2036. |
| 46628V AH 9 | JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36 | | | | 1FM | 2,915,352 | 73.888 | 3,250,837 | 4,399,687 | 2,572,657 | | (17,791) | | | 6.420 | 9.420 | MON | 23,538 | 215,851 | 08/09/2012. | 08/25/2036. |
| 46629H AB 2 | JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036 | | | | 1FM | 347,593 | 99.890 | 438,119 | 438,603 | 390,185 | | 28,142 | | | 1.508 | 7.753 | MON | 129 | 5,550 | 05/11/2011. | 07/25/2036. |
| 46630P AP 0 | JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37 | | | | 1FM | 16,742 | 100.440 | 17,281 | 17,206 | 12,413 | | 746 | | | 3.311 | 11.743 | MON | 47 | 548 | 06/23/2008. | 04/25/2037. |
| 46632T AA 3 | JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37 | | | | 1FM | 1,009,030 | 101.710 | 1,297,041 | 1,275,235 | 1,076,525 | | 31,861 | | | 3.009 | 5.042 | MON | 3,197 | 36,836 | 12/07/2009. | 07/27/2037. |
| 46633A AA 3 | JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37 | | | | 1FM | 167,901 | 100.030 | 219,186 | 219,120 | 180,879 | | 15,226 | | | 3.394 | 9.644 | MON | 620 | 7,168 | 12/18/2008. | 03/26/2037. |
| 46633A AC 9 | JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE | | | | 1FM | 506,331 | 110.330 | 720,239 | 652,804 | 652,804 | | | | | 5.748 | 5.817 | MON | 3,127 | 35,199 | 12/18/2008. | 11/26/2036. |
| 46634D AW 8 | JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37 | | | | 1FM | 471,863 | 102.150 | 482,008 | 471,863 | 471,863 | | | | | 6.000 | 6.076 | MON | 2,359 | 27,504 | 02/17/2010. | 04/26/2037. |
| 46634D AX 6 | JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37 | | | | 1FM | 1,045,305 | 89.718 | 2,022,197 | 2,253,960 | 1,313,504 | | 98,389 | | | 6.000 | 19.766 | MON | 11,270 | 136,195 | 02/17/2010. | 04/26/2037. |
| 46634F AU 7 | JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036 | | | | 5*GI | 0 | 100.000 | 0 | 0 | 0 | | | | | 6.000 | 1,741.851 | MON | | | 07/08/2010. | 07/26/2036. |
| 46634F AZ 6 | JPMRR 2010-2 3A6 NAS EX 6.00 07/26/2036 | | | | 5*GI | 0 | 99.996 | 0 | 0 | | | 137 | | | 6.000 | 7.272 | MON | | | 05/18/2010. | 07/26/2036. |
| 46635B AD 3 | JPMRR 2010-7 1A4 SEQ CSTR 03/26/2039 | | | | 1FM | 1,123,220 | 97.830 | 1,562,521 | 1,597,180 | 1,301,948 | | 50,076 | | | 5.504 | 12.096 | MON | 7,326 | 88,137 | 09/15/2010. | 03/26/2039. |
| 46637D AA 3 | JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE | | | | 1FM | 840,532 | 101.580 | 919,314 | 905,015 | 878,801 | | 36,650 | | | 3.244 | 7.125 | MON | 2,446 | 28,352 | 01/06/2012. | 06/26/2035. |
| 472320 AA 8 | JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47 | | | | 1FM | 2,280,593 | 95.500 | 2,362,416 | 2,473,734 | 1,843,966 | | 117,014 | | | 7.120 | 15.365 | MON | 3,425 | 166,847 | 07/24/2008. | 06/25/2047. |
| 472321 AC 2 | JMAC 2008-R2 2A1 SEQ CSTR 01/25/37 | | | | 1FM | 176,879 | 100.000 | 204,660 | 204,660 | 197,386 | | 6,470 | | | 3.622 | 5.822 | MON | 618 | 7,046 | 08/26/2008. | 01/25/2037. |
| 472321 AD 0 | JMAC 2008-R2 2A2 SUB CSTR 01/25/2037 | | | | 1FM | 51,814 | 96.000 | 115,229 | 120,030 | 38,613 | | 2,484 | | | 3.622 | 15.930 | MON | 362 | 4,132 | 08/26/2008. | 01/25/2037. |
| 472321 AH 1 | JMAC 2008-R2 2A3 SUB CSTR 01/25/37 | | | | 1FM | 33,701 | 58.000 | 69,617 | 120,030 | 12,304 | | (840) | | | 3.622 | 22.295 | MON | 362 | 4,132 | 08/26/2008. | 01/25/2037. |
| 472321 AJ 7 | JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039 | | | | 1FM | 697,245 | 100.000 | 881,695 | 881,695 | 819,405 | | 38,147 | | | 2.840 | 6.981 | MON | 2,087 | 26,144 | 08/26/2008. | 01/25/2039. |
| 472321 AK 4 | JMAC 2008-R2 3A2 SUB CSTR 01/25/39 | | | | 1FM | 192,094 | 68.000 | 337,007 | 495,599 | 126,757 | | 10,018 | | | 2.840 | 23.561 | MON | 1,173 | 15,621 | 08/26/2008. | 01/25/2039. |
| 472321 AN 8 | JMAC 2008-R2 2A4 SEQ CSTR 01/25/37 | | | | 6FM | 180 | 1.000 | 10 | 966 | 10 | (261) | | | | 3.622 | 5.225 | MON | 3 | 476 | 08/26/2008. | 01/25/2037. |
| 47232D AG 7 | JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36 | | | | 1FM | 129,703 | 103.500 | 134,242 | 129,703 | 128,676 | | 661 | | | 6.500 | 6.896 | MON | 703 | 8,462 | 03/31/2009. | 09/26/2036. |
| 47232D AH 5 | JMAC 2009-R5 2A3 SUB SSUP CSTR 9/26/36 | | | | 1FM | 121,507 | 104.500 | 126,975 | 121,507 | 100,058 | | 3,723 | | | 6.500 | 12.074 | MON | 658 | 7,883 | 03/31/2009. | 09/26/2036. |
| 47232D AJ 1 | JMAC 2009-R5 2A4 SUB SSUP CSTR 9/26/36 | | | | 1FM | 121,507 | 91.000 | 110,571 | 121,507 | 69,350 | | (536) | | | 6.500 | 10.610 | MON | 658 | 7,883 | 03/31/2009. | 09/26/2036. |
| 47232D AK 8 | JMAC 2009-R5 2A5 SUB SSUP CSTR 9/26/36 | | | | 1FM | 121,507 | 70.000 | 85,055 | 121,507 | 12,680 | | (27) | | | 6.500 | 67.607 | MON | 658 | 7,883 | 03/31/2009. | 09/26/2036. |
| 47232D AL 6 | JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36 | | | | 1FM | 21,301 | 30.861 | 24,216 | 78,466 | 0 | | (2) | | | 6.500 | 9,999.000 | MON | 425 | 5,657 | 03/31/2009. | 09/26/2036. |
| 47232D AN 2 | JMAC 2009-R5 3A2 SUB SSUP CSTR 1/26/2047 | | | | 1FM | 21,389 | 100.000 | 21,389 | 21,389 | 21,284 | | 485 | | | 3.497 | 4.185 | MON | 62 | 765 | 03/31/2009. | 01/26/2047. |
| 47232D AP 7 | JMAC 2009-R5 3A3 SUB SSUP CSTR 01/26/47 | | | | 1FM | 452,509 | 100.750 | 455,903 | 452,509 | 447,591 | | 2,774 | | | 3.497 | 4.071 | MON | 1,319 | 15,813 | 03/31/2009. | 01/26/2047. |
| 47232D AQ 5 | JMAC 2009-R5 3A4 SUB SSUP CSTR 1/26/47 | | | | 1FM | 452,509 | 98.250 | 444,590 | 452,509 | 310,851 | | 33,678 | | | 3.497 | 17.150 | MON | 1,319 | 15,813 | 03/31/2009. | 01/26/2047. |
| 47232D AR 3 | JMAC 2009-R5 3A5 SUB SSUP CSTR 1/26/47 | | | | 1FM | 809,330 | 61.513 | 784,619 | 1,275,529 | 76,856 | | 6,636 | | | 3.497 | 75.824 | MON | 3,717 | 45,135 | 03/31/2009. | 01/26/2047. |

# 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 | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 47232D AU 6 | JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36 | | | | 1FM | 304,565 | 101.250 | 325,244 | 321,229 | 313,131 | | 1,621 | | | 4.669 | 5.059 | MON | 1,250 | 15,161 | 03/31/2009 | 09/26/2036 |
| 47232D AV 4 | JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36 | | | | 1FM | 121,186 | 90.890 | 247,186 | 271,963 | 162,914 | | 63 | | | 4.669 | 7.947 | MON | 1,058 | 13,268 | 03/31/2009 | 09/26/2036 |
| 47232D AX 0 | JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36 | | | | 1FM | 111,795 | 100.250 | 110,167 | 109,892 | 109,031 | | 626 | | | 5.515 | 3.515 | MON | 505 | 4,267 | 03/31/2009 | 01/26/2036 |
| 47232D AY 8 | JMAC 2009-R5 5A3 SUB SSUP CSTR 1/26/36 | | | | 1FM | 122,078 | 99.000 | 118,800 | 120,000 | 117,935 | | (383) | | | 5.515 | 2.769 | MON | 552 | 3,664 | 03/31/2009 | 01/26/2036 |
| 47232D AZ 5 | JMAC 2009-R5 5A4 SUB SSUP CSTR 1/26/36 | | | | 1FM | 122,078 | 93.000 | 111,600 | 120,000 | 113,798 | | (782) | | | 5.515 | 2.513 | MON | 552 | 3,664 | 03/31/2009 | 01/26/2036 |
| 47232D BA 9 | JMAC 2009-R5 5A5 SUB SSUP CSTR 1/26/36 | | | | 1FM | 122,078 | 68.000 | 81,600 | 120,000 | 80,048 | | (1,430) | | | 5.515 | 2.745 | MON | 552 | 3,664 | 03/31/2009 | 01/26/2036 |
| 47232D BB 7 | JMAC 2009-R5 5A6 MEZ SSUP CSTR 1/26/36 | | | | 1FM | 447,619 | 17.790 | 78,274 | 440,000 | 7,290 | | (878) | | | 5.515 | 192.976 | MON | 2,022 | 13,434 | 03/31/2009 | 01/26/2036 |
| 47232D BJ 0 | JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36 | | | | 1FM | 170,537 | 100.000 | 170,537 | 170,537 | 149,621 | | 13,084 | | | 1.669 | 10.011 | MON | 47 | 2,397 | 03/31/2009 | 09/26/2036 |
| 47232D BK 7 | JMAC 2009-R5 7A3 SUB SSUP CSTR 9/26/36 | | | | 1FM | 266,158 | 100.000 | 266,158 | 266,158 | 35,457 | | 9,411 | | | 1.669 | 41.341 | MON | 74 | 3,741 | 03/31/2009 | 09/26/2036 |
| 47232D BL 5 | JMAC 2009-R5 7A4 SUB SSUP CSTR 9/26/36 | | | | 1FM | 103,771 | 60.000 | 159,695 | 266,158 | 6,762 | | 236 | | | 1.669 | 37.362 | MON | 74 | 3,741 | 03/31/2009 | 09/26/2036 |
| 47232D BM 3 | JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36 | | | | 1FM | 15,724 | 43.257 | 59,967 | 138,630 | 18 | | (6) | | | 1.669 | 9,999.000 | MON | 39 | 2,253 | 03/31/2009 | 09/26/2036 |
| 47232D BQ 4 | JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37 | | | | 1FM | 564,834 | 105.000 | 605,126 | 576,311 | 572,874 | | 1,265 | | | 6.500 | 6.660 | MON | 3,122 | 37,517 | 03/31/2009 | 07/26/2037 |
| 47232D BR 2 | JMAC 2009-R5 8A3 SUB SSUP CSTR 7/26/37 | | | | 1FM | 308,918 | 109.000 | 444,627 | 407,915 | 321,703 | | 5,321 | | | 6.500 | 10.138 | MON | 2,210 | 26,502 | 03/31/2009 | 07/26/2037 |
| 47232D BS 0 | JMAC 2009-R5 8A4 SUB SSUP CSTR 7/26/37 | | | | 1FM | 278,533 | 96.500 | 393,638 | 407,915 | 161,348 | | 511 | | | 6.500 | 17.174 | MON | 2,210 | 26,501 | 03/31/2009 | 07/26/2037 |
| 47232D BT 8 | JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37 | | | | 1FM | 500,664 | 67.548 | 556,349 | 823,638 | 285,225 | | (26,292) | | | 6.500 | 8.822 | MON | 4,461 | 56,794 | 03/31/2009 | 07/26/2037 |
| 47232D CH 3 | JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36 | | | | 1FM | 93,714 | 100.250 | 93,948 | 93,714 | 76,747 | | 17,094 | | | 3.186 | 27.039 | MON | 249 | 2,933 | 03/31/2009 | 05/21/2036 |
| 47232D CJ 9 | JMAC 2009-R5 11A3 SUB SSUP CSTR 5/21/36 | | | | 1FM | 142,558 | 101.000 | 143,984 | 142,558 | 84,584 | | 12,253 | | | 3.186 | 22.168 | MON | 379 | 4,455 | 03/31/2009 | 05/21/2036 |
| 47232D CK 6 | JMAC 2009-R5 11A4 SUB SSUP CSTR 5/21/36 | | | | 1FM | 142,558 | 99.500 | 141,845 | 142,558 | 49,508 | | 6,193 | | | 3.186 | 23.735 | MON | 379 | 4,455 | 03/31/2009 | 05/21/2036 |
| 47232D CL 4 | JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36 | | | | 1FM | 18,716 | 55.920 | 34,139 | 61,050 | 690 | | (2,145) | | | 3.186 | 6.000 | MON | 162 | 1,908 | 03/31/2009 | 05/21/2036 |
| 47232D CV 2 | JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47 | | | | 1FM | 31,945 | 100.000 | 31,945 | 31,945 | 31,894 | | 74 | | | 3.426 | 2.350 | MON | 91 | 1,065 | 03/31/2009 | 04/26/2047 |
| 47232D CW 0 | JMAC 2009-R5 13A3 SUB SSUP CSTR 4/26/47 | | | | 1FM | 131,241 | 101.250 | 132,882 | 131,241 | 131,119 | | (41) | | | 3.426 | 3.274 | MON | 375 | 4,334 | 03/31/2009 | 04/26/2047 |
| 47232D CX 8 | JMAC 2009-R5 13A4 SUB SSUP CSTR 4/26/47 | | | | 1FM | 204,989 | 101.500 | 344,778 | 339,683 | 110,273 | | 23,789 | | | 3.426 | 39.594 | MON | 970 | 11,216 | 03/31/2009 | 04/26/2047 |
| 47232D CY 6 | JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47 | | | | 1FM | 52,137 | 60.482 | 55,858 | 92,355 | 3,147 | | (210) | | | 3.426 | 107.698 | MON | 264 | 3,199 | 03/31/2009 | 04/26/2047 |
| 47232D CZ 3 | JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37 | | | | 1FM | 184,529 | 112.000 | 210,793 | 188,208 | 182,827 | | 2,577 | | | 5.500 | 7.343 | MON | 863 | 10,351 | 03/31/2009 | 06/26/2037 |
| 47232D DA 7 | JMAC 2009-R5 14A2 SUB SSUP CSTR 6/26/37 | | | | 1FM | 98,772 | 99.500 | 216,625 | 217,714 | 103,390 | | 724 | | | 5.500 | 13.834 | MON | 998 | 11,974 | 03/31/2009 | 06/26/2037 |
| 47232D DB 5 | JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37 | | | | 1FM | 61,744 | 31.249 | 61,946 | 198,232 | 30,155 | | (520) | | | 5.500 | 35.242 | MON | 909 | 10,921 | 03/31/2009 | 06/26/2037 |
| 47232D DD 1 | JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37 | | | | 1FM | 7,972 | 100.250 | 8,100 | 8,079 | 8,041 | | 179 | | | 5.500 | 5.817 | MON | 37 | 444 | 03/31/2009 | 08/26/2037 |
| 47232D DE 9 | JMAC 2009-R5 15A3 SUB SSUP CSTR 8/26/37 | | | | 1FM | 52,600 | 100.000 | 142,119 | 142,119 | 120,596 | | 10,294 | | | 5.500 | 16.636 | MON | 651 | 7,817 | 03/31/2009 | 08/26/2037 |
| 47232D DF 6 | JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37 | | | | 1FM | 99,909 | 81.712 | 302,051 | 369,651 | 138,110 | | (5,226) | | | 5.500 | 10.982 | MON | 1,694 | 20,371 | 03/31/2009 | 08/26/2037 |
| 47232D DG 4 | JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37 | | | | 1FM | 252,968 | 107.000 | 270,676 | 252,968 | 252,177 | | 129 | | | 7.000 | 6.967 | MON | 1,476 | 17,818 | 03/31/2009 | 08/26/2037 |
| 47232D DK 5 | JMAC 2009-R5 16A2 SUB SSUP CSTR 8/26/37 | | | | 1FM | 216,222 | 100.000 | 351,396 | 351,396 | 297,019 | | (15,708) | | | 7.000 | 2.911 | MON | 2,050 | 24,550 | 03/31/2009 | 08/26/2037 |
| 47232D DL 3 | JMAC 2009-R5 16A3 SUB SSUP CSTR 8/26/37 | | | | 1FM | 66,583 | 95.000 | 166,913 | 175,698 | 95,979 | | (4,608) | | | 7.000 | 7.872 | MON | 1,025 | 12,275 | 03/31/2009 | 08/26/2037 |
| 47232D DM 1 | JMAC 2009-R5 16A4 SUB SSUP CSTR 8/26/37 | | | | 1FM | 72,937 | 73.466 | 180,708 | 245,977 | 84,756 | | (3,065) | | | 7.000 | 16.701 | MON | 1,435 | 17,185 | 03/31/2009 | 08/26/2037 |
| 47232D DN 9 | JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37 | | | | 1FM | 12,929 | 1.022 | 289 | 28,290 | 2 | | | | | 7.000 | 0.000 | MON | 165 | 2,434 | 03/31/2009 | 08/26/2037 |
| 47232D DR 0 | JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35 | | | | 1FM | 451,659 | 101.630 | 749,999 | 737,970 | 641,052 | | 54,283 | | | 3.589 | 11.946 | MON | 2,207 | 25,133 | 03/31/2009 | 09/26/2035 |
| 47232D DS 8 | JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35 | | | | 1FM | 181,472 | 76.388 | 481,655 | 630,535 | 160,827 | | 11,745 | | | 3.589 | 20.784 | MON | 1,886 | 22,439 | 03/31/2009 | 09/26/2035 |
| 47232D DY 5 | JMAC 2009-R5 18A4 SUB SSUP CSTR 4/26/37 | | | | 1FM | 16,518 | 99.850 | 53,844 | 53,924 | 45,663 | | 13,894 | | | 3.694 | 38.875 | MON | 166 | 1,863 | 03/31/2009 | 04/26/2037 |
| 47232D DZ 2 | JMAC 2009-R5 18A5 SUB SSUP CSTR 4/26/37 | | | | 1FM | 114,707 | 88.500 | 435,144 | 491,688 | 191,539 | | 36,755 | | | 3.694 | 35.915 | MON | 1,514 | 16,983 | 03/31/2009 | 04/26/2037 |
| 47232D EA 6 | JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37 | | | | 1FM | 52,018 | 53.050 | 143,504 | 270,506 | 21,708 | | (1,119) | | | 3.694 | 43.459 | MON | 833 | 9,909 | 03/31/2009 | 04/26/2037 |
| 47232D FJ 6 | JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36 | | | | 1FM | 752,573 | 78.000 | 587,007 | 752,573 | 523,011 | | 1,823 | | | 5.611 | 7.099 | MON | 3,519 | 27,378 | 03/31/2009 | 12/26/2036 |
| 47232D FK 3 | JMAC 2009-R5 24A5 MEZ SSUP CSTR 12/26/36 | | | | 1FM | 317,573 | 12.626 | 75,754 | 600,000 | 0 | | | | | 5.611 | 9,999.000 | MON | 2,805 | 20,839 | 03/31/2009 | 12/26/2036 |
| 47232D FM 9 | JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37 | | | | 1FM | 21,260 | 97.500 | 106,418 | 109,146 | 100,787 | | 15,468 | | | 3.559 | 20.954 | MON | 324 | 3,861 | 03/31/2009 | 06/26/2037 |
| 47232Q AA 1 | JMAC 2009-R2 1A SEQ CSTR 11-37 RE | | | | 1FM | 1,159,744 | 104.170 | 1,243,067 | 1,193,306 | 1,092,588 | | 19,907 | | | 4.659 | 5.001 | MON | 4,633 | 54,870 | 04/12/2012 | 11/26/2037 |
| 47232V AA 0 | JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37 | | | | 1FM | 73,004 | 102.500 | 74,829 | 73,004 | 72,167 | | 576 | | | 6.000 | 6.706 | MON | 365 | 4,380 | 03/31/2009 | 02/26/2037 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 47232V AB 8 | JMAC 2009-R4 1A2 SUB SSUP 6.00 02/26/37 | | | | 1FM | 115,347 | 108.500 | 125,151 | 115,347 | 115,068 | | (27) | | | 6.000 | 6.040 | MON | 577 | 6,921 | 03/31/2009. | 02/26/2037. |
| 47232V AC 6 | JMAC 2009-R4 1A3 SUB SSUP 6.00 02/26/37 | | | | 1FM | 59,052 | 98.000 | 84,780 | 86,510 | 18,183 | | 169 | | | 6.000 | 30.871 | MON | 433 | 5,191 | 03/31/2009. | 02/26/2037. |
| 47232V AD 4 | JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37 | | | | 1FM | 20,206 | 77.039 | 56,587 | 73,453 | 0 | | | | | 6.000 | 9,999.000 | MON | 367 | 4,860 | 03/31/2009. | 02/26/2037. |
| 47232V AF 9 | JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37 | | | | 1FM | 255,332 | 101.000 | 257,885 | 255,332 | 252,581 | | 1,892 | | | 5.750 | 6.403 | MON | 1,223 | 14,715 | 03/31/2009. | 02/26/2037. |
| 47232V AG 7 | JMAC 2009-R4 2A2 SUB SSUP 5.75 02/26/37 | | | | 1FM | 403,716 | 106.500 | 429,958 | 403,716 | 402,830 | | (99) | | | 5.750 | 5.783 | MON | 1,934 | 23,214 | 03/31/2009. | 02/26/2037. |
| 47232V AH 5 | JMAC 2009-R4 2A3 SUB SSUP 5.75 02/26/37 | | | | 1FM | 302,787 | 100.000 | 302,787 | 302,787 | 296,597 | | | | | 5.750 | 5.942 | MON | 1,451 | 17,410 | 03/31/2009. | 02/26/2037. |
| 47232V AJ 1 | JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37 | | | | 1FM | 257,409 | 69.867 | 179,844 | 257,409 | 23,870 | | (3,258) | | | 5.750 | 55.365 | MON | 1,233 | 16,318 | 03/31/2009. | 02/26/2037. |
| 47232V BY 7 | JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37 | | | | 1FM | 28,625 | 99.500 | 116,570 | 117,156 | 106,319 | | 14,020 | | | 3.601 | 20.371 | MON | 352 | 4,101 | 03/31/2009. | 11/26/2037. |
| 47232V CB 6 | JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36 | | | | 1FM | 107,415 | 104.250 | 111,980 | 107,415 | 106,978 | | 49 | | | 6.000 | 6.071 | MON | 537 | 6,418 | 03/31/2009. | 07/26/2036. |
| 47232V CC 4 | JMAC 2009-R4 10A4 SUB SSUP 6.00 07/26/36 | | | | 1FM | 120,599 | 90.000 | 108,539 | 120,599 | 79,826 | | 776 | | | 6.000 | 10.239 | MON | 603 | 7,175 | 03/31/2009. | 07/26/2036. |
| 47232V CD 2 | JMAC 2009-R4 10A5 SUB SSUP 6.00 07/26/36 | | | | 1FM | 92,183 | 74.259 | 88,592 | 119,302 | 14,048 | | (37) | | | 6.000 | 54.968 | MON | 597 | 7,173 | 03/31/2009. | 07/26/2036. |
| 47232V CG 5 | JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37 | | | | 1FM | 91,594 | 100.000 | 91,594 | 91,594 | 90,699 | | 604 | | | 5.837 | 3.235 | MON | 446 | 3,378 | 03/31/2009. | 04/26/2037. |
| 47232V CH 3 | JMAC 2009-R4 11A3 SUB SSUP 5.8368 04/37 | | | | 1FM | 113,379 | 98.500 | 111,678 | 113,379 | 100,914 | | 2,280 | | | 5.837 | 5.348 | MON | 551 | 2,907 | 03/31/2009. | 04/26/2037. |
| 47232V CJ 9 | JMAC 2009-R4 11A4 SUB SSUP 5.8368 04/37 | | | | 1FM | 113,379 | 74.757 | 84,759 | 113,379 | 69,491 | | 2,075 | | | 5.837 | 7.522 | MON | 551 | 2,907 | 03/31/2009. | 04/26/2037. |
| 47232V CK 6 | JMAC 2009-R4 11A5 SUB SSUP 5.8368 04/37 | | | | 1FM | 113,379 | 44.660 | 50,635 | 113,379 | 18,691 | | (126) | | | 5.837 | 15.670 | MON | 551 | 2,907 | 03/31/2009. | 04/26/2037. |
| 47232V CL 4 | JMAC 2009-R4 11A6 MEZ SSUP 5.8368 04/37 | | | | 1FM | 283,645 | 24.005 | 113,405 | 472,411 | 21,861 | | (2,271) | | | 5.837 | 46.760 | MON | 2,298 | 12,110 | 03/31/2009. | 04/26/2037. |
| 47232V CM 2 | JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35 | | | | 1FM | 424,526 | 106.250 | 451,059 | 424,526 | 423,288 | | 286 | | | 5.500 | 5.488 | MON | 1,946 | 23,349 | 03/31/2009. | 11/26/2035. |
| 47232V CN 0 | JMAC 2009-R4 12A2 SUB SSUP 5.50 11/26/35 | | | | 1FM | 300,000 | 107.000 | 321,000 | 300,000 | 176,086 | | 16,315 | | | 5.500 | 20.328 | MON | 1,375 | 16,500 | 03/31/2009. | 11/26/2035. |
| 47232V CP 5 | JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35 | | | | 1FM | 156,580 | 53.591 | 114,473 | 213,603 | 7,440 | | (634) | | | 5.500 | 201.192 | MON | 979 | 12,941 | 03/31/2009. | 11/26/2035. |
| 47232V CR 1 | JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36 | | | | 1FM | 135,352 | 102.500 | 138,736 | 135,352 | 134,487 | | 267 | | | 5.850 | 6.120 | MON | 660 | 7,918 | 03/31/2009. | 05/26/2036. |
| 47232V CS 9 | JMAC 2009-R4 13A3 SUB SSUP 5.85 05/26/36 | | | | 1FM | 88,000 | 90.735 | 79,847 | 88,000 | 47,175 | | 3,929 | | | 5.850 | 20.874 | MON | 429 | 5,148 | 03/31/2009. | 05/26/2036. |
| 47232V CT 7 | JMAC 2009-R4 13A4 SUB SSUP 5.85 05/26/36 | | | | 1FM | 88,000 | 79.747 | 70,177 | 88,000 | 6,500 | | (20) | | | 5.850 | 87.826 | MON | 429 | 5,148 | 03/31/2009. | 05/26/2036. |
| 47232V CU 4 | JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36 | | | | 1FM | 26,069 | 41.830 | 21,603 | 51,645 | 15,022 | | (663) | | | 5.850 | 18.434 | MON | 252 | 3,276 | 03/31/2009. | 05/26/2036. |
| 47232V DC 3 | JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35 | | | | 1FM | 398,605 | 105.000 | 418,535 | 398,605 | 397,918 | | 189 | | | 5.250 | 5.206 | MON | 1,744 | 20,918 | 03/31/2009. | 09/26/2035. |
| 47232V DD 1 | JMAC 2009-R4 15A2 SUB SSUP 5.25 09/26/35 | | | | 1FM | 200,000 | 98.409 | 196,819 | 200,000 | 158,929 | | 982 | | | 5.250 | 8.461 | MON | 875 | 10,494 | 03/31/2009. | 09/26/2035. |
| 47232V DE 9 | JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35 | | | | 1FM | 61,086 | 18.229 | 15,130 | 82,999 | 8,197 | | (41) | | | 5.250 | 59.971 | MON | 363 | 5,233 | 03/31/2009. | 09/26/2035. |
| 47232V DJ 8 | JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36 | | | | 1FM | 30,486 | 100.000 | 55,695 | 55,695 | 50,745 | | 2,608 | | | 6.000 | 14.083 | MON | 278 | 3,334 | 03/31/2009. | 04/26/2036. |
| 47232V DK 5 | JMAC 2009-R4 16A3 SUB SSUP 6.00 04/26/36 | | | | 1FM | 25,987 | 87.000 | 60,817 | 69,905 | 42,700 | | (578) | | | 6.000 | 9.443 | MON | 350 | 4,134 | 03/31/2009. | 04/26/2036. |
| 47232V DL 3 | JMAC 2009-R4 16A4 SUB SSUP 6.00 04/26/36 | | | | 1FM | 19,324 | 70.734 | 49,446 | 69,905 | 15,818 | | (443) | | | 6.000 | 24.998 | MON | 350 | 4,134 | 03/31/2009. | 04/26/2036. |
| 47232V DM 1 | JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36 | | | | 1FM | 14,695 | 35.992 | 27,913 | 77,553 | 21,086 | | (1,094) | | | 6.000 | 17.224 | MON | 388 | 4,887 | 03/31/2009. | 04/26/2036. |
| 47232V DP 4 | JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36 | | | | 1FM | 700,495 | 100.000 | 700,495 | 700,495 | 652,182 | | | | | 5.750 | 6.256 | MON | 3,357 | 40,390 | 03/31/2009. | 02/26/2036. |
| 47232V DQ 2 | JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36 | | | | 1FM | 266,140 | 65.837 | 204,636 | 310,825 | 28,816 | | (1,397) | | | 5.750 | 61.717 | MON | 1,489 | 18,257 | 03/31/2009. | 02/26/2036. |
| 47232V DR 0 | JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36 | | | | 1FM | 218,332 | 100.750 | 219,969 | 218,332 | 212,693 | | 1,061 | | | 6.000 | 7.309 | MON | 1,092 | 13,097 | 03/31/2009. | 04/26/2036. |
| 47232V DS 8 | JMAC 2009-R4 18A2 SUB SSUP 6.00 04/26/36 | | | | 1FM | 132,384 | 88.000 | 116,498 | 132,384 | 86,797 | | (2,370) | | | 6.000 | 6.941 | MON | 662 | 7,940 | 03/31/2009. | 04/26/2036. |
| 47232V DT 6 | JMAC 2009-R4 18A3 SUB SSUP 6.00 04/26/36 | | | | 1FM | 58,536 | 71.579 | 47,380 | 66,192 | 1,316 | | (44) | | | 6.000 | 421.360 | MON | 331 | 3,970 | 03/31/2009. | 04/26/2036. |
| 47232V DU 3 | JMAC 2009-R4 18A4 SUB SSUP 6.00 04/26/36 | | | | 1FM | 16,787 | 36.553 | 22,238 | 60,840 | 802 | | (111) | | | 6.000 | 720.124 | MON | 304 | 3,953 | 03/31/2009. | 04/26/2036. |
| 47232V DX 7 | JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36 | | | | 1FM | 107,804 | 95.396 | 122,364 | 128,270 | 92,472 | | 693 | | | 6.000 | 9.823 | MON | 641 | 7,694 | 03/31/2009. | 07/26/2036. |
| 47232V DY 5 | JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36 | | | | 1FM | 14,518 | 1.203 | 181 | 15,058 | 4,795 | | (455) | | | 6.000 | 13.188 | MON | 75 | 1,132 | 03/31/2009. | 07/26/2036. |
| 47232V DZ 2 | JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36 | | | | 1FM | 152,192 | 100.650 | 153,181 | 152,192 | 149,902 | | 2,452 | | | 6.000 | 7.724 | MON | 761 | 9,165 | 03/31/2009. | 03/26/2036. |
| 47232V EA 6 | JMAC 2009-R4 20A2 SUB SSUP 6.00 03/26/36 | | | | 1FM | 432,511 | 96.000 | 439,991 | 458,324 | 334,785 | | 4,718 | | | 6.000 | 10.237 | MON | 2,292 | 27,499 | 03/31/2009. | 03/26/2036. |
| 47232V EB 4 | JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36 | | | | 1FM | 33,878 | 37.006 | 48,657 | 131,483 | 0 | | | | | 6.000 | 9,999.000 | MON | 657 | 8,310 | 03/31/2009. | 03/26/2036. |
| 47232V ED 0 | JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37 | | | | 1FM | 68,272 | 105.000 | 71,113 | 67,727 | 67,539 | | 37 | | | 6.000 | 5.952 | MON | 339 | 4,064 | 03/31/2009. | 03/26/2037. |
| 47232V EE 8 | JMAC 2009-R4 21A3 SUB SSUP 6.00 03/26/37 | | | | 1FM | 56,418 | 111.500 | 62,403 | 55,967 | 55,846 | | (23) | | | 6.000 | 6.020 | MON | 280 | 3,358 | 03/31/2009. | 03/26/2037. |
| 47232V EF 5 | JMAC 2009-R4 21A4 SUB SSUP 6.00 03/26/37 | | | | 1FM | 56,418 | 103.500 | 57,926 | 55,967 | 55,886 | | (12) | | | 6.000 | 6.037 | MON | 280 | 3,358 | 03/31/2009. | 03/26/2037. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 47232V EG 3 | JMAC 2009-R4 21A5 SUB SSUP 6.00 03/26/37 | | | | 1FM | 56,418 | 81.000 | 45,333 | 55,967 | 6,218 | | (4) | | | 6.000 | 57.926 | MON | 280 | 3,358 | 03/31/2009 | 03/26/2037 |
| 47232V EH 1 | JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37 | | | | 1FM | 35,506 | 19.844 | 6,990 | 35,222 | 458 | | (149) | | | 6.000 | 631.496 | MON | 176 | 2,419 | 03/31/2009 | 03/26/2037 |
| 47232V EK 4 | JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37 | | | | 1FM | 136,988 | 104.000 | 140,351 | 134,952 | 134,524 | | 213 | | | 5.750 | 5.782 | MON | 647 | 7,760 | 03/31/2009 | 04/26/2037 |
| 47232V EL 2 | JMAC 2009-R4 22A3 SUB SSUP 5.75 4/26/37 | | | | 1FM | 155,523 | 104.500 | 160,107 | 153,212 | 129,736 | | 763 | | | 5.750 | 7.482 | MON | 734 | 8,810 | 03/31/2009 | 04/26/2037 |
| 47232V EM 0 | JMAC 2009-R4 22A4 SUB SSUP 5.75 04/26/37 | | | | 1FM | 155,523 | 90.000 | 137,891 | 153,212 | 15,662 | | 394 | | | 5.750 | 64.685 | MON | 734 | 8,810 | 03/31/2009 | 04/26/2037 |
| 47232V EN 8 | JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37 | | | | 1FM | 69,145 | 53.959 | 36,755 | 68,118 | 1,534 | | (664) | | | 5.750 | 226.619 | MON | 326 | 4,826 | 03/31/2009 | 04/26/2037 |
| 47232V ET 5 | JMAC 2009-R4 23A4 SUB SSUP 5.75 01/26/36 | | | | 1FM | 86,721 | 101.000 | 87,588 | 86,721 | 86,398 | | 225 | | | 5.750 | 5.773 | MON | 416 | 4,986 | 03/31/2009 | 01/26/2036 |
| 47232V EU 2 | JMAC 2009-R4 23A5 SUB SSUP 5.75 1/26/36 | | | | 1FM | 180,000 | 102.500 | 184,500 | 180,000 | 179,464 | | (56) | | | 5.750 | 5.780 | MON | 863 | 10,350 | 03/31/2009 | 01/26/2036 |
| 47232V EV 0 | JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36 | | | | 1FM | 386,916 | 88.946 | 347,161 | 390,308 | 197,988 | | (113) | | | 5.750 | 11.733 | MON | 1,870 | 23,234 | 03/31/2009 | 01/26/2036 |
| 47232V EY 4 | JMAC 2009-R4 24A3 SUB SSUP 5.50 2/26/36 | | | | 1FM | 71,125 | 102.750 | 73,081 | 71,125 | 70,867 | | 35 | | | 5.500 | 5.544 | MON | 326 | 3,912 | 03/31/2009 | 02/26/2036 |
| 47232V EZ 1 | JMAC 2009-R4 24A4 SUB SSUP 5.50 02/26/36 | | | | 1FM | 84,285 | 103.250 | 87,024 | 84,285 | 84,039 | | (17) | | | 5.500 | 5.538 | MON | 386 | 4,636 | 03/31/2009 | 02/26/2036 |
| 47232V FA 5 | JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36 | | | | 1FM | 181,200 | 73.724 | 133,587 | 181,200 | 90,869 | | (854) | | | 5.500 | 10.393 | MON | 831 | 10,350 | 03/31/2009 | 02/26/2036 |
| 47232V FV 9 | JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47 | | | | 1FM | 418,624 | 100.000 | 543,999 | 543,999 | 401,347 | | 65,097 | | | 1.742 | 18.489 | MON | 790 | 7,673 | 03/31/2009 | 01/26/2047 |
| 47232V GJ 5 | JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36 | | | | 1FM | 134,441 | 100.550 | 135,180 | 134,441 | 121,460 | | (818) | | | 6.500 | 5.579 | MON | 728 | 8,139 | 03/31/2009 | 03/26/2036 |
| 47232V GK 2 | JMAC 2009-R4 32A3 SUB SSUP 6.50 3/26/36 | | | | 1FM | 139,097 | 88.000 | 188,390 | 214,080 | 128,102 | | (6,057) | | | 6.500 | 6.010 | MON | 1,160 | 12,936 | 03/31/2009 | 03/26/2036 |
| 47232V GL 0 | JMAC 2009-R4 32A4 SUB SSUP 6.50 3/26/36 | | | | 1FM | 64,581 | 68.500 | 146,645 | 214,080 | 64,776 | | (1,128) | | | 6.500 | 20.056 | MON | 1,160 | 12,936 | 03/31/2009 | 03/26/2036 |
| 47232V GM 8 | JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36 | | | | 1FM | 39,252 | 50.483 | 84,358 | 167,102 | 15,562 | | (1,085) | | | 6.500 | 76.779 | MON | 905 | 11,594 | 03/31/2009 | 03/26/2036 |
| 47232V GR 7 | JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47 | | | | 1FM | 34,628 | 75.119 | 380,714 | 506,812 | 6,637 | | 43 | | | 1.742 | 171.503 | MON | 736 | 7,230 | 03/31/2009 | 01/26/2047 |
| 47233A AW 7 | JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37 | | | | 1FM | 60,754 | 99.875 | 65,775 | 65,857 | 64,807 | | 4,151 | | | 3.313 | 5.151 | MON | 182 | 2,069 | 08/21/2009 | 03/26/2037 |
| 47233D AA 9 | JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36 | | | | 1FM | 502,068 | 102.000 | 544,798 | 534,115 | 534,115 | | (541) | | | 6.000 | 6.076 | MON | 2,671 | 32,047 | 08/10/2009 | 09/26/2036 |
| 47233D AB 7 | JMAC 2009-R11 1A2 MEZ 6.00 9/26/36 | | | | 1FM | 356,400 | 101.500 | 1,786,400 | 1,760,000 | 1,331,195 | | 159,091 | | | 6.000 | 15.190 | MON | 8,800 | 105,600 | 08/10/2009 | 09/26/2036 |
| 52520M AE 3 | LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035 | | | | 1FM | 792,698 | 93.645 | 786,177 | 839,532 | 716,796 | | 6,797 | | | 5.500 | 7.870 | MON | 3,848 | 46,135 | 11/01/2013 | 11/25/2035 |
| 525221 GM 3 | LXS 2005-9N 1A1 SEQ SSNR FLT 02/25/2036 | | | | 1FM | 2,334,808 | 94.850 | 2,596,779 | 2,737,774 | 2,358,834 | | 67,122 | | | 1.598 | 3.740 | MON | 850 | 37,004 | 08/03/2016 | 02/25/2036 |
| 525241 AL 9 | LXS 2007-1 WF1 SEQ 7.00 01/25/2037 | | | | 1FM | 284,241 | 87.621 | 384,478 | 438,797 | 301,892 | | 13,600 | | | 4.550 | 11.144 | MON | 1,664 | 22,619 | 08/11/2008 | 01/25/2037 |
| 576434 HM 9 | MALT 2003-7 7A4 5.75 11/25/2033 | | | | 1FM | 162,855 | 100.026 | 162,339 | 162,297 | 162,297 | | 1,522 | | | 5.750 | 5.731 | MON | 778 | 9,332 | 10/28/2003 | 11/25/2033 |
| 57643M LZ 5 | MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36 | | | | 1FM | 155,219 | 96.000 | 152,221 | 158,563 | 136,390 | | 1,042 | | | 5.750 | 7.534 | MON | 760 | 9,778 | 04/07/2006 | 05/25/2036 |
| 57645T AA 5 | MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037 | | | | 1FM | 1,735,009 | 98.406 | 1,887,886 | 1,918,462 | 1,803,136 | | 50,075 | | | 1.862 | 3.589 | MON | 695 | 26,684 | 01/16/2014 | 09/25/2037 |
| 589929 PK 8 | GNABS 1998-GN1 M17.63 02/25/27 | | | | 1FM | 73,237 | 100.129 | 73,339 | 73,245 | 73,245 | | | | | 7.630 | 7.520 | MON | 466 | 4,687 | 03/05/1998 | 02/25/2027 |
| 59020U W4 3 | MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35 | | | | 1FM | 752,717 | 83.331 | 738,099 | 885,746 | 684,194 | | 13,372 | | | 3.466 | 6.661 | MON | 2,559 | 29,431 | 07/19/2013 | 12/25/2035 |
| 61751D AE 4 | MSM 2006-17XS A3A SEQ STP 10/25/46 | | | | 1FM | 739,588 | 58.000 | 633,153 | 1,091,643 | 511,588 | | 9,366 | | | 5.651 | 7.953 | MON | 5,141 | 26,331 | 01/11/2013 | 10/25/2046 |
| 61751M AU 8 | MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047 | | | | 1FM | 1,482,743 | 91.383 | 1,487,444 | 1,627,711 | 1,434,857 | | 20,009 | | | 6.000 | 4.604 | MON | 8,139 | 39,579 | 01/08/2014 | 07/25/2047 |
| 61758M AA 5 | MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE | | | | 1FM | 2,143,017 | 106.616 | 2,200,050 | 2,063,518 | 2,028,828 | | (18,971) | | | 6.000 | 4.784 | MON | 10,318 | 124,060 | 08/21/2012 | 04/26/2036 |
| 61758Q AH 1 | MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE | | | | 1FM | 791,612 | 100.235 | 885,328 | 883,249 | 866,160 | | 36,953 | | | 3.575 | 7.481 | MON | 2,632 | 29,807 | 03/09/2012 | 07/26/2035 |
| 61758V AP 2 | MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37 | | | | 1FM | 60,621 | 100.500 | 66,221 | 65,892 | 64,075 | | 1,241 | | | 6.500 | 7.716 | MON | 357 | 4,287 | 02/09/2010 | 10/26/2037 |
| 61758V AQ 0 | MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37 | | | | 1FM | 695,689 | 77.500 | 1,300,786 | 1,678,434 | 900,381 | | 75,519 | | | 6.500 | 23.846 | MON | 9,092 | 111,158 | 02/09/2010 | 10/26/2037 |
| 61915R AB 2 | MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35 | | | | 1FM | 146,455 | 96.363 | 256,596 | 266,282 | 175,245 | | 4,475 | | | 1.988 | 8.390 | MON | 88 | 4,595 | 08/26/2008 | 05/25/2035 |
| 62942K AA 4 | NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043 | | | | 1FM | 2,694,549 | 99.830 | 2,816,721 | 2,821,517 | 2,707,300 | | 14,345 | | | 3.250 | 3.917 | MON | 7,642 | 91,699 | 03/11/2014 | 07/25/2043 |
| 643528 AB 8 | NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36 | | | | 1FM | 86,628 | 61.100 | 57,377 | 93,906 | 48,400 | | (973) | | | 5.909 | 3.575 | MON | 462 | 2,750 | 12/19/2007 | 07/25/2036 |
| 643529 AC 4 | NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36 | | | | 1FM | 294,668 | 49.460 | 219,162 | 443,110 | 191,637 | | (2,296) | | | 5.115 | 4.800 | MON | 1,889 | 12,691 | 01/11/2013 | 10/25/2036 |
| 643529 AD 2 | NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36 | | | | 1FM | 147,334 | 49.459 | 109,579 | 221,555 | 96,121 | | (1,210) | | | 5.115 | 4.723 | MON | 944 | 6,348 | 01/11/2013 | 10/25/2036 |
| 65536M AC 1 | NHELI 2006-HE2 A3 SEQ FLT 03/25/2036 | | | | 1FM | 225,173 | 99.750 | 287,348 | 288,068 | 274,769 | | 21,495 | | | 1.722 | 8.542 | MON | 96 | 3,637 | 09/08/2011 | 03/25/2036 |
| 65538P AA 6 | NAA 2007-1 1A1A SEQ STP 3/25/2047 | | | | 1FM | 343,624 | 82.492 | 285,110 | 345,622 | 178,303 | | 9,627 | | | 5.995 | 20.182 | MON | 1,727 | 14,375 | 05/08/2007 | 03/25/2047 |
| 65539C AK 2 | NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE | | | | 1FM | 690,743 | 94.000 | 779,577 | 829,337 | 731,940 | | 24,075 | | | 3.163 | 5.979 | MON | 2,186 | 24,472 | 06/06/2016 | 12/26/2036 |
| 68383N BN 2 | OPMAC 2005-3 A2 SEQ SSUP FLT 07/25/2035 | | | | 1FM | 219,614 | 99.247 | 283,526 | 285,676 | 253,818 | | 16,747 | | | 1.668 | 7.393 | MON | 93 | 4,078 | 06/05/2012 | 07/25/2035 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond CHAR | NAIC Designation | 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 B./A.C.V. | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due & Accrued | 20 Amount Rec. During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 693456 AA 3 | PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043 | | | | 1FM | 2,663,856 | 101.016 | 2,761,678 | 2,733,912 | 2,663,024 | | 9,085 | | | 3.500 | 3.923 | MON | 7,974 | 95,687 | 02/12/2014. | 09/25/2043. |
| 749239 AD 1 | RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046 | | | | 1FM | 77,842 | 100.000 | 84,267 | 84,267 | 83,724 | | 2,635 | | | 1.732 | 3.535 | MON | 28 | 1,066 | 02/12/2013. | 08/25/2046. |
| 74927D BY 1 | RBSSP 2010-4 11A5 SEQ SSNR 5.50 10/37 | | | | 1FM | 248,517 | 101.166 | 252,996 | 250,080 | 249,040 | | 858 | | | 5.500 | 5.628 | MON | 1,146 | 14,003 | 07/29/2010. | 10/26/2037. |
| 74927T AC 5 | RBSSP 2010-9 3A2 SEQ SSUP AFC 10/34 RE | | | | 1FM | 2,033,987 | 102.500 | 2,220,865 | 2,166,698 | 2,017,028 | | 9,626 | | | 5.662 | 7.002 | MON | 2,045 | 125,406 | 08/20/2013. | 10/26/2034. |
| 74928D AV 7 | RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037 | | | | 1FM | 686,771 | 70.302 | 1,045,245 | 1,486,787 | 675,270 | | | | | 2.863 | 7.465 | MON | 3,547 | 40,037 | 07/08/2010. | 06/26/2037. |
| 74928F AY 6 | RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036 | | | | 1FM | 990,135 | 71.831 | 1,219,212 | 1,697,325 | 547,445 | | | | | 6.000 | 11.194 | MON | 8,487 | 103,687 | 07/08/2010. | 03/26/2036. |
| 74928U AL 1 | RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36 | | | | 1FM | 111,474 | 100.057 | 114,988 | 114,922 | 113,076 | | 1,233 | | | 3.368 | 5.283 | MON | 323 | 3,555 | 11/03/2009. | 08/25/2036. |
| 74928U AM 9 | RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE | | | | 1FM | 641,347 | 79.828 | 733,404 | 918,735 | 707,844 | | 30,678 | | | 3.368 | 9.394 | MON | 2,579 | 28,470 | 03/21/2013. | 08/25/2036. |
| 74930V AA 9 | RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036 | | | | 1FM | 26,856 | 99.864 | 27,864 | 27,902 | 26,701 | | 1,129 | | | 3.458 | 5.783 | MON | 80 | 935 | 10/18/2011. | 05/26/2036. |
| 74951P DQ 8 | RESIF 2005-A B3 SEQ FLT 03/10/2037 | | | | 1FM | 636,345 | 33.437 | 498,684 | 1,491,434 | 576,560 | | 196,985 | | | 2.012 | 40.009 | MON | 1,834 | 24,293 | 03/09/2012. | 03/10/2037. |
| 75971F AY 9 | RAMC 2007-3W AF6 SEQ STP 9/25/2037 | | | | 1FM | 1,192,560 | 84.100 | 1,392,976 | 1,656,333 | 1,274,009 | | 18,330 | | | 3.944 | 6.869 | MON | 5,444 | 64,925 | 09/21/2010. | 09/25/2037. |
| 759950 EM 6 | RAMC 2004-4 AF5 SEQ STP 02/25/2035 | | | | 1FM | 1,805,625 | 100.581 | 2,011,629 | 2,000,000 | 1,836,375 | | 5,935 | | | 5.493 | 5.186 | MON | 9,155 | 90,729 | 08/24/2010. | 02/25/2035. |
| 76110H J6 7 | RALI 2004-QS16 1A2 SEQ 5.50 12/15/2034 | | | | 1FM | 849,504 | 99.000 | 892,317 | 901,330 | 869,720 | | 28,296 | | | 5.500 | 10.255 | MON | 4,131 | 49,573 | 08/27/2013. | 12/25/2034. |
| 761118 KH 0 | RALI 2005-QS15 2A SEQ 6.0 10/25/35 | | | | 1FM | 393,561 | 91.416 | 391,595 | 428,366 | 319,811 | | (2,582) | | | 6.000 | 6.768 | MON | 2,142 | 25,888 | 02/08/2008. | 10/25/2035. |
| 761118 UQ 9 | RALI 2006-QS2 1A9 SEQ 5.50 2/25/36 | | | | 1FM | 233,448 | 87.156 | 203,590 | 233,594 | 167,466 | | 500 | | | 5.500 | 7.899 | MON | 1,071 | 13,099 | 02/13/2006. | 02/25/2036. |
| 76111X TE 3 | RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035 | | | | 1FM | 281,821 | 97.490 | 292,090 | 299,611 | 282,593 | | 4,870 | | | 3.625 | 5.160 | MON | 905 | 10,741 | 07/23/2013. | 03/25/2035. |
| 76112B C5 7 | RAMP 2005-EFC4 M2 MEZ FLT 09/25/35 | | | | 1FM | 331,858 | 100.157 | 560,979 | 560,098 | 547,668 | | 62,478 | | | 1.989 | 13.007 | MON | 217 | 9,376 | 08/02/2011. | 09/25/2035. |
| 76112B NM 8 | GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035 | | | | 1FM | 2,424,820 | 95.060 | 2,515,726 | 2,646,462 | 2,410,412 | | 41,098 | | | 3.631 | 5.098 | MON | 8,008 | 92,606 | 07/05/2016. | 05/18/2035. |
| 81745A AB 3 | SEMT 2013-5 A2 SEQ CSTR 05/25/2043 | | | | 1FM | 1,748,191 | 99.580 | 1,838,823 | 1,846,579 | 1,757,373 | | 12,307 | | | 3.000 | 3.858 | MON | 4,616 | 55,397 | 03/17/2014. | 05/25/2043. |
| 81745J AA 6 | SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043 | | | | 1FM | 1,234,986 | 101.141 | 1,266,086 | 1,251,808 | 1,236,411 | | 2,426 | | | 3.500 | 3.714 | MON | 3,651 | 43,813 | 02/27/2014. | 09/25/2043. |
| 81745M AA 9 | SEMT 2013-2 A SEQ SNR CSTR 02/25/2043 | | | | 1FM | 1,971,028 | 97.250 | 2,139,712 | 2,200,218 | 1,980,780 | | 26,662 | | | 1.874 | 3.570 | MON | 3,436 | 41,241 | 07/11/2014. | 02/25/2043. |
| 83611M JX 7 | SVHE 2005-OPT4 2A4 SEQ FLT 12/25/2035 | | | | 1FM | 765,000 | 98.324 | 983,236 | 1,000,000 | 907,186 | | 26,676 | | | 1.678 | 4.971 | MON | 326 | 14,325 | 10/09/2013. | 12/25/2035. |
| 855541 AC 2 | STARM 2007-S1 3A1 SEQ CSTR 01/25/2037 | | | | 1FM | 450,697 | 97.983 | 478,327 | 488,172 | 448,456 | | 10,949 | | | 3.738 | 5.953 | MON | 1,520 | 17,211 | 10/10/2012. | 01/25/2037. |
| 863579 VW 5 | SARM 2005-17 5A2 SEQ SSNR CSTR 08/35 | | | | 1FM | 408,829 | 77.582 | 453,112 | 584,041 | 375,281 | | 19,217 | | | 1.628 | 8.219 | MON | 158 | 8,202 | 08/27/2008. | 08/25/2035. |
| 86359B YF 2 | SARM 2004-10 4A SEQ SNR FLT 08/25/2034 | | | | 1FM | 1,320,823 | 100.875 | 1,327,016 | 1,315,506 | 1,320,532 | | (2,127) | | | 3.412 | 3.030 | MON | 3,741 | 40,179 | 01/27/2017. | 08/25/2034. |
| 86359Y AG 6 | SASC 2006-BC1 A5 SEQ FLT 03/25/2036 | | | | 1FM | 201,956 | 100.120 | 284,787 | 284,446 | 260,793 | | 45,455 | | | 1.712 | 23.945 | MON | 95 | 3,519 | 05/18/2011. | 03/25/2036. |
| 86360B AJ 7 | SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036 | | | | 1FM | 386,898 | 97.614 | 454,361 | 465,467 | 367,184 | | 7,589 | | | 3.536 | 6.886 | MON | 1,371 | 15,796 | 09/27/2012. | 05/25/2036. |
| 88156E AB 2 | TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38 | | | | 1FM | 680,855 | 96.234 | 767,598 | 797,634 | 708,157 | | 43,473 | | | 1.752 | 7.317 | MON | 272 | 10,217 | 03/04/2016. | 01/25/2038. |
| 88157V AB 3 | TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038 | | | | 1FM | 620,215 | 79.290 | 945,714 | 1,192,721 | 759,399 | | 23,784 | | | 1.852 | 6.574 | MON | 430 | 16,484 | 04/30/2010. | 08/25/2038. |
| 92925V AF 7 | WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37 | | | | 1FM | 839,514 | 94.076 | 858,905 | 912,991 | 845,518 | | 16,082 | | | 3.222 | 5.212 | MON | 2,452 | 28,301 | 05/20/2016. | 02/25/2037. |
| 93363P AC 4 | WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36 | | | | 1FM | 3,171,680 | 96.000 | 3,239,402 | 3,374,378 | 3,174,910 | | 51,042 | | | 2.968 | 4.670 | MON | 8,347 | 91,997 | 09/16/2016. | 11/25/2036. |
| 93934N AR 6 | WMALT 2006-5 2CB2 SEQ FLT 07/25/2036 | | | | 1FM | 157,749 | 62.401 | 124,604 | 199,682 | 79,876 | | 3,778 | | | 2.152 | 6.727 | MON | 72 | 3,310 | 04/23/2008. | 07/25/2036. |
| 94980G AR 2 | WFHET 2004-2 M4 MEZ FLT 5/25/2034 | | | | 1FM | 126,826 | 96.647 | 177,643 | 183,806 | 142,401 | | 14,537 | | | 3.128 | 13.078 | MON | 112 | 5,345 | 10/01/2010. | 10/25/2034. |
| 94983T AJ 9 | WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36 | | | | 1FM | 142,562 | 101.244 | 162,861 | 160,860 | 143,226 | | 4,489 | | | 3.526 | 6.159 | MON | 473 | 5,184 | 10/11/2011. | 03/25/2036. |
| 94986L AJ 3 | WFMBS 2007-16 1APO PO 12/28/2037 | | | | 1FM | 80,306 | 89.732 | 89,725 | 99,992 | 71,262 | | 10,293 | | | | 15.429 | MON | | | 11/02/2010. | 12/28/2037. |
| 97652P AL 5 | WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044 | | | | 1FM | 750,134 | 101.660 | 767,383 | 754,852 | 750,263 | | 765 | | | 3.500 | 3.607 | MON | 2,202 | 26,401 | 06/19/2014. | 06/20/2044. |
| 3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 144,807,513 | XXX | 158,841,963 | 174,913,682 | 135,532,555 | (1,733) | 3,870,113 | 20,065 | 0 | XXX | XXX | XXX | 575,664 | 6,868,980 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 05490T AA 0 | BBCCR 2015-GTP A SEQ SSNR 3.966 08/10/33 | | | | 1FM | 2,574,970 | 101.065 | 2,526,625 | 2,500,000 | 2,559,325 | | (6,782) | | | 3.966 | 3.629 | MON | 6,885 | 99,150 | 08/07/2015. | 08/10/2033. |
| 12527E AD 0 | CFCRE 2011-C1 A4 SEQ CSTR 04/15/44 | | | | 1FM | 1,937,823 | 104.813 | 1,983,063 | 1,892,001 | 1,906,355 | | (5,354) | | | 4.961 | 4.661 | MON | 7,822 | 93,868 | 08/04/2011. | 04/15/2044. |
| 12531W BA 9 | CFCRE 2016-C3 A2 SEQ SSNR 3.597 01/10/48 | | | | 1FM | 2,019,976 | 103.122 | 2,062,442 | 2,000,000 | 2,016,230 | | (1,976) | | | 3.597 | 3.490 | MON | 5,995 | 71,940 | 01/22/2016. | 01/10/2048. |
| 12593F BC 7 | COMM 2015-LC21 A3 SEQ SSNR 3.445 07/48 | | | | 1FM | 1,509,785 | 102.835 | 1,542,518 | 1,500,000 | 1,507,699 | | (1,075) | | | 3.445 | 3.375 | MON | 4,306 | 51,675 | 01/07/2016. | 07/10/2048. |
| 12624K AD 8 | COMM 2012-CR2 A4 SEQ 3.147 08/15/2045 | | | | 1FM | 4,099,741 | 101.345 | 4,053,808 | 4,000,000 | 4,056,293 | | (12,752) | | | 3.147 | 2.797 | MON | 10,490 | 125,880 | 08/08/2012. | 08/15/2045. |
| 12625U BF 9 | COMM 2013-CR9 A4 SEQ CSTR 07/10/2045 | | | | 1FM | 4,668,594 | 107.093 | 4,819,185 | 4,500,000 | 4,600,576 | | (16,880) | | | 4.230 | 3.848 | MON | 15,864 | 193,066 | 10/16/2013. | 07/10/2045. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 12632Q AW 3 | COMM 2014-CR18 A4 SEQ SSNR 3.55 07/15/47 | | | | 1FM | 1,009,956 | 102.750 | 1,027,501 | 1,000,000 | 1,006,305 | | (1,085) | | | 3.550 | 3.438 | MON | 2,958 | 35,500 | 06/19/2014. | 07/15/2047. |
| 12632Q AX 1 | COMM 2014-CR18 A5 SEQ SSNR 3.828 07/47 | | | | 1FM | 1,029,927 | 104.530 | 1,045,296 | 1,000,000 | 1,020,031 | | (2,942) | | | 3.828 | 3.479 | MON | 3,190 | 38,280 | 06/19/2014. | 07/15/2047. |
| 20048E AY 7 | COMM 2013-LC6 A4 SEQ 2.941 01/10/2046 | | | | 1FM | 3,218,906 | 100.502 | 3,517,587 | 3,500,000 | 3,336,161 | | 29,034 | | | 2.941 | 4.005 | MON | 8,578 | 102,935 | 09/06/2013. | 01/10/2046. |
| 23305U AA 5 | DBRR 2011-LC2 A4A SEQ 4.537 04/12/2021 | | | | 1FM | 1,579,980 | 104.626 | 1,569,394 | 1,500,000 | 1,529,278 | | (8,949) | | | 4.537 | 3.878 | MON | 5,671 | 68,055 | 09/21/2011. | 07/12/2044. |
| 23305Y AC 3 | DBUBS 2011-LC3A A3 SEQ 4.638 04/10/21 | | | | 1FM | 76,538 | 100.901 | 76,465 | 75,782 | 75,242 | | 428 | | | 4.638 | 4.490 | MON | 293 | 3,515 | 08/11/2011. | 08/10/2044. |
| 23305Y AJ 8 | DBUBS 2011-LC3A AM SEQ CSTR 07/10/21 | | | | 1FM | 486,223 | 110.046 | 550,232 | 500,000 | 494,208 | | 1,311 | | | 5.340 | 5.803 | MON | 2,225 | 27,077 | 08/11/2011. | 08/10/2044. |
| 30288L AN 3 | FREMF 2016-K53 B MEZ 4.1557 03/25/2049 | | | | 1FM | 976,250 | 102.974 | 1,029,737 | 1,000,000 | 979,102 | | 1,916 | | | 4.019 | 4.391 | MON | 3,349 | 40,759 | 06/16/2016. | 03/25/2049. |
| 30290U AL 3 | FREMF 2012-K22 C MEZ 3.8108 08/25/2045 | | | | 1FM | 997,813 | 100.263 | 1,002,632 | 1,000,000 | 997,735 | | (130) | | | 3.686 | 3.753 | MON | 3,072 | 37,381 | 07/25/2016. | 08/25/2045. |
| 30291J AJ 2 | FREMF 2013-K29 B MEZ CSTR 05/25/2046 | | | | 1FM | 1,968,012 | 101.239 | 2,277,873 | 2,250,000 | 2,077,383 | | 26,938 | | | 3.481 | 5.200 | MON | 6,527 | 79,447 | 07/17/2013. | 05/25/2046. |
| 30295D AG 7 | FREMF 2016-K57 B MEZ 3.9188 08/25/2049 | | | | 1FM | 575,308 | 102.267 | 613,602 | 600,000 | 577,714 | | 1,908 | | | 3.919 | 4.495 | MON | 1,959 | 23,848 | 09/15/2016. | 08/25/2049. |
| 30295R AS 0 | FREMF 2016-K59 B MEZ 3.575 11/25/2049 | | | | 1FM | 449,603 | 99.160 | 495,800 | 500,000 | 453,978 | | 4,006 | | | 3.575 | 4.936 | MON | 1,490 | 18,126 | 11/15/2016. | 11/25/2049. |
| 357081 AE 8 | FREMF 2015-K720 B MEZ SEQ 3.3894 07/2022 | | | | 1FM | 1,915,000 | 99.910 | 1,998,200 | 2,000,000 | 1,932,850 | | 12,293 | | | 3.389 | 4.234 | MON | 5,648 | 68,747 | 07/06/2016. | 07/25/2022. |
| 36186X AE 7 | GMACN 2012-BLIS IO 0.576 07/10/2050 | | | 6 | 1FE | 509,881 | 6.501 | 450,175 | | 395,858 | | (10,226) | | | 0.576 | 7.549 | MON | 2,327 | 40,107 | 11/28/2012. | 07/10/2050. |
| 36191Y BA 5 | GSMS 2011-GC5 A3 SEQ SSNR 3.817 08/2044 | | | | 1FM | 900,740 | 101.876 | 908,589 | 891,856 | 894,421 | | (1,901) | | | 3.817 | 3.653 | MON | 2,837 | 34,042 | 09/22/2011. | 08/10/2044. |
| 36192C AE 5 | GSMS 2013-GC10 A5 SEQ 2.943 02/10/2046 | | | | 1FM | 3,693,105 | 100.563 | 4,022,520 | 4,000,000 | 3,820,377 | | 31,422 | | | 2.943 | 3.951 | MON | 9,810 | 117,720 | 09/04/2013. | 02/10/2046. |
| 36197X AK 0 | GSMS 2013-GC12 A4 SEQ 3.135 06/10/2046 | | | | 1FM | 5,827,008 | 101.224 | 6,225,276 | 6,150,000 | 5,954,798 | | 31,794 | | | 3.135 | 3.810 | MON | 16,067 | 192,803 | 10/18/2013. | 06/10/2046. |
| 36248E AB 1 | GSMS 2010-C2 A2 SEQ AFC 12/10/43 | | | | 1FM | 2,089,844 | 106.550 | 2,131,000 | 2,000,000 | 2,030,027 | | (10,545) | | | 5.162 | 4.591 | MON | 8,603 | 103,240 | 08/08/2011. | 12/10/2043. |
| 36248F AG 7 | GSMS 2011-GC3 A4 SEQ 4.753 03/10/44 | | | | 1FM | 4,171,540 | 105.450 | 4,314,950 | 4,091,939 | 4,117,856 | | (9,085) | | | 4.753 | 4.525 | MON | 16,207 | 194,581 | 08/29/2011. | 03/10/2044. |
| 46590K AD 6 | JPMCC 2015-JP1 A4 SEQ SSNR 3.6498 01/49 | | | | 1FM | 2,019,984 | 103.710 | 2,074,200 | 2,000,000 | 2,015,947 | | (2,046) | | | 3.650 | 3.538 | MON | 6,083 | 72,996 | 12/15/2015. | 01/15/2049. |
| 46630J AE 9 | JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049 | | | | 1FM | 150,185 | 100.550 | 153,701 | 152,860 | 151,031 | | 1,239 | | | 5.464 | 6.053 | MON | 696 | 8,352 | 09/29/2016. | 01/15/2049. |
| 46635T CG 5 | JPMCC 2011-C3 A4 SEQ 4.7171 02/16/46 | | | | 1FM | 1,955,938 | 105.430 | 2,108,592 | 2,000,000 | 1,981,350 | | 4,538 | | | 4.717 | 5.040 | MON | 7,862 | 94,342 | 08/11/2011. | 02/15/2046. |
| 46636V AC 0 | JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046 | | | | 1FM | 1,657,690 | 105.040 | 1,724,001 | 1,641,281 | 1,646,362 | | (1,925) | | | 4.171 | 4.061 | MON | 5,705 | 71,556 | 09/16/2011. | 08/15/2046. |
| 46639J AE 0 | JPMCC 2013-C10 A5 SEQ SSNR 3.1425 12/47 | | | | 1FM | 2,791,406 | 101.910 | 3,057,300 | 3,000,000 | 2,877,794 | | 20,668 | | | 3.143 | 4.038 | MON | 7,856 | 94,275 | 07/05/2013. | 12/15/2047. |
| 46639Y AQ 0 | JPMCC 2013-LC11 A5 SEQ 2.9599 04/2046 | | | | 1FM | 932,500 | 100.910 | 1,009,100 | 1,000,000 | 959,756 | | 6,591 | | | 2.960 | 3.810 | MON | 2,467 | 29,599 | 07/31/2013. | 04/15/2046. |
| 61690A AD 6 | MSBAM 2015-C27 A3 SEQ SSNR 3.473 12/47 | | | | 1FM | 1,021,563 | 102.893 | 1,028,930 | 1,000,000 | 1,017,491 | | (2,220) | | | 3.473 | 3.208 | MON | 2,894 | 34,730 | 02/17/2016. | 12/15/2047. |
| 61690F AL 7 | MSBAM 2015-C22 A3 SEQ SSNR 3.046 04/48 | | | | 1FM | 977,611 | 100.431 | 981,208 | 977,000 | 977,279 | | (179) | | | 3.046 | 3.042 | MON | 2,480 | 29,759 | 02/12/2016. | 04/15/2048. |
| 61690Q AD 1 | MSBAM 2015-C23 A3 SEQ SSNR 3.451 07/50 | | | | 1FM | 2,080,313 | 102.462 | 2,049,240 | 2,000,000 | 2,065,011 | | (8,275) | | | 3.451 | 2.949 | MON | 5,752 | 69,020 | 02/11/2016. | 07/15/2050. |
| 617458 AE 4 | MSC 2011-C1 A3 SEQ 4.7 09/15/2047 | | | | 1FM | 77,107 | 100.297 | 76,570 | 76,344 | 76,431 | | 953 | | | 4.700 | 4.499 | MON | 299 | 10,738 | 02/10/2011. | 09/15/2047. |
| 61761Q AE 3 | MSBAM 2013-C8 A4 SEQ 3.134 12/15/2048 | | | | 1FM | 945,938 | 102.014 | 1,020,144 | 1,000,000 | 968,233 | | 5,483 | | | 3.134 | 3.840 | MON | 2,612 | 31,340 | 08/28/2013. | 12/15/2048. |
| 92935J BC 8 | WFRBS 2011-C2 A4 SEQ CSTR 02/15/44 | | | | 1FM | 3,120,390 | 105.946 | 3,146,864 | 2,970,253 | 3,021,155 | | (17,279) | | | 4.869 | 4.229 | MON | 12,052 | 144,622 | 08/05/2011. | 02/15/2044. |
| 92936C AJ 8 | WFRBS 2011-C4 A4 SEQ SSNR 4.90 6/15/44 | | | | 1FM | 2,030,469 | 106.502 | 2,130,040 | 2,000,000 | 2,008,638 | | (3,254) | | | 4.902 | 4.752 | MON | 8,170 | 98,040 | 08/05/2011. | 06/15/2044. |
| 92938E AM 5 | WFRBS 2013-C16 A4 SEQ 4.136 09/15/2046 | | | | 1FM | 1,514,913 | 105.800 | 1,587,000 | 1,500,000 | 1,508,255 | | (1,668) | | | 4.136 | 4.027 | MON | 5,170 | 62,040 | 09/17/2013. | 09/15/2046. |
| 94989Y AY 9 | WFCM 2016-C32 A3 SEQ SSNR 3.294 01/15/59 | | | | 1FM | 1,009,976 | 100.824 | 1,008,240 | 1,000,000 | 1,008,063 | | (1,036) | | | 3.294 | 3.180 | MON | 2,745 | 32,940 | 02/03/2016. | 01/15/2059. |
| 3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities | | | | | | 70,572,502 | XXX | 73,399,600 | 70,769,314 | 70,622,599 | 0 | 52,957 | 0 | 0 | XXX | XXX | XXX | 225,016 | 2,746,089 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities** | | | | | | | | | | | | | | | | | | | | | |
| 000366 AA 2 | AASET 2017-1A A ABS SNR 3.967 05/16/2042 | | | | 1FE | 3,351,190 | 100.750 | 3,365,806 | 3,340,750 | 3,350,353 | | (1,299) | | | 3.967 | 3.918 | MON | 5,522 | 69,945 | 05/30/2017. | 05/16/2042. |
| 000823 AA 2 | ABPCI 2017-1A A1 CLO SSNR FLT 07/20/2029 | | | | 1FE | 2,000,000 | 100.630 | 2,012,600 | 2,000,000 | 1,998,202 | | (1,798) | | | 3.245 | 3.116 | JAJO | 31,192 | | 06/02/2017. | 07/20/2029. |
| 000823 AC 8 | ABPCI 2017-1A A2 CLO MEZ FLT 07/20/2029 | | | | 1FE | 1,000,000 | 101.050 | 1,010,500 | 1,000,000 | 999,058 | | (942) | | | 3.185 | 3.688 | JAJO | 15,308 | | 06/02/2017. | 07/20/2029. |
| 00085U AA 9 | ABPCI 2017-2A A1A CLO SSNR FLT 01/20/30 | | C | | 1FE | 3,000,000 | 100.000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3.180 | JAJO | | | 12/20/2017. | 01/20/2030. |
| 00085U AJ 0 | ABPCI 2017-2A A1B CLO SSNR 3.8 01/20/30 | | C | | 1FE | 2,000,000 | 100.000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | 3.800 | 3.817 | JAJO | | | 12/20/2017. | 01/20/2030. |
| 00102D AC 2 | ACIS 2014-5A A2 CLO SSNR 3.5346 11/01/26 | | | | 1FE | 1,000,000 | 100.000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | 3.535 | 3.550 | FMAN | 5,891 | 35,346 | 10/09/2014. | 11/01/2026. |
| 00190Y AV 7 | ARES 2013-2A CR CLO MEZ FLT 07/28/29 | | | | 1FE | 1,041,250 | 101.080 | 1,052,496 | 1,041,250 | 1,040,825 | | (425) | | | 3.778 | 3.733 | JAJO | 7,103 | 14,103 | 06/09/2017. | 07/28/2029. |
| 00190Y AZ 8 | ARES 2013-2A AR2 CLO SNR FLT 07/28/29 | | | | 1FE | 2,000,000 | 101.570 | 2,031,400 | 2,000,000 | 1,999,315 | | (685) | | | 2.753 | 2.700 | JAJO | 9,941 | 19,687 | 06/09/2017. | 07/28/2029. |
| 00213R AA 1 | ARLFR 2012-1A A1 ABS FLT 12/15/2042 | | | | 1FE | 377,842 | 100.461 | 379,584 | 377,842 | 377,842 | | | | | 3.227 | 3.249 | MON | 576 | 10,684 | 12/06/2012. | 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 | 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 B./A.C.V. | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due & Accrued | 20 Amount Rec. During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 00213R AB 9 | ARLFR 2012-1A A2 ABS SNR SEQ 3.81 12/42 | | | | 1FE | 3,469,688 | 100.520 | 3,518,200 | 3,500,000 | 3,481,491 | | 3,318 | | | 3.810 | 3.960 | MON | 5,927 | 133,350 | 03/27/2014 | 12/15/2042 |
| 00214M AA 1 | ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044 | | | | 1FE | 918,568 | 97.550 | 923,433 | 946,622 | 923,455 | | 7,004 | | | 2.920 | 3.789 | MON | 1,229 | 27,647 | 06/23/2016 | 06/15/2044 |
| 00214M AB 9 | ARLFR 2014-1A A2 ABS SNR SEQ 3.97 06/44 | | | | 1FE | 2,998,301 | 100.613 | 3,018,380 | 3,000,000 | 2,998,827 | | 156 | | | 3.970 | 4.010 | MON | 5,293 | 119,100 | 06/18/2014 | 06/15/2044 |
| 00452P AD 9 | ACIS 2015-6A A2 CLO SSNR 3.367 05/01/27 | | | | 1FE | 2,000,000 | 100.250 | 2,005,000 | 2,000,000 | 2,000,000 | | | | | 3.367 | 3.381 | FMAN | 11,223 | 67,340 | 03/04/2015 | 05/01/2027 |
| 01448A AA 3 | ALESC 2A A1 CDO SSNR FLT 01/30/2034 | | | | 1FE | 2,697,629 | 97.433 | 2,682,021 | 2,752,683 | 2,701,305 | | 9,636 | | | 1.378 | 2.760 | JAJO | 6,638 | 25,199 | 07/25/2017 | 01/30/2034 |
| 02665U AA 3 | AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36 | | | | 1FE | 946,323 | 103.958 | 983,826 | 946,370 | 945,898 | | (125) | | | 3.786 | 3.795 | MON | 2,986 | 35,830 | 09/10/2014 | 10/17/2036 |
| 02665X AA 7 | AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36 | | | | 1FE | 3,053,596 | 103.410 | 3,130,397 | 3,027,170 | 3,047,319 | | (3,309) | | | 3.678 | 3.561 | MON | 9,278 | 111,340 | 01/22/2016 | 12/17/2036 |
| 02666A AA 6 | AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45 | | | | 1FE | 2,378,205 | 102.040 | 2,426,819 | 2,378,302 | 2,376,610 | | (285) | | | 3.467 | 3.473 | MON | 6,871 | 82,456 | 02/26/2015 | 04/17/2052 |
| 02666A AB 4 | AH4R 2015-SFR1 B ABS MEZ SEQ 3.813 04/45 | | | | 1FE | 599,972 | 102.531 | 615,184 | 600,000 | 599,529 | | (87) | | | 3.813 | 3.824 | MON | 1,907 | 22,878 | 02/26/2015 | 04/17/2052 |
| 02666A AC 2 | AH4R 2015-SFR1 C ABS MEZ SEQ 4.11 04/45 | | | | 1FE | 537,095 | 102.665 | 554,390 | 540,000 | 537,346 | | 173 | | | 4.110 | 4.191 | MON | 1,850 | 22,194 | 06/29/2015 | 04/17/2052 |
| 02666B AA 4 | AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45 | | | | 1FE | 481,657 | 104.660 | 504,116 | 481,672 | 481,511 | | (62) | | | 3.732 | 3.740 | MON | 1,498 | 17,976 | 09/11/2015 | 10/17/2045 |
| 02666B AG 1 | AH4R 2015-SFR2 XS ABS RES SNR 10/17/2045 | | | | 5*Gl | 0 | 0.001 | 5 | | 2 | | 1 | | | | 244.363 | MON | | | 09/11/2015 | 10/17/2045 |
| 03063N AD 9 | ACRE 2010-ARTA A2FX ABS 4.9543 01/14/29 | | | | 1FM | 999,997 | 106.890 | 1,068,900 | 1,000,000 | 1,000,000 | | | | | 4.954 | 5.006 | MON | 2,752 | 49,543 | 12/09/2010 | 01/14/2029 |
| 03329K AC 7 | ANCHC 2016-8A A2 CLO SSNR 2.88 07/28/28 | | | | 1FE | 1,000,000 | 100.300 | 1,003,000 | 1,000,000 | 1,000,040 | | (1) | | | 2.880 | 2.889 | JAJO | 5,040 | 36,160 | 06/22/2016 | 07/28/2028 |
| 03665A AA 5 | ANTR 2017-2A A CLO SSNR FLT 01/20/2030 | | | | 1FE | 1,800,000 | 100.100 | 1,801,800 | 1,800,000 | 1,799,880 | | (120) | | | 3.104 | 3.048 | JAJO | 2,793 | | 11/09/2017 | 01/20/2030 |
| 05605G AJ 1 | B2R 2015-2 B ABS SEQ MEZ 4.867 11/2048 | | | | 1FE | 1,029,983 | 105.157 | 1,051,570 | 1,000,000 | 1,022,018 | | (3,880) | | | 4.867 | 4.405 | MON | 4,056 | 48,670 | 11/10/2015 | 11/15/2048 |
| 05618M AW 4 | BABSN 2014-3A B2R CLO MEZ 3.71 01/15/26 | | | | 1FE | 2,000,000 | 100.050 | 2,001,000 | 2,000,000 | 1,999,800 | | (200) | | | 3.710 | 3.678 | JAJO | 16,077 | 55,444 | 01/06/2017 | 01/15/2026 |
| 05874P AA 4 | BALLY 2013-1A A1.CLO FLT 05/20/2025 | | | | 1FE | 605,319 | 100.550 | 608,649 | 605,319 | 605,319 | | | | | 2.616 | 2.624 | FMAN | 1,847 | 14,031 | 04/12/2013 | 05/20/2025 |
| 08179C AE 1 | BSP 2017-11A A2A CLO MEZ FLT 04/15/2029 | | | | 1FE | 800,000 | 100.655 | 805,237 | 800,000 | 799,777 | | (223) | | | 3.109 | 2.934 | JAJO | 5,389 | 11,426 | 03/27/2017 | 04/15/2029 |
| 08179C AG 6 | BSP 2017-11A A2B CLO MEZ 3.89 04/15/2029 | | | | 1FE | 1,000,000 | 100.680 | 1,006,800 | 1,000,000 | 1,000,091 | | 91 | | | 3.890 | 3.907 | JAJO | 8,212 | 18,153 | 03/27/2017 | 04/15/2029 |
| 12479L AA 8 | CAI 2012-1A A ABS 3.47 10/25/2027 | | C | | 1FE | 236,154 | 100.000 | 241,667 | 241,667 | 237,370 | | 1,684 | | | 3.470 | 4.288 | MON | 140 | 8,386 | 06/24/2016 | 10/25/2027 |
| 12479L AC 4 | CAI 2013-1A A ABS 3.35 03/27/2028 | | C | | 1FE | 509,250 | 98.779 | 518,591 | 525,000 | 512,488 | | 4,502 | | | 3.350 | 4.360 | MON | 293 | 17,588 | 06/24/2016 | 03/27/2028 |
| 12479R AB 3 | CAUTO 2014-1A A ABS MEZ 3.66 10/15/2044 | | | | 1FE | 999,399 | 100.273 | 1,002,727 | 1,000,000 | 999,658 | | 84 | | | 3.660 | 3.698 | MON | 1,627 | 36,600 | 10/10/2014 | 10/15/2044 |
| 12479R AD 9 | CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047 | | | | 1FE | 993,045 | 99.935 | 992,689 | 993,333 | 993,082 | | 38 | | | 3.870 | 3.908 | MON | 1,709 | 25,414 | 03/30/2017 | 04/15/2047 |
| 12480V AG 0 | CBAM 2017-1A B CLO MEZ FLT 07/20/30 | | | | 1FE | 1,000,000 | 100.844 | 1,008,440 | 1,000,000 | 1,000,000 | | | | | 3.130 | 3.142 | JAJO | 16,172 | | 06/08/2017 | 07/20/2030 |
| 125634 AJ 4 | CLIF 2013-2A NOTE ABS 3.22 06/18/28 | | | | 1FE | 1,028,153 | 99.378 | 1,022,134 | 1,028,533 | 1,028,290 | | 76 | | | 3.220 | 3.250 | MON | 1,196 | 33,119 | 06/05/2013 | 06/18/2028 |
| 125634 AL 9 | CLIF 2013-3A A ABS 3.67 11/18/2028 | | | | 1FE | 259,832 | 101.140 | 262,814 | 259,852 | 259,837 | | 4 | | | 3.670 | 3.700 | MON | 344 | 9,537 | 11/05/2013 | 11/18/2028 |
| 125634 AQ 8 | CLIF 2014-2A A ABS SNR 3.38 10/18/2029 | | | | 1FE | 2,299,100 | 100.272 | 2,357,764 | 2,351,359 | 2,307,486 | | 12,154 | | | 3.380 | 4.010 | MON | 2,870 | 79,500 | 06/08/2016 | 10/18/2029 |
| 12803P AB 4 | CAJUN 2017-1A A2 ABS SNR 6.50 08/20/2047 | | | | 2AM | 1,954,723 | 101.372 | 1,997,028 | 1,970,000 | 1,955,885 | | 1,384 | | | 6.500 | 6.750 | FMAN | 14,583 | 51,220 | 05/26/2017 | 08/20/2047 |
| 14312J AL 6 | CGMS 2015-5A A1B CLO SEQ SSNR 3.338 1/28 | | | | 1FE | 1,500,000 | 100.870 | 1,513,050 | 1,500,000 | 1,500,000 | | | | | 3.338 | 3.312 | JAJO | 9,875 | 50,070 | 12/11/2015 | 01/20/2028 |
| 14315J AE 9 | CGMS 2017-2A A2A CLO MEZ FLT 07/20/31 | | | | 1FE | 1,000,000 | 100.845 | 1,008,450 | 1,000,000 | 997,839 | | (2,161) | | | 3.031 | 3.101 | JAJO | 15,747 | | 05/18/2017 | 07/20/2031 |
| 14315J AN 9 | CGMS 2017-2A A2B CLO MEZ 3.90 07/20/31 | | | | 1FE | 1,000,000 | 100.990 | 1,009,900 | 1,000,000 | 1,000,005 | | 5 | | | 3.793 | 3.757 | JAJO | 19,281 | | 05/18/2017 | 07/20/2031 |
| 14575H AA 6 | CAUTO 2016-1A A ABS SNR 4.55 02/15/2046 | | | | 1FE | 1,948,734 | 102.522 | 1,998,616 | 1,949,449 | 1,948,895 | | 99 | | | 4.550 | 4.600 | MON | 3,942 | 88,700 | 03/03/2016 | 02/15/2046 |
| 15137D AQ 8 | CECLO 2014-22A A2BR CLO MEZ 3.4 11/07/26 | | | | 1FE | 3,000,000 | 99.669 | 2,990,075 | 3,000,000 | 3,000,000 | | | | | 3.400 | 3.414 | FMAN | 15,300 | 102,000 | 11/01/2016 | 11/07/2026 |
| 15672A AA 0 | CERB 2017-1A A CLO SSNR FLT 04/15/2027 | | | | 1FE | 2,000,000 | 100.152 | 2,003,040 | 2,000,000 | 2,007,281 | | 7,281 | | | 3.109 | 3.557 | JAJO | 13,473 | 29,826 | 03/30/2017 | 04/15/2027 |
| 15672Y AC 4 | CERB 2016-2A A1F CLO SSNR 3.39 11/17/27 | | | | 1FE | 2,000,000 | 100.350 | 2,007,000 | 2,000,000 | 2,000,058 | | 37 | | | 3.390 | 3.403 | JAJO | 14,313 | 61,773 | 10/28/2016 | 11/15/2027 |
| 15673G AA 6 | CERB 2017-2A A1 CLO SSNR FLT 07/15/29 | | | | 1FE | 4,000,000 | 100.157 | 4,006,280 | 4,000,000 | 3,999,630 | | (370) | | | 3.109 | 3.075 | JAJO | 26,946 | 44,463 | 05/17/2017 | 07/15/2029 |
| 15673G AE 8 | CERB 2017-2A B CLO MEZ FLT 07/15/29 | | | | 1FE | 1,000,000 | 100.155 | 1,001,550 | 1,000,000 | 1,001,290 | | 1,290 | | | 3.659 | 3.399 | JAJO | 7,928 | 13,117 | 05/17/2017 | 07/15/2029 |
| 15673K AA 7 | CERB 2017-3A A CLO SSNR FLT 10/15/2029 | | | | 1FE | 2,000,000 | 100.000 | 2,000,000 | 2,000,000 | 1,999,728 | | (272) | | | 2.956 | 2.937 | JAJO | 13,468 | | 09/13/2017 | 10/15/2029 |
| 19625G AB 5 | CAFL 2016-1 B ABS MEZ 3.344 06/15/2048 | | | | 1FE | 999,995 | 99.859 | 998,590 | 1,000,000 | 999,582 | | (259) | | | 3.344 | 3.338 | MON | 2,787 | 33,440 | 05/11/2016 | 06/15/2048 |
| 20267U AA 7 | CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040 | | | | 1FE | 1,480,079 | 99.615 | 1,474,782 | 1,480,481 | 1,480,105 | | 66 | | | 2.730 | 2.750 | MON | 674 | 40,341 | 10/13/2016 | 10/25/2040 |
| 21051A AA 9 | CLUB 2017-P1 A ABS SSNR 2.42 09/15/2023 | | | | 1FE | 862,809 | 99.883 | 861,825 | 862,835 | 862,813 | | 7 | | | 2.420 | 2.435 | MON | 928 | 4,466 | 09/15/2017 | 09/15/2023 |
| 227170 AE 7 | CRNN 2013-1A A ABS 3.08 04/18/2028 | | C | | 1FE | 533,330 | 99.655 | 531,495 | 533,333 | 533,333 | | | | | 3.080 | 3.100 | MON | 593 | 16,693 | 04/17/2013 | 04/18/2028 |

# 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 | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 233046 AD 3 | DNKN 2015-1A A2II ABS SNR 3.98 02/20/45 | | | | 2AM | 2,917,500 | 101.953 | 2,974,483 | 2,917,500 | 2,917,500 | | | | | 3.980 | 4.000 | FMAN. | 13,224 | 116,116 | 01/22/2015. | 02/20/2045. |
| 233046 AE 1 | DNKN 2017-1A A2I ABS SNR 3.629 11/20/47 | | | | 2AM | 2,000,000 | 100.750 | 2,015,000 | 2,000,000 | 2,000,000 | | | | | 3.629 | 3.645 | FMAN. | 13,710 | | 09/14/2017. | 11/20/2047. |
| 233046 AF 8 | DNKN 2017-1A A2II ABS SNR 4.03 11/20/47 | | | | 2AM | 4,000,000 | 102.094 | 4,083,750 | 4,000,000 | 4,000,000 | | | | | 4.030 | 4.050 | FMAN. | 30,449 | | 09/14/2017. | 11/20/2047. |
| 23341B AC 9 | DRB 2016-B A2 ABS SNR 2.89 06/25/2040 | | | | 1FE | 700,402 | 100.108 | 701,372 | 700,615 | 700,428 | | 47 | | | 2.890 | 2.915 | MON... | 337 | 20,278 | 05/12/2016. | 06/25/2040. |
| 25755T AE 0 | DPABS 2015-1A A2II ABS SNR 4.474 10/45 | | | | 2AM | 1,970,000 | 104.844 | 2,065,422 | 1,970,000 | 1,970,000 | | (5) | | | 4.474 | 4.499 | JAJO.. | 16,159 | 88,138 | 10/14/2015. | 10/25/2045. |
| 25755T AH 3 | DPABS 2017-1A A23 ABS SNR 4.118 07/47 | | | | 2AM | 2,992,500 | 102.625 | 3,071,053 | 2,992,500 | 2,992,500 | | | | | 4.118 | 4.139 | JAJO.. | 22,592 | 31,150 | 06/12/2017. | 07/25/2047. |
| 26224H AA 5 | DRUGC 2016-1A A ABS 3.979 04/15/2027 | | | | 2AM | 613,393 | 99.750 | 611,867 | 613,401 | 613,393 | | 7 | | | 3.979 | 4.000 | JAJO.. | 5,153 | 24,407 | 06/02/2016. | 04/15/2027. |
| 28618W AB 0 | ERL 2014-1A A2 ABS 3.668 04/19/2044 | | | | 1FE | 2,180,906 | 101.242 | 2,227,315 | 2,200,000 | 2,189,020 | | 3,059 | | | 3.668 | 3.860 | MON... | 2,690 | 80,696 | 09/15/2016. | 04/19/2044. |
| 28618X AB 8 | ERL 2015-1A A2 ABS SNR 3.585 02/19/2045 | | | | 1FE | 1,254,703 | 100.940 | 1,312,220 | 1,300,000 | 1,265,650 | | 7,442 | | | 3.585 | 4.322 | MON... | 1,554 | 48,230 | 06/30/2016. | 02/19/2045. |
| 28851Q AA 1 | ECLO 2017-1A A CLO SSNR FLT 07/15/27 | | | | 1FE | 2,000,000 | 100.270 | 2,005,400 | 2,000,000 | 1,999,643 | | (357) | | | 3.359 | 3.304 | JAJO.. | 14,556 | 21,523 | 05/17/2017. | 07/15/2027. |
| 28852E AA 7 | ECLO 2017-2A A CLO SSNR FLT 02/15/2029 | | C | | 1FE | 3,000,000 | 100.000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3.310 | FMAN. | | | 12/18/2017. | 02/15/2029. |
| 30256W AA 5 | FDF 2015-1A A CDO SEQ SSNR 4.40 11/12/30 | | | | 1FE | 1,000,000 | 101.900 | 1,019,000 | 1,000,000 | 1,000,000 | | | | | 4.400 | 4.400 | MN..... | 5,989 | 44,000 | 10/23/2015. | 11/12/2030. |
| 30256W AB 3 | FDF 2015-1A B CDO MEZ SEQ 5.00 11/12/30 | | | | 1FE | 1,000,000 | 101.700 | 1,017,000 | 1,000,000 | 1,000,000 | | | | | 5.500 | 5.500 | MN..... | 7,486 | 55,000 | 10/23/2015. | 11/12/2030. |
| 30258B AA 9 | FDF 2016-2A A CDO SSNR 4.285 05/12/2031 | | | | 1FE | 1,498,500 | 101.700 | 1,525,500 | 1,500,000 | 1,498,841 | | 211 | | | 4.285 | 4.303 | MN..... | 8,749 | 64,275 | 04/15/2016. | 05/12/2031. |
| 33830J AA 3 | GUYS 2017-1A A2 ABS SNR 4.60 07/25/2047 | | | | 2AM | 997,500 | 102.313 | 1,020,567 | 997,500 | 997,500 | | (0) | | | 4.600 | 4.626 | JAJO.. | 8,412 | 15,040 | 05/24/2017. | 07/25/2047. |
| 34960F AU 7 | FCO 2014-5A A1FR CLO SSNR 3.40 10/15/26 | | | | 1FE | 1,000,000 | 100.120 | 1,001,200 | 1,000,000 | 1,000,000 | | | | | 3.400 | 3.414 | JAJO.. | 7,650 | 17,000 | 03/28/2017. | 10/15/2026. |
| 34960Y AE 2 | FCO 2016-7A A1F CLO SSNR 3.85 12/15/2028 | | | | 1FE | 1,000,000 | 100.070 | 1,000,700 | 1,000,000 | 1,000,071 | | 64 | | | 3.800 | 3.816 | MJSD. | 1,689 | 38,000 | 12/02/2016. | 12/15/2028. |
| 34961J AC 8 | FCO 2017-9A A1T CLO SSNR FLT 11/15/2029 | | | | 1FE | 1,500,000 | 100.160 | 1,502,400 | 1,500,000 | 1,499,903 | | (97) | | | 2.966 | 2.982 | FMAN. | 5,808 | | 11/01/2017. | 11/15/2029. |
| 34961J AE 4 | FCO 2017-9A A1F CLO SSNR 3.65 11/15/2029 | | | | 1FE | 4,000,000 | 100.080 | 4,003,200 | 4,000,000 | 4,000,077 | | 77 | | | 3.650 | 3.665 | FMAN. | 18,656 | | 11/01/2017. | 11/15/2029. |
| 34961J AG 9 | FCO 2017-9A B CLO MEZ FLT 11/15/2029 | | | | 1FE | 1,800,000 | 100.300 | 1,805,400 | 1,800,000 | 1,799,873 | | (127) | | | 3.366 | 3.386 | FMAN. | 7,910 | | 11/01/2017. | 11/15/2029. |
| 34961P AE 0 | FCBSL 2017-2A B2 CLO MEZ 3.95 07/11/2030 | | C | | 1FE | 2,500,000 | 100.000 | 2,500,000 | 2,500,000 | 2,500,000 | | | | | 3.950 | 3.968 | JAJO.. | | | 12/18/2017. | 07/11/2030. |
| 35040U AA 9 | FFIN 2017-1A A ABS SSNR 3.3 07/15/2033 | | | | 1FE | 1,999,710 | 99.828 | 1,996,563 | 2,000,000 | 1,999,718 | | 8 | | | 3.300 | 3.331 | MON... | 3,300 | | 12/06/2017. | 07/15/2033. |
| 37952U AB 9 | SEACO 2013-1A A ABS 2.98 04/17/2028 | | C | | 1FE | 794,466 | 99.390 | 795,120 | 800,000 | 796,715 | | 1,184 | | | 2.980 | 3.163 | MON... | 927 | 23,846 | 07/22/2013. | 04/17/2028. |
| 37952U AC 7 | SEACO 2013-2A A ABS 3.67 11/17/2028 | | C | | 1FE | 582,953 | 100.229 | 584,332 | 583,000 | 582,971 | | 9 | | | 3.670 | 3.700 | MON... | 832 | 21,396 | 11/04/2013. | 11/17/2028. |
| 37952U AD 5 | SEACO 2014-1A A1 ABS SNR 3.19 07/17/24 | | C | | 1FE | 1,316,391 | 99.210 | 1,306,265 | 1,316,667 | 1,316,479 | | 55 | | | 3.190 | 3.216 | MON... | 1,633 | 42,002 | 07/23/2014. | 07/17/2029. |
| 38172X AG 4 | GOCAP 2013-16A A1R CLO SSNR FLT 07/25/29 | | | | 1FE | 2,000,000 | 100.050 | 2,001,000 | 2,000,000 | 1,999,833 | | (167) | | | 3.067 | 3.025 | JAJO.. | 11,588 | 17,499 | 06/23/2017. | 07/25/2029. |
| 38172X AJ 8 | GOCAP 2013-16A A2R CLO SNR FLT 07/25/29 | | | | 1FE | 1,000,000 | 100.050 | 1,000,500 | 1,000,000 | 999,911 | | (89) | | | 3.217 | 3.176 | JAJO.. | 6,077 | 9,187 | 06/23/2017. | 07/25/2029. |
| 38174V AA 9 | GOCAP 2017-34A A1 CLO SSNR FLT 03/08/29 | | | | 1FE | 2,000,000 | 100.660 | 2,013,200 | 2,000,000 | 1,998,210 | | (1,790) | | | 3.241 | 2.980 | FMAN. | 10,264 | 42,681 | 02/16/2017. | 03/08/2029. |
| 38174Y AA 3 | GOCAP 2015-24A AR CLO SSNR FLT 11/05/29 | | | | 1FE | 1,000,000 | 100.000 | 1,000,000 | 1,000,000 | 999,924 | | (76) | | | 2.994 | 3.062 | FMAN. | 4,408 | | 10/17/2017. | 11/05/2029. |
| 390556 AL 2 | GRTLK 2014-1A AR CLO SSNR FLT 10/15/2029 | | | | 1FE | 2,000,000 | 100.210 | 2,004,200 | 2,000,000 | 2,000,335 | | 335 | | | 2.979 | 2.986 | JAJO.. | 12,744 | | 10/06/2017. | 10/15/2029. |
| 393647 AC 6 | GRNBR 2007-1A C CLO MEZ FLT 11/01/2021 | | | | 1FE | 980,625 | 100.020 | 1,000,200 | 1,000,000 | 998,773 | | 14,183 | | | 3.127 | 4.067 | FMAN. | 5,298 | 28,901 | 09/14/2016. | 11/01/2021. |
| 40442L AB 1 | H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49 | | | | 1FE | 517,436 | 101.100 | 523,129 | 517,437 | 517,433 | | (0) | | | 3.353 | 3.376 | MON... | 337 | 17,348 | 06/19/2015. | 06/24/2049. |
| 40443A AB 4 | H2 2014-1A AFX CDO 3.5069 03/19/2037 | | | | 1FE | 5,998,200 | 98.604 | 5,916,240 | 6,000,000 | 5,999,485 | | 339 | | | 3.507 | 3.539 | MON... | 7,014 | 210,414 | 02/28/2014. | 03/19/2037. |
| 40537V AE 9 | HLA 2012-2A B CLO FLT 12/20/2024 | | | | 1FE | 993,900 | 100.000 | 1,000,000 | 1,000,000 | 998,126 | | 1,012 | | | 4.025 | 2.826 | MJSD. | 1,342 | 36,374 | 11/09/2012. | 12/20/2024. |
| 40538C AU 4 | HLA 2014-1A B2R CLO MEZ 3.4109 04/18/26 | | | | 1FE | 2,000,000 | 100.020 | 2,000,400 | 2,000,000 | 2,000,000 | | | | | 3.411 | 3.425 | JAJO.. | 13,833 | 17,055 | 06/16/2017. | 04/18/2026. |
| 41165G AR 0 | HARV7 7A AFR CLO SSNR 2.9272 11/18/26 | | | | 1FE | 1,000,000 | 100.030 | 1,000,300 | 1,000,000 | 999,821 | | (179) | | | 2.927 | 2.946 | FMAN. | 3,496 | 21,710 | 02/09/2017. | 11/18/2026. |
| 411707 AA 0 | HNGRY 2013-1A A2 ABS 4.474 03/20/2043 | | | | 2AM | 1,329,362 | 100.087 | 1,330,519 | 1,329,362 | 1,329,362 | | | | | 4.474 | 4.499 | MJSD. | 1,817 | 59,523 | 03/22/2013. | 03/20/2043. |
| 42770Q AA 0 | HERO 2014-2A A ABS SNR PT 3.99 09/21/40 | | | | 1FE | 578,844 | 102.387 | 593,064 | 579,239 | 578,775 | | 41 | | | 3.990 | 4.000 | MS..... | 6,484 | 23,112 | 10/16/2014. | 09/21/2040. |
| 42770R AA 8 | HERO 2014-1A ABS 4.75 09/20/2038 | | | | 1FE | 560,961 | 105.956 | 594,378 | 560,967 | 560,967 | | | | | 4.750 | 4.750 | MS..... | 7,476 | 26,646 | 03/06/2014. | 09/20/2038. |
| 437303 AA 8 | HPA 2016-2 A ABS SSNR FLT 10/17/2033 | | | | 1FE | 1,780,326 | 100.550 | 1,803,979 | 1,794,111 | 1,783,784 | | 3,902 | | | 2.401 | 1.897 | MON... | 1,795 | 39,847 | 08/25/2016. | 10/17/2033. |
| 45112A AA 5 | ICONX 2012-1A A ABS 4.229 01/25/2043 | | | | 4AM | 460,251 | 92.256 | 424,609 | 460,251 | 460,254 | | (2) | | | 4.229 | 4.251 | JAJO.. | 3,568 | 19,677 | 11/16/2012. | 01/25/2043. |
| 45780K AD 8 | INTOW 2016-1A A ABS SSNR 2.883 11/15/46 | | | | 1FE | 1,000,000 | 97.446 | 974,460 | 1,000,000 | 1,000,002 | | (0) | | | 2.883 | 2.900 | MON... | 1,281 | 28,830 | 10/25/2016. | 11/15/2046. |
| 46602A AJ 1 | IVYH 7A AR CLO SSNR FLT 10/20/2029 | | | | 1FE | 1,000,000 | 100.052 | 1,000,520 | 1,000,000 | 1,000,386 | | 386 | | | 2.893 | 3.025 | JAJO.. | 4,741 | | 10/23/2017. | 10/20/2029. |
| 46603B AN 9 | IVYH 9A AR CLO SSNR FLT 01/18/30 | | | | 1FE | 1,000,000 | 100.030 | 1,000,300 | 1,000,000 | 999,954 | | (46) | | | 2.872 | 2.883 | JAJO.. | 1,994 | | 11/21/2017. | 01/18/2030. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond CHAR | NAIC Designation | 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 B./A.C.V. | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due & Accrued | 20 Amount Rec. During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 46616M AA 8 | HENDR 2010-3A A ABS 3.82 12/15/2048 | | | | 1FE | 406,540 | 103.413 | 420,502 | 406,623 | 404,722 | | (347) | | | 3.820 | 3.745 | MON | 690 | 15,533 | 10/29/2010. | 12/15/2048. |
| 46616P AA 1 | HENDR 2011-1A A ABS 4.70 10/15/2056 | | | | 1FE | 1,172,406 | 108.000 | 1,266,529 | 1,172,712 | 1,172,341 | | 30 | | | 4.700 | 4.750 | MON | 2,450 | 55,117 | 06/08/2011. | 10/15/2056. |
| 46617A AA 3 | HENDR 2012-3A A ABS SSNR 3.22 09/15/2065 | | | | 1FE | 1,389,165 | 99.155 | 1,391,371 | 1,403,228 | 1,390,031 | | 1,515 | | | 3.220 | 3.384 | MON | 2,008 | 45,186 | 01/28/2016. | 09/15/2065. |
| 46617F AA 2 | HENDR 2013-1A A ABS 3.22 03/15/2067 | | | | 1FE | 716,574 | 100.145 | 718,113 | 717,071 | 716,620 | | 34 | | | 3.220 | 3.204 | MON | 1,090 | 23,090 | 03/13/2013. | 04/15/2067. |
| 46617J AA 4 | HENDR 2013-2A A ABS 4.21 03/15/2062 | | | | 1FE | 1,527,109 | 106.642 | 1,628,922 | 1,527,468 | 1,527,408 | | 346 | | | 4.210 | 4.253 | MON | 2,858 | 64,306 | 07/23/2013. | 03/15/2062. |
| 46617L AA 9 | HENDR 2013-3A A ABS 4.08 07/15/41 | | | | 1FE | 1,525,586 | 105.603 | 1,612,369 | 1,526,822 | 1,525,567 | | 107 | | | 4.080 | 4.125 | MON | 2,769 | 62,294 | 10/10/2013. | 01/17/2073. |
| 46617N AS 6 | JFIN 2014-2A A1BR CLO SSNR 2.785 07/26 | | | | 1FE | 1,500,000 | 100.000 | 1,500,000 | 1,500,000 | 1,500,000 | | 0 | | | 2.785 | 2.795 | JAJO | 8,239 | 10,444 | 06/23/2017. | 07/20/2026. |
| 46617T AA 2 | HENDR 2014-1A A ABS SNR 3.96 03/15/2063 | | | | 1FE | 784,745 | 105.089 | 825,147 | 785,189 | 784,774 | | 40 | | | 3.960 | 4.000 | MON | 1,468 | 31,093 | 02/10/2014. | 03/15/2063. |
| 46617Y AP 8 | JFIN 2015-1A A2R CLO SSNR 2.817 03/15/26 | | | | 1FE | 1,000,000 | 100.000 | 1,000,000 | 1,000,000 | 999,981 | | (19) | | | 2.817 | 2.787 | MJSD | 1,330 | | 12/01/2017. | 03/15/2026. |
| 46618A AA 2 | HENDR 2014-2A A ABS 3.61 01/17/2073 | | | | 1FE | 1,234,091 | 102.192 | 1,261,960 | 1,234,891 | 1,234,399 | | 48 | | | 3.610 | 3.643 | MON | 1,981 | 44,580 | 07/16/2014. | 01/17/2073. |
| 46618H AA 7 | HENDR 2014-3A A ABS SNR 3.50 06/15/2077 | | | | 1FE | 2,301,897 | 101.290 | 2,325,959 | 2,296,336 | 2,301,903 | | (64) | | | 3.500 | 3.494 | MON | 3,572 | 37,751 | 10/25/2017. | 06/15/2077. |
| 46618L AA 8 | HENDR 2015-1A A ABS SSNR 3.26 09/15/2072 | | | | 1FE | 4,307,452 | 97.300 | 4,228,784 | 4,346,130 | 4,309,673 | | 3,441 | | | 3.260 | 3.391 | MON | 6,297 | 141,696 | 06/01/2015. | 09/15/2072. |
| 46619R AA 4 | HENDR 2015-2A A ABS SSNR 3.87 03/15/2058 | | | | 1FE | 1,422,108 | 104.121 | 1,477,786 | 1,419,297 | 1,421,806 | | (212) | | | 3.870 | 3.879 | MON | 2,441 | 54,928 | 09/17/2015. | 03/15/2058. |
| 46619T AC 6 | JFIN 2016-1A AF CLO SSNR 2.737 07/27/28 | | | | 1FE | 2,000,000 | 99.125 | 1,982,500 | 2,000,000 | 1,988,357 | | (1,823) | | | 2.737 | 2.746 | JAJO | 9,732 | 66,448 | 07/08/2016. | 07/27/2028. |
| 46620J AA 9 | HENDR 2017-1A A ABS SSNR 3.99 08/15/2062 | | | | 1FE | 495,951 | 102.933 | 510,891 | 496,333 | 495,967 | | 20 | | | 3.990 | 4.032 | MON | 880 | 14,468 | 03/15/2017. | 08/16/2060. |
| 470473 AH 2 | JTWN 2014-5A B2R CLO MEZ 3.84 01/17/2027 | | | | 1FE | 1,200,000 | 99.940 | 1,199,280 | 1,200,000 | 1,199,997 | | (3) | | | 3.840 | 3.858 | JAJO | 9,472 | 23,680 | 03/24/2017. | 01/17/2027. |
| 47421M AE 3 | JEFFM 2015-1A A2 CLO SEQ SSNR 3.62 07/27 | | | | 1FE | 1,000,000 | 100.700 | 1,007,000 | 1,000,000 | 1,000,000 | | | | | 3.620 | 3.636 | JAJO | 7,139 | 36,200 | 06/26/2015. | 07/20/2027. |
| 47760Q AA 1 | JIMMY 2017-1A A2I ABS SNR 3.61 07/30/47 | | | | 2AM | 997,500 | 100.277 | 1,000,263 | 997,500 | 997,500 | | | | | 3.610 | 3.626 | JAJO | 6,102 | 11,303 | 06/27/2017. | 07/30/2047. |
| 47760Q AB 9 | JIMMY 2017-1A A2II ABS SNR 4.846 07/47 | | | | 2AM | 798,000 | 100.689 | 803,498 | 798,000 | 798,000 | | | | | 4.846 | 4.875 | JAJO | 6,553 | 12,138 | 06/27/2017. | 07/30/2047. |
| 48244X AA 0 | KDAC 2017-1A A ABS SSNR 4.212 12/15/2042 | | C | | 1FE | 1,999,931 | 101.033 | 2,020,660 | 2,000,000 | 1,999,931 | | (0) | | | 4.212 | 4.250 | MON | 2,574 | | 12/12/2017. | 12/15/2042. |
| 48250R AZ 9 | KKR 12 B2R CLO MEZ 3.421 07/15/2027 | | | | 1FE | 1,500,000 | 100.020 | 1,500,300 | 1,500,000 | 1,501,050 | | 1,050 | | | 3.421 | 3.322 | JAJO | 10,833 | 8,410 | 07/20/2017. | 07/15/2027. |
| 48669R AA 9 | KCAP 2017-1A A CLO SSNR FLT 12/20/2029 | | | | 1FE | 2,000,000 | 100.625 | 2,012,500 | 2,000,000 | 2,000,432 | | 432 | | | 3.381 | 3.391 | MJSD | 12,960 | | 10/03/2017. | 12/20/2029. |
| 50543L AA 0 | LAFL 2016-1A A1 ABS SSNR 4.3 01/15/2042 | | | | 1FE | 1,848,835 | 101.648 | 1,916,486 | 1,885,417 | 1,853,100 | | 6,007 | | | 4.300 | 4.750 | MON | 3,603 | 81,073 | 12/08/2016. | 01/15/2042. |
| 532621 AS 8 | LROCK 2014-2A B2R CLO MEZ 3.6472 04/26 | | | | 1FE | 2,000,000 | 100.300 | 2,006,000 | 2,000,000 | 2,000,000 | | | | | 3.647 | 3.664 | JAJO | 14,791 | 54,708 | 01/10/2017. | 04/18/2026. |
| 543190 AA 0 | LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045 | | | | 1FE | 1,355,990 | 99.786 | 1,396,516 | 1,399,505 | 1,362,937 | | 10,189 | | | 2.980 | 3.846 | MON | 1,854 | 41,705 | 07/22/2016. | 01/15/2045. |
| 543190 AB 8 | LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45 | | | | 1FE | 1,203,662 | 101.298 | 1,266,228 | 1,250,000 | 1,209,065 | | 4,816 | | | 4.060 | 4.650 | MON | 2,256 | 50,750 | 11/10/2016. | 01/15/2045. |
| 55280H AL 1 | MCFCL 2014-1A AR CLO SSNR FLT 10/20/2029 | | | | 1FE | 3,000,000 | 100.000 | 3,000,000 | 3,000,000 | 2,999,620 | | (380) | | | 2.904 | 2.899 | JAJO | 18,633 | | 09/26/2017. | 10/20/2029. |
| 55281T AA 8 | MCA 2017-1 A ABS SNR FLT 08/15/2028 | | | | 1FE | 1,596,908 | 99.998 | 1,596,877 | 1,596,908 | 1,596,983 | | 72 | | | 3.066 | 2.982 | FMAN | 6,392 | 19,531 | 06/21/2017. | 08/15/2028. |
| 55281T AB 6 | MCA 2017-1 B ABS MEZ FLT 08/15/2028 | | | | 2AM | 798,432 | 99.997 | 798,408 | 798,432 | 798,432 | | (1) | | | 4.066 | 4.087 | FMAN | 4,238 | 13,058 | 06/21/2017. | 08/15/2028. |
| 55818Y BE 0 | MDPK 2015-17A B1R CLO MEZ FLT 07/21/2030 | | | | 1FE | 1,000,000 | 100.000 | 1,000,000 | 1,000,000 | 1,002,735 | | 2,735 | | | 3.113 | 3.030 | JAJO | 6,225 | 10,896 | 05/23/2017. | 07/21/2030. |
| 57430U 30 1 | MDIBS 2006-1A A ABS 5.55 12/10/2065 | | | | 1AM | 1,504,837 | 51.030 | 823,505 | 1,613,767 | 1,094,561 | | 15,318 | 467,589 | | 5.550 | 6.731 | MON | 5,225 | 92,084 | 06/17/2011. | 12/10/2065. |
| 59801W AC 0 | MIDO 2017-7A A2 CLO SNR FLT 07/15/2029 | | | | 1FE | 2,000,000 | 100.700 | 2,014,000 | 2,000,000 | 1,999,696 | | (304) | | | 2.909 | 2.863 | JAJO | 12,606 | 16,258 | 06/02/2017. | 07/15/2029. |
| 62405Q AG 8 | MHAWK 2013-1A B2 CLO 3.612 01/20/2024 | | | | 1FE | 999,000 | 100.125 | 1,001,250 | 1,000,000 | 999,651 | | 138 | | | 3.612 | 3.644 | JAJO | 7,124 | 36,120 | 01/23/2013. | 01/20/2024. |
| 62405T AE 7 | MHAWK 2013-2A B CLO FLT 07/22/2024 | | | | 1FE | 1,912,500 | 100.010 | 2,000,200 | 2,000,000 | 1,936,154 | | 16,815 | | | 3.063 | 3.532 | JAJO | 12,421 | 56,652 | 08/05/2016. | 07/22/2024. |
| 62431U AV 4 | MVW 2013-1A C2R CLO MEZ 4.476 10/12/2030 | | C | | 1FE | 1,250,000 | 100.000 | 1,250,000 | 1,250,000 | 1,249,832 | | (168) | | | 4.476 | 4.439 | JAJO | 12,589 | | 10/06/2017. | 10/12/2030. |
| 62946A AB 0 | NPRL 2016-1A A2 ABS SNR 5.438 04/20/2046 | | | | 1FE | 2,060,469 | 109.147 | 2,182,948 | 2,000,000 | 2,054,178 | | (5,136) | | | 5.438 | 5.091 | MON | 3,323 | 108,760 | 11/10/2016. | 04/20/2046. |
| 631707 AJ 5 | NCC 2017-IA A1B CLO SSNR 3.2781 10/15/29 | | | | 1FE | 1,000,000 | 100.060 | 1,000,600 | 1,000,000 | 1,000,030 | | 30 | | | 3.278 | 3.291 | JAJO | 12,202 | | 07/26/2017. | 10/15/2029. |
| 640270 AS 3 | NGCLO 2014-1A AFR CLO SSNR 3.00 08/28/26 | | | | 1FE | 2,000,000 | 100.000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | 3.000 | 3.011 | FMAN | 5,500 | 45,000 | 02/08/2017. | 08/28/2026. |
| 64129J BA 7 | NEUB 2013-14A B2R CLO MEZ 3.72 01/28/30 | | | | 1FE | 1,500,000 | 100.200 | 1,503,000 | 1,500,000 | 1,500,000 | | | | | 3.720 | 3.737 | JAJO | 9,765 | 27,900 | 04/19/2017. | 01/28/2030. |
| 65251U AN 2 | NWSTR 2016-1A A2 CLO SSNR 3.44 02/25/28 | | | | 1FE | 1,999,945 | 100.220 | 2,004,400 | 2,000,000 | 2,000,000 | | | | | 3.440 | 3.454 | FMAN | 6,880 | 68,800 | 02/12/2016. | 02/25/2028. |
| 65251X AA 4 | NSBKY 2016-1A A CLO SSNR FLT 10/25/2028 | | | | 1FE | 1,500,000 | 100.696 | 1,510,440 | 1,500,000 | 1,499,306 | | (514) | | | 3.467 | 3.065 | JAJO | 9,824 | 43,881 | 10/19/2016. | 10/25/2028. |
| 66859N AH 5 | WOODS 2014-11A B2R CLO MEZ 3.6898 04/25 | | | | 1FE | 1,000,000 | 100.650 | 1,006,500 | 1,000,000 | 999,999 | | (1) | | | 3.690 | 3.707 | JAJO | 7,790 | 18,449 | 03/16/2017. | 04/15/2025. |
| 67091C AS 1 | NXTC 2014-1A B1R CLO MEZ FLT 04/23/2026 | | | | 1FE | 1,000,000 | 100.000 | 1,000,000 | 1,000,000 | 999,847 | | (153) | | | 3.263 | 3.233 | JAJO | 6,344 | 8,120 | 06/23/2017. | 04/23/2026. |
| 67091R AP 4 | OCP 2015-8A A2BR CLO MEZ 3.434 04/17/27 | | | | 1FE | 1,000,000 | 100.100 | 1,001,000 | 1,000,000 | 999,997 | | (3) | | | 3.434 | 3.449 | JAJO | 6,200 | | 10/16/2017. | 04/17/2027. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 67097L AB 2 | OCP 2017-13A A1B CLO SNR FLT 07/15/30 | | | | 1FE | 1,493,250 | 100.980 | 1,514,700 | 1,500,000 | 1,493,147 | | (103) | | | 2.641 | 2.723 | JAJO | 18,268 | | 06/16/2017. | 07/15/2030. |
| 67097L AF 3 | OCP 2017-13A A2B CLO MEZ 3.7982 07/30 | | | | 1FE | 1,000,000 | 100.110 | 1,001,100 | 1,000,000 | 1,000,072 | | 72 | | | 3.798 | 3.815 | JAJO | 17,092 | | 06/16/2017. | 07/15/2030. |
| 67107F AQ 0 | OZLM 2014-8A A1BR CLO SSNR 2.74 10/17/26 | | | | 1FE | 1,000,000 | 99.480 | 994,800 | 1,000,000 | 999,995 | | (5) | | | 2.740 | 2.750 | JAJO | 5,632 | 10,427 | 05/16/2017. | 10/17/2026. |
| 67107F AU 1 | OZLM 2014-8A A2BR CLO MEZ 3.45 10/17/26 | | | | 1FE | 500,000 | 99.510 | 497,550 | 500,000 | 499,996 | | (4) | | | 3.450 | 3.465 | JAJO | 3,546 | 6,565 | 05/16/2017. | 10/17/2026. |
| 67107K AR 7 | OCP 2014-7A A1BR CLO SSNR 2.66 10/20/26 | | | | 1FE | 1,000,000 | 100.020 | 1,000,200 | 1,000,000 | 1,000,315 | | 315 | | | 2.660 | 2.669 | JAJO | 5,246 | | 09/15/2017. | 10/20/2026. |
| 67108L AQ 6 | OZLM 2014-6A A2BR CLO MEZ 3.61 04/17/26 | | | | 1FE | 1,400,000 | 100.150 | 1,402,100 | 1,400,000 | 1,400,000 | | | | | 3.610 | 3.626 | JAJO | 10,389 | 37,905 | 01/06/2017. | 04/17/2026. |
| 67401G AE 8 | OAKTA 2016-A B2 CLO MEZ 3.807 01/20/27 | | | | 1FE | 999,885 | 100.488 | 1,004,880 | 1,000,000 | 999,944 | | 14 | | | 3.807 | 3.827 | JAJO | 7,508 | 38,070 | 03/09/2016. | 01/20/2027. |
| 67515E AL 0 | OCTR 2014-5A A3R CLO SSNR 3.14 10/13/26 | | | | 1FE | 1,000,000 | 100.000 | 1,000,000 | 1,000,000 | 999,996 | | (4) | | | 3.140 | 3.153 | JAJO | 6,803 | 17,619 | 03/09/2017. | 10/13/2026. |
| 67575N AQ 6 | OMART 2016-T1 AT1 ABS SSNR 2.5207 08/48 | | | | 1FE | 1,999,999 | 99.779 | 1,995,580 | 2,000,000 | 2,000,000 | | 0 | | | 2.521 | 2.534 | MON | 2,241 | 50,414 | 08/03/2016. | 08/17/2048. |
| 67575N AU 7 | OMART 2016-T2 AT2 ABS SSNR 2.7215 08/49 | | | | 1FE | 1,999,998 | 99.391 | 1,987,820 | 2,000,000 | 1,999,999 | | 0 | | | 2.722 | 2.737 | MON | 2,419 | 54,430 | 08/03/2016. | 08/16/2049. |
| 67590A BB 7 | OCT14 2012-1A A1BR CLO SSNR FLT 07/15/29 | | | | 1FE | 2,000,000 | 100.330 | 2,006,600 | 2,000,000 | 2,000,146 | | 146 | | | 2.734 | 2.692 | JAJO | 11,848 | 21,001 | 05/09/2017. | 07/15/2029. |
| 67590J AS 2 | OCT18 2013-1A A2BR CLO MEZ 3.45 12/16/24 | | | | 1FE | 2,000,000 | 100.250 | 2,005,000 | 2,000,000 | 1,999,990 | | (10) | | | 3.395 | 3.410 | FMAN | 8,488 | 46,964 | 02/21/2017. | 12/16/2024. |
| 67591E AE 3 | OCT28 2016-1A B2 CLO MEZ 3.1 10/24/2027 | | | | 1FE | 1,000,000 | 100.650 | 1,006,500 | 1,000,000 | 999,554 | | (246) | | | 3.100 | 3.120 | JAJO | 5,769 | 31,947 | 09/08/2016. | 10/24/2027. |
| 68268F AA 8 | OMFIT 2016-2A A ABS SSNR 4.10 03/20/2028 | | | | 1FE | 999,829 | 101.520 | 1,015,200 | 1,000,000 | 999,936 | | 55 | | | 4.100 | 4.141 | MON | 1,481 | 41,000 | 03/16/2016. | 03/20/2028. |
| 68268H AA 4 | OMFIT 2016-3A A ABS SSNR 3.83 06/18/2031 | | | | 1FE | 2,060,000 | 102.610 | 2,052,199 | 2,000,000 | 2,047,147 | | (11,099) | | | 3.830 | 3.211 | MON | 2,766 | 76,600 | 10/31/2016. | 06/18/2031. |
| 68268L AA 5 | OMFIT 2015-3A A ABS SEQ SSNR 3.63 11/28 | | | | 1FE | 1,974,202 | 102.060 | 2,041,200 | 2,000,000 | 1,982,771 | | 4,864 | | | 3.630 | 3.945 | MON | 2,622 | 72,600 | 03/15/2016. | 11/20/2028. |
| 68504R AA 6 | ONGLT 2014-AA A ABS SNR 2.29 07/09/2029 | | | | 1FE | 315,766 | 98.550 | 311,242 | 315,821 | 315,781 | | 17 | | | 2.290 | 2.307 | MON | 442 | 7,232 | 08/06/2014. | 07/09/2029. |
| 69915V AC 4 | PARL 2015-1A A CLO SSNR FLT 07/20/2027 | | | | 1FE | 1,525,414 | 100.020 | 1,575,315 | 1,575,000 | 1,542,990 | | 9,523 | | | 2.813 | 2.749 | JAJO | 8,983 | 40,621 | 02/22/2016. | 07/20/2027. |
| 75574T AA 2 | RCMT 2017-FL1 A CLO SSNR FLT 05/25/2034 | | | | 1FE | 1,436,748 | 100.000 | 1,436,748 | 1,436,748 | 1,436,699 | | (45) | | | 2.402 | 2.098 | MON | 671 | 11,178 | 08/02/2017. | 05/25/2034. |
| 77356P AA 0 | RCTF 2004-1A A1 ABS 5.22 05/17/2021 | | | | 1FE | 294,090 | 102.333 | 301,303 | 294,433 | 294,403 | | 39 | | | 5.220 | 5.268 | FMAN | 1,964 | 15,369 | 07/28/2004. | 05/17/2021. |
| 78445M AB 6 | SLMA 2010-A 2A ABS FLT 5/16/44 | | | | 1FE | 725,832 | 102.955 | 747,278 | 725,832 | 725,832 | | | | | 4.727 | 4.774 | MON | 1,620 | 31,563 | 03/03/2010. | 05/16/2044. |
| 78447R AB 3 | SLMA 2013-A A2A ABS 1.77 05/17/2027 | | | | 1FE | 702,717 | 99.725 | 700,983 | 702,916 | 702,902 | | 35 | | | 1.770 | 1.783 | MON | 553 | 12,442 | 02/27/2013. | 05/17/2027. |
| 78447R AD 9 | SLMA 2013-A B ABS 2.50 03/15/2047 | | | | 1FE | 950,824 | 99.407 | 994,070 | 1,000,000 | 992,116 | | 9,145 | | | 2.500 | 3.484 | MON | 1,111 | 25,000 | 02/27/2013. | 03/15/2047. |
| 78447V AC 2 | SLMA 2013-B A2B ABS FLT 05/15/2030 | | | | 1FE | 1,708,056 | 100.374 | 1,714,444 | 1,708,056 | 1,708,056 | | | | | 2.577 | 2.591 | MON | 2,079 | 37,042 | 04/25/2013. | 06/17/2030. |
| 78447V AD 0 | SLMA 2013-B B ABS 3.69 05/16/2044 | | | | 1FE | 1,411,076 | 99.957 | 1,499,351 | 1,500,000 | 1,470,894 | | 14,543 | | | 3.000 | 4.149 | MON | 2,000 | 45,000 | 08/15/2013. | 05/16/2044. |
| 78471D AA 5 | SCLP 2016-1A A ABS SSNR 3.26 08/25/2025 | | | | 1FE | 1,140,120 | 100.370 | 1,144,463 | 1,140,244 | 1,140,148 | | 49 | | | 3.260 | 3.287 | MON | 620 | 37,175 | 06/21/2016. | 08/25/2025. |
| 78471F AA 0 | SCLP 2016-3 A ABS SSNR 3.05 12/26/25 | | | | 1FE | 562,829 | 100.470 | 565,486 | 562,841 | 562,836 | | 3 | | | 3.050 | 3.070 | MON | 286 | 17,196 | 10/06/2016. | 12/26/2025. |
| 81881U AN 7 | SHACK 2013-4A B2R CLO MEZ 3.476 01/13/25 | | | | 1FE | 1,500,000 | 100.033 | 1,500,495 | 1,500,000 | 1,500,000 | | | | | 3.476 | 3.491 | JAJO | 11,297 | 26,070 | 03/24/2017. | 01/13/2025. |
| 83402Q AA 0 | SCLP 2016-2A A ABS SSNR 3.09 10/27/2025 | | | | 1FE | 1,992,046 | 100.890 | 2,010,090 | 1,992,358 | 1,992,146 | | 151 | | | 3.090 | 3.118 | MON | 1,026 | 61,751 | 07/26/2016. | 10/27/2025. |
| 83405A AA 2 | SCLP 2017-1 A ABS SSNR 3.28 01/26/2026 | | | | 1FE | 1,656,120 | 100.913 | 1,671,389 | 1,656,262 | 1,656,145 | | 76 | | | 3.280 | 3.307 | MON | 905 | 49,647 | 01/20/2017. | 01/26/2026. |
| 83405L AA 8 | SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026 | | | | 1FE | 2,485,875 | 99.700 | 2,478,523 | 2,485,981 | 2,485,885 | | 22 | | | 2.140 | 2.153 | MON | 887 | 13,891 | 09/15/2017. | 09/25/2026. |
| 83405Q AA 7 | SCLP 2017-6 A1 ABS SSNR 2.2 11/25/2026 | | | | 1FE | 1,889,133 | 99.740 | 1,884,946 | 1,889,860 | 1,889,202 | | 106 | | | 2.200 | 2.250 | MON | 693 | 5,313 | 11/07/2017. | 11/25/2026. |
| 83417F AA 7 | SOCTY 2014-2 A ABS PT 4.02 07/20/2044 | | | | 2AM | 435,914 | 96.494 | 420,637 | 435,921 | 435,921 | | | | | 4.020 | 4.020 | JJ | 7,837 | 17,524 | 07/24/2014. | 07/20/2044. |
| 83417P AA 5 | SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45 | | | | 1FE | 934,312 | 101.410 | 947,976 | 934,796 | 934,413 | | 77 | | | 4.180 | 4.190 | FA | 14,219 | 39,074 | 08/07/2015. | 08/21/2045. |
| 83608G AJ 5 | SNDPT 2013-1A A2F CLO 3.388 04/26/2025 | | | | 1FE | 1,000,000 | 100.046 | 1,000,456 | 1,000,000 | 1,000,000 | | | | | 3.388 | 3.402 | JAJO | 6,117 | 33,877 | 03/08/2013. | 04/26/2025. |
| 83608G AL 0 | SNDPT 2013-1A A1F CLO 2.246 04/26/2025 | | | | 1FE | 750,002 | 99.355 | 745,164 | 750,002 | 750,002 | | | | | 2.246 | 2.253 | JAJO | 3,042 | 16,848 | 03/08/2013. | 04/26/2025. |
| 83609W AE 0 | SNDPT 2015-3A A2 CLO SEQ SSNR 3.35 01/28 | | | | 1FE | 1,750,000 | 100.090 | 1,751,575 | 1,750,000 | 1,750,020 | | (5) | | | 3.350 | 3.364 | JAJO | 11,562 | 58,625 | 12/08/2015. | 01/20/2028. |
| 85022W AA 2 | SCFT 2016-AA A ABS SSNR 3.05 04/25/2029 | | | | 1FE | 1,357,438 | 100.350 | 1,354,569 | 1,349,845 | 1,354,770 | | (4,385) | | | 3.050 | 2.531 | MON | 686 | 27,447 | 05/11/2017. | 04/25/2029. |
| 85172L AA 4 | SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24 | | | | 1FE | 999,800 | 100.291 | 1,002,910 | 1,000,000 | 999,956 | | 54 | | | 3.160 | 3.187 | MON | 1,404 | 31,600 | 02/18/2015. | 11/15/2024. |
| 86212V AA 2 | STR 2016-1A A1 ABS SNR 3.96 10/20/2046 | | | | 1FE | 1,468,299 | 98.953 | 1,453,699 | 1,469,078 | 1,468,374 | | 75 | | | 3.960 | 4.000 | MON | 1,778 | 58,176 | 10/12/2016. | 10/20/2046. |
| 86213C AB 1 | STR 2015-1A A2 ABS SNR 4.17 04/20/2045 | | | | 1FE | 970,942 | 103.266 | 1,018,891 | 986,667 | 974,161 | | 1,459 | | | 4.170 | 4.417 | MON | 1,257 | 41,144 | 08/05/2015. | 04/20/2045. |
| 869507 AA 1 | SPSS 2017-1A A ABS SSNR 4.19 01/15/2071 | | | | 1FE | 992,538 | 106.150 | 1,054,107 | 993,036 | 992,561 | | 25 | | | 4.190 | 4.232 | MON | 1,849 | 34,558 | 02/09/2017. | 01/15/2071. |
| 87155M AA 9 | SYMP 2007-5A A1 CLO FLT 01/15/2024 | | | | 1FE | 1,086,390 | 100.010 | 1,110,447 | 1,110,331 | 1,117,912 | | 6,849 | | | 2.109 | 1.649 | JAJO | 5,074 | 20,667 | 03/25/2013. | 01/15/2024. |
| 87240P AA 9 | TCP 2017-1A A1 CLO SSNR FLT 08/20/2029 | | | | 1FE | 2,000,000 | 100.390 | 2,007,800 | 2,000,000 | 1,998,909 | | (1,091) | | | 3.133 | 3.054 | FMAN | 22,978 | | 08/01/2017. | 08/20/2029. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 87244G AA 5 | CHMML 2017-1A A CLO SSNR FLT 01/24/2030 | | | | 1FE | 3,000,000 | 100.000 | 3,000,000 | 3,000,000 | 2,999,880 | | (120) | | | 2.926 | 3.024 | JAJO.. | 6,339 | | 11/06/2017. | 01/24/2030. |
| 87248T AB 1 | TICP 2017-7A AJ CLO SNR FLT 07/15/29 | | | | 1FE | 1,100,000 | 100.580 | 1,106,380 | 1,100,000 | 1,099,865 | | (135) | | | 2.754 | 2.773 | JAJO.. | 14,471 | | 06/12/2017. | 07/15/2029. |
| 87248T AD 7 | TICP 2017-7A B2 CLO MEZ 3.65 07/15/29 | | | | 1FE | 2,000,000 | 99.170 | 1,983,400 | 2,000,000 | 2,000,040 | | 40 | | | 3.650 | 3.615 | JAJO.. | 34,878 | | 06/12/2017. | 07/15/2029. |
| 87266H AA 6 | TFINS 2016-1A A CDO SNR FLT 01/20/2038 | | | | 1FE | 1,689,962 | 100.500 | 1,892,381 | 1,882,966 | 1,719,391 | | 22,086 | | | 3.557 | 4.487 | JAJO.. | 13,581 | 72,422 | 07/22/2016. | 01/20/2038. |
| 87407P AA 8 | TAL 2013-1A A ABS SNR 2.83 02/22/2038 | | | | 1FE | 1,499,368 | 98.781 | 1,480,068 | 1,498,333 | 1,498,907 | | (215) | | | 2.830 | 2.831 | MON... | 1,296 | 44,289 | 05/22/2013. | 02/22/2038. |
| 87407P AE 0 | TAL 2013-2A A ABS 3.55 11/20/2038 | | | | 1FE | 1,179,670 | 99.759 | 1,180,479 | 1,183,333 | 1,180,413 | | 939 | | | 3.550 | 3.667 | MON... | 1,284 | 43,496 | 07/06/2016. | 11/20/2038. |
| 88159D AA 3 | TES 2017-1A A ABS SSNR 4.33 10/20/2047 | | | | 1FE | 1,999,727 | 99.959 | 1,999,170 | 2,000,000 | 1,999,717 | | (10) | | | 4.330 | 4.332 | AO..... | 12,749 | | 11/03/2017. | 10/20/2047. |
| 89289U AQ 1 | TRAL 2013-1A AR CLO SSNR FLT 07/20/2029 | | | | 1FE | 2,000,000 | 100.625 | 2,012,500 | 2,000,000 | 1,997,412 | | (2,588) | | | 2.598 | 2.666 | JAJO.. | 10,534 | 10,534 | 07/19/2017. | 07/20/2029. |
| 89412R AB 1 | TRAP 2003-5A A1B CDO MEZ FLT 07/15/2034 | | | | 1FE | 2,018,750 | 96.250 | 2,406,250 | 2,500,000 | 2,080,430 | | 45,306 | | | 2.286 | 6.033 | JJ..... | 26,988 | 50,550 | 07/12/2016. | 07/15/2034. |
| 89655Y AA 4 | TRL 2009-1A A ABS 6.657 11/16/2039 | | | | 1FE | 1,394,700 | 116.207 | 1,620,746 | 1,394,700 | 1,394,700 | | | | | 6.657 | 6.750 | MON... | 3,869 | 92,845 | 10/29/2009. | 11/16/2039. |
| 89656C AA 1 | TRL 2010-1A A ABS 5.194 10/16/2040 | | | | 1FE | 2,999,105 | 103.860 | 3,003,415 | 2,891,792 | 2,971,737 | | (9,233) | | | 5.194 | 4.786 | MON... | 6,258 | 150,203 | 06/28/2012. | 10/16/2040. |
| 89656F AA 4 | TRL 2012-1A A1 ABS 2.266 01/15/43 | | | | 1FE | 218,573 | 96.638 | 218,585 | 226,189 | 220,127 | | 2,409 | | | 2.266 | 3.458 | MON... | 228 | 5,125 | 08/18/2016. | 01/15/2043. |
| 89656F AB 2 | TRL 2012-1A A2 ABS 3.525 01/15/43 | | | | 1FE | 8,885,898 | 95.000 | 8,550,000 | 9,000,000 | 8,915,075 | | 14,772 | | | 3.525 | 3.758 | MON... | 14,100 | 317,250 | 11/21/2016. | 01/15/2043. |
| 89656F AC 0 | TRL 2013-1A A ABS SSNR 3.898 07/15/2043 | | | | 1FE | 2,476,646 | 100.740 | 2,446,802 | 2,428,829 | 2,474,735 | | (2,562) | | | 3.898 | 3.452 | MON... | 4,208 | 23,669 | 09/25/2017. | 07/15/2043. |
| 89690E AC 1 | TRMF 2011-1A A2 ABS 6.024 07/15/41 | | | | 1FE | 1,000,000 | 108.207 | 1,082,069 | 1,000,000 | 1,000,000 | | | | | 6.024 | 6.100 | MON... | 2,677 | 60,240 | 06/30/2011. | 07/15/2041. |
| 89690E AE 7 | TRMF 2014-1A A2 ABS SEQ SNR 4.085 04/44 | | | | 1FE | 961,445 | 100.990 | 1,009,901 | 1,000,000 | 967,889 | | 4,293 | | | 4.085 | 4.721 | MON... | 1,816 | 40,850 | 06/01/2016. | 04/15/2044. |
| 898203 AA 2 | TFINS 2017-2A A1 CDO SSNR FLT 09/20/2039 | | | | 1FE | 2,940,000 | 99.025 | 2,970,748 | 3,000,000 | 2,941,531 | | 1,531 | | | 2.861 | 3.349 | MJSD. | 15,973 | | 10/02/2017. | 09/20/2039. |
| 92257L AB 6 | VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047 | | | | 1FE | 873,251 | 100.050 | 873,921 | 873,484 | 871,697 | | (545) | | | 3.000 | 2.860 | MON... | 2,184 | 17,494 | 05/08/2017. | 05/25/2047. |
| 92330W AE 7 | VENTR 2016-24A AF CLO SSNR 2.707 10/28 | | | | 1FE | 1,000,000 | 98.750 | 987,500 | 1,000,000 | 1,000,055 | | 24 | | | 2.707 | 2.715 | JAJO.. | 5,339 | 29,326 | 08/11/2016. | 10/20/2028. |
| 92331D AG 3 | VENTR 2017-28AA BF CLO MEZ 3.923 10/29 | | | | 1FE | 1,000,000 | 100.125 | 1,001,250 | 1,000,000 | 992,126 | | (7,874) | | | 3.923 | 3.941 | JAJO.. | 16,673 | | 07/07/2017. | 10/20/2029. |
| 92557G AS 7 | VIBR 2013-2A A2BR CLO MEZ 3.2 07/24/2024 | | | | 1FE | 1,000,000 | 100.150 | 1,001,500 | 1,000,000 | 1,000,014 | | 14 | | | 3.200 | 3.216 | JAJO.. | 5,956 | 8,000 | 07/13/2017. | 07/24/2024. |
| 92915C AL 8 | VOYA 2016-1A B2 CLO MEZ SEQ 5.05 01/27 | | | | 1FE | 1,500,000 | 100.320 | 1,504,800 | 1,500,000 | 1,500,000 | | | | | 5.050 | 5.081 | JAJO.. | 14,940 | 75,750 | 01/22/2016. | 01/20/2027. |
| 92915Q AE 3 | VOYA 2017-3A A1B CLO SNR FLT 07/20/30 | | | | 1FE | 1,000,000 | 100.693 | 1,006,930 | 1,000,000 | 988,929 | | (11,071) | | | 2.668 | 2.680 | JAJO.. | 12,821 | | 06/13/2017. | 07/20/2030. |
| 95168Q AR 1 | WSTC 2013-1A A2BR CLO MEZ 3.393 11/07/25 | | | | 1FE | 1,000,000 | 100.000 | 1,000,000 | 1,000,000 | 998,462 | | (1,538) | | | 3.393 | 3.454 | FMAN. | 5,090 | 16,871 | 04/28/2017. | 11/07/2025. |
| 96032X AA 5 | WESTR 2014-1A A ABS SSNR PT 2.15 12/26 | | | | 1FE | 425,267 | 99.340 | 424,083 | 426,901 | 423,959 | | 798 | | | 2.150 | 2.295 | MON... | 765 | 9,178 | 09/17/2014. | 12/20/2026. |
| 96033C AA 0 | WESTR 2016-1A A ABS SSNR 3.50 12/20/2028 | | | | 1FE | 644,117 | 100.150 | 647,410 | 646,441 | 644,528 | | 868 | | | 3.500 | 3.613 | MON... | 1,885 | 22,625 | 04/22/2016. | 12/20/2028. |
| 96033C AB 8 | WESTR 2016-1A B ABS MEZ 4.50 12/20/2028 | | | | 2AM | 321,162 | 100.110 | 323,576 | 323,220 | 321,628 | | 823 | | | 4.500 | 4.745 | MON... | 1,212 | 14,545 | 04/22/2016. | 12/20/2028. |
| 96033L AA 0 | WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28 | | | | 1FE | 439,052 | 100.030 | 439,768 | 439,636 | 438,960 | | 240 | | | 3.200 | 3.200 | MON... | 1,172 | 14,068 | 11/17/2015. | 07/20/2028. |
| 96525W AC 7 | WITEH 2015-10A B2 CLO MEZ SEQ 4.07 04/27 | | | | 1FE | 2,000,000 | 100.150 | 2,003,000 | 2,000,000 | 2,000,000 | | | | | 4.070 | 4.091 | JAJO.. | 16,732 | 81,400 | 03/19/2015. | 04/17/2027. |
| 98875L AA 7 | ZAIS5 2016-2A A1 CLO SSNR FLT 10/15/2028 | | | | 1FE | 1,982,400 | 100.578 | 2,011,569 | 2,000,000 | 1,991,376 | | 7,515 | | | 2.889 | 2.611 | JAJO.. | 12,520 | 51,782 | 09/23/2016. | 10/15/2028. |
| 98886M AC 8 | ZAIS1 2014-1A A2 CLO MEZ FLT 04/15/2026 | | | | 1FE | 1,999,000 | 100.258 | 2,005,160 | 2,000,000 | 1,999,097 | | 97 | | | 3.209 | 2.909 | JAJO.. | 13,906 | 45,518 | 01/13/2017. | 04/15/2026. |
| 98886Y AR 9 | ZAIS2 2014-2A A1BR CLO SSNR 2.92 07/26 | | | | 1FE | 1,000,000 | 100.375 | 1,003,750 | 1,000,000 | 1,000,005 | | 5 | | | 2.920 | 2.930 | JAJO.. | 5,353 | 14,600 | 04/10/2017. | 07/25/2026. |
| 3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities | | | | | | 324,337,219 | XXX | 326,795,335 | 325,869,852 | 324,251,397 | 0 | 212,658 | 467,589 | 0 | XXX | XXX | XXX | 1,457,688 | 7,331,276 | XXX | XXX |
| 3899999. Total - Industrial & Miscellaneous (Unaffiliated) | | | | | | 1,970,388,084 | XXX | 2,040,693,540 | 2,002,365,473 | 1,960,773,773 | (1,733) | 4,166,312 | 487,654 | 0 | XXX | XXX | XXX | 18,399,613 | 71,893,236 | XXX | XXX |
| **Totals** | | | | | | | | | | | | | | | | | | | | | |
| 7799999. Total - Issuer Obligations | | | | | | 1,767,537,554 | XXX | 1,827,949,137 | 1,746,939,253 | 1,763,687,660 | 0 | (809,797) | 0 | 0 | XXX | XXX | XXX | 20,610,316 | 69,563,963 | XXX | XXX |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | 144,844,965 | XXX | 158,883,135 | 174,950,686 | 135,564,452 | (1,733) | 3,869,925 | 20,065 | 0 | XXX | XXX | XXX | 575,838 | 6,871,063 | XXX | XXX |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | 70,572,502 | XXX | 73,399,600 | 70,769,314 | 70,622,599 | 0 | 52,957 | 0 | 0 | XXX | XXX | XXX | 225,016 | 2,746,089 | XXX | XXX |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | 374,313,171 | XXX | 377,290,214 | 375,763,313 | 374,204,832 | 0 | 205,962 | 467,589 | 0 | XXX | XXX | XXX | 1,847,530 | 8,889,215 | XXX | XXX |
| 8399999. Grand Total - Bonds | | | | | | 2,357,268,192 | XXX | 2,437,522,086 | 2,368,422,567 | 2,344,079,543 | (1,733) | 3,319,047 | 487,654 | 0 | XXX | XXX | XXX | 23,258,699 | 88,070,331 | XXX | XXX |

# SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | 7 | 8 | Fair Value | | 11 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identification | Description | Code | Foreign | Number of Shares | Par Value per Share | Rate per Share | Book/Adjusting Carrying Value | Rate per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared but Unpaid | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (15+16-17) | Total Foreign Exchange Change in B./A.C.V. | NAIC Designation | Date Acquired |
| **Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)** | | | | | | | | | | | | | | | | | | | | |
| 404280 AT 6 | HSBC HOLDINGS 6.375 (COCO) | | C | 1,000,000.000 | | 1.000 | 1,000,000 | 106.875 | 1,068,750 | 1,000,000 | 16,115 | 63,750 | | | | | 0 | | P2LFE | 03/23/2015. |
| 8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 1,000,000 | XXX | 1,068,750 | 1,000,000 | 16,115 | 63,750 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 8999999. Total - Preferred Stocks | | | | | | | 1,000,000 | XXX | 1,068,750 | 1,000,000 | 16,115 | 63,750 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |

# SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identification | Description | Code | Foreign | Number of Shares | Book/Adjusted Carrying Value | Rate per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared but Unpaid | Unrealized Valuation Increase (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (13-14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| **Common Stocks - Industrial and Miscellaneous (Unaffiliated)** | | | | | | | | | | | | | | | | | |
| 00123Q 10 4 | AGNC INVESTMENT CORP. | | | 62,166.000 | 1,255,132 | 20.190 | 1,255,132 | 1,362,489 | 11,190 | 134,279 | | 128,062 | | 128,062 | | L | 12/06/2013. |
| 09628D 10 4 | BLUESTEM GROUP INC. | | | 689.000 | 413 | 0.600 | 413 | 4,781 | | 413 | | (76) | 269 | (344) | | U | 12/31/2014. |
| 12673A 10 8 | CYS INVESTMENTS INC. | | | 210,000.000 | 1,686,300 | 8.030 | 1,686,300 | 1,708,511 | | 201,124 | | 114,966 | 51,966 | 63,000 | | L | 12/06/2013. |
| 247361 70 2 | DELTA AIR LINES INC. | | | 4,683.000 | 262,248 | 56.000 | 262,248 | 43,721 | | 4,753 | | 31,891 | | 31,891 | | L | 12/29/2010. |
| 38741L 10 7 | GRANITE POINT MORTGAGE TRUST. | | | 26,060.000 | 462,304 | 17.740 | 462,304 | 424,257 | 9,903 | | | 38,047 | | 38,047 | | L | 11/02/2017. |
| 90187B 40 8 | TWO HARBORS INVESTMENT CORP. | | | 137,500.000 | 2,235,750 | 16.260 | 2,235,750 | 2,104,347 | | 342,375 | | 262,007 | | 262,007 | | L | 12/06/2013. |
| 9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | 5,902,148 | XXX | 5,902,148 | 5,648,105 | 21,093 | 682,944 | 0 | 574,898 | 52,235 | 522,663 | 0 | XXX | XXX |
| 9799999. Total - Common Stock | | | | | 5,902,148 | XXX | 5,902,148 | 5,648,105 | 21,093 | 682,944 | 0 | 574,898 | 52,235 | 522,663 | 0 | XXX | XXX |
| 9899999. Total Common and Preferred Stock | | | | | 6,902,148 | XXX | 6,970,898 | 6,648,105 | 37,207 | 746,694 | 0 | 574,898 | 52,235 | 522,663 | 0 | XXX | XXX |

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....1, the total $ value (included in Column 8) of all such issues $.....413.

# 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 |
|---|---|---|---|---|---|---|---|---|
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | |
| 123550 HN 8 | BUTLER HOSP REF 3.30 11/15/2029 | | 12/22/2017 | RBC CAPITAL MARKETS | | 1,000,000 | 1,000,000 | |
| 37353P AH 2 | GA HSG & FIN C 3.50 12/01/2038 | | 12/21/2017 | CITIGROUP | | 995,000 | 1,000,000 | |
| 57419R L6 0 | MARYLAND ST CMNTY A 4.103 09/01/2032 | | 04/07/2017 | BANC OF AMERICA SECURITIES | | 2,000,000 | 2,000,000 | |
| 57419R L7 8 | MARYLAND ST CMNTY A 4.416 09/01/2037 | | 04/07/2017 | BANC OF AMERICA SECURITIES | | 2,000,000 | 2,000,000 | |
| 57587A XF 0 | MASSACHUSETTS ST HSG D 3.75 12/01/2042 | | 12/21/2017 | JP MORGAN SECURITIES INC. | | 1,010,740 | 1,000,000 | 1,979 |
| 57587A XH 6 | MASSACHUSETTS ST HSG D 3.95 12/01/2052 | | 12/20/2017 | JP MORGAN SECURITIES INC. | | 990,610 | 1,000,000 | 1,646 |
| 64990C ZW 4 | NY DORM AUTH TXBL B 3.998 07/01/2039 | | 05/17/2017 | WELLS FARGO BROKERAGE SERVICES | | 1,000,000 | 1,000,000 | |
| 677561 JU 7 | OHIO ST HOSP FAC B 3.70 01/01/2043 | | 08/09/2017 | JP MORGAN SECURITIES INC. | | 2,000,000 | 2,000,000 | |
| 76221T KB 4 | RI HSG & MTG 4-B 3.80 10/01/2037 | | 12/20/2017 | JP MORGAN SECURITIES INC. | | 1,012,450 | 1,000,000 | 106 |
| 88213A KJ 3 | TEXAS ST A & M UNIV 3.286 05/15/2031 | | 06/07/2017 | BANC OF AMERICA SECURITIES | | 2,000,000 | 2,000,000 | |
| 914729 ST 6 | UNIV OF N TX REF B 3.757 04/15/2031 | | 01/06/2017 | BARCLAYS CAPITAL | | 2,270,000 | 2,270,000 | |
| 914805 FA 9 | UNIV OF PITTSBURGH A 3.646 09/15/2036 | | 01/06/2017 | WELLS FARGO BROKERAGE SERVICES | | 2,000,000 | 2,000,000 | |
| 97712D E5 1 | WI HLTH & EDU FACS 3.50 08/15/2038 | | 12/20/2017 | JP MORGAN SECURITIES INC. | | 982,620 | 1,000,000 | 778 |
| 3199999. | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | 19,261,420 | 19,270,000 | 4,508 |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | |
| 000366 AA 2 | AASET 2017-1A A ABS SNR 3.967 05/16/2042 | | 05/30/2017 | MORGAN STANLEY | | 3,510,938 | 3,500,000 | |
| 000823 AA 2 | ABPCI 2017-1A A1 CLO SSNR FLT 07/20/2029 | | 06/02/2017 | NATIXIS | | 2,000,000 | 2,000,000 | |
| 000823 AC 8 | ABPCI 2017-1A A2 CLO MEZ FLT 07/20/2029 | | 06/02/2017 | NATIXIS | | 1,000,000 | 1,000,000 | |
| 00085U AA 9 | ABPCI 2017-2A A1A CLO SSNR FLT 01/20/30 | C | 12/20/2017 | NATIXIS | | 3,000,000 | 3,000,000 | |
| 00085U AJ 0 | ABPCI 2017-2A A1B CLO SSNR 3.8 01/20/30 | C | 12/20/2017 | NATIXIS | | 2,000,000 | 2,000,000 | |
| 00182E BF 5 | ANZ NZ INTL/LDN 3.45 07/17/2027 | C | 07/11/2017 | RBC CAPITAL MARKETS | | 1,995,800 | 2,000,000 | |
| 00190Y AV 7 | ARES 2013-2A CR CLO MEZ FLT 07/28/29 | | 06/09/2017 | BANC OF AMERICA SECURITIES | | 1,041,250 | 1,041,250 | |
| 00190Y AZ 8 | ARES 2013-2A AR2 CLO SNR FLT 07/28/29 | | 06/09/2017 | BANC OF AMERICA SECURITIES | | 2,000,000 | 2,000,000 | |
| 00206R ER 9 | AT&T INC 4.10 02/15/28 | | 12/01/2017 | Exchanged | | 2,130,001 | 2,129,000 | |
| 00206R ES 7 | AT&T INC 4.3 02/15/30 | | 12/01/2017 | Exchanged | | 5,056,303 | 5,033,000 | |
| 01448A AA 3 | ALESC 2A A1 CDO SSNR FLT 01/30/2034 | | 07/25/2017 | BANC OF AMERICA SECURITIES | | 4,195,496 | 4,281,118 | 18,101 |
| 03076K AA 6 | AMERIS BANCORP 5.75 03/15/2027 | | 03/08/2017 | STEPHENS | | 1,000,000 | 1,000,000 | |
| 03665A AA 5 | ANTR 2017-2A A CLO SSNR FLT 01/20/2030 | | 11/09/2017 | CS FIRST BOSTON | | 1,800,000 | 1,800,000 | |
| 04010L AU 7 | ARES CAPITAL CORP 3.50 02/10/2023 | | 08/07/2017 | BANC OF AMERICA SECURITIES | | 1,998,420 | 2,000,000 | |
| 042735 BF 6 | ARROW ELECTRONICS 3.875 01/12/2028 | | 06/01/2017 | JP MORGAN SECURITIES INC. | | 1,991,500 | 2,000,000 | |
| 046265 AG 9 | ASTORIA FINL 3.50 06/08/2020 | | 06/05/2017 | SANDLER & O'NEIL PARTNERS | | 2,000,000 | 2,000,000 | |
| 04685A 2B 6 | ATHENE GLOBAL FUNDING 4.00 01/25/2022 | | 01/18/2017 | DEUTSCHE BANK | | 3,998,760 | 4,000,000 | |
| 052769 AE 6 | AUTODESK INC 3.50 06/15/2027 | | 06/05/2017 | CITIGROUP | | 1,987,440 | 2,000,000 | |
| 05348E BA 6 | AVALONBAY COMMUN MTN 3.35 05/15/2027 | | 05/03/2017 | JP MORGAN SECURITIES INC. | | 3,986,160 | 4,000,000 | |
| 05618M AW 4 | BABSN 2014-3A B2R CLO MEZ 3.71 01/15/26 | | 01/06/2017 | MORGAN STANLEY | | 2,000,000 | 2,000,000 | |
| 06051G GC 7 | BANK OF AMER CRP L 4.183 11/25/2027 | | 01/17/2017 | BANC OF AMERICA SECURITIES | | 2,006,160 | 2,000,000 | 12,781 |
| 06051G GC 7 | BANK OF AMER CRP L 4.183 11/25/2027 | | 01/19/2017 | MORGAN STANLEY | | 1,976,740 | 2,000,000 | 13,711 |
| 06051G GW 3 | BANK OF AMER CRP 3.419 12/20/28 | | 12/20/2017 | Exchanged | | 2,572,993 | 2,591,000 | |
| 06368B GS 1 | BANK OF MONTREAL 3.803 12/15/2032 | | 12/07/2017 | UBS WARBURG | | 3,000,000 | 3,000,000 | |
| 06406Y AA 0 | BANK OF NY MELLON MTN 3.30 08/23/2029 | | 08/16/2017 | CS FIRST BOSTON | | 2,000,000 | 2,000,000 | |
| 066836 AB 3 | BAPTIST HEALTH 2017 4.342 11/15/2041 | | 01/10/2017 | BANC OF AMERICA SECURITIES | | 2,000,000 | 2,000,000 | |
| 06738E AU 9 | BARCLAYS PLC 4.337 01/10/2028 | C | 01/03/2017 | BARCLAYS CAPITAL | | 3,000,000 | 3,000,000 | |
| 07384M S7 8 | BSARM 2004-5 2A SEQ SNR FLT 07/25/2034 | | 01/27/2017 | CS FIRST BOSTON | | 801,570 | 798,089 | 2,335 |
| 075887 BZ 1 | BECTON DICKINSON 4.40 1/15/2021 | | 12/29/2017 | Exchanged | | 1,040,670 | 1,000,000 | |
| 08179C AE 1 | BSP 2017-11A A2A CLO MEZ FLT 04/15/2029 | | 03/27/2017 | JP MORGAN SECURITIES INC. | | 800,000 | 800,000 | |
| 08179C AG 6 | BSP 2017-11A A2B CLO MEZ 3.89 04/15/2029 | | 03/27/2017 | JP MORGAN SECURITIES INC. | | 1,000,000 | 1,000,000 | |
| 09256B AJ 6 | BLACKSTONE HOLDINGS 3.15 10/02/2027 | | 09/25/2017 | BANC OF AMERICA SECURITIES | | 995,920 | 1,000,000 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 10922N AA 1 | BRIGHTHOUSE FINANCIAL 3.70 06/22/2027 | | 06/15/2017 | JP MORGAN SECURITIES INC. | | 1,998,340 | 2,000,000 | |
| 11134L AG 4 | BROADCOM CRP / FIN 3.875 01/15/2027 | | 01/11/2017 | DEUTSCHE BANK | | 2,986,740 | 3,000,000 | |
| 11271R AA 7 | BROOKFIELD FINANCE LLC 4.00 04/01/2024 | | 03/07/2017 | DEUTSCHE BANK | | 997,420 | 1,000,000 | |
| 12479R AD 9 | CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047 | | 03/30/2017 | CS FIRST BOSTON | | 999,710 | 1,000,000 | |
| 12480V AG 0 | CBAM 2017-1A B CLO MEZ FLT 07/20/30 | | 06/08/2017 | CITIGROUP | | 1,000,000 | 1,000,000 | |
| 124857 AT 0 | CBS CORP 3.375 02/15/2028 | | 06/26/2017 | BANC OF AMERICA SECURITIES | | 1,980,540 | 2,000,000 | |
| 124857 AV 5 | CBS CORP 3.70 06/01/2028 | | 11/13/2017 | JP MORGAN SECURITIES INC. | | 1,966,000 | 2,000,000 | |
| 12669F V8 3 | CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034 | | 01/27/2017 | CS FIRST BOSTON | | 598,310 | 597,389 | 1,496 |
| 12803P AB 4 | CAJUN 2017-1A A2 ABS SNR 6.50 08/20/2047 | | 05/26/2017 | BARCLAYS CAPITAL | | 1,984,490 | 2,000,000 | |
| 136385 AX 9 | CANADIAN NATL RESOURCES 3.85 06/01/2027 | | 05/23/2017 | JP MORGAN SECURITIES INC. | | 1,993,920 | 2,000,000 | |
| 14040H BK 0 | CAPITAL ONE FINL 3.75 07/28/2026 | | 01/19/2017 | CITIGROUP | | 1,930,480 | 2,000,000 | 36,667 |
| 142339 AH 3 | CARLISLE COS INC 3.75 12/01/2027 | | 11/13/2017 | BANC OF AMERICA SECURITIES | | 1,992,020 | 2,000,000 | |
| 14315J AE 9 | CGMS 2017-2A A2A CLO MEZ FLT 07/20/31 | | 05/18/2017 | CITIGROUP | | 1,000,000 | 1,000,000 | |
| 14315J AN 9 | CGMS 2017-2A A2B CLO MEZ 3.90 07/20/31 | | 05/18/2017 | CITIGROUP | | 1,000,000 | 1,000,000 | |
| 15672A AA 0 | CERB 2017-1A A CLO SSNR FLT 04/15/2027 | | 03/30/2017 | WELLS FARGO BROKERAGE SERVICES | | 2,000,000 | 2,000,000 | |
| 15673G AA 6 | CERB 2017-2A A1 CLO SSNR FLT 07/15/29 | | 05/17/2017 | WELLS FARGO BROKERAGE SERVICES | | 4,000,000 | 4,000,000 | |
| 15673G AE 8 | CERB 2017-2A B CLO MEZ FLT 07/15/29 | | 05/17/2017 | WELLS FARGO BROKERAGE SERVICES | | 1,000,000 | 1,000,000 | |
| 15673K AA 7 | CERB 2017-3A A CLO SSNR FLT 10/15/2029 | | 09/13/2017 | WELLS FARGO BROKERAGE SERVICES | | 2,000,000 | 2,000,000 | |
| 17252M AN 0 | CINTAS CORP NO.2 3.70 04/01/2027 | | 03/09/2017 | JP MORGAN SECURITIES INC. | | 996,160 | 1,000,000 | |
| 172967 KU 4 | CITIGROUP INC 4.125 07/25/2028 | | 01/17/2017 | CITIGROUP | | 1,985,680 | 2,000,000 | 40,104 |
| 177376 AE 0 | CITRIX SYSTEMS INC 4.50 12/01/2027 | | 11/13/2017 | GOLDMAN SACHS | | 3,991,280 | 4,000,000 | |
| 21051A AA 9 | CLUB 2017-P1 A ABS SSNR 2.42 09/15/2023 | | 09/15/2017 | CITIGROUP | | 999,970 | 1,000,000 | |
| 21684A AF 3 | COOPERATIEVE RABOBANK 3.75 07/21/2026 | C | 01/19/2017 | JP MORGAN SECURITIES INC. | | 971,480 | 1,000,000 | 313 |
| 225401 AC 2 | CREDIT SUISSE 4.282 01/09/2028 | C | 01/04/2017 | CS FIRST BOSTON | | 2,000,000 | 2,000,000 | |
| 229899 AB 5 | CULLEN/FROST 4.50 03/17/2027 | | 03/10/2017 | GOLDMAN SACHS | | 1,995,540 | 2,000,000 | |
| 233046 AE 1 | DNKN 2017-1A A2I ABS SNR 3.629 11/20/47 | | 09/14/2017 | GUGGENHEIM CAPITAL MARKET | | 2,000,000 | 2,000,000 | |
| 233046 AF 8 | DNKN 2017-1A A2II ABS SNR 4.03 11/20/47 | | 09/14/2017 | GUGGENHEIM CAPITAL MARKET | | 4,000,000 | 4,000,000 | |
| 23355L AD 8 | DXC TECHNOLOGY CO 4.75 04/15/2027 | | 03/13/2017 | BANC OF AMERICA SECURITIES | | 1,997,880 | 2,000,000 | |
| 233851 CU 6 | DAIMLER FINANCE 3.45 01/06/2027 | | 01/03/2017 | JP MORGAN SECURITIES INC. | | 1,991,960 | 2,000,000 | |
| 25389J AR 7 | DIGITAL REALTY TRUST 3.70 08/15/2027 | | 08/02/2017 | CITIGROUP | | 1,998,480 | 2,000,000 | |
| 25432G AC 3 | DIME COMM BNCSHS 4.50 06/15/2027 | | 06/08/2017 | SANDLER & O'NEIL PARTNERS | | 2,000,000 | 2,000,000 | |
| 254709 AM 0 | DISCOVER FIN SVS 4.10 02/09/2027 | | 02/06/2017 | BANC OF AMERICA SECURITIES | | 2,997,330 | 3,000,000 | |
| 25470D AR 0 | DISCOVERY COMMUNICATIONS 3.95 03/20/2028 | | 09/07/2017 | GOLDMAN SACHS | | 1,992,860 | 2,000,000 | |
| 25755T AH 3 | DPABS 2017-1A A23 ABS SNR 4.118 07/47 | | 06/12/2017 | GUGGENHEIM CAPITAL MARKET | | 3,000,000 | 3,000,000 | |
| 26884L AF 6 | EQT CORP 3.90 10/01/2027 | | 09/27/2017 | CITIGROUP | | 1,998,360 | 2,000,000 | |
| 278642 AU 7 | EBAY INC 3.60 06/05/2027 | | 05/30/2017 | GOLDMAN SACHS | | 999,170 | 1,000,000 | |
| 28851Q AA 1 | ECLO 2017-1A A CLO SSNR FLT 07/15/27 | | 05/17/2017 | CITIGROUP | | 2,000,000 | 2,000,000 | |
| 28852E AA 7 | ECLO 2017-2A A CLO SSNR FLT 02/15/2029 | C | 12/18/2017 | CITIGROUP | | 3,000,000 | 3,000,000 | |
| 292480 AK 6 | ENABLE MIDSTREAM 4.40 03/15/2027 | | 03/06/2017 | CITIGROUP | | 996,150 | 1,000,000 | |
| 33830J AA 3 | GUYS 2017-1A A2 ABS SNR 4.60 07/25/2047 | | 05/24/2017 | GUGGENHEIM CAPITAL MARKET | | 1,000,000 | 1,000,000 | |
| 34960F AU 7 | FCO 2014-5A A1FR CLO SSNR 3.40 10/15/26 | | 03/28/2017 | NATIXIS | | 1,000,000 | 1,000,000 | |
| 34961J AC 8 | FCO 2017-9A A1T CLO SSNR FLT 11/15/2029 | | 11/01/2017 | NATIXIS | | 1,500,000 | 1,500,000 | |
| 34961J AE 4 | FCO 2017-9A A1F CLO SSNR 3.65 11/15/2029 | | 11/01/2017 | NATIXIS | | 4,000,000 | 4,000,000 | |
| 34961J AG 9 | FCO 2017-9A B CLO MEZ FLT 11/15/2029 | | 11/01/2017 | NATIXIS | | 1,800,000 | 1,800,000 | |
| 34961P AE 0 | FCBSL 2017-2A B2 CLO MEZ 3.95 07/11/2030 | C | 12/18/2017 | MITSUBISHI | | 2,500,000 | 2,500,000 | |
| 35040U AA 9 | FFIN 2017-1A A ABS SSNR 3.3 07/15/2033 | | 12/06/2017 | GUGGENHEIM CAPITAL MARKET | | 1,999,710 | 2,000,000 | |
| 36242D FS 7 | GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034 | | 01/27/2017 | CS FIRST BOSTON | | 974,159 | 969,031 | 2,677 |
| 38141G WL 4 | GOLDMAN SACHS GP 3.691 06/05/2028 | | 05/31/2017 | GOLDMAN SACHS | | 1,000,000 | 1,000,000 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 38141G WQ 3 | GOLDMAN SACHS GROUP 3.272 09/29/2025 | | 09/26/2017 | GOLDMAN SACHS | | 2,000,000 | 2,000,000 | |
| 38145G AH 3 | GOLDMAN SACHS GROUP 3.50 11/16/2026 | | 01/19/2017 | GOLDMAN SACHS | | 1,931,740 | 2,000,000 | 13,222 |
| 38172X AG 4 | GOCAP 2013-16A A1R CLO SSNR FLT 07/25/29 | | 06/23/2017 | WELLS FARGO BROKERAGE SERVICES | | 2,000,000 | 2,000,000 | |
| 38172X AJ 8 | GOCAP 2013-16A A2R CLO SNR FLT 07/25/29 | | 06/23/2017 | WELLS FARGO BROKERAGE SERVICES | | 1,000,000 | 1,000,000 | |
| 38174V AA 9 | GOCAP 2017-34A A1 CLO SSNR FLT 03/08/29 | | 02/16/2017 | NATIXIS | | 2,000,000 | 2,000,000 | |
| 38174Y AA 3 | GOCAP 2015-24A AR CLO SSNR FLT 11/05/29 | | 10/17/2017 | WELLS FARGO BROKERAGE SERVICES | | 1,000,000 | 1,000,000 | |
| 390556 AL 2 | GRTLK 2014-1A AR CLO SSNR FLT 10/15/2029 | | 10/06/2017 | CITIGROUP | | 2,000,000 | 2,000,000 | |
| 391382 AB 4 | GREAT-WEST LIFECO 4.15 06/03/2047 | | 05/23/2017 | WELLS FARGO BROKERAGE SERVICES | | 1,984,360 | 2,000,000 | |
| 404280 BH 1 | HSBC HOLDINGS 4.375 11/23/2026 | C | 01/19/2017 | MORGAN STANLEY | | 1,995,620 | 2,000,000 | 14,826 |
| 404280 BK 4 | HSBC HOLDINGS 4.041 03/13/2028 | C | 03/06/2017 | HSBC SECURITIES | | 1,000,000 | 1,000,000 | |
| 40432B AA 7 | HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037 | | 04/25/2017 | BREAN CAPITAL, LLC | | 219,963 | 223,030 | 920 |
| 40538C AU 4 | HLA 2014-1A B2R CLO MEZ 3.4109 04/18/26 | | 06/16/2017 | MIZUHO SEC USA | | 2,000,000 | 2,000,000 | |
| 410495 AA 3 | HANMI BANK 5.45 03/30/2027 | | 03/16/2017 | SANDLER & O'NEIL PARTNERS | | 2,000,000 | 2,000,000 | |
| 41165G AR 0 | HARV7 7A AFR CLO SSNR 2.9272 11/18/26 | | 02/09/2017 | MIZUHO SEC USA | | 1,000,000 | 1,000,000 | |
| 42225U AF 1 | HEALTHCARE TRUST 3.75 07/01/2027 | | 06/01/2017 | WELLS FARGO BROKERAGE SERVICES | | 1,989,840 | 2,000,000 | |
| 436893 AA 9 | HOME BANCSHARES 5.625 04/15/2027 | | 03/30/2017 | RBC CAPITAL MARKETS | | 1,999,940 | 2,000,000 | |
| 44106M AW 2 | HOSPITALITY PROP 4.95 02/15/2027 | | 01/10/2017 | CITIGROUP | | 1,979,080 | 2,000,000 | |
| 44409M AA 4 | HUDSON PACIFIC 3.95 11/01/2027 | | 09/25/2017 | WELLS FARGO BROKERAGE SERVICES | | 1,996,300 | 2,000,000 | |
| 456837 AH 6 | ING GROEP NV 3.95 03/29/2027 | C | 03/21/2017 | JP MORGAN SECURITIES INC | | 1,997,380 | 2,000,000 | |
| 46602A AJ 1 | IVYH 7A AR CLO SSNR FLT 10/20/2029 | | 10/23/2017 | CITIGROUP | | 1,000,000 | 1,000,000 | |
| 46603B AN 9 | IVYH 9A AR CLO SSNR FLT 01/18/30 | | 11/21/2017 | NATIXIS | | 1,000,000 | 1,000,000 | |
| 46617N AS 6 | JFIN 2014-2A A1BR CLO SSNR 2.785 07/26 | | 06/23/2017 | JEFFERIES & CO | | 1,500,000 | 1,500,000 | |
| 46617Y AP 8 | JFIN 2015-1A A2R CLO SSNR 2.817 03/15/26 | | 12/01/2017 | JEFFERIES & CO | | 1,000,000 | 1,000,000 | |
| 46618H AA 7 | HENDR 2014-3A A ABS SNR 3.50 06/15/2077 | | 10/25/2017 | BANC OF AMERICA SECURITIES | | 1,487,173 | 1,481,155 | 1,728 |
| 46620J AA 9 | HENDR 2017-1A A ABS SSNR 3.99 08/15/2062 | | 03/15/2017 | BARCLAYS CAPITAL | | 499,614 | 500,000 | |
| 46625H RX 0 | JPMORGAN CHASE 3.625 12/01/2027 | | 01/17/2017 | CITIGROUP | | 1,942,740 | 2,000,000 | 12,889 |
| 46625H RY 8 | JPMORGAN CHASE 3.782 02/01/2028 | | 01/25/2017 | JP MORGAN SECURITIES INC | | 3,000,000 | 3,000,000 | |
| 46627M CY 1 | JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36 | | 04/06/2017 | AMHERST SECURITIES CORP | | 634,004 | 687,500 | 654 |
| 470473 AH 2 | JTWN 2014-5A B2R CLO MEZ 3.84 01/17/2027 | | 03/24/2017 | BANC OF AMERICA SECURITIES | | 1,200,000 | 1,200,000 | |
| 47233J AG 3 | JEFFERIES GROUP 4.85 01/15/2027 | | 01/09/2017 | JEFFERIES & CO | | 4,970,300 | 5,000,000 | |
| 47760Q AA 1 | JIMMY 2017-1A A2I ABS SNR 3.61 07/30/47 | | 06/27/2017 | BARCLAYS CAPITAL | | 1,000,000 | 1,000,000 | |
| 47760Q AB 9 | JIMMY 2017-1A A2II ABS SNR 4.846 07/47 | | 06/27/2017 | BARCLAYS CAPITAL | | 800,000 | 800,000 | |
| 48244X AA 0 | KDAC 2017-1A A ABS SSNR 4.212 12/15/2042 | C | 12/12/2017 | CITIGROUP | | 1,999,931 | 2,000,000 | |
| 48250R AZ 9 | KKR 12 B2R CLO MEZ 3.421 07/15/2027 | | 07/20/2017 | MIZUHO SEC USA | | 1,500,000 | 1,500,000 | |
| 48669R AA 9 | KCAP 2017-1A A CLO SSNR FLT 12/20/2029 | | 10/03/2017 | GUGGENHEIM CAPITAL MARKET | | 2,000,000 | 2,000,000 | |
| 488401 AB 6 | KEMPER 4.35 02/15/2025 | | 06/12/2017 | BANC OF AMERICA SECURITIES | | 2,023,860 | 2,000,000 | 29,967 |
| 521865 AY 1 | LEAR CORP 3.80 09/15/2027 | | 08/14/2017 | BANC OF AMERICA SECURITIES | | 1,985,880 | 2,000,000 | |
| 532621 AS 8 | LROCK 2014-2A B2R CLO MEZ 3.6472 04/26 | | 01/10/2017 | CS FIRST BOSTON | | 2,000,000 | 2,000,000 | |
| 539439 AQ 2 | LLOYDS BK GR PLC 3.574 11/07/2028 | C | 10/31/2017 | MORGAN STANLEY | | 3,000,000 | 3,000,000 | |
| 55266C XM 3 | MB FINANCIAL BANK 4.00 12/01/2027 | | 11/14/2017 | SANDLER & O'NEIL PARTNERS | | 3,000,000 | 3,000,000 | |
| 55280H AL 1 | MCFCL 2014-1A AR CLO SSNR FLT 10/20/2029 | | 09/26/2017 | WELLS FARGO BROKERAGE SERVICES | | 3,000,000 | 3,000,000 | |
| 55281T AA 8 | MCA 2017-1 A ABS SNR FLT 08/15/2028 | | 06/21/2017 | BARCLAYS CAPITAL | | 2,000,000 | 2,000,000 | |
| 55281T AB 6 | MCA 2017-1 B ABS MEZ FLT 08/15/2028 | | 06/21/2017 | BARCLAYS CAPITAL | | 1,000,000 | 1,000,000 | |
| 55818Y BE 0 | MDPK 2015-17A B1R CLO MEZ FLT 07/21/2030 | | 05/23/2017 | MORGAN STANLEY | | 1,000,000 | 1,000,000 | |
| 559079 AK 4 | MAGELLAN HEALTH 4.40 09/22/2024 | | 09/15/2017 | JP MORGAN SECURITIES INC | | 2,994,270 | 3,000,000 | |
| 56035L AC 8 | MAIN STREET CAPITAL 4.50 12/01/2022 | | 11/16/2017 | RBC CAPITAL MARKETS | | 4,957,800 | 5,000,000 | |
| 56501R AE 6 | MANULIFE FIN CORP 4.061 02/24/2032 | | 02/21/2017 | JP MORGAN SECURITIES INC | | 2,000,000 | 2,000,000 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 57772K AD 3 | MAXIM INTEGRATED 3.45 06/15/27 | | 06/08/2017 | BANC OF AMERICA SECURITIES | | 1,998,480 | 2,000,000 | |
| 589400 AB 6 | MERCURY GEN CORP 4.40 03/15/2027 | | 03/01/2017 | BANC OF AMERICA SECURITIES | | 4,992,350 | 5,000,000 | |
| 58942H AB 7 | MERCY HEALTH C 3.555 08/01/2027 | | 12/12/2017 | JP MORGAN SECURITIES INC | | 2,000,000 | 2,000,000 | |
| 59801W AC 0 | MIDO 2017-7A A2 CLO SNR FLT 07/15/2029 | | 06/02/2017 | GOLDMAN SACHS | | 2,000,000 | 2,000,000 | |
| 61746B EF 9 | MORGAN STANLEY 3.625 01/20/2027 | | 01/17/2017 | MORGAN STANLEY | | 1,979,980 | 2,000,000 | |
| 62431U AV 4 | MVW 2013-1A C2R CLO MEZ 4.476 10/12/2030 | C | 10/06/2017 | NOMURA SECURITIES INTL | | 1,250,000 | 1,250,000 | |
| 62952E AD 9 | NYU HOSPITALS 4.168 07/01/2037 | | 05/23/2017 | BANC OF AMERICA SECURITIES | | 1,000,000 | 1,000,000 | |
| 631707 AJ 5 | NCC 2017-IA A1B CLO SSNR 3.2781 10/15/29 | | 07/26/2017 | NATIXIS | | 1,000,000 | 1,000,000 | |
| 6325C0 DJ 7 | NATL AUSTRALIA BANK 3.50 01/10/2027 | C | 01/04/2017 | MORGAN STANLEY | | 4,995,000 | 5,000,000 | |
| 636180 BN 0 | NATIONAL FUEL GAS 3.95 09/15/2027 | | 09/18/2017 | BANC OF AMERICA SECURITIES | | 993,170 | 1,000,000 | |
| 640270 AS 3 | NGCLO 2014-1A AFR CLO SSNR 3.00 08/28/26 | | 02/08/2017 | JEFFERIES & CO | | 2,000,000 | 2,000,000 | |
| 64128X AG 5 | NEUBERGER BERMAN 4.50 03/15/2027 | | 03/09/2017 | JP MORGAN SECURITIES INC | | 992,050 | 1,000,000 | |
| 64129J BA 7 | NEUB 2013-14A B2R CLO MEZ 3.72 01/28/30 | | 04/19/2017 | DEUTSCHE BANK | | 1,500,000 | 1,500,000 | |
| 647551 A@ 9 | NEW MOUNTAIN FINANCE 4.76 07/15/2022 | | 06/22/2017 | INCAPITAL | | 3,000,000 | 3,000,000 | |
| 655664 AS 9 | NORDSTROM INC 4.00 03/15/2027 | | 03/06/2017 | BANC OF AMERICA SECURITIES | | 996,240 | 1,000,000 | |
| 66859N AH 5 | WOODS 2014-11A B2R CLO MEZ 3.6898 04/25 | | 03/16/2017 | GOLDMAN SACHS | | 1,000,000 | 1,000,000 | |
| 67091C AS 1 | NXTC 2014-1A B1R CLO MEZ FLT 04/23/2026 | | 06/23/2017 | WELLS FARGO BROKERAGE SERVICES | | 1,000,000 | 1,000,000 | |
| 67091R AP 4 | OCP 2015-8A A2BR CLO MEZ 3.434 04/17/27 | | 10/16/2017 | CS FIRST BOSTON | | 1,000,000 | 1,000,000 | |
| 67097L AB 2 | OCP 2017-13A A1B CLO SNR FLT 07/15/30 | | 06/16/2017 | NATIXIS | | 1,493,250 | 1,500,000 | |
| 67097L AF 3 | OCP 2017-13A A2B CLO MEZ 3.7982 07/30 | | 06/16/2017 | NATIXIS | | 1,000,000 | 1,000,000 | |
| 67103H AF 4 | O'REILLY AUTOMOTIVE INC 3.60 09/01/2027 | | 08/10/2017 | BANC OF AMERICA SECURITIES | | 1,996,800 | 2,000,000 | |
| 67107F AQ 0 | OZLM 2014-8A A1BR CLO SSNR 2.74 10/17/26 | | 05/16/2017 | BANC OF AMERICA SECURITIES | | 1,000,000 | 1,000,000 | |
| 67107F AU 1 | OZLM 2014-8A A2BR CLO MEZ 3.45 10/17/26 | | 05/16/2017 | BANC OF AMERICA SECURITIES | | 500,000 | 500,000 | |
| 67107K AR 7 | OCP 2014-7A A1BR CLO SSNR 2.66 10/20/26 | | 09/15/2017 | NATIXIS | | 1,000,000 | 1,000,000 | |
| 67108L AQ 6 | OZLM 2014-6A A2BR CLO MEZ 3.61 04/17/26 | | 01/06/2017 | MORGAN STANLEY | | 1,400,000 | 1,400,000 | |
| 67515E AL 0 | OCTR 2014-5A A3R CLO SSNR 3.14 10/13/26 | | 03/09/2017 | NOMURA SECURITIES INTL | | 1,000,000 | 1,000,000 | |
| 67590A BB 7 | OCT14 2012-1A A1BR CLO SSNR FLT 07/15/29 | | 05/09/2017 | CITIGROUP | | 2,000,000 | 2,000,000 | |
| 67590J AS 2 | OCT18 2013-1A A2BR CLO MEZ 3.45 12/16/24 | | 02/21/2017 | NOMURA SECURITIES INTL | | 2,000,000 | 2,000,000 | |
| 681936 BK 5 | OMEGA HEALTHCARE 4.75 01/15/2028 | | 03/28/2017 | JP MORGAN SECURITIES INC | | 989,780 | 1,000,000 | |
| 686330 AJ 0 | ORIX CORP 3.70 07/18/2027 | C | 07/10/2017 | JP MORGAN SECURITIES INC | | 1,995,860 | 2,000,000 | |
| 709599 AX 2 | PENSKE TRUCK LEASING 4.20 04/01/2027 | | 03/13/2017 | BANC OF AMERICA SECURITIES | | 998,610 | 1,000,000 | |
| 71951Q AA 0 | PHYSICIANS REALTY LP 4.30 03/15/2027 | | 03/02/2017 | JP MORGAN SECURITIES INC | | 2,990,310 | 3,000,000 | |
| 741503 BC 9 | PRICELINE GROUP 3.55 03/15/2028 | | 08/10/2017 | WELLS FARGO BROKERAGE SERVICES | | 1,998,360 | 2,000,000 | |
| 74368C AJ 3 | PROTECTIVE LIFE GLOBAL 2.161 09/25/2020 | | 09/20/2017 | DEUTSCHE BANK | | 2,000,000 | 2,000,000 | |
| 744320 AX 0 | PRUDENTIAL FIN 3.905 12/07/47 | | 12/07/2017 | Exchanged | | 5,279,348 | 5,250,000 | |
| 75574T AA 2 | RCMT 2017-FL1 A CLO SSNR FLT 05/25/2034 | | 08/02/2017 | JP MORGAN SECURITIES INC | | 1,999,939 | 1,999,939 | |
| 780097 BA 8 | ROYAL BK SCOTLAND 4.80 04/05/2026 | C | 12/20/2017 | BANC OF AMERICA SECURITIES | | 3,214,470 | 3,000,000 | 30,800 |
| 780097 BE 0 | ROYAL BK SCOTLND 3.498 05/15/2023 | C | 05/10/2017 | MORGAN STANLEY | | 3,000,000 | 3,000,000 | |
| 780153 AW 2 | ROYAL CARIBBEAN CRUISES 3.70 03/15/2028 | C | 11/20/2017 | MORGAN STANLEY | | 1,992,460 | 2,000,000 | |
| 79588T AC 4 | SAMMONS FINANCIAL 4.45 05/12/2027 | | 05/09/2017 | CITIGROUP | | 4,997,200 | 5,000,000 | |
| 80282K AN 6 | SANTANDER HOLDINGS 4.40 07/13/2027 | | 07/10/2017 | BARCLAYS CAPITAL | | 2,994,480 | 3,000,000 | |
| 81881U AN 7 | SHACK 2013-4A B2R CLO MEZ 3.476 01/13/25 | | 03/24/2017 | CITIGROUP | | 1,500,000 | 1,500,000 | |
| 83405A AA 2 | SCLP 2017-1 A ABS SSNR 3.28 01/26/2026 | | 01/20/2017 | DEUTSCHE BANK | | 2,599,778 | 2,600,000 | |
| 83405L AA 8 | SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026 | | 09/15/2017 | GOLDMAN SACHS | | 2,999,873 | 3,000,000 | |
| 83405Q AA 7 | SCLP 2017-6 A1 ABS SSNR 2.2 11/25/2026 | | 11/07/2017 | JP MORGAN SECURITIES INC | | 1,999,230 | 2,000,000 | |
| 84858W AA 4 | SPIRIT AIR 2017-1 AA 3.375 02/15/2030 | | 11/13/2017 | MORGAN STANLEY | | 1,000,000 | 1,000,000 | |
| 85022W AA 2 | SCFT 2016-AA A ABS SSNR 3.05 04/25/2029 | | 05/11/2017 | BANC OF AMERICA SECURITIES | | 1,694,933 | 1,685,453 | 2,999 |
| 86359B YF 2 | SARM 2004-10 4A SEQ SNR FLT 08/25/2034 | | 01/27/2017 | CS FIRST BOSTON | | 1,753,128 | 1,746,070 | 4,687 |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 869507 AA 1 | SPSS 2017-1A A ABS SSNR 4.19 01/15/2071 | | 02/09/2017 | NATIXIS | | 999,499 | 1,000,000 | |
| 87238Q AE 3 | TCP CAPITAL CORP 4.125 08/11/2022 | | 08/04/2017 | BANC OF AMERICA SECURITIES | | 1,994,020 | 2,000,000 | |
| 87238Q AE 3 | TCP CAPITAL CORP 4.125 08/11/2022 | | 10/30/2017 | BANC OF AMERICA SECURITIES | | 994,940 | 1,000,000 | 9,396 |
| 87240P AA 9 | TCP 2017-1A A1 CLO SSNR FLT 08/20/2029 | | 08/01/2017 | NATIXIS | | 2,000,000 | 2,000,000 | |
| 87244G AA 5 | CHMML 2017-1A A CLO SSNR FLT 01/24/2030 | | 11/06/2017 | WELLS FARGO BROKERAGE SERVICES | | 3,000,000 | 3,000,000 | |
| 87248T AB 1 | TICP 2017-7A AJ CLO SNR FLT 07/15/29 | | 06/12/2017 | BANC OF AMERICA SECURITIES | | 1,100,000 | 1,100,000 | |
| 87248T AD 7 | TICP 2017-7A B2 CLO MEZ 3.65 07/15/29 | | 06/12/2017 | BANC OF AMERICA SECURITIES | | 2,000,000 | 2,000,000 | |
| 87422V AC 2 | TALEN ENERGY SUPPLY 6.50 09/15/2024 | | 08/04/2017 | Exchanged | | 1,400,000 | 2,000,000 | |
| 878237 AH 9 | TECH DATA CORP 4.95 02/15/2027 | | 01/24/2017 | BANC OF AMERICA SECURITIES | | 998,330 | 1,000,000 | |
| 88159D AA 3 | TES 2017-1A A ABS SSNR 4.33 10/20/2047 | | 11/03/2017 | CS FIRST BOSTON | | 1,999,727 | 2,000,000 | |
| 883203 BX 8 | TEXTRON INC 3.65 03/15/2027 | | 02/27/2017 | BANC OF AMERICA SECURITIES | | 1,997,480 | 2,000,000 | |
| 89289U AQ 1 | TRAL 2013-1A AR CLO SSNR FLT 07/20/2029 | | 07/19/2017 | JEFFERIES & CO | | 2,000,000 | 2,000,000 | |
| 89656F AC 0 | TRL 2013-1A A ABS SSNR 3.898 07/15/2043 | | 09/25/2017 | BANC OF AMERICA SECURITIES | | 2,511,257 | 2,462,771 | 3,200 |
| 898203 AA 2 | TFINS 2017-2A A1 CDO SSNR FLT 09/20/2039 | | 10/02/2017 | BANC OF AMERICA SECURITIES | | 2,940,000 | 3,000,000 | |
| 90351D AB 3 | UBS GROUP FUNDING 4.125 09/24/2025 | C | 01/26/2017 | UBS WARBURG | | 2,014,980 | 2,000,000 | 29,104 |
| 90351D AF 4 | UBS GROUP FUNDING 4.125 04/15/2026 | C | 01/19/2017 | HSBC SECURITIES | | 2,013,960 | 2,000,000 | 22,688 |
| 90352J AC 7 | UBS GROUP FUNDING 4.253 03/23/2028 | C | 03/16/2017 | UBS WARBURG | | 2,000,000 | 2,000,000 | |
| 92257L AB 6 | VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047 | | 05/08/2017 | CITIGROUP | | 991,384 | 991,649 | 3,333 |
| 92277G AL 1 | VENTAS REALTY LP 3.85 04/01/2027 | | 03/22/2017 | BANC OF AMERICA SECURITIES | | 1,983,920 | 2,000,000 | |
| 92331D AG 3 | VENTR 2017-28AA BF CLO MEZ 3.923 10/29 | | 07/07/2017 | JEFFERIES & CO | | 1,000,000 | 1,000,000 | |
| 92343V DY 7 | VERIZON COMM INC 4.125 03/16/2027 | | 03/13/2017 | MORGAN STANLEY | | 992,560 | 1,000,000 | |
| 92343V EA 8 | VERIZON COMM INC 4.50 08/10/2033 | | 08/01/2017 | MORGAN STANLEY | | 1,994,360 | 2,000,000 | |
| 92557G AS 7 | VIBR 2013-2A A2BR CLO MEZ 3.2 07/24/2024 | | 07/13/2017 | MORGAN STANLEY | | 1,000,000 | 1,000,000 | |
| 928563 AC 9 | VMWARE INC 3.90 08/21/2027 | | 08/16/2017 | JP MORGAN SECURITIES INC | | 1,993,280 | 2,000,000 | |
| 92915Q AE 3 | VOYA 2017-3A A1B CLO SNR FLT 07/20/30 | | 06/13/2017 | CITIGROUP | | 1,000,000 | 1,000,000 | |
| 94974B GL 8 | WELLS FARGO CO GMTN 4.30 07/22/2027 | | 01/17/2017 | JP MORGAN SECURITIES INC | | 2,061,800 | 2,000,000 | 42,522 |
| 95168Q AR 1 | WSTC 2013-1A A2BR CLO MEZ 3.393 11/07/25 | | 04/28/2017 | NOMURA SECURITIES INTL | | 1,000,000 | 1,000,000 | |
| 98310W AN 8 | WYNDHAM WORLDWIDE 4.50 04/01/2027 | | 03/16/2017 | JP MORGAN SECURITIES INC | | 997,750 | 1,000,000 | |
| 98886M AC 8 | ZAIS1 2014-1A A2 CLO MEZ FLT 04/15/2026 | | 01/13/2017 | BNP PARIBAS | | 1,999,000 | 2,000,000 | 319 |
| 98886Y AR 9 | ZAIS2 2014-2A A1BR CLO SSNR 2.92 07/26 | | 04/10/2017 | GOLDMAN SACHS | | 1,000,000 | 1,000,000 | |
| 3899999. Total - Bonds - Industrial and Miscellaneous | | | | | | 392,653,380 | 393,717,444 | 351,438 |
| 8399997. Total - Bonds - Part 3 | | | | | | 411,914,800 | 412,987,444 | 355,946 |
| 8399998. Total - Bonds - Summary Item from Part 5 | | | | | | 5,940,283 | 5,000,000 | 58,759 |
| 8399999. Total - Bonds | | | | | | 417,855,082 | 417,987,444 | 414,705 |
| **Common Stocks - Industrial and Miscellaneous** | | | | | | | | |
| 38741L 10 7 | GRANITE POINT MORTGAGE TRUST | | 11/02/2017 | Spin Off 90187B101 | 26,060.000 | 424,257 | XXX | |
| 9099999. Total - Common Stocks - Industrial and Miscellaneous | | | | | | 424,257 | XXX | 0 |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 424,257 | XXX | 0 |
| 9799999. Total - Common Stocks | | | | | | 424,257 | XXX | 0 |
| 9899999. Total - Preferred and Common Stocks | | | | | | 424,257 | XXX | 0 |
| 9999999. Total - Bonds, Preferred and Common Stocks | | | | | | 418,279,339 | XXX | 414,705 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| **Bonds - U.S. Government** | | | | | | | | | | | | | | | | | | | | |
| 31383S RS 1 | FNCL 511797 PT 6.0 5/01/2031 | | 12/25/2017. | MBS Paydown | | 1,765 | 1,765 | 1,764 | 1,745 | | (10) | | (10) | | 1,765 | | | 0 | 84 | 05/01/2031. |
| 31406J 2L 6 | FNCL 811779 PT 5.0 1/1/2035 | | 12/25/2017. | MBS Paydown | | 2,262 | 2,262 | 2,299 | 1,899 | | (26) | | (26) | | 2,262 | | | 0 | 58 | 01/01/2035. |
| 63252F AA 7 | NATIONAL ARCHIVE 8.50 09/01/2019 | | 09/01/2017. | Sinking Fund Redemption | | 229,186 | 229,186 | 244,317 | 231,902 | | (753) | | (753) | | 229,186 | | | 0 | 14,712 | 09/01/2019. |
| 649085 AA 5 | NEW VALEY GEN II5.572 05/01/20 | | 05/01/2017. | Sinking Fund Redemption | | 157,228 | 157,228 | 162,615 | 158,361 | | (199) | | (199) | | 157,228 | | | 0 | 4,380 | 05/01/2020. |
| 690353 RX 7 | OVERSEAS PRIV INV 4.44 2/27/27 | | 08/27/2017. | Sinking Fund Redemption | | 92,626 | 92,626 | 92,626 | 92,626 | | | | 0 | | 92,626 | | | 0 | 2,129 | 02/27/2027. |
| 690353 XM 4 | OVERSEAS PRI INV 3.59 12/15/2030 | | 12/15/2017. | Sinking Fund Redemption | | 114,286 | 114,286 | 114,286 | 114,286 | | | | 0 | | 114,286 | | | 0 | 2,564 | 12/15/2030. |
| 0599999. | Total - Bonds - U.S. Government | | | | | 597,351 | 597,351 | 617,905 | 600,818 | 0 | (989) | 0 | (989) | 0 | 597,351 | 0 | 0 | 0 | 23,927 | XXX |
| **Bonds - U.S. States, Territories and Possessions** | | | | | | | | | | | | | | | | | | | | |
| 452152 GR 6 | ILLINOIS BABS 6.20 7/01/2021 | | 07/01/2017. | Sinking Fund Redemption | | 400,000 | 400,000 | 399,884 | 399,934 | | 66 | | 66 | | 400,000 | | | 0 | 24,800 | 07/01/2021. |
| 1799999. | Total - Bonds - U.S. States, Territories & Possessions | | | | | 400,000 | 400,000 | 399,884 | 399,934 | 0 | 66 | 0 | 66 | 0 | 400,000 | 0 | 0 | 0 | 24,800 | XXX |
| **Bonds - U.S. Political Subdivisions of States** | | | | | | | | | | | | | | | | | | | | |
| 442331 QM 9 | HOUSTON TX REF PENSION 6.29 3/01/2032 | | 03/01/2017. | Sinking Fund Redemption | | 20,000 | 20,000 | 24,467 | 23,800 | | (3,800) | | (3,800) | | 20,000 | | | 0 | 629 | 03/01/2032. |
| 549187 6N 7 | LUBBOCK TXB-WTRWKS 5.25 02/15/2018 | | 02/15/2017. | Call | | 260,000 | 260,000 | 266,926 | 260,114 | | (114) | | (114) | | 260,000 | | | 0 | 12,863 | 02/15/2018. |
| 549187 6N 7 | LUBBOCK TXB-WTRWKS 5.25 02/15/2018 | | 02/15/2017. | Sinking Fund Redemption | | 230,000 | 230,000 | 236,127 | 230,101 | | (101) | | (101) | | 230,000 | | | 0 | | 02/15/2018. |
| 645019 3P 3 | NEW HAVEN CT TXB 9TH 7.00 02/15/2017 | | 02/15/2017. | Maturity | | 491,163 | 491,163 | 504,233 | 491,416 | | (253) | | (253) | | 491,163 | | | 0 | 17,191 | 02/15/2017. |
| 981305 SA 4 | WORCESTER PENSION 6.25 1/1/2028 | | 01/01/2017. | Sinking Fund Redemption | | 35,000 | 35,000 | 37,220 | 36,656 | | (1,656) | | (1,656) | | 35,000 | | | 0 | 1,094 | 01/01/2028. |
| 2499999. | Total - Bonds - U.S. Political Subdivisions of States | | | | | 1,036,163 | 1,036,163 | 1,068,974 | 1,042,087 | 0 | (5,924) | 0 | (5,924) | 0 | 1,036,163 | 0 | 0 | 0 | 31,776 | XXX |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | | | | | | | | | | | | | |
| 130333 CA 3 | CA HSG FIN AGY A 2.90 02/01/2042 | | 12/01/2017. | MBS Paydown | | 182,227 | 182,227 | 182,227 | 182,227 | | | | 0 | | 182,227 | | | 0 | 2,569 | 02/01/2042. |
| 130333 CB 1 | CA HSG FIN AGY B 2.90 02/01/2042 | | 12/01/2017. | MBS Paydown | | 191,136 | 191,136 | 190,658 | 190,730 | | 186 | | 186 | | 191,136 | | | 0 | 2,914 | 02/01/2042. |
| 31395X 3F 0 | FHR 3018 UG PAC 5.50 10/15/2034 | | 09/15/2017. | MBS Paydown | | 66,915 | 66,915 | 65,284 | 66,507 | | 409 | | 409 | | 66,915 | | | 0 | 1,386 | 10/15/2034. |
| 34074M JB 8 | FL HSG FIN CORP A 2.80 07/01/2041 | | 12/01/2017. | MBS Paydown | | 195,392 | 195,392 | 195,392 | 195,392 | | | | 0 | | 195,392 | | | 0 | 2,800 | 07/01/2041. |
| 34074M JC 6 | FL HSG FIN B TXBL 2.80 07/01/2041 | | 12/01/2017. | MBS Paydown | | 197,014 | 197,014 | 197,014 | 197,014 | | | | 0 | | 197,014 | | | 0 | 2,730 | 07/01/2041. |
| 392273 AM 0 | GTR ORLANDO FL AV 5.47 10/01/2017 | | 10/01/2017. | Maturity | | 3,000,000 | 3,000,000 | 3,104,280 | 3,011,821 | | (11,821) | | (11,821) | | 3,000,000 | | | 0 | 164,100 | 10/01/2017. |
| 462467 NW 7 | IA ST FIN SF MTGE SER 3 2.90 2/01/2042 | | 12/01/2017. | Partial Call | | 95,000 | 95,000 | 170,000 | 95,000 | | | | 0 | | 95,000 | | | 0 | 1,728 | 02/01/2042. |
| 49130T PS 9 | KY HSG CORP A 3.00 11/01/2041 | | 12/01/2017. | Partial Call | | 165,000 | 165,000 | 165,000 | 165,000 | | | | 0 | | 165,000 | | | 0 | 2,338 | 11/01/2041. |
| 49130T PT 7 | KY HSG CORP B 3.00 11/01/2041 | | 12/01/2017. | Partial Call | | 170,000 | 170,000 | 170,000 | 170,000 | | | | 0 | | 170,000 | | | 0 | 2,250 | 11/01/2041. |
| 57429L AL 0 | MARYLAND TRANS REV 6.48 7/01/22 | | 07/01/2017. | Sinking Fund Redemption | | 90,000 | 90,000 | 97,104 | 92,851 | | (2,851) | | (2,851) | | 90,000 | | | 0 | 5,832 | 07/01/2022. |
| 57586N UR 0 | MA ST HSG FIN A 4.375 01/15/2046 | | 12/15/2017. | MBS Paydown | | 247,071 | 247,071 | 248,101 | 247,964 | | (828) | | (828) | | 247,071 | | | 0 | 4,699 | 01/15/2046. |
| 59465M W9 2 | MI ST HSG DEV B 3.736 10/01/2033 | | 10/01/2017. | Partial Call | | 120,000 | 120,000 | 120,000 | 119,997 | | 3 | | 3 | | 120,000 | | | 0 | 4,483 | 10/01/2033. |
| 647200 4S 0 | NEW MEXICO ST MTGE B 2.60 09/01/2040 | | 12/01/2017. | Partial Call | | 85,000 | 85,000 | 85,000 | 85,000 | | | | 0 | | 85,000 | | | 0 | 1,083 | 09/01/2040. |
| 64972C BD 4 | NYC HSG DEV A TXBL 3.05 06/15/2036 | | 12/15/2017. | MBS Paydown | | 740,490 | 740,490 | 740,490 | 740,490 | | | | 0 | | 740,490 | | | 0 | 15,616 | 06/15/2036. |
| 658207 MA 0 | NC HSG FIN AGY 4.00 01/01/2030 | | 07/01/2017. | Sinking Fund Redemption | | 75,000 | 75,000 | 75,000 | 75,000 | | | | 0 | | 75,000 | | | 0 | 2,542 | 01/01/2030. |
| 658207 MA 0 | NC HSG FIN AGY 4.00 01/01/2030 | | 12/01/2017. | Partial Call | | 100,000 | 100,000 | 100,000 | 100,000 | | | | 0 | | 100,000 | | | 0 | 2,662 | 01/01/2030. |
| 677377 2P 7 | OHIO ST HSG FIN AGY SF 2.65 11/01/2041 | | 12/01/2017. | Partial Call | | 425,000 | 425,000 | 425,000 | 425,000 | | (0) | | (0) | | 425,000 | | | 0 | 6,515 | 11/01/2041. |
| 686087 MP 9 | OR HSG & CMNTY SVCS C 2.891 07/01/2033 | | 10/05/2017. | Partial Call | | 200,000 | 200,000 | 200,000 | 200,000 | | | | 0 | | 200,000 | | | 0 | 4,668 | 07/01/2033. |
| 76221T AL 3 | RI HSG SER 64-T 5.00 10/01/2028 | | 01/01/2017. | Partial Call | | 30,000 | 30,000 | 30,000 | 30,000 | | | | 0 | | 30,000 | | | 0 | 375 | 10/01/2028. |
| 882750 NE 8 | TX HSG & CMNTY AFFAIRS 2.875 07/01/2041 | | 11/01/2017. | Partial Call | | 85,000 | 85,000 | 85,000 | 85,000 | | | | 0 | | 85,000 | | | 0 | 1,901 | 07/01/2041. |
| 88275F NU 9 | TEXAS ST DEPT OF HSG A 3.20 09/01/2039 | | 11/01/2017. | Partial Call | | 85,000 | 85,000 | 85,000 | 85,061 | | (61) | | (61) | | 85,000 | | | 0 | 1,717 | 09/01/2039. |
| 91528N AA 9 | UNM SANDOVAL REG MD 4.50 07/20/2036 | | 07/20/2017. | Sinking Fund Redemption | | 80,000 | 80,000 | 80,000 | 80,000 | | | | 0 | | 80,000 | | | 0 | 2,588 | 07/20/2036. |
| 92812Q W5 2 | VA ST HSG DEV E 4.154 03/01/2022 | | 03/01/2017. | Call | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 20,770 | 03/01/2022. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 92812U Q3 5 | VA ST HSG DEV D 4.30 12/25/2043 | .. | 12/25/2017. | MBS Paydown | | 112,779 | 112,779 | 112,779 | 112,778 | | | | 0 | | 112,779 | | | 0 | 2,581 | 12/25/2043. |
| 92812U Q4 3 | VA HSG DEV A 3.50 10/25/2037 | .. | 12/25/2017. | MBS Paydown | | 204,008 | 204,008 | 204,008 | 204,008 | | | | 0 | | 204,008 | | | 0 | 3,905 | 10/25/2037. |
| 92812U Q6 8 | VA HSG DEV AUTH PT A 3.10 06/25/2041 | .. | 12/25/2017. | MBS Paydown | | 265,939 | 265,939 | 265,939 | 265,939 | | | | 0 | | 265,939 | | | 0 | 4,458 | 06/25/2041. |
| 92813T EE 6 | VIRGINIA HSG AUTH SER A 3.25 08/25/2042 | .. | 12/25/2017. | MBS Paydown | | 257,976 | 257,976 | 257,976 | 257,972 | | | | 0 | | 257,976 | | | 0 | 4,359 | 08/25/2042. |
| 3199999. | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | 8,465,947 | 8,465,947 | 8,651,252 | 8,480,752 | 0 | (14,964) | 0 | (14,964) | 0 | 8,465,947 | 0 | 0 | 0 | 273,569 | XXX |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 000366 AA 2 | AASET 2017-1A A ABS SNR 3.967 05/16/2042 | .. | 12/16/2017. | MBS Paydown | | 159,250 | 159,250 | 159,748 | | | (35) | | (35) | | 159,250 | | | 0 | 2,019 | 05/16/2042. |
| 00101A AA 3 | AVERY DENNISON 6.625 10/01/17 | .. | 10/01/2017. | Maturity | | 1,000,000 | 1,000,000 | 995,290 | 999,533 | | 467 | | 467 | | 1,000,000 | | | 0 | 66,250 | 10/01/2017. |
| 00164T AA 6 | AMC EAST COMM LLC 5.74 01/15/2028 | .. | 07/15/2017. | Sinking Fund Redemption | | 110,539 | 110,539 | 115,690 | 113,607 | | (131) | | (131) | | 110,539 | | | 0 | 4,780 | 01/15/2028. |
| 00190Y AG 0 | ARES 2013-2A C CLO FLT 07/28/2025 | .. | 06/22/2017. | Distribution | | 1,000,000 | 1,000,000 | 951,045 | 968,828 | | 2,663 | | 2,663 | | 971,492 | | 28,508 | 28,508 | 24,759 | 07/28/2025. |
| 00191L AE 2 | ARES 2013-3A B2 CLO MEZ 4.07 10/17/2024 | .. | 04/06/2017. | Dissolution | | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | | | | 0 | | 1,500,000 | | | 0 | 28,660 | 10/17/2024. |
| 00191L AJ 1 | ARES 2013-3A C2 CLO MEZ 5.09 10/17/2024 | .. | 04/06/2017. | Distribution | | 1,000,000 | 1,000,000 | 980,800 | 988,112 | | 660 | | 660 | | 988,772 | | 11,228 | 11,228 | 23,895 | 10/17/2024. |
| 00192J AA 4 | APS 2016-1 1A SEQ SSNR FLT 07/31/2057 RE | .. | 12/27/2017. | MBS Paydown | | 285,477 | 285,477 | 254,431 | 258,107 | | 8,145 | | 8,145 | | 285,477 | | | 0 | 1,764 | 07/27/2057. |
| 00206R AX 0 | AT&T INC 4.45 05/15/2021 | .. | 12/01/2017. | Exchanged | | 1,073,504 | 1,000,000 | 999,250 | 999,644 | | 69 | | 69 | | 999,713 | | 73,791 | 73,791 | 46,478 | 05/15/2021. |
| 00206R AZ 5 | AT&T INC 3.875 08/15/2021 | .. | 12/01/2017. | Exchanged | | 1,056,496 | 1,000,000 | 997,050 | 998,492 | | 278 | | 278 | | 998,770 | | 57,726 | 57,726 | 50,160 | 08/15/2021. |
| 00206R BN 1 | AT&T INC 2.625 12/01/2022 | .. | 12/01/2017. | Exchanged | | 5,056,303 | 5,000,000 | 4,356,790 | 4,557,603 | | 61,334 | | 61,334 | | 4,618,937 | | 437,366 | 437,366 | 131,250 | 12/01/2022. |
| 00213R AA 1 | ARLFR 2012-1A A1 ABS FLT 12/15/2042 | .. | 12/15/2017. | MBS Paydown | | 193,710 | 193,710 | 193,710 | 193,710 | | | | 0 | | 193,710 | | | 0 | 1,866 | 12/15/2042. |
| 00214M AA 1 | ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044 | .. | 12/15/2017. | MBS Paydown | | 161,117 | 161,117 | 156,343 | 156,645 | | 577 | | 577 | | 161,117 | | | 0 | 2,487 | 06/15/2044. |
| 00249E AA 8 | AA AIRCRAFT FIN 2013-1 3.596 11/01/2017 | .. | 10/01/2017. | Sinking Fund Redemption | | 122,052 | 122,052 | 122,052 | 122,052 | | | | 0 | | 122,052 | | | 0 | 2,012 | 11/01/2017. |
| 00249E AA 8 | AA AIRCRAFT FIN 2013-1 3.596 11/01/2017 | .. | 11/01/2017. | Maturity | | 389,738 | 389,738 | 389,738 | 389,738 | | | | 0 | | 389,738 | | | 0 | 12,847 | 11/01/2017. |
| 002824 BL 3 | ABBOTT LABS 3.25 04/15/2023 | .. | 03/22/2017. | Consent Fee | | 5,000 | | | | | | | 0 | | 5,000 | | | 0 | | 04/15/2023. |
| 004375 FG 1 | ACCR 2006-1 A4 SEQ SNR FLT 04/25/2036 | .. | 12/25/2017. | MBS Paydown | | 257,037 | 257,037 | 224,506 | 229,658 | | 7,795 | | 7,795 | | 257,037 | | | 0 | 2,292 | 04/25/2036. |
| 007036 GS 9 | ARMT 2005-2 2A1 SEQ CSTR 06/25/2035 | .. | 12/25/2017. | MBS Paydown | | 129,498 | 129,498 | 121,162 | 120,902 | | 5,062 | | 5,062 | | 129,498 | | | 0 | 2,918 | 06/25/2035. |
| 01448A AA 3 | ALESC 2A A1 CDO SSNR FLT 01/30/2034 | .. | 10/30/2017. | MBS Paydown | | 1,528,436 | 1,528,436 | 1,497,867 | | | 24,608 | | 24,608 | | 1,528,436 | | | 0 | 6,959 | 01/30/2034. |
| 02377B AB 2 | AM AIRLN 15-2 AA 3.60 09/22/2027 | .. | 09/22/2017. | Sinking Fund Redemption | | 94,736 | 94,736 | 94,736 | 94,736 | | 0 | | 0 | | 94,736 | | | 0 | 2,558 | 09/22/2027. |
| 02377U AB 0 | AMER AIRLINES 2013-2 4.95 01/15/2023 | .. | 07/15/2017. | Sinking Fund Redemption | | 69,634 | 69,634 | 69,634 | 69,634 | | | | 0 | | 69,634 | | | 0 | 2,508 | 01/15/2023. |
| 02580E CC 5 | AMER EXPR BK FSB 6.00 09/13/17 | .. | 09/13/2017. | Maturity | | 1,000,000 | 1,000,000 | 997,550 | 999,778 | | 222 | | 222 | | 1,000,000 | | | 0 | 60,000 | 09/13/2017. |
| 025816 AX 7 | AMERICAN EXPRESS 6.15 08/28/2017 | .. | 08/28/2017. | Maturity | | 1,000,000 | 1,000,000 | 997,420 | 999,778 | | 222 | | 222 | | 1,000,000 | | | 0 | 61,500 | 08/28/2017. |
| 02581F YE 3 | AMER EXPR CENTUR 6.00 09/13/17 | .. | 09/13/2017. | Maturity | | 1,000,000 | 1,000,000 | 997,550 | 999,778 | | 222 | | 222 | | 1,000,000 | | | 0 | 60,000 | 09/13/2017. |
| 02635P TQ 6 | AMER GENL FIN MTN 6.50 09/15/2017 | .. | 09/15/2017. | Maturity | | 500,000 | 500,000 | 499,785 | 499,950 | | 50 | | 50 | | 500,000 | | | 0 | 32,500 | 09/15/2017. |
| 02660L AA 8 | AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046 | .. | 12/25/2017. | MBS Paydown | | 36,627 | 36,627 | 27,470 | 23,604 | | 1,620 | | 1,620 | | 36,627 | | | 0 | 250 | 10/25/2046. |
| 02665U AA 3 | AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36 | .. | 12/17/2017. | MBS Paydown | | 17,048 | 17,048 | 17,047 | 17,041 | | (2) | | (2) | | 17,048 | | | 0 | 352 | 10/17/2036. |
| 02665X AA 7 | AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36 | .. | 12/17/2017. | MBS Paydown | | 61,166 | 61,166 | 61,700 | 61,632 | | (78) | | (78) | | 61,166 | | | 0 | 1,200 | 12/17/2036. |
| 02666A AA 6 | AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45 | .. | 12/17/2017. | MBS Paydown | | 45,978 | 45,978 | 45,976 | 45,952 | | (4) | | (4) | | 45,978 | | | 0 | 865 | 04/17/2052. |
| 02666B AA 4 | AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45 | .. | 12/17/2017. | MBS Paydown | | 8,377 | 8,377 | 8,377 | 8,376 | | (0) | | (0) | | 8,377 | | | 0 | 169 | 10/17/2045. |
| 031162 AV 2 | AMGEN INC 5.85 06/01/2017 | .. | 06/01/2017. | Maturity | | 3,000,000 | 3,000,000 | 3,278,040 | 3,017,329 | | (17,329) | | (17,329) | | 3,000,000 | | | 0 | 87,750 | 06/01/2017. |
| 039483 BL 5 | ARCHER-DANIELS 2.50 08/11/2026 | .. | 12/20/2017. | CS FIRST BOSTON | | 948,830 | 1,000,000 | 997,100 | 997,200 | | 254 | | 254 | | 997,454 | | (48,624) | (48,624) | 34,097 | 08/11/2026. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 042735 BA 7 | ARROW ELECTRONIC 6 04/01/20 | | 06/16/2017 | Cash Tender | | 2,000,000 | 2,000,000 | 1,999,380 | 1,999,768 | | 232 | | 232 | | 2,000,000 | | | 0 | 287,720 | 04/01/2020 |
| 04280P AC 1 | AWPT 2014-2A A1F CLO SEQ SSNR 3.53 03/26 | | 10/19/2017 | Distribution | | | | | | | | | | | | | | | | |
| | | | | | | 3,500,000 | 3,500,000 | 3,500,000 | 3,500,000 | | | | 0 | | 3,500,000 | | | 0 | 105,361 | 03/12/2026 |
| 05363U AG 8 | AVERY 2014-1A B2 CLO MEZ 4.325 04/25/26 | | 04/25/2017 | MBS Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 21,625 | 04/25/2026 |
| 05531U AN 0 | BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35 | | 09/26/2017 | MBS Paydown | | | | | | | | | | | | | | | | |
| | | | | | | 91,326 | 91,326 | 89,271 | 89,434 | | 1,891 | | 1,891 | | 91,326 | | | 0 | 1,947 | 06/26/2035 |
| 05532C AN 9 | BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36 | | 05/26/2017 | MBS Paydown | | | | | | | | | | | | | | | | |
| | | | | | | 179,695 | 179,695 | 168,913 | 176,154 | | 3,541 | | 3,541 | | 179,695 | | | 0 | 1,437 | 11/26/2036 |
| 05532E BB 0 | BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36 | | 12/26/2017 | MBS Paydown | | 127,473 | 127,473 | 125,561 | 126,483 | | 135 | | 135 | | 127,473 | | | 0 | 3,937 | 03/26/2036 |
| 05533C DH 8 | BCAP 2010-RR6 7A3 SUB SSUP 6.00 2/26/37 | | 12/26/2017 | MBS Paydown | | 1,708,508 | 1,708,508 | 1,650,846 | 1,694,269 | | 6,980 | | 6,980 | | 1,708,508 | | | 0 | 60,304 | 02/26/2037 |
| 05533D AG 1 | BCAP 2010-RR7 1A7 SUB CSTR 04/26/2035 RE | | 12/26/2017 | MBS Paydown | | | | | | | | | | | | | | | | |
| | | | | | | 406,703 | 406,703 | 338,326 | 359,609 | | 8,870 | | 8,870 | | 406,703 | | | 0 | 12,057 | 04/26/2035 |
| 05533G CN 7 | BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35 | | 12/26/2017 | MBS Paydown | | | | | | | | | | | | | | | | |
| | | | | | | 142,362 | 142,362 | 134,888 | 137,217 | | 641 | | 641 | | 142,362 | | | 0 | 4,620 | 10/26/2035 |
| 05533N AJ 3 | BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE | | 12/26/2017 | MBS Paydown | | 85,413 | 85,413 | 72,789 | 73,764 | | (1,096) | | (1,096) | | 85,413 | | | 0 | 1,399 | 06/26/2037 |
| 05533N AJ 3 | BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE | | 12/26/2017 | Pass-Through Loss | | | 17,000 | | | | 0 | | 0 | | (495) | | 495 | 495 | | 06/26/2037 |
| 05534D AU 9 | BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE | | 12/26/2017 | MBS Paydown | | | | | | | | | | | | | | | | |
| | | | | | | 591,443 | 591,443 | 520,470 | 542,509 | | 34,824 | | 34,824 | | 591,443 | | | 0 | 11,271 | 01/26/2036 |
| 055359 AC 7 | BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40 | | 05/17/2017 | MBS Paydown | | 2,776,793 | 2,776,793 | 2,614,603 | 2,760,149 | | 16,645 | | 16,645 | | 2,776,793 | | | 0 | 56,632 | 07/17/2040 |
| 05539B AD 6 | BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE | | 12/26/2017 | MBS Paydown | | 303,051 | 303,051 | 276,913 | 292,330 | | (2,434) | | (2,434) | | 303,051 | | | 0 | 5,066 | 12/26/2037 |
| 05540X BK 8 | BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE | | 12/26/2017 | MBS Paydown | | | | | | | | | | | | | | | | |
| | | | | | | 286,123 | 286,123 | 266,094 | 296,093 | | (5,354) | | (5,354) | | 286,123 | | | 0 | 4,232 | 05/26/2036 |
| 05540X BQ 5 | BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE | | 12/26/2017 | MBS Paydown | | | | | | | | | | | | | | | | |
| | | | | | | 608,035 | 608,035 | 535,071 | 550,712 | | 37,837 | | 37,837 | | 608,035 | | | 0 | 9,650 | 11/26/2035 |
| 05541D AU 0 | BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE | | 12/20/2017 | MBS Paydown | | 214,633 | 214,633 | 177,340 | 189,348 | | 3,974 | | 3,974 | | 214,633 | | | 0 | 1,330 | 11/20/2036 |
| 055451 AU 2 | BHP FINANCE USA 3.85 09/30/2023 | C | 09/12/2017 | Cash Tender | | 1,000,000 | 1,000,000 | 998,770 | 999,120 | | 880 | | 880 | | 1,000,000 | | | 0 | 128,905 | 09/30/2023 |
| 05874P AA 4 | BALLY 2013-1A A1.CLO FLT 05/20/2025 | | 11/20/2017 | MBS Paydown | | 394,681 | 394,681 | 394,681 | 394,681 | | | | 0 | | 394,681 | | | 0 | 8,961 | 05/20/2025 |
| 058931 AD 8 | BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036 | | 12/25/2017 | MBS Paydown | | 171,246 | 171,246 | 130,434 | 113,062 | | 10,212 | | 10,212 | | 171,246 | | | 0 | 4,710 | 03/25/2036 |
| 058931 AD 8 | BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036 | | 12/25/2017 | Pass-Through Loss | | | 127,818 | | | | (17,366) | | (17,366) | | (706) | | 706 | 706 | | 03/25/2036 |
| 05948K ZF 9 | BOAA 2005-4 CB6 SEQ FLT 5/25/2035 | | 12/25/2017 | MBS Paydown | | 95,948 | 95,948 | 77,789 | 70,071 | | (21) | | (21) | | 95,948 | | | 0 | 832 | 05/25/2035 |
| 05948K ZF 9 | BOAA 2005-4 CB6 SEQ FLT 5/25/2035 | | 12/25/2017 | Pass-Through Loss | | | 13,815 | 11,278 | | | | | 0 | | | | | 0 | | 05/25/2035 |
| 05949A H8 6 | BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035 | | 12/25/2017 | MBS Paydown | | 117,876 | 117,876 | 113,971 | 114,303 | | 233 | | 233 | | 117,876 | | | 0 | 1,898 | 02/25/2035 |
| 05949A H9 4 | BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035 | | 12/25/2017 | MBS Paydown | | 103,141 | 103,141 | 100,434 | 100,676 | | 152 | | 152 | | 103,141 | | | 0 | 1,661 | 02/25/2035 |
| 05949C GW 0 | BOAMS 2005-8 A9 PAC 5.50 9/25/35 | | 09/30/2017 | Book Value Adjustment | | | | | | | | | 0 | | 3,516 | | (3,516) | (3,516) | | 09/25/2035 |
| 05949C GW 0 | BOAMS 2005-8 A9 PAC 5.50 9/25/35 | | 12/25/2017 | MBS Paydown | | 65,758 | 65,758 | 63,274 | 56,152 | | (260) | | (260) | | 65,758 | | | 0 | 2,232 | 09/25/2035 |
| 05949C GW 0 | BOAMS 2005-8 A9 PAC 5.50 9/25/35 | | 12/25/2017 | Pass-Through Loss | | | 6,444 | 9,584 | | | (150) | | (150) | | (3,516) | | 3,516 | 3,516 | | 09/25/2035 |
| 05949C HM 1 | BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35 | | 12/25/2017 | MBS Paydown | | | | | | | | | | | | | | | | |
| | | | | | | 41,397 | 41,397 | 36,390 | 36,803 | | (14,591) | | (14,591) | | 41,397 | | | 0 | 711 | 10/25/2035 |
| 05949C HM 1 | BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35 | | 12/25/2017 | Pass-Through Loss | | | | | | | | | | | | | | | | |
| | | | | | | | 1,630 | | | | | | 0 | | | | | 0 | | 10/25/2035 |
| 05949C KS 4 | BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35 | | 12/25/2017 | MBS Paydown | | 14,681 | 14,681 | 13,644 | 14,213 | | (130) | | (130) | | 14,681 | | | 0 | 276 | 11/25/2035 |
| 05949C KS 4 | BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35 | | 12/25/2017 | Pass-Through Loss | | | 1,170 | | | | | | 0 | | | | | 0 | | 11/25/2035 |
| 05951F AB 0 | BAFC 2007-1 TA1B SEQ AFC 1/25/2037 | | 12/25/2017 | MBS Paydown | | 35,798 | 35,798 | 34,008 | 24,794 | | 1,217 | | 1,217 | | 35,798 | | | 0 | 840 | 01/25/2037 |
| 05951F AB 0 | BAFC 2007-1 TA1B SEQ AFC 1/25/2037 | | 12/25/2017 | Pass-Through Loss | | | 13,492 | 12,818 | | | | | 0 | | | | | 0 | | 01/25/2037 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 05951U AC 5 | BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036 | | 12/25/2017. | MBS Paydown | | 2,852 | 2,852 | 2,704 | 2,094 | | 26 | | 26 | | 2,852 | | | 0 | 67 | 10/25/2036. |
| 05951U AC 5 | BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036 | | 12/25/2017. | Pass-Through Loss | | | 1,077 | 1,100 | | | | | 0 | | (77) | | 77 | 77 | | 10/25/2036. |
| 059522 AU 6 | BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036 | | 12/20/2017. | MBS Paydown | | 377,705 | 377,705 | 340,059 | 337,756 | | 11,589 | | 11,589 | | 377,705 | | | 0 | 6,159 | 05/20/2036. |
| 059522 AU 6 | BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036 | | 12/20/2017. | Pass-Through Loss | | | 18,749 | | | | | | 0 | | | | | 0 | | 05/20/2036. |
| 05953Y AH 4 | BAFC 2007-4 TA1B SEQ STP 05/25/37 | | 12/25/2017. | MBS Paydown | | 16,533 | 16,533 | 14,455 | 12,592 | | (544) | | (544) | | 16,533 | | | 0 | 513 | 05/25/2037. |
| 05953Y AH 4 | BAFC 2007-4 TA1B SEQ STP 05/25/37 | | 12/25/2017. | Pass-Through Loss | | | 7,132 | 6,236 | | | | | 0 | | | | | 0 | | 05/25/2037. |
| 05955Q AA 4 | BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37 | | 12/26/2017. | MBS Paydown | | 455,516 | 455,516 | 432,740 | 448,688 | | 3,547 | | 3,547 | | 455,516 | | | 0 | 15,393 | 08/26/2037. |
| 05955Q AC 0 | BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE | | 02/26/2017. | MBS Paydown | | 74,259 | 74,259 | 72,867 | 73,872 | | 387 | | 387 | | 74,259 | | | 0 | 542 | 10/26/2036. |
| 05955T AA 8 | BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51. | | 04/24/2017. | MBS Paydown | | 1,744,952 | 1,744,952 | 1,777,458 | 1,737,920 | | 7,033 | | 7,033 | | 1,744,952 | | | 0 | 17,876 | 02/24/2051. |
| 05955T AC 4 | BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49 | | 10/24/2017. | MBS Paydown | | 712,657 | 712,657 | 691,973 | 706,666 | | 5,991 | | 5,991 | | 712,657 | | | 0 | 17,339 | 12/24/2049. |
| 05955T AL 4 | BALL 2009-UB2 A4B3 SUB CSTR 06/24/2049 | | 06/24/2017. | MBS Paydown | | 2,000,000 | 2,000,000 | 1,952,188 | 1,989,627 | | 10,373 | | 10,373 | | 2,000,000 | | | 0 | 43,860 | 06/24/2049. |
| 05955U AA 5 | BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49. | | 01/15/2017. | MBS Paydown | | 1,036,695 | 1,036,695 | 980,300 | 1,030,759 | | 5,936 | | 5,936 | | 1,036,695 | | | 0 | 4,836 | 06/15/2049. |
| 05955U AG 2 | BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46 | | 04/15/2017. | MBS Paydown | | 2,610,572 | 2,610,572 | 2,467,807 | 2,597,832 | | 12,741 | | 12,741 | | 2,610,572 | | | 0 | 37,890 | 05/15/2046. |
| 05990H AB 9 | BAFC 2010-R2 1A2 SEQ 6.00 8/26/2037 | | 04/26/2017. | MBS Paydown | | 273,678 | 273,678 | 255,204 | 266,372 | | 7,306 | | 7,306 | | 273,678 | | | 0 | 3,021 | 08/26/2037. |
| 05990H AH 6 | BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037 | | 12/26/2017. | MBS Paydown | | 658,397 | 658,397 | 395,818 | 484,572 | | 50,148 | | 50,148 | | 658,397 | | | 0 | 26,461 | 08/26/2037. |
| 05990H AH 6 | BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037 | | 12/26/2017. | Pass-Through Loss | | | 94,936 | | | | (24,381) | | (24,381) | | | | | 0 | | 08/26/2037. |
| 05990H AQ 6 | BAFC 2010-R2 3A4 MEZ FLT 07/26/2035 RE | | 12/26/2017. | MBS Paydown | | 289,717 | 289,717 | 281,659 | 281,974 | | 1,759 | | 1,759 | | 289,717 | | | 0 | 4,413 | 07/26/2035. |
| 06051G FF 1 | BANK OF AMER CRP 4.00 04/01/2024 | | 12/20/2017. | Exchanged | | 482,622 | 459,000 | 457,279 | 457,686 | | 154 | | 154 | | 457,840 | | 24,782 | 24,782 | 20,419 | 04/01/2024. |
| 06051G FS 3 | BANK OF AMER CRP MTN 3.875 08/01/2025 | | 12/20/2017. | Exchanged | | 2,090,370 | 2,000,000 | 1,996,380 | 1,996,815 | | 309 | | 309 | | 1,997,124 | | 93,246 | 93,246 | 107,424 | 08/01/2025. |
| 06541E AA 0 | BANK UNITED 8 03/15/09 MTNA | | 12/19/2017. | SANDLER & O'NEIL PARTNERS | | 2 | 1,878,000 | 1,993,984 | | 0 | | | 0 | | 0 | | 2 | 2 | | 03/15/2009. |
| 067383 AC 3 | CR BARD INC 4.40 01/15/2021 | | 12/29/2017. | Exchanged | | 1,043,170 | 1,000,000 | 992,820 | 996,748 | | 748 | | 748 | | 997,496 | | 45,674 | 45,674 | 64,044 | 01/15/2021. |
| 07330T AA 0 | BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40 | | 05/17/2017. | MBS Paydown | | 505,535 | 505,535 | 465,191 | 501,793 | | 3,742 | | 3,742 | | 505,535 | | | 0 | 11,444 | 07/17/2040. |
| 07384M S7 8 | BSARM 2004-5 2A SEQ SNR FLT 07/25/2034 | | 12/25/2017. | MBS Paydown | | 169,952 | 169,952 | 170,693 | | | (10) | | (10) | | 169,952 | | | 0 | 3,033 | 07/25/2034. |
| 07384Y KF 2 | BSABS 2003-AC4 A SEQ 5.5 09/25/2033 | | 12/25/2017. | MBS Paydown | | 201,543 | 201,543 | 203,685 | 202,859 | | (487) | | (487) | | 201,543 | | | 0 | 6,348 | 09/25/2033. |
| 08179X AA 3 | BSP 2013-IIA A1 CLO FLT 07/15/2024 | | 06/29/2017. | Distribution | | 1,000,000 | 1,000,000 | 996,500 | 998,711 | | 326 | | 326 | | 999,037 | | 963 | 963 | 15,656 | 07/15/2024. |
| 08180R AJ 4 | BSP 2015-VIIA A1B CLO SEQ SSNR 3.36 7/27 | | 11/16/2017. | Distribution | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 36,213 | 07/18/2027. |
| 09247X AC 5 | BLK-CALL04/17 6.25 09/15/2017 | | 04/19/2017. | Make Whole Call | | 4,000,000 | 4,000,000 | 3,967,840 | 3,997,018 | | 2,982 | | 2,982 | | 4,000,000 | | | 0 | 229,934 | 09/15/2017. |
| 09627D AJ 4 | BLUEM 2013-4A B2 CLO MEZ 4.39 04/15/2025 | | 04/15/2017. | MBS Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 21,950 | 04/15/2025. |
| 09751W AA 9 | BOLDINI LTD 3.6 07/19/35 | C | 07/19/2017. | Sinking Fund Redemption | | 50,000 | 50,000 | 50,000 | 50,000 | | | | 0 | | 50,000 | | | 0 | 1,350 | 07/19/2035. |
| 11133T AA 1 | BROADRIDGE FINAN 6.125 06/01/2017 | | 06/01/2017. | Maturity | | 462,000 | 462,000 | 457,717 | 461,765 | | 235 | | 235 | | 462,000 | | | 0 | 14,149 | 06/01/2017. |
| 120568 AX 8 | BUNGE LTD FIN CORP 3.25 08/15/2026 | | 12/18/2017. | BANC OF AMERICA SECURITIES | | 1,913,900 | 2,000,000 | 1,998,140 | 1,998,200 | | 157 | | 157 | | 1,998,357 | | (84,457) | (84,457) | 87,569 | 08/15/2026. |
| 12479H AA 7 | CAUTO 2011-1A A ABS 5.61 11/15/2039 | | 04/15/2017. | MBS Paydown | | 1,864,151 | 1,864,151 | 1,863,549 | 1,863,959 | | 191 | | 191 | | 1,864,151 | | | 0 | 35,366 | 11/15/2039. |
| 12479L AA 8 | CAI 2012-1A A ABS 3.47 10/25/2027 | C | 12/25/2017. | MBS Paydown | | 50,000 | 50,000 | 48,859 | 48,943 | | 182 | | 182 | | 50,000 | | | 0 | 940 | 10/25/2027. |
| 12479L AC 4 | CAI 2013-1A A ABS 3.35 03/27/2028 | C | 12/25/2017. | MBS Paydown | | 100,000 | 100,000 | 97,000 | 97,206 | | 449 | | 449 | | 100,000 | | | 0 | 1,815 | 03/27/2028. |
| 12479R AD 9 | CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047 | | 12/15/2017. | MBS Paydown | | 6,667 | 6,667 | 6,665 | | | 0 | | 0 | | 6,667 | | | 0 | 96 | 04/15/2047. |
| 125277 AA 1 | CGCMT 2009-RR1 MA4A SEQ SSNR CSTR 3/51 | | 03/17/2017. | MBS Paydown | | 4,497,924 | 4,497,924 | 3,890,486 | 4,482,309 | | 15,615 | | 15,615 | | 4,497,924 | | | 0 | 39,444 | 03/17/2051. |
| 125278 AC 5 | CGCMT 2010-RR2 JA4A SEQ SSNR 6.068 2/51 | | 12/19/2017. | MBS Paydown | | 2,570,712 | 2,570,712 | 2,777,875 | 2,593,955 | | (23,244) | | (23,244) | | 2,570,712 | | | 0 | 122,426 | 02/19/2051. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 12527E AD 0 | CFCRE 2011-C1 A4 SEQ CSTR 04/15/44 | | 12/15/2017. | MBS Paydown | | 107,999 | 107,999 | 110,615 | 109,135 | | (1,331) | | (1,331) | | 107,999 | | | 0 | 5,329 | 04/15/2044. |
| 12527X AB 2 | CGCMT 2010-RR3 MLJR SUB CSTR 06/2050 | | 05/14/2017. | MBS Paydown | | 2,000,000 | 2,000,000 | 2,019,063 | 2,000,651 | | (651) | | (651) | | 2,000,000 | | | 0 | 45,712 | 06/14/2050. |
| 125431 AH 9 | CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36 | | 12/20/2017. | MBS Paydown | | 84,061 | 84,061 | 82,235 | 49,868 | | 11,915 | | 11,915 | | 84,061 | | | 0 | 1,751 | 06/20/2036. |
| 125431 AH 9 | CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36 | | 12/20/2017. | Pass-Through Loss | | | 18,874 | 18,464 | | | (1,329) | | (1,329) | | | | | 0 | | 06/20/2036. |
| 12549F AE 9 | CIFC 2013-4A A2 CLO SSNR 3.31 11/27/2024 | | 02/27/2017. | MBS Paydown | | 1,000,000 | 1,000,000 | 996,200 | 998,231 | | 1,769 | | 1,769 | | 1,000,000 | | | 0 | 8,275 | 11/27/2024. |
| 12549F AS 8 | CIFC 2013-4A C3 CLO MEZ 5.41 11/27/2024 | | 02/27/2017. | MBS Paydown | | 500,000 | 500,000 | 500,000 | 500,000 | | | | 0 | | 500,000 | | | 0 | 6,763 | 11/27/2024. |
| 12549V AQ 7 | CIFC 2014-4A A2 CLO SSNR SEQ 3.428 10/26 | | 01/17/2017. | MBS Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 8,570 | 10/17/2026. |
| 125634 AJ 4 | CLIF 2013-2A NOTE ABS 3.22 06/18/28 | | 12/18/2017. | MBS Paydown | | 206,667 | 206,667 | 206,590 | 206,612 | | 7 | | 7 | | 206,667 | | | 0 | 3,510 | 06/18/2028. |
| 125634 AL 9 | CLIF 2013-3A A ABS 3.67 11/18/2028 | | 12/18/2017. | MBS Paydown | | 57,882 | 57,882 | 57,877 | 57,878 | | 0 | | 0 | | 57,882 | | | 0 | 1,130 | 11/18/2028. |
| 125634 AQ 8 | CLIF 2014-2A A ABS SNR 3.38 10/18/2029 | | 12/18/2017. | MBS Paydown | | 381,818 | 381,818 | 373,332 | 373,852 | | 995 | | 995 | | 381,818 | | | 0 | 6,967 | 10/18/2029. |
| 12621R AA 2 | COMM 2010-RR1 GEA SEQ SSNR CSTR 12/11/49 | | 01/11/2017. | MBS Paydown | | 1,064,512 | 1,064,512 | 995,080 | 1,061,981 | | 2,531 | | 2,531 | | 1,064,512 | | | 0 | 4,917 | 12/11/2049. |
| 12639C AA 5 | CSMC 2009-RR4 A4A SEQ 5.695 09/15/40 | | 07/15/2017. | MBS Paydown | | 2,098,482 | 2,098,482 | 1,773,463 | 2,075,153 | | 23,329 | | 23,329 | | 2,098,482 | | | 0 | 41,428 | 09/15/2040. |
| 12639C AG 2 | CSMC 2009-RR4 A4B SUB 5.695 09/15/40 | | 08/15/2017. | MBS Paydown | | 1,000,000 | 1,000,000 | 985,625 | 996,521 | | 3,480 | | 3,480 | | 1,000,000 | | | 0 | 34,110 | 09/15/2040. |
| 12641P AA 2 | CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36 | | 05/26/2017. | MBS Paydown | | 10,158 | 10,158 | 10,158 | 10,158 | | | | 0 | | 10,158 | | | 0 | 170 | 01/26/2036. |
| 12641P AD 6 | CSMC 2009-6R 1A2 SUB SSUP 5.75 1/26/36 | | 12/26/2017. | MBS Paydown | | 144,402 | 144,402 | 144,402 | 143,862 | | 107 | | 107 | | 144,402 | | | 0 | 4,852 | 01/26/2036. |
| 12641P AJ 3 | CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35 | | 08/26/2017. | MBS Paydown | | 303,455 | 303,455 | 303,455 | 302,228 | | 1,227 | | 1,227 | | 303,455 | | | 0 | 5,981 | 10/26/2035. |
| 12641P AM 6 | CSMC 2009-6R 2A2 SUB SSUP 5.50 10/26/35 | | 12/26/2017. | MBS Paydown | | 164,269 | 164,269 | 164,269 | 163,723 | | 11 | | 11 | | 164,269 | | | 0 | 7,783 | 10/26/2035. |
| 12641P AR 5 | CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35 | | 12/26/2017. | Pass-Through Loss | | | 43,223 | 26,842 | | | (27) | | (27) | | (281) | | 281 | 281 | | 10/26/2035. |
| 12641P AY 0 | CSMC 2009-6R 4A2 SUB SSUP 5.50 11/26/35 | | 07/26/2017. | MBS Paydown | | 36,274 | 36,274 | 36,274 | 36,138 | | 136 | | 136 | | 36,274 | | | 0 | 596 | 11/26/2035. |
| 12641P AZ 7 | CSMC 2009-6R 4A3 SUB SSUP 5.50 11/26/35 | | 12/26/2017. | MBS Paydown | | 24,747 | 24,747 | 24,747 | 24,665 | | 4 | | 4 | | 24,747 | | | 0 | 1,081 | 11/26/2035. |
| 12641P BC 7 | CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35 | | 12/26/2017. | Pass-Through Loss | | | 5,408 | 1,001 | | | (1) | | (1) | | (461) | | 461 | 461 | | 11/26/2035. |
| 12641P BJ 2 | CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35 | | 12/26/2017. | MBS Paydown | | 140,766 | 140,766 | 140,766 | 140,229 | | 491 | | 491 | | 140,766 | | | 0 | 3,969 | 09/26/2035. |
| 12641P BR 4 | CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35 | | 07/26/2017. | Pass-Through Loss | | | 212 | 2,515 | | | (1) | | (1) | | (4,928) | | 4,928 | 4,928 | | 09/26/2035. |
| 12641P BR 4 | CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35 | | 09/30/2017. | Book Value Adjustment | | | | | | | | | 0 | | 4,928 | | (4,928) | (4,928) | | 09/26/2035. |
| 12641P CA 0 | CSMC 2009-6R 8A2 SUB SSUP 5.50 10/26/35 | | 05/26/2017. | MBS Paydown | | 278,042 | 278,042 | 278,042 | 278,042 | | | | 0 | | 278,042 | | | 0 | 2,822 | 10/26/2035. |
| 12641P CB 8 | CSMC 2009-6R 8A3 SUB SSUP 5.50 10/26/35 | | 11/26/2017. | MBS Paydown | | 300,000 | 300,000 | 300,000 | 300,000 | | | | 0 | | 300,000 | | | 0 | 10,182 | 10/26/2035. |
| 12641P CC 6 | CSMC 2009-6R 8A4 SUB SSUP 5.50 10/26/35 | | 12/26/2017. | MBS Paydown | | 98,786 | 98,786 | 98,786 | 98,421 | | 365 | | 365 | | 98,786 | | | 0 | 5,116 | 10/26/2035. |
| 12641P CV 4 | CSMC 2009-6R 11A2 SUB SSUP 5.50 1/26/36 | | 11/26/2017. | MBS Paydown | | 130,645 | 130,645 | 130,645 | 130,177 | | 467 | | 467 | | 130,645 | | | 0 | 3,133 | 01/26/2036. |
| 12641P CW 2 | CSMC 2009-6R 11A3 SUB SSUP 5.50 1/26/36 | | 12/26/2017. | MBS Paydown | | 14,181 | 14,181 | 14,181 | 14,138 | | (4) | | (4) | | 14,181 | | | 0 | 722 | 01/26/2036. |
| 12641P DC 5 | CSMC 2009-6R 12A2 SUB SSUP 5.00 4/26/35 | | 08/26/2017. | MBS Paydown | | 83,367 | 83,367 | 83,367 | 83,096 | | 271 | | 271 | | 83,367 | | | 0 | 1,250 | 04/26/2035. |
| 12641P DD 3 | CSMC 2009-6R 12A3 SUB SSUP 5.00 4/26/35 | | 12/26/2017. | MBS Paydown | | 55,218 | 55,218 | 55,218 | 55,045 | | 103 | | 103 | | 55,218 | | | 0 | 2,086 | 04/26/2035. |
| 12641Q AA 0 | CSMC 2009-7R 3A3 MEZ 6.00 9/26/37 | | 12/26/2017. | MBS Paydown | | 27,410 | 27,410 | 18,450 | 18,734 | | 1,079 | | 1,079 | | 27,410 | | | 0 | 910 | 09/26/2037. |
| 12641Q AA 0 | CSMC 2009-7R 3A3 MEZ 6.00 9/26/37 | | 12/26/2017. | Pass-Through Loss | | | 2,720 | 1,831 | | | | | 0 | | | | | 0 | | 09/26/2037. |
| 12641Q AE 2 | CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37 | | 12/26/2017. | MBS Paydown | | 45,728 | 45,728 | 45,728 | 45,437 | | 191 | | 191 | | 45,728 | | | 0 | 1,390 | 07/26/2037. |
| 12641Q AJ 1 | CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037 | | 12/26/2017. | Pass-Through Loss | | | 8,761 | | | | (50) | | (50) | | (30) | | 30 | 30 | | 07/26/2037. |
| 12641Q AN 2 | CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35 | | 12/26/2017. | MBS Paydown | | 186,612 | 186,612 | 186,612 | 185,928 | | 181 | | 181 | | 186,612 | | | 0 | 5,547 | 11/26/2035. |
| 12641Q AS 1 | CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035 | | 12/26/2017. | Pass-Through Loss | | | 24,961 | 14,404 | | | 25 | | 25 | | (535) | | 535 | 535 | | 11/26/2035. |
| 12641Q AW 2 | CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35 | | 12/26/2017. | MBS Paydown | | 190,219 | 190,219 | 190,219 | 189,601 | | 114 | | 114 | | 190,219 | | | 0 | 5,385 | 09/26/2035. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 12641Q AY 8 | CSMC 2009-7R 6A3 MEZ 5.50 9/26/35 | | 12/26/2017. | Pass-Through Loss | | | 5,411 | 5,508 | | | 2 | | 2 | | (2,458) | | 2,458 | 2,458 | | 09/26/2035. |
| 12641Q AY 8 | CSMC 2009-7R 6A3 MEZ 5.50 9/26/35 | | 12/31/2017. | Book Value Adjustment | | | | | | | | | 0 | | 2,458 | | (2,458) | (2,458) | | 09/26/2035. |
| 12641Q BE 1 | CSMC 2009-7R 7A3 SUB FLT 12/26/36 | | 08/26/2017. | MBS Paydown | | 48,083 | 48,083 | 33,509 | 43,079 | | 5,004 | | 5,004 | | 48,083 | | | 0 | 1,147 | 12/26/2036. |
| 12641Q BF 8 | CSMC 2009-7R 7A4 MEZ FLT 12/26/36 | | 11/26/2017. | Pass-Through Loss | | | (161) | | | | 1 | | 1 | | | | | 0 | | 12/26/2036. |
| 12641Q BF 8 | CSMC 2009-7R 7A4 MEZ FLT 12/26/36 | | 12/26/2017. | MBS Paydown | | 6,758 | 6,758 | 1,024 | 1,565 | | 3,255 | | 3,255 | | 6,758 | | | 0 | 398 | 12/26/2036. |
| 12641Q BU 5 | CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35 | | 03/26/2017. | MBS Paydown | | 33,492 | 33,492 | 33,492 | 11,492 | | 22,000 | | 22,000 | | 33,492 | | | 0 | 231 | 08/26/2035. |
| 12641Q BV 3 | CSMC 2009-7R 9A2 SUB 5.25 8/26/35 | | 12/26/2017. | MBS Paydown | | 168,915 | 168,915 | 168,915 | 168,915 | | | | 0 | | 168,915 | | | 0 | 5,006 | 08/26/2035. |
| 12641Q CH 3 | CSMC 2009-7R 11A1 SEQ EXCH 2/26/35 | | 12/26/2017. | MBS Paydown | | 225,435 | 225,435 | 225,435 | 224,789 | | 126 | | 126 | | 225,435 | | | 0 | 7,181 | 02/26/2035. |
| 12641Q CQ 3 | CSMC 2009-7R 12A3 SUB 5.75 1/26/36 | | 12/26/2017. | MBS Paydown | | 36,604 | 36,604 | 36,604 | 36,496 | | 64 | | 64 | | 36,604 | | | 0 | 1,075 | 01/26/2036. |
| 12641Q CS 9 | CSMC 2009-7R 12A5 MEZ 5.75 1/26/36 | | 09/26/2017. | Pass-Through Loss | | | 1,101 | 1,101 | | | (3) | | (3) | | | | | 0 | | 01/26/2036. |
| 12641Q CW 0 | CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37 | | 12/26/2017. | MBS Paydown | | 70,201 | 70,201 | 70,201 | 70,201 | | | | 0 | | 70,201 | | | 0 | 1,977 | 06/26/2037. |
| 12641Q CZ 3 | CSMC 2009-7R 13A4 MEZ 6.00 6/26/37 | | 12/26/2017. | Pass-Through Loss | | | 9,251 | 7,553 | | | (55) | | (55) | | (57,578) | | 57,578 | 57,578 | | 06/26/2037. |
| 12641Q CZ 3 | CSMC 2009-7R 13A4 MEZ 6.00 6/26/37 | | 12/31/2017. | Book Value Adjustment | | | | | | | | | 0 | | 57,578 | | (57,578) | (57,578) | | 06/26/2037. |
| 12641Q DG 4 | CSMC 2009-7R 14A5 SUB 5.75 4/26/37 | | 09/26/2017. | MBS Paydown | | 81,787 | 81,787 | 81,787 | 81,361 | | 425 | | 425 | | 81,787 | | | 0 | 988 | 04/26/2037. |
| 12641Q DH 2 | CSMC 2009-7R 14A6 MEZ 5.75 4/26/37 | | 12/26/2017. | MBS Paydown | | 51,590 | 51,590 | 51,355 | 33,352 | | 288 | | 288 | | 51,590 | | | 0 | 1,097 | 04/26/2037. |
| 12641Q DV 1 | CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36 | | 12/26/2017. | MBS Paydown | | 43,472 | 43,472 | 43,481 | 41,735 | | (870) | | (870) | | 43,472 | | | 0 | 1,092 | 02/26/2036. |
| 12641Q DW 9 | CSMC 2009-7R 16A2 MEZ 5.75 2/26/36 | | 12/26/2017. | Pass-Through Loss | | | 11,322 | 11,279 | | | (13) | | (13) | | | | | 0 | | 02/26/2036. |
| 12641Q EA 6 | CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37 | | 12/26/2017. | MBS Paydown | | 153,820 | 153,820 | 153,820 | 146,752 | | 3,220 | | 3,220 | | 153,820 | | | 0 | 389 | 03/26/2037. |
| 12641Q EK 4 | CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37 | | 12/26/2017. | MBS Paydown | | 164,742 | 164,742 | 164,742 | 164,742 | | (7) | | (7) | | 164,742 | | | 0 | 1,797 | 03/26/2037. |
| 12641Q EV 0 | CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36 | | 12/26/2017. | MBS Paydown | | 218,334 | 218,334 | 218,334 | 217,708 | | 161 | | 161 | | 218,334 | | | 0 | 5,769 | 03/26/2036. |
| 12641Q FC 1 | CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35 | | 12/26/2017. | MBS Paydown | | 382,003 | 382,003 | 382,003 | 380,865 | | 751 | | 751 | | 382,003 | | | 0 | 10,430 | 08/26/2035. |
| 12641T AB 2 | CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE. | | 11/26/2017. | Pass-Through Loss | | | 15,471 | 35 | | | (12,725) | | (12,725) | | 36 | | (36) | (36) | | 06/26/2036. |
| 12641T AB 2 | CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE. | | 12/26/2017. | MBS Paydown | | 308,615 | 308,615 | 235,273 | 236,974 | | 18,591 | | 18,591 | | 308,615 | | | 0 | 5,872 | 06/26/2036. |
| 12643J AA 4 | CSMC 2010-RR1 1A SEQ 5.692 04/16/49 | | 02/16/2017. | MBS Paydown | | 2,558,094 | 2,558,094 | 2,441,381 | 2,548,494 | | 9,600 | | 9,600 | | 2,558,094 | | | 0 | 19,072 | 04/16/2049. |
| 12643J AW 6 | CSMC 2010-RR1 2B SEQ 5.695 09/15/2040 RE | | 08/15/2017. | MBS Paydown | | 1,000,000 | 1,000,000 | 1,031,250 | 1,001,870 | | (1,870) | | (1,870) | | 1,000,000 | | | 0 | 34,110 | 09/15/2040. |
| 12643K AQ 6 | CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39 | | 05/15/2017. | MBS Paydown | | 894,487 | 894,487 | 842,634 | 895,950 | | (1,464) | | (1,464) | | 894,487 | | | 0 | 15,464 | 09/15/2039. |
| 12646U AK 4 | CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043 | | 12/25/2017. | MBS Paydown | | 210,942 | 210,942 | 197,231 | 198,316 | | 2,345 | | 2,345 | | 210,942 | | | 0 | 3,607 | 03/25/2043. |
| 12646W AH 7 | CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43 | | 12/25/2017. | MBS Paydown | | 140,796 | 140,796 | 131,556 | 132,203 | | (72) | | (72) | | 140,796 | | | 0 | 2,236 | 04/25/2043. |
| 12647H BJ 4 | CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE | | 12/27/2017. | MBS Paydown | | 1,090,954 | 1,090,954 | 1,035,384 | 1,072,123 | | 18,548 | | 18,548 | | 1,090,954 | | | 0 | 6,819 | 12/27/2036. |
| 12647P AK 4 | CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043 | | 12/25/2017. | MBS Paydown | | 232,671 | 232,671 | 224,237 | 224,778 | | (5,361) | | (5,361) | | 232,671 | | | 0 | 4,593 | 08/25/2043. |
| 126650 AW 0 | CVS CAREMARK 5.298 01/11/27 | | 12/10/2017. | Sinking Fund Redemption | | 77,598 | 77,598 | 77,598 | 77,598 | | | | 0 | | 77,598 | | | 0 | 2,245 | 01/11/2027. |
| 126670 JP 4 | CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36. | | 08/20/2017. | Pass-Through Loss | | | 1,181 | | | | | | 0 | | (201) | | 201 | 201 | | 02/20/2036. |
| 126670 JP 4 | CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36. | | 12/20/2017. | MBS Paydown | | 49,469 | 49,469 | 43,140 | 42,981 | | 178 | | 178 | | 49,469 | | | 0 | 778 | 02/20/2036. |
| 126670 NY 0 | CWL 2005-16 2AF3 SEQ 5.669 5/25/2036 | | 12/25/2017. | MBS Paydown | | 121,163 | 121,163 | 116,851 | 76,563 | | 8,977 | | 8,977 | | 121,163 | | | 0 | 3,307 | 05/25/2036. |
| 126670 NY 0 | CWL 2005-16 2AF3 SEQ 5.669 5/25/2036 | | 12/25/2017. | Pass-Through Loss | | | 5,238 | 6,716 | | | | | 0 | | (1,168) | | 1,168 | 1,168 | | 05/25/2036. |

# 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 Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 12667F 4N 2 | CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035 | | 12/25/2017. | MBS Paydown | | 160,627 | 160,627 | 139,988 | 137,397 | | 1,206 | | 1,206 | | 160,627 | | | 0 | 5,062 | 04/25/2035. |
| 12667F 4N 2 | CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035 | | 12/25/2017. | Pass-Through Loss | | | 1,883 | | | | | | 0 | | | | | 0 | | 04/25/2035. |
| 12667F 5E 1 | CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35 | | 12/25/2017. | MBS Paydown | | 141,235 | 141,235 | 126,076 | 119,608 | | (336) | | (336) | | 141,235 | | | 0 | 4,109 | 04/25/2035. |
| 12667F 5E 1 | CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35 | | 12/25/2017. | Pass-Through Loss | | | 14,242 | | | | | | 0 | | | | | 0 | | 04/25/2035. |
| 12667G AC 7 | CWALT 2005-13CB A3 SEQ 5.5 5/25/35 | | 12/25/2017. | MBS Paydown | | 106,325 | 106,325 | 96,414 | 85,745 | | (190) | | (190) | | 106,325 | | | 0 | 3,000 | 05/25/2035. |
| 12667G AC 7 | CWALT 2005-13CB A3 SEQ 5.5 5/25/35 | | 12/25/2017. | Pass-Through Loss | | | 1,786 | 1,111 | | | | | 0 | | (105) | | 105 | 105 | | 05/25/2035. |
| 126694 D5 4 | CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36 | | 12/20/2017. | MBS Paydown | | 203,297 | 203,297 | 178,809 | 176,913 | | (2,729) | | (2,729) | | 203,297 | | | 0 | 4,134 | 04/20/2036. |
| 126694 D5 4 | CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36 | | 12/20/2017. | Pass-Through Loss | | | (5,076) | | | | | | 0 | | | | | 0 | | 04/20/2036. |
| 126694 D7 0 | CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36 | | 10/20/2017. | Pass-Through Loss | | | 24,656 | | | | | | 0 | | | | | 0 | | 04/20/2036. |
| 126694 D7 0 | CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36 | | 12/20/2017. | MBS Paydown | | 219,599 | 219,599 | 191,233 | 189,616 | | 12,912 | | 12,912 | | 219,599 | | | 0 | 3,665 | 04/20/2036. |
| 12669D US 5 | CWHL 2002-39 A18 PAC 5.75 2/25/2033 | | 12/25/2017. | MBS Paydown | | 60,010 | 60,010 | 59,475 | 59,604 | | 194 | | 194 | | 60,010 | | | 0 | 1,570 | 02/25/2033. |
| 12669F V8 3 | CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034 | | 12/20/2017. | MBS Paydown | | 197,597 | 197,597 | 197,902 | | | 1 | | 1 | | 197,597 | | | 0 | 3,372 | 09/20/2034. |
| 12669G R4 5 | CWHL 2005-15 A8 NAS 5.5 08/25/2035 | | 09/25/2017. | Pass-Through Loss | | | (1,308) | 34 | | | | | 0 | | | | | 0 | | 08/25/2035. |
| 12669G R4 5 | CWHL 2005-15 A8 NAS 5.5 08/25/2035 | | 12/25/2017. | MBS Paydown | | 210,521 | 210,521 | 196,901 | 187,450 | | (3,836) | | (3,836) | | 210,521 | | | 0 | 6,339 | 08/25/2035. |
| 12803P AA 6 | CAJUN 2011-1A A2 ABS 5.995 2/20/2041 | | 05/20/2017. | MBS Paydown | | 85,227 | 85,227 | 85,227 | 85,227 | | | | 0 | | 85,227 | | | 0 | 1,929 | 02/20/2041. |
| 12803P AA 6 | CAJUN 2011-1A A2 ABS 5.995 2/20/2041 | | 06/26/2017. | Distribution | | 2,178,409 | 2,178,409 | 2,178,409 | 2,178,409 | | | | 0 | | 2,178,409 | | 0 | 0 | 97,293 | 02/20/2041. |
| 12803P AB 4 | CAJUN 2017-1A A2 ABS SNR 6.50 08/20/2047 | | 11/20/2017. | MBS Paydown | | 30,000 | 30,000 | 29,767 | | | 11 | | 11 | | 30,000 | | | 0 | 536 | 08/20/2047. |
| 141781 G# 5 | CARGILL INC 7.28 06-30-23 | | 06/30/2017. | Paydown | | 105,263 | 105,263 | 123,269 | 113,047 | | (1,060) | | (1,060) | | 105,263 | | | 0 | 3,832 | 06/30/2023. |
| 144531 EW 6 | CARR 2006-NC1 A3 SEQ FLT 01/25/2036 | | 12/25/2017. | MBS Paydown | | 253,237 | 253,237 | 195,467 | 209,919 | | 25,732 | | 25,732 | | 253,237 | | | 0 | 1,503 | 01/25/2036. |
| 144531 FL 9 | CARR 2006-OPT1 A3 SEQ FLT 02/25/2036 | | 12/25/2017. | MBS Paydown | | 221,089 | 221,089 | 182,147 | 212,473 | | (1,538) | | (1,538) | | 221,089 | | | 0 | 1,373 | 02/25/2036. |
| 14574K AE 2 | CAUTO 2010-1A A ABS 5.73 12/15/2038 | | 04/15/2017. | MBS Paydown | | 906,882 | 906,882 | 906,825 | 906,874 | | 8 | | 8 | | 906,882 | | | 0 | 17,565 | 12/15/2038. |
| 14575H AA 6 | CAUTO 2016-1A A ABS SNR 4.55 02/15/2046 | | 12/15/2017. | MBS Paydown | | 28,202 | 28,202 | 28,192 | 28,193 | | 1 | | 1 | | 28,202 | | | 0 | 703 | 02/15/2046. |
| 14754D AG 5 | CASH AMER INTL 5.75 05/15/2018 | | 02/01/2017. | Suspense Ledger Adjustment | | 86,360 | | | | | | | 0 | | | | 86,360 | 86,360 | | 05/15/2018. |
| 14855G AB 7 | CLAST 2014-1 A1 ABS SNR 5.25 02/15/29 | | 03/15/2017. | MBS Paydown | | 285,289 | 285,289 | 285,289 | 285,289 | | | | 0 | | 285,289 | | | 0 | 2,045 | 02/15/2029. |
| 14855G AB 7 | CLAST 2014-1 A1 ABS SNR 5.25 02/15/29 | | 04/03/2017. | Distribution | | 1,632,155 | 1,632,155 | 1,632,155 | 1,632,155 | | | | 0 | | 1,632,155 | | 0 | 0 | 29,862 | 02/15/2029. |
| 150323 AC 7 | CEDF 2014-4A AF CLO SSNR 3.491 10/23/26 | | 04/23/2017. | MBS Paydown | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | 0 | | 2,000,000 | | | 0 | 34,910 | 10/23/2026. |
| 150326 AC 0 | CEDF 2014-3A AF CLO SEQ SSNR 3.347 05/26 | | 08/20/2017. | MBS Paydown | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | 0 | | 3,000,000 | | | 0 | 75,308 | 05/20/2026. |
| 150326 AG 1 | CEDF 2014-3A BF CLO MEZ 4.464 05/20/2026 | | 08/20/2017. | MBS Paydown | | 500,000 | 500,000 | 500,000 | 500,000 | | | | 0 | | 500,000 | | | 0 | 16,740 | 05/20/2026. |
| 15032T AG 1 | CEDF 2013-1A B2 CLO 3.351 03/09/2025 | | 06/23/2017. | Distribution | | 1,000,000 | 1,000,000 | 990,000 | 994,932 | | 663 | | 663 | | 995,594 | | 4,406 | 4,406 | 18,058 | 03/09/2025. |
| 15137J AC 6 | CECLO 2015-23A A2B CLO MEZ 3.9 04/17/26 | | 06/15/2017. | Distribution | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 25,783 | 04/17/2026. |
| 161546 CW 4 | CFAB 2002-3 1A5 5.407 06/25/32 | | 12/25/2017. | MBS Paydown | | 111,901 | 111,901 | 111,894 | 111,666 | | (81) | | (81) | | 111,901 | | | 0 | 3,481 | 06/25/2032. |
| 16162W PV 5 | CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36 | | 12/25/2017. | MBS Paydown | | 27,613 | 27,613 | 24,609 | 21,901 | | 347 | | 347 | | 27,613 | | | 0 | 496 | 01/25/2036. |
| 16162W PV 5 | CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36 | | 12/25/2017. | Pass-Through Loss | | | 2,166 | | | | | | 0 | | (34) | | 34 | 34 | | 01/25/2036. |
| 16162X AD 9 | CHASE 2006-S3 1A4 SEQ SSNR FLT 1136 | | 12/25/2017. | MBS Paydown | | 6,373 | 6,373 | 5,561 | 5,402 | | 4,237 | | 4,237 | | 6,373 | | | 0 | 231 | 11/25/2036. |
| 16163C AG 7 | CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36 | | 12/25/2017. | MBS Paydown | | 198,668 | 198,668 | 155,508 | 150,528 | | 3,170 | | 3,170 | | 198,668 | | | 0 | 3,725 | 09/25/2036. |

# 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 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 16163C AG 7 | CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36. | .. | 12/25/2017. | Pass-Through Loss | | | 9,270 | 7,256 | | | | | 0 | | | | | 0 | | 09/25/2036. |
| 171232 AE 1 | CHUBB CORP 6.80 11/15/2031 | .. | 08/22/2017. | Consent Fee | | 10,000 | | | | | | | 0 | | 10,000 | | | 0 | | 11/15/2031. |
| 17307G ED 6 | CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034 | .. | 12/25/2017. | MBS Paydown | | 80,657 | 80,657 | 72,994 | 73,271 | | (5,431) | | (5,431) | | 80,657 | | | 0 | 1,130 | 03/25/2034. |
| 17309L AD 7 | CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036 | .. | 12/25/2017. | MBS Paydown | | 135,448 | 135,448 | 111,575 | 132,357 | | 3,090 | | 3,090 | | 135,448 | | | 0 | 828 | 08/25/2036. |
| 17309N AD 3 | CRMSI 2006-1 A4 SEQ 5.939 7/25/2036 | .. | 12/25/2017. | MBS Paydown | | 684,570 | 684,570 | 672,585 | 682,435 | | 1,733 | | 1,733 | | 684,570 | | | 0 | 18,962 | 07/25/2036. |
| 17310E AD 0 | CRMSI 2006-2 A4 SEQ 5.775 09/25/36 | .. | 12/25/2017. | MBS Paydown | | 254,215 | 254,215 | 219,896 | 248,236 | | 2,102 | | 2,102 | | 254,215 | | | 0 | 8,169 | 09/25/2036. |
| 17311Q BK 5 | CGCMT 2007-C6 A4 SEQ CSTR 12/10/49 | .. | 06/10/2017. | MBS Paydown | | 3,000,000 | 3,000,000 | 2,958,086 | 2,994,140 | | 5,860 | | 5,860 | | 3,000,000 | | | 0 | 53,397 | 12/10/2049. |
| 17312H AF 6 | CRMSI 2007-2 A6 NAS 6.265 6/25/2037 | .. | 12/25/2017. | MBS Paydown | | 249,354 | 249,354 | 239,795 | 240,555 | | 3,888 | | 3,888 | | 249,354 | | | 0 | 6,143 | 06/25/2037. |
| 17315N AD 5 | CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037 | .. | 12/25/2017. | MBS Paydown | | 271,570 | 271,570 | 271,570 | 270,232 | | 287 | | 287 | | 271,570 | | | 0 | 7,961 | 04/25/2037. |
| 17315X AD 3 | CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35 | .. | 07/25/2017. | MBS Paydown | | 127,869 | 127,869 | 122,754 | 124,913 | | 2,956 | | 2,956 | | 127,869 | | | 0 | 1,441 | 11/25/2035. |
| 17315X AE 1 | CMLTI 2009-9 2A2 RR SUB SSNR CSTR 11/35 | .. | 12/25/2017. | MBS Paydown | | 128,648 | 128,648 | 29,107 | 44,149 | | 54,067 | | 54,067 | | 128,648 | | | 0 | 3,524 | 11/25/2035. |
| 17315X AF 8 | CMLTI 2009-9 2A3 SEQ SSUP CSTR 11/35 RE | .. | 11/25/2017. | Pass-Through Loss | | | 18,209 | | | | 499 | | 499 | | | | | 0 | | 11/25/2035. |
| 17316A AQ 3 | CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37 | .. | 12/25/2017. | MBS Paydown | | 307,875 | 307,875 | 303,257 | 305,100 | | 1,210 | | 1,210 | | 307,875 | | | 0 | 8,806 | 05/25/2037. |
| 20030N AP 6 | COMCAST CORP 6.50 01/15/2017 | .. | 01/15/2017. | Maturity | | 1,000,000 | 1,000,000 | 1,030,890 | 1,000,156 | | (156) | | (156) | | 1,000,000 | | | 0 | 32,500 | 01/15/2017. |
| 20267U AA 7 | CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040 | .. | 12/25/2017. | MBS Paydown | | 459,744 | 459,744 | 459,619 | 459,624 | | 62 | | 62 | | 459,744 | | | 0 | 6,605 | 10/25/2040. |
| 202795 HS 2 | COMMONWLTH EDIS 6.15 09/15/2017 | .. | 09/15/2017. | Maturity | | 1,000,000 | 1,000,000 | 997,180 | 999,742 | | 258 | | 258 | | 1,000,000 | | | 0 | 61,500 | 09/15/2017. |
| 2027A0 HT 9 | COMMONWEALTH BANK AU 2.85 05/18/2026 | C | 12/27/2017. | BNP PARIBAS | | 1,947,820 | 2,000,000 | 1,998,960 | 1,999,016 | | 92 | | 92 | | 1,999,109 | | (51,289) | (51,289) | 63,492 | 05/18/2026. |
| 20449E XN 1 | COMPASS BANK BKNT 6.40 10/01/2017 | .. | 10/01/2017. | Maturity | | 1,000,000 | 1,000,000 | 999,380 | 999,943 | | 58 | | 58 | | 1,000,000 | | | 0 | 64,000 | 10/01/2017. |
| 207597 DY 8 | CONN LIGHT & PWR C 5.75 09/01/2017 | .. | 09/01/2017. | Maturity | | 2,000,000 | 2,000,000 | 1,995,280 | 1,999,589 | | 411 | | 411 | | 2,000,000 | | | 0 | 115,000 | 09/01/2017. |
| 20825C AU 8 | CONOCOPHILLIPS 6 01/15/20 | .. | 06/21/2017. | Make Whole Call | | 5,000,000 | 5,000,000 | 4,962,350 | 4,987,011 | | 12,989 | | 12,989 | | 5,000,000 | | | 0 | 801,850 | 01/15/2020. |
| 21051A AA 9 | CLUB 2017-P1 A ABS SSNR 2.42 09/15/2023 | .. | 12/15/2017. | MBS Paydown | | 137,165 | 137,165 | 137,161 | | | 2 | | 2 | | 137,165 | | | 0 | 576 | 09/15/2023. |
| 212168 AA 6 | CONTINENTAL WIND 6.00 02/28/2033 | .. | 08/31/2017. | Sinking Fund Redemption | | 101,899 | 101,899 | 101,899 | 101,899 | | | | 0 | | 101,899 | | | 0 | 2,941 | 02/28/2033. |
| 22541Q FV 9 | CSFB 2003-17 1A4 NAS 5.50 06/25/33 | .. | 12/25/2017. | MBS Paydown | | 53,422 | 53,422 | 53,779 | 53,494 | | (162) | | (162) | | 53,422 | | | 0 | 1,845 | 06/25/2033. |
| 22541S PJ 1 | CSFB 2004-AR6 CB1 MEZ FLT 10/25/2034 | .. | 12/25/2017. | MBS Paydown | | 47,489 | 47,489 | 37,754 | 37,900 | | 3,972 | | 3,972 | | 47,489 | | | 0 | 667 | 10/25/2034. |
| 227170 AE 7 | CRNN 2013-1A A ABS 3.08 04/18/2028 | C | 12/18/2017. | MBS Paydown | | 100,000 | 100,000 | 99,999 | 100,000 | | | | 0 | | 100,000 | | | 0 | 1,673 | 04/18/2028. |
| 228452 AB 4 | CRNPT 2012-1A A1LB CLO FLT 11/21/2022 | .. | 11/20/2017. | MBS Paydown | | 557,268 | 557,268 | 557,268 | 557,268 | | | | 0 | | 557,268 | | | 0 | 9,478 | 11/21/2022. |
| 22944P AA 5 | CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43 | .. | 12/25/2017. | MBS Paydown | | 313,331 | 313,331 | 281,361 | 281,509 | | (22,440) | | (22,440) | | 313,331 | | | 0 | 3,595 | 02/25/2043. |
| 232422 AD 7 | CWL 2006-7 2A3 SEQ FLT 04/25/46 | .. | 08/25/2017. | MBS Paydown | | 293,765 | 293,765 | 197,354 | 159,506 | | 134,258 | | 134,258 | | 293,765 | | | 0 | 1,032 | 04/25/2046. |
| 23245G AB 7 | CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36 | .. | 12/25/2017. | MBS Paydown | | 212,384 | 212,384 | 161,643 | 114,210 | | 52,710 | | 52,710 | | 212,384 | | | 0 | 1,240 | 12/25/2046. |
| 23245G AB 7 | CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36 | .. | 12/25/2017. | Pass-Through Loss | | | 10,401 | 8,080 | | | | | 0 | | 2,347 | | (2,347) | (2,347) | | 12/25/2046. |
| 233046 AD 3 | DNKN 2015-1A A2II ABS SNR 3.98 02/20/45 | .. | 11/20/2017. | MBS Paydown | | 30,000 | 30,000 | 30,000 | 30,000 | | | | 0 | | 30,000 | | | 0 | 746 | 02/20/2045. |
| 23305Y AC 3 | DBUBS 2011-LC3A A3 SEQ 4.638 04/10/21 | .. | 12/10/2017. | MBS Paydown | | 1,112,768 | 1,112,768 | 1,123,872 | 1,114,483 | | (2,798) | | (2,798) | | 1,112,768 | | | 0 | 29,585 | 08/10/2044. |
| 23341B AC 9 | DRB 2016-B A2 ABS SNR 2.89 06/25/2040 | .. | 12/25/2017. | MBS Paydown | | 206,698 | 206,698 | 206,635 | 206,638 | | 26 | | 26 | | 206,698 | | | 0 | 3,322 | 06/25/2040. |
| 24763L FN 5 | DELHE 1999-2 A7F NAS 7.03 08/15/30 | .. | 12/15/2017. | MBS Paydown | | 2,436 | 2,436 | 2,435 | 2,436 | | | | 0 | | 2,436 | | | 0 | 76 | 08/15/2030. |
| 25150R AD 7 | DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037 | .. | 12/25/2017. | MBS Paydown | | 607,513 | 607,513 | 548,037 | 548,472 | | 20,539 | | 20,539 | | 607,513 | | | 0 | 3,582 | 02/25/2037. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 25150R AD 7 | DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037 | | 12/25/2017. | Pass-Through Loss | | | 11,577 | | | | | | 0 | | | | | 0 | | 02/25/2037. |
| 251510 DQ 3 | DBALT 2005-2 2A1 SEQ FLT 3/25/2020 | | 12/25/2017. | MBS Paydown | | 52,812 | 52,812 | 45,286 | 48,540 | | 2,118 | | 2,118 | | 52,812 | | | 0 | 314 | 03/25/2020. |
| 25470D AC 3 | DISCOVERY COMMUN 5.05 06/01/20 | | 03/15/2017. | Cash Tender | | 2,000,000 | 2,000,000 | 1,993,500 | 1,997,400 | | 2,600 | | 2,600 | | 2,000,000 | | | 0 | 194,858 | 06/01/2020. |
| 256853 AA 0 | DOLPHIN ENERGY 5.888 06/15/2019 | C | 12/15/2017. | Sinking Fund Redemption | | 396,000 | 396,000 | 395,010 | 395,699 | | 137 | | 137 | | 396,000 | | | 0 | 17,532 | 06/15/2019. |
| 25755T AC 4 | DPABS 2012-1A A2 ABS 5.216 01/25/2042 | | 07/25/2017. | MBS Paydown | | 2,328,000 | 2,328,000 | 2,328,000 | 2,328,000 | | | | 0 | | 2,328,000 | | | 0 | 91,317 | 01/25/2042. |
| 25755T AE 0 | DPABS 2015-1A A2II ABS SNR 4.474 10/45 | | 10/25/2017. | MBS Paydown | | 10,000 | 10,000 | 10,000 | 10,000 | | (0) | | (0) | | 10,000 | | | 0 | 280 | 10/25/2045. |
| 25755T AH 3 | DPABS 2017-1A A23 ABS SNR 4.118 07/47 | | 10/25/2017. | MBS Paydown | | 7,500 | 7,500 | 7,500 | | | | | 0 | | 7,500 | | | 0 | 78 | 07/25/2047. |
| 26224H AA 5 | DRUGC 2016-1A A ABS 3.979 04/15/2027 | | 10/15/2017. | MBS Paydown | | 225,374 | 225,374 | 225,371 | 225,370 | | 1 | | 1 | | 225,374 | | | 0 | 5,238 | 04/15/2027. |
| 26441Y AQ 0 | DRE-CALL06/17 6.50 01/15/2018 | | 06/03/2017. | Make Whole Call | | 932,000 | 932,000 | 931,515 | 931,927 | | 73 | | 73 | | 932,000 | | | 0 | 83,089 | 01/15/2018. |
| 28932M AA 3 | ELM RD GEN STA 5.209 02/11/2030 | | 08/11/2017. | Sinking Fund Redemption | | 84,588 | 84,588 | 84,588 | 84,588 | | | | 0 | | 84,588 | | | 0 | 3,319 | 02/11/2030. |
| 29268B AE 1 | ENEL FIN INTL 5.125 10/07/2019 | C | 08/02/2017. | Make Whole Call | | 4,000,000 | 4,000,000 | 3,982,400 | 3,994,203 | | 5,797 | | 5,797 | | 4,000,000 | | | 0 | 459,426 | 10/07/2019. |
| 30257G AA 9 | FPL ENERGY NATL 5.608 03/10/24 | | 09/10/2017. | Sinking Fund Redemption | | 21,550 | 21,550 | 21,407 | 21,550 | | | | 0 | | 21,550 | | | 0 | 894 | 03/10/2024. |
| 313747 AT 4 | FEDERAL RLTY INVS TRST 2.75 06/01/2023 | | 05/18/2017. | KEYBANK CAPITAL MARKET | | 982,310 | 1,000,000 | 987,490 | 991,620 | | 471 | | 471 | | 992,091 | | (9,781) | (9,781) | 13,139 | 06/01/2023. |
| 31620M AM 8 | FIDELITY NATIONAL 3.875 06/05/2024 | | 07/25/2017. | Cash Tender | | 729,000 | 729,000 | 726,244 | 726,857 | | 2,143 | | 2,143 | | 729,000 | | | 0 | 59,245 | 06/05/2024. |
| 316773 CF 5 | FIFTH THIRD BANK 5.45 01/15/17 | | 01/15/2017. | Maturity | | 4,000,000 | 4,000,000 | 3,986,000 | 3,999,760 | | 240 | | 240 | | 4,000,000 | | | 0 | 109,000 | 01/15/2017. |
| 316817 AA 3 | 57TH ST MTGE 7.125 6/01/2017 | | 06/01/2017. | Maturity | | 0 | 0 | 0 | 0 | | | | 0 | | 0 | | | 0 | 64 | 06/01/2017. |
| 316817 AA 3 | 57TH ST MTGE 7.125 6/01/2017 | | 06/01/2017. | Sinking Fund Redemption | | 63,328 | 63,328 | 56,208 | 63,107 | | 221 | | 221 | | 63,328 | | | 0 | 1,259 | 06/01/2017. |
| 32027L AE 5 | FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036 | | 12/25/2017. | MBS Paydown | | 192,607 | 192,607 | 172,022 | 173,712 | | (1,271) | | (1,271) | | 192,607 | | | 0 | 1,090 | 10/25/2036. |
| 32051G XQ 3 | FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35 | | 12/25/2017. | MBS Paydown | | 91,734 | 91,734 | 86,871 | 83,142 | | (1,299) | | (1,299) | | 91,734 | | | 0 | 1,920 | 11/25/2035. |
| 32051G XQ 3 | FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35 | | 12/25/2017. | Pass-Through Loss | | | 22,678 | 4 | | | | | 0 | | | | | 0 | | 11/25/2035. |
| 32051G XV 2 | FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35 | | 11/25/2017. | Pass-Through Loss | | | 38,001 | 17,592 | | | | | 0 | | 16,593 | | (16,593) | (16,593) | | 11/25/2035. |
| 32051G XV 2 | FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35 | | 12/25/2017. | MBS Paydown | | 144,555 | 144,555 | 140,965 | 126,282 | | 8,828 | | 8,828 | | 144,555 | | | 0 | 2,045 | 11/25/2035. |
| 32052D AG 6 | FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37 | | 12/25/2017. | MBS Paydown | | 18,069 | 18,069 | 13,659 | 2,794 | | 4,564 | | 4,564 | | 18,069 | | | 0 | 500 | 02/25/2037. |
| 32052D AG 6 | FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37 | | 12/25/2017. | Pass-Through Loss | | | 1,281 | | | | | | 0 | | (13) | | 13 | 13 | | 02/25/2037. |
| 32113J CF 0 | FNLC 2005-4 A3 SEQ FLT 02/25/2036 | | 08/25/2017. | MBS Paydown | | 159,344 | 159,344 | 122,894 | 151,423 | | 7,921 | | 7,921 | | 159,344 | | | 0 | 659 | 02/25/2036. |
| 33830J AA 3 | GUYS 2017-1A A2 ABS SNR 4.60 07/25/2047 | | 10/25/2017. | MBS Paydown | | 2,500 | 2,500 | 2,500 | | | 0 | | 0 | | 2,500 | | | 0 | 38 | 07/25/2047. |
| 347466 AE 4 | IRWIN LAND LLC 5.3 12/15/35 | | 12/15/2017. | Sinking Fund Redemption | | 72,783 | 72,783 | 68,555 | 69,426 | | 169 | | 169 | | 72,783 | | | 0 | 2,901 | 12/15/2035. |
| 34959W AA 7 | FCBSL 2013-1A A CLO FLT 01/19/2025 | | 10/19/2017. | MBS Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 19,423 | 01/19/2025. |
| 34960B AG 7 | FCBSL 2013-2A B2 CLO MEZ 4.16 10/19/2025 | | 04/19/2017. | MBS Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 20,800 | 10/19/2025. |
| 35952F AB 6 | FORT HUACHUCA 8.00 12/15/2026 | | 12/15/2017. | Sinking Fund Redemption | | 117,110 | 117,110 | 126,069 | 122,456 | | (739) | | (739) | | 117,110 | | | 0 | 9,369 | 12/15/2026. |
| 361856 CP 0 | GMACM 2003-HE2 A4 SEQ STP 4/25/2033 | | 12/25/2017. | MBS Paydown | | 321,247 | 321,247 | 317,834 | 265,124 | | 16,182 | | 16,182 | | 321,247 | | | 0 | 8,559 | 04/25/2033. |
| 36190G AA 6 | GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37 | | 02/26/2017. | MBS Paydown | | 116,163 | 116,163 | 112,678 | 116,163 | | | | 0 | | 116,163 | | | 0 | 692 | 01/26/2037. |
| 36191Y BA 5 | GSMS 2011-GC5 A3 SEQ SSNR 3.817 08/2044 | | 12/10/2017. | MBS Paydown | | 108,144 | 108,144 | 109,221 | 108,593 | | 312 | | 312 | | 108,144 | | | 0 | 3,239 | 08/10/2044. |
| 36192E AB 7 | GTP CELLULAR 12-2 A 4.336 03/15/2019 | | 01/15/2017. | Sinking Fund Redemption | | 4,393 | 4,393 | 4,393 | 4,393 | | | | 0 | | 4,393 | | | 0 | 16 | 03/15/2019. |
| 36192E AB 7 | GTP CELLULAR 12-2 A 4.336 03/15/2019 | | 02/15/2017. | Call | | 1,850,654 | 1,850,654 | 1,850,654 | 1,850,654 | | | | 0 | | 1,850,654 | | | 0 | 71,126 | 03/15/2019. |
| 3622E8 AB 1 | GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036 | | 12/25/2017. | MBS Paydown | | 67,826 | 67,826 | 42,730 | 27,920 | | (1,330) | | (1,330) | | 67,826 | | | 0 | 1,172 | 09/25/2036. |
| 362341 4A 4 | GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036 | | 12/25/2017. | MBS Paydown | | 98,112 | 98,112 | 93,580 | 93,618 | | (183) | | (183) | | 98,112 | | | 0 | 1,709 | 01/25/2036. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 362341 4A 4 | GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036 | | 12/25/2017 | Pass-Through Loss | | | 5,014 | 3,175 | | | | | 0 | | 3,160 | | (3,160) | (3,160) | | 01/25/2036 |
| 362405 AB 8 | GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046 | | 08/25/2017 | MBS Paydown | | 344,891 | 344,891 | 244,010 | 286,978 | | 57,913 | | 57,913 | | 344,891 | | | 0 | 1,656 | 05/25/2046 |
| 36242D FS 7 | GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034 | | 12/25/2017 | MBS Paydown | | 202,244 | 202,244 | 203,314 | | | 802 | | 802 | | 202,244 | | | 0 | 3,595 | 09/25/2034 |
| 36242D PG 2 | GSR 2004-14 3A2 SEQ CSTR 12/25/2034 | | 12/25/2017 | MBS Paydown | | 156,968 | 156,968 | 154,399 | 153,599 | | 105 | | 105 | | 156,968 | | | 0 | 2,556 | 12/25/2034 |
| 36248F AG 7 | GSMS 2011-GC3 A4 SEQ 4.753 03/10/44 | | 12/10/2017 | MBS Paydown | | 329,855 | 329,855 | 336,272 | 332,706 | | (3,216) | | (3,216) | | 329,855 | | | 0 | 11,351 | 03/10/2044 |
| 36298G AA 7 | GSPA MONETIZATION TR 6.422 10/09/2029 | | 12/09/2017 | Sinking Fund Redemption | | 61,667 | 61,667 | 63,065 | 62,635 | | (51) | | (51) | | 61,667 | | | 0 | 2,188 | 10/09/2029 |
| 37952U AB 9 | SEACO 2013-1A A ABS 2.98 04/17/2028 | C | 12/17/2017 | MBS Paydown | | 150,000 | 150,000 | 148,962 | 149,277 | | 111 | | 111 | | 150,000 | | | 0 | 2,415 | 04/17/2028 |
| 37952U AC 7 | SEACO 2013-2A A ABS 3.67 11/17/2028 | C | 12/17/2017 | MBS Paydown | | 100,000 | 100,000 | 99,992 | 99,994 | | 1 | | 1 | | 100,000 | | | 0 | 1,988 | 11/17/2028 |
| 37952U AD 5 | SEACO 2014-1A A1 ABS SNR 3.19 07/17/24 | C | 12/17/2017 | MBS Paydown | | 200,000 | 200,000 | 199,958 | 199,967 | | 4 | | 4 | | 200,000 | | | 0 | 3,456 | 07/17/2029 |
| 38137L AJ 8 | GOLD8 2014-8A B1 CLO MEZ FLT 04/19/2026 | | 02/15/2017 | Distribution | | 1,500,000 | 1,500,000 | 1,493,550 | 1,496,477 | | 117 | | 117 | | 1,496,594 | | 3,406 | 3,406 | 14,583 | 04/19/2026 |
| 38137L AL 3 | GOLD8 2014-8A B2 CLO MEZ 4.237 04/19/26 | | 02/15/2017 | Distribution | | 1,300,000 | 1,300,000 | 1,300,000 | 1,300,000 | | | | 0 | | 1,300,000 | | | 0 | 17,748 | 04/19/2026 |
| 38141G EU 4 | GOLDMAN SACHS GP 5.625 01/15/2017 | | 01/15/2017 | Maturity | | 2,000,000 | 2,000,000 | 1,998,620 | 1,999,993 | | 7 | | 7 | | 2,000,000 | | | 0 | 56,250 | 01/15/2017 |
| 39678W AA 6 | GCSP 2005-1 A SEQ CSTR 9-25-34 | | 12/25/2017 | MBS Paydown | | 36,939 | 36,939 | 36,755 | 36,812 | | 99 | | 99 | | 36,939 | | | 0 | 915 | 09/25/2034 |
| 40066N AA 4 | GUANAY FI LTD 6.00 12/15/2020 | C | 12/15/2017 | Sinking Fund Redemption | | 347,375 | 347,375 | 348,854 | 348,074 | | (185) | | (185) | | 347,375 | | | 0 | 13,120 | 12/15/2020 |
| 40423X AA 0 | NZES 2016-PLS2 A ABS SNR 5.683 07/25/21 | | 09/25/2017 | MBS Paydown | | 1,879,734 | 1,879,734 | 1,879,734 | 1,879,730 | | 5 | | 5 | | 1,879,734 | | | 0 | 73,659 | 07/25/2021 |
| 40432B AA 7 | HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037 | | 11/25/2017 | Pass-Through Loss | | | 4 | 3 | | | | | 0 | | 4 | | (4) | (4) | | 09/25/2037 |
| 40432B AA 7 | HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037 | | 12/25/2017 | MBS Paydown | | 136,990 | 136,990 | 128,858 | 68,459 | | 949 | | 949 | | 136,990 | | | 0 | 3,068 | 09/25/2037 |
| 40442L AB 1 | H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49 | | 12/24/2017 | MBS Paydown | | 445,012 | 445,012 | 445,012 | 445,011 | | (1) | | (1) | | 445,012 | | | 0 | 5,416 | 06/24/2049 |
| 40538C AJ 9 | HLA 2014-1A B2 CLO MEZ 4.644 04/18/2026 | | 07/18/2017 | MBS Paydown | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | 0 | | 3,000,000 | | | 0 | 104,490 | 04/18/2026 |
| 41165G AC 3 | HARV7 7A AF CLO SSNR 3.11 11/18/2026 | | 02/21/2017 | Distribution | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 8,034 | 11/18/2026 |
| 411707 AA 0 | HNGRY 2013-1A A2 ABS 4.474 03/20/2043 | | 12/20/2017 | MBS Paydown | | 86,263 | 86,263 | 86,263 | 86,039 | | | | 0 | | 86,263 | | | 0 | 2,031 | 03/20/2043 |
| 42217K AT 3 | HEALTH CARE REIT 4.70 09/15/2017 | | 09/15/2017 | Maturity | | 2,000,000 | 2,000,000 | 1,994,200 | 1,999,330 | | 670 | | 670 | | 2,000,000 | | | 0 | 94,000 | 09/15/2017 |
| 42770Q AA 0 | HERO 2014-2A A ABS SNR PT 3.99 09/21/40 | | 09/20/2017 | MBS Paydown | | 161,041 | 161,041 | 160,931 | 160,910 | | 96 | | 96 | | 161,041 | | | 0 | 5,120 | 09/21/2040 |
| 42770R AA 8 | HERO 2014-1A ABS 4.75 09/20/2038 | | 09/20/2017 | MBS Paydown | | 146,290 | 146,290 | 146,289 | 146,290 | | | | 0 | | 146,290 | | | 0 | 5,466 | 09/20/2038 |
| 43132Q AE 3 | HLDN 2014-2A B2 CLO MEZ 4.44 07/19/2026 | | 04/19/2017 | MBS Paydown | | 500,000 | 500,000 | 495,500 | 496,942 | | 3,058 | | 3,058 | | 500,000 | | | 0 | 11,100 | 07/19/2026 |
| 437084 PQ 3 | HEAT 2005-7 2A4 SEQ FLT 01/25/2036 | | 11/25/2017 | MBS Paydown | | 274,355 | 274,355 | 232,859 | 269,940 | | 4,415 | | 4,415 | | 274,355 | | | 0 | 1,643 | 01/25/2036 |
| 437303 AA 8 | HPA 2016-2 A ABS SSNR FLT 10/17/2033 | | 12/17/2017 | MBS Paydown | | 178,007 | 178,007 | 176,639 | 176,717 | | 64 | | 64 | | 178,007 | | | 0 | 1,640 | 10/17/2033 |
| 44329H AG 9 | HP COMM LLC 5.02 03/15/2023 | | 09/15/2017 | Sinking Fund Redemption | | 284,164 | 284,164 | 274,867 | 280,339 | | 491 | | 491 | | 284,164 | | | 0 | 10,739 | 03/15/2023 |
| 45112A AA 5 | ICONX 2012-1A A ABS 4.229 01/25/2043 | | 10/25/2017 | MBS Paydown | | 275,721 | 275,721 | 275,721 | 275,723 | | (2) | | (2) | | 275,721 | | | 0 | 7,548 | 01/25/2043 |
| 45254N MZ 7 | IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035 | | 12/25/2017 | MBS Paydown | | 88,440 | 88,440 | 74,289 | 77,805 | | (1,758) | | (1,758) | | 88,440 | | | 0 | 683 | 04/25/2035 |
| 45254N NT 0 | IMM 2005-3 M1 MEZ FLT 08/25/2035 | | 12/25/2017 | MBS Paydown | | 44,687 | 44,687 | 22,357 | 3,960 | | 3,675 | | 3,675 | | 44,687 | | | 0 | 383 | 08/25/2035 |
| 45254N NT 0 | IMM 2005-3 M1 MEZ FLT 08/25/2035 | | 12/25/2017 | Pass-Through Loss | | | (924) | | | | | | 0 | | (209) | | 209 | 209 | | 08/25/2035 |
| 45660L PK 9 | RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35 | | 12/25/2017 | MBS Paydown | | 3,070 | 3,070 | 1,518 | 90 | | (128,725) | | (128,725) | | 3,070 | | | 0 | 89 | 06/25/2035 |
| 45660L PK 9 | RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35 | | 12/25/2017 | Pass-Through Loss | | | 30,550 | 15,972 | | | 76,944 | | 76,944 | | | | | 0 | | 06/25/2035 |
| 459200 GJ 4 | IBM CORP 5.70 09/14/2017 | | 09/14/2017 | Maturity | | 2,000,000 | 2,000,000 | 2,186,320 | 2,018,829 | | (18,829) | | (18,829) | | 2,000,000 | | | 0 | 114,000 | 09/14/2017 |
| 460146 CP 6 | INTL PAPER CO 3.00 02/15/2027 | | 12/21/2017 | GOLDMAN SACHS | | 2,892,150 | 3,000,000 | 2,988,720 | 2,989,083 | | 925 | | 925 | | 2,990,008 | | (97,858) | (97,858) | 123,750 | 02/15/2027 |
| 46616M AA 8 | HENDR 2010-3A A ABS 3.82 12/15/2048 | | 12/15/2017 | MBS Paydown | | 75,553 | 75,553 | 75,538 | 75,309 | | 4 | | 4 | | 75,553 | | | 0 | 1,493 | 12/15/2048 |
| 46616P AA 1 | HENDR 2011-1A A ABS 4.70 10/15/2056 | | 12/15/2017 | MBS Paydown | | 131,872 | 131,872 | 131,838 | 131,832 | | 3 | | 3 | | 131,872 | | | 0 | 3,236 | 10/15/2056 |
| 46617A AA 3 | HENDR 2012-3A A ABS SSNR 3.22 09/15/2065 | | 12/15/2017 | MBS Paydown | | 106,435 | 106,435 | 105,368 | 105,393 | | 67 | | 67 | | 106,435 | | | 0 | 1,710 | 09/15/2065 |

# 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 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 46617F AA 2 | HENDR 2013-1A A ABS 3.22 03/15/2067 | .. | 12/15/2017. | MBS Paydown | | 58,016 | 58,016 | 57,976 | 57,980 | | (1) | | (1) | | 58,016 | | | 0 | 982 | 04/15/2067. |
| 46617J AA 4 | HENDR 2013-2A A ABS 4.21 03/15/2062 | .. | 12/15/2017. | MBS Paydown | | 114,286 | 114,286 | 114,259 | 114,260 | | (32) | | (32) | | 114,286 | | | 0 | 2,655 | 03/15/2062. |
| 46617L AA 9 | HENDR 2013-3A A ABS 4.08 07/15/41 | .. | 12/15/2017. | MBS Paydown | | 124,129 | 124,129 | 124,029 | 124,026 | | 15 | | 15 | | 124,129 | | | 0 | 2,671 | 01/17/2073. |
| 46617N AJ 6 | JFIN 2014-2A A1B CLO SEQ SSNR 3.227 7/26 | .. | 07/20/2017. | MBS Paydown | | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | | | | 0 | | 1,500,000 | | | 0 | 36,304 | 07/20/2026. |
| 46617T AA 2 | HENDR 2014-1A A ABS SNR 3.96 03/15/2063 | .. | 12/15/2017. | MBS Paydown | | 65,480 | 65,480 | 65,443 | 65,445 | | 2 | | 2 | | 65,480 | | | 0 | 1,467 | 03/15/2063. |
| 46617Y AJ 2 | JFIN 2015-1A A2 CLO SSNR 3.04 03/15/2026 | .. | 12/15/2017. | MBS Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 30,400 | 03/15/2026. |
| 46618A AA 2 | HENDR 2014-2A A ABS 3.61 01/17/2073 | .. | 12/15/2017. | MBS Paydown | | 100,836 | 100,836 | 100,771 | 100,795 | | 4 | | 4 | | 100,836 | | | 0 | 1,871 | 01/17/2073. |
| 46618H AA 7 | HENDR 2014-3A A ABS SNR 3.50 06/15/2077 | .. | 12/15/2017. | MBS Paydown | | 84,114 | 84,114 | 84,166 | 64,237 | | (8) | | (8) | | 84,114 | | | 0 | 1,351 | 06/15/2077. |
| 46618L AA 8 | HENDR 2015-1A A ABS SSNR 3.26 09/15/2072 | .. | 12/15/2017. | MBS Paydown | | 344,041 | 344,041 | 340,979 | 341,110 | | 54 | | 54 | | 344,041 | | | 0 | 6,236 | 09/15/2072. |
| 46619R AA 4 | HENDR 2015-2A A ABS SSNR 3.87 03/15/2058 | .. | 12/15/2017. | MBS Paydown | | 53,213 | 53,213 | 53,318 | 53,311 | | 8 | | 8 | | 53,213 | | | 0 | 1,212 | 03/15/2058. |
| 46620J AA 9 | HENDR 2017-1A A ABS SSNR 3.99 08/15/2062 | .. | 12/15/2017. | MBS Paydown | | 3,667 | 3,667 | 3,664 | | | (1) | | (1) | | 3,667 | | | 0 | 75 | 08/16/2060. |
| 466247 RP 0 | JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035 | .. | 12/25/2017. | MBS Paydown | | 160,222 | 160,222 | 142,197 | 143,353 | | 5,233 | | 5,233 | | 160,222 | | | 0 | 2,968 | 07/25/2035. |
| 46625Y CV 3 | JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41 | .. | 12/15/2017. | MBS Paydown | | 115,568 | 115,568 | 116,507 | 115,568 | | | | 0 | | 115,568 | | | 0 | 3,074 | 07/15/2041. |
| 46627M AD 9 | JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35 | .. | 12/25/2017. | MBS Paydown | | 41,969 | 41,969 | 40,376 | 29,059 | | (398) | | (398) | | 41,969 | | | 0 | 1,321 | 12/25/2035. |
| 46627M AD 9 | JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35 | .. | 12/25/2017. | Pass-Through Loss | | | 9,495 | 9,135 | | | | | 0 | | (1) | | 1 | 1 | | 12/25/2035. |
| 46627M CY 1 | JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36 | .. | 11/30/2017. | Book Value Adjustment | | | | | | | | | 0 | | 1,103 | | (1,103) | (1,103) | | 03/25/2036. |
| 46627M CY 1 | JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36 | .. | 12/25/2017. | MBS Paydown | | 276,791 | 276,791 | 233,180 | 185,119 | | (7,890) | | (7,890) | | 276,791 | | | 0 | 4,445 | 03/25/2036. |
| 46627M CY 1 | JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36 | .. | 12/28/2017. | Suspense Ledger Adjustment | | 1,077 | | | | | | | 0 | | | | 1,077 | 1,077 | | 03/25/2036. |
| 46627M EC 7 | JPALT 2006-S1 1A6 NAS 5.75 3/25/36 | .. | 11/30/2017. | Book Value Adjustment | | | | | | | | | 0 | | 919 | | (919) | (919) | | 03/25/2036. |
| 46627M EC 7 | JPALT 2006-S1 1A6 NAS 5.75 3/25/36 | .. | 12/25/2017. | MBS Paydown | | 109,020 | 109,020 | 101,947 | 80,190 | | (1,488) | | (1,488) | | 109,020 | | | 0 | 3,135 | 03/25/2036. |
| 46627M EC 7 | JPALT 2006-S1 1A6 NAS 5.75 3/25/36 | .. | 12/25/2017. | Pass-Through Loss | | | 17,209 | 18,570 | | | | | 0 | | (2,528) | | 2,528 | 2,528 | | 03/25/2036. |
| 46627M EC 7 | JPALT 2006-S1 1A6 NAS 5.75 3/25/36 | .. | 12/28/2017. | Suspense Ledger Adjustment | | 919 | | | | | | | 0 | | | | 919 | 919 | | 03/25/2036. |
| 466285 AN 3 | JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36 | .. | 12/28/2017. | Suspense Ledger Adjustment | | 919 | | | | | | | 0 | | | | 919 | 919 | | 11/25/2036. |
| 46628L AB 4 | JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36 | .. | 12/25/2017. | MBS Paydown | | 55,161 | 55,161 | 44,086 | 31,194 | | 4,089 | | 4,089 | | 55,161 | | | 0 | 1,047 | 06/25/2036. |
| 46628L AB 4 | JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36 | .. | 12/25/2017. | Pass-Through Loss | | | 5,915 | 4,995 | | | | | 0 | | | | | 0 | | 06/25/2036. |
| 46628V AH 9 | JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36 | .. | 12/25/2017. | Pass-Through Loss | | | 203,939 | | | | (1,125) | | (1,125) | | | | | 0 | | 08/25/2036. |
| 46629H AB 2 | JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036 | .. | 12/25/2017. | MBS Paydown | | 210,522 | 210,522 | 166,839 | 183,098 | | 8,000 | | 8,000 | | 210,522 | | | 0 | 1,413 | 07/25/2036. |
| 46630J AC 3 | JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49 | .. | 03/15/2017. | MBS Paydown | | 244,038 | 244,038 | 235,935 | 243,490 | | 548 | | 548 | | 244,038 | | | 0 | 2,161 | 01/15/2049. |
| 46630J AE 9 | JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049 | .. | 12/15/2017. | MBS Paydown | | 347,140 | 347,140 | 341,065 | 341,419 | | 5,172 | | 5,172 | | 347,140 | | | 0 | 7,917 | 01/15/2049. |
| 46630P AP 0 | JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37 | .. | 11/30/2017. | Book Value Adjustment | | | | | | | | | 0 | | 882 | | (882) | (882) | | 04/25/2037. |
| 46630P AP 0 | JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37 | .. | 12/25/2017. | MBS Paydown | | 5,076 | 5,076 | 4,939 | 3,870 | | 357 | | 357 | | 5,076 | | | 0 | 76 | 04/25/2037. |
| 46630P AP 0 | JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37 | .. | 12/25/2017. | Pass-Through Loss | | | 363 | 353 | | | | | 0 | | | | | 0 | | 04/25/2037. |
| 46630P AP 0 | JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37 | .. | 12/28/2017. | Suspense Ledger Adjustment | | 897 | | | | | | | 0 | | | | 897 | 897 | | 04/25/2037. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 46632H AD 3 | JPMCC 2007-LD12 A4 SEQ 5.882 02/15/2051 | | 06/15/2017. | MBS Paydown | | 831,610 | 831,610 | 887,224 | 834,332 | | (2,722) | | (2,722) | | 831,610 | | | 0 | 22,205 | 02/15/2051. |
| 46632T AA 3 | JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37 | | 12/27/2017. | MBS Paydown | | 282,752 | 282,752 | 223,728 | 236,812 | | 22,564 | | 22,564 | | 282,752 | | | 0 | 3,875 | 07/27/2037. |
| 46633A AA 3 | JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37 | | 12/26/2017. | MBS Paydown | | 299,648 | 299,648 | 229,605 | 260,276 | | 14,695 | | 14,695 | | 299,648 | | | 0 | 4,672 | 03/26/2037. |
| 46633A AC 9 | JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE | | 12/26/2017. | MBS Paydown | | 273,581 | 273,581 | 212,196 | 273,581 | | | | 0 | | 273,581 | | | 0 | 7,750 | 11/26/2036. |
| 46633A AG 0 | JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE. | | 03/26/2017. | MBS Paydown | | 81,320 | 81,320 | 59,160 | 81,320 | | (0) | | (0) | | 81,320 | | | 0 | 983 | 06/26/2037. |
| 46634B BY 7 | JPMRR 2009-12 4A1 SEQ 5.75 12/26/35 | | 09/26/2017. | MBS Paydown | | 85,602 | 85,602 | 84,639 | 84,488 | | 1,115 | | 1,115 | | 85,602 | | | 0 | 1,062 | 12/26/2035. |
| 46634D AW 8 | JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37 | | 12/26/2017. | MBS Paydown | | 723,922 | 723,922 | 723,922 | 723,922 | | | | 0 | | 723,922 | | | 0 | 19,370 | 04/26/2037. |
| 46634D AX 6 | JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37 | | 12/26/2017. | Pass-Through Loss | | | 125,999 | | | | 3,024 | | 3,024 | | | | | 0 | | 04/26/2037. |
| 46634F AZ 6 | JPMRR 2010-2 3A6 NAS EX 6.00 07/26/2036 | | 03/26/2017. | MBS Paydown | | 145,391 | 145,391 | 130,501 | 136,490 | | 8,764 | | 8,764 | | 145,391 | | | 0 | 1,142 | 07/26/2036. |
| 46634F BA 0 | JPMRR 2010-2 3A7 NAS EX 6.00 7/26/2036 | | 11/26/2017. | MBS Paydown | | 414,303 | 414,303 | 336,679 | 400,992 | | 13,311 | | 13,311 | | 414,303 | | | 0 | 14,195 | 07/26/2036. |
| 46634V AX 6 | JPMCC 2010-RR1 WBA SEQ CSTR 6/20/2049 | | 03/20/2017. | MBS Paydown | | 4,829,292 | 4,829,292 | 4,768,161 | 4,812,269 | | 17,023 | | 17,023 | | 4,829,292 | | | 0 | 50,810 | 06/20/2049. |
| 46634V BG 2 | JPMCC 2010-RR1 WBB SEQ CSTR 06/2049 RE | | 04/20/2017. | MBS Paydown | | 3,000,000 | 3,000,000 | 2,974,219 | 2,988,900 | | 11,100 | | 11,100 | | 3,000,000 | | | 0 | 56,649 | 06/20/2049. |
| 46635B AD 3 | JPMRR 2010-7 1A4 SEQ CSTR 03/26/2039 | | 12/26/2017. | MBS Paydown | | 2,820 | 2,820 | 1,983 | 2,221 | | (5,214) | | (5,214) | | 2,820 | | | 0 | 156 | 03/26/2039. |
| 46635B AJ 0 | JPMRR 2010-7 1A9 SEQ SSNR CSTR 3/26/2039. | | 12/26/2017. | MBS Paydown | | 342,944 | 342,944 | 337,300 | 339,987 | | 2,957 | | 2,957 | | 342,944 | | | 0 | 9,403 | 03/26/2039. |
| 46636V AC 0 | JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046 | | 12/15/2017. | MBS Paydown | | 50,829 | 50,829 | 51,337 | 51,048 | | (299) | | (299) | | 50,829 | | | 0 | 1,511 | 08/15/2046. |
| 46637D AA 3 | JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE | | 12/26/2017. | MBS Paydown | | 762,073 | 762,073 | 707,775 | 728,711 | | 10,115 | | 10,115 | | 762,073 | | | 0 | 12,097 | 06/26/2035. |
| 472320 AA 8 | JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47 | | 12/25/2017. | MBS Paydown | | 538,092 | 538,092 | 496,080 | 396,572 | | 45,338 | | 45,338 | | 538,092 | | | 0 | 22,133 | 06/25/2047. |
| 472321 AC 2 | JMAC 2008-R2 2A1 SEQ CSTR 01/25/37 | | 12/26/2017. | MBS Paydown | | 137,544 | 137,544 | 118,873 | 130,881 | | 2,834 | | 2,834 | | 137,544 | | | 0 | 2,569 | 01/25/2037. |
| 472321 AJ 7 | JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039 | | 12/26/2017. | MBS Paydown | | 336,134 | 336,134 | 265,815 | 306,413 | | 7,245 | | 7,245 | | 336,134 | | | 0 | 4,797 | 01/25/2039. |
| 472321 AK 4 | JMAC 2008-R2 3A2 SUB CSTR 01/25/39 | | 12/26/2017. | Pass-Through Loss | | | 33,259 | 14,210 | | | 585 | | 585 | | (882) | | 882 | 882 | | 01/25/2039. |
| 472321 AN 8 | JMAC 2008-R2 2A4 SEQ CSTR 01/25/37 | | 11/26/2017. | Pass-Through Loss | | | 25,861 | 5,339 | | | | | 0 | | (157) | | 157 | 157 | | 01/25/2037. |
| 47232D AG 7 | JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36 | | 12/26/2017. | MBS Paydown | | 89,588 | 89,588 | 89,588 | 88,790 | | 265 | | 265 | | 89,588 | | | 0 | 2,957 | 09/26/2036. |
| 47232D AL 6 | JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36 | | 12/26/2017. | Pass-Through Loss | | | 15,252 | 4,141 | | | 0 | | 0 | | (2) | | 2 | 2 | | 09/26/2036. |
| 47232D AN 2 | JMAC 2009-R5 3A2 SUB SSUP CSTR 1/26/2047. | | 12/26/2017. | MBS Paydown | | 562,483 | 562,483 | 562,483 | 557,729 | | 4,344 | | 4,344 | | 562,483 | | | 0 | 13,299 | 01/26/2047. |
| 47232D AR 3 | JMAC 2009-R5 3A5 SUB SSUP CSTR 1/26/47 | | 12/26/2017. | Pass-Through Loss | | | 17,353 | 11,010 | | | 73 | | 73 | | | | | 0 | | 01/26/2047. |
| 47232D AS 1 | JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47 | | 02/28/2017. | Book Value Adjustment | | | | | | | | | 0 | | 1,207 | | (1,207) | (1,207) | | 01/26/2047. |
| 47232D AS 1 | JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47 | | 10/26/2017. | MBS Paydown | | | | | | | | | 0 | | 0 | | (0) | (0) | 1,229 | 01/26/2047. |
| 47232D AS 1 | JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47 | | 10/26/2017. | Pass-Through Loss | | | 69,785 | 25 | | | (7) | | (7) | | (1,213) | | 1,213 | 1,213 | | 01/26/2047. |
| 47232D AU 6 | JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36 | | 12/26/2017. | MBS Paydown | | 100,681 | 100,681 | 95,458 | 98,298 | | 265 | | 265 | | 100,681 | | | 0 | 2,808 | 09/26/2036. |
| 47232D AV 4 | JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36 | | 12/26/2017. | Pass-Through Loss | | | 15,796 | 7,284 | | | (5) | | (5) | | (349) | | 349 | 349 | | 09/26/2036. |
| 47232D AX 0 | JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36 | | 12/26/2017. | MBS Paydown | | 81,634 | 81,634 | 83,048 | 80,917 | | 197 | | 197 | | 81,634 | | | 0 | 1,724 | 01/26/2036. |
| 47232D BJ 0 | JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36 | | 12/26/2017. | MBS Paydown | | 156,005 | 156,005 | 156,005 | 132,210 | | 15,805 | | 15,805 | | 156,005 | | | 0 | 1,001 | 09/26/2036. |
| 47232D BM 3 | JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36 | | 12/26/2017. | Pass-Through Loss | | | 45,152 | 5,121 | | | (1) | | (1) | | | | | 0 | | 09/26/2036. |
| 47232D BP 6 | JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37 | | 01/26/2017. | MBS Paydown | | 1,486 | 1,486 | 1,486 | 1,454 | | 31 | | 31 | | 1,486 | | | 0 | 12 | 07/26/2037. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 47232D BQ 4 | JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37 | | 12/26/2017. | MBS Paydown | | 239,519 | 239,519 | 234,750 | 238,028 | | 378 | | 378 | | 239,519 | | | 0 | 8,305 | 07/26/2037. |
| 47232D BT 8 | JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37 | | 12/26/2017. | Pass-Through Loss | | | 114,582 | 69,651 | | | (1,306) | | (1,306) | | | | | 0 | | 07/26/2037. |
| 47232D CH 3 | JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36 | | 12/21/2017. | MBS Paydown | | 176,204 | 176,204 | 176,204 | 132,365 | | 33,092 | | 33,092 | | 176,204 | | | 0 | 2,946 | 05/21/2036. |
| 47232D CV 2 | JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47 | | 12/26/2017. | MBS Paydown | | 87,924 | 87,924 | 87,924 | 87,785 | | 65 | | 65 | | 87,924 | | | 0 | 1,157 | 04/26/2047. |
| 47232D CY 6 | JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47 | | 12/26/2017. | Pass-Through Loss | | | 6,275 | 5,227 | | | (14) | | (14) | | (182) | | 182 | 182 | | 04/26/2047. |
| 47232D CZ 3 | JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37 | | 12/26/2017. | MBS Paydown | | 135,761 | 135,761 | 133,107 | 132,006 | | 1,002 | | 1,002 | | 135,761 | | | 0 | 4,123 | 06/26/2037. |
| 47232D DB 5 | JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37 | | 11/26/2017. | Pass-Through Loss | | | 6,391 | | | | (7) | | (7) | | | | | 0 | | 06/26/2037. |
| 47232D DD 1 | JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37 | | 12/26/2017. | MBS Paydown | | 160,667 | 160,667 | 158,523 | 159,760 | | 736 | | 736 | | 160,667 | | | 0 | 5,403 | 08/26/2037. |
| 47232D DF 6 | JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37 | | 07/26/2017. | Pass-Through Loss | | | 3,628 | | | | (263) | | (263) | | (67,114) | | 67,114 | 67,114 | | 08/26/2037. |
| 47232D DF 6 | JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37 | | 09/30/2017. | Book Value Adjustment | | | | | | | | | 0 | | 67,114 | | (67,114) | (67,114) | | 08/26/2037. |
| 47232D DG 4 | JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37 | | 12/26/2017. | MBS Paydown | | 105,678 | 105,678 | 105,678 | 105,393 | | 45 | | 45 | | 105,678 | | | 0 | 3,971 | 08/26/2037. |
| 47232D DN 9 | JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37 | | 12/26/2017. | Pass-Through Loss | | | 11,332 | | | | | | 0 | | | | | 0 | | 08/26/2037. |
| 47232D DR 0 | JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35 | | 12/26/2017. | MBS Paydown | | 400,779 | 400,779 | 245,288 | 340,886 | | 18,973 | | 18,973 | | 400,779 | | | 0 | 7,633 | 09/26/2035. |
| 47232D DS 8 | JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35 | | 09/30/2017. | Book Value Adjustment | | | | | | | | | 0 | | 1,164 | | (1,164) | (1,164) | | 09/26/2035. |
| 47232D DS 8 | JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35 | | 12/26/2017. | Pass-Through Loss | | | 56,386 | | | | 437 | | 437 | | (1,164) | | 1,164 | 1,164 | | 09/26/2035. |
| 47232D DX 7 | JMAC 2009-R5 18A3 SUB SSUP CSTR 4/37 | | 07/26/2017. | MBS Paydown | | 93,185 | 93,185 | 39,216 | 82,692 | | 10,494 | | 10,494 | | 93,185 | | | 0 | 1,059 | 04/26/2037. |
| 47232D DY 5 | JMAC 2009-R5 18A4 SUB SSUP CSTR 4/26/37 | | 12/26/2017. | MBS Paydown | | 142,751 | 142,751 | 43,728 | 96,952 | | 40,944 | | 40,944 | | 142,751 | | | 0 | 3,808 | 04/26/2037. |
| 47232D EA 6 | JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37 | | 09/30/2017. | Book Value Adjustment | | | | | | | | | 0 | | 9,858 | | (9,858) | (9,858) | | 04/26/2037. |
| 47232D EA 6 | JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37 | | 12/26/2017. | Pass-Through Loss | | | 23,699 | | | | (69) | | (69) | | (9,858) | | 9,858 | 9,858 | | 04/26/2037. |
| 47232D EF 5 | JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37 | | 11/26/2017. | MBS Paydown | | 178,973 | 178,973 | 57,128 | 177,203 | | 1,770 | | 1,770 | | 178,973 | | | 0 | 3,238 | 06/26/2037. |
| 47232D FJ 6 | JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36 | | 12/26/2017. | MBS Paydown | | 138,238 | 138,238 | 138,238 | 101,405 | | 5,971 | | 5,971 | | 138,238 | | | 0 | 2,774 | 12/26/2036. |
| 47232D FM 9 | JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37 | | 11/26/2017. | Pass-Through Loss | | | 6,851 | 1,387 | | | 467 | | 467 | | 2,346 | | (2,346) | (2,346) | | 06/26/2037. |
| 47232D FM 9 | JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37 | | 12/26/2017. | MBS Paydown | | 4,054 | 4,054 | 790 | 3,038 | | 1,289 | | 1,289 | | 4,054 | | | 0 | 135 | 06/26/2037. |
| 47232Q AA 1 | JMAC 2009-R2 1A SEQ CSTR 11-37 RE | | 12/26/2017. | MBS Paydown | | 426,520 | 426,520 | 414,524 | 391,969 | | 10,588 | | 10,588 | | 426,520 | | | 0 | 10,787 | 11/26/2037. |
| 47232V AA 0 | JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37 | | 12/26/2017. | MBS Paydown | | 46,868 | 46,868 | 46,868 | 46,230 | | 218 | | 218 | | 46,868 | | | 0 | 1,305 | 02/26/2037. |
| 47232V AD 4 | JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37 | | 12/26/2017. | Pass-Through Loss | | | 13,057 | 3,592 | | | | | 0 | | | | | 0 | | 02/26/2037. |
| 47232V AE 2 | JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37 | | 02/26/2017. | Pass-Through Loss | | | 2,184 | 1,716 | | | | | 0 | | 0 | | (0) | (0) | | 02/26/2037. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 47232V AE 2 | JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37 | | 04/30/2017 | Misc Investment Income | | | | | | | | | 0 | | | | | 0 | 18 | 02/26/2037 |
| 47232V AF 9 | JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37 | | 12/26/2017 | MBS Paydown | | 164,055 | 164,055 | 164,055 | 161,959 | | 716 | | 716 | | 164,055 | | | 0 | 4,345 | 02/26/2037 |
| 47232V AJ 1 | JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37 | | 12/26/2017 | Pass-Through Loss | | | 45,378 | 45,378 | | | (272) | | (272) | | | | | 0 | | 02/26/2037 |
| 47232V AK 8 | JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37 | | 02/26/2017 | MBS Paydown | | | | | | | | | 0 | | 0 | | (0) | (0) | 37 | 02/26/2037 |
| 47232V AK 8 | JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37 | | 02/26/2017 | Pass-Through Loss | | | 7,974 | 7,411 | | | (86) | | (86) | | | | | 0 | | 02/26/2037 |
| 47232V AK 8 | JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37 | | 04/30/2017 | Misc Investment Income | | | | | | | | | 0 | | | | | 0 | 26 | 02/26/2037 |
| 47232V BY 7 | JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37 | | 12/26/2017 | MBS Paydown | | 169,238 | 169,238 | 42,491 | 152,008 | | 9,115 | | 9,115 | | 169,238 | | | 0 | 3,033 | 11/26/2037 |
| 47232V BY 7 | JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37 | | 12/26/2017 | Pass-Through Loss | | | (3,034) | 806 | | | | | 0 | | 2,089 | | (2,089) | (2,089) | | 11/26/2037 |
| 47232V CA 8 | JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36 | | 08/26/2017 | MBS Paydown | | 36,257 | 36,257 | 36,257 | 36,201 | | 56 | | 56 | | 36,257 | | | 0 | 946 | 07/26/2036 |
| 47232V CB 6 | JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36 | | 12/26/2017 | MBS Paydown | | 13,184 | 13,184 | 13,184 | 13,130 | | 1 | | 1 | | 13,184 | | | 0 | 659 | 07/26/2036 |
| 47232V CD 2 | JMAC 2009-R4 10A5 SUB SSUP 6.00 07/26/36 | | 12/26/2017 | Pass-Through Loss | | | 1,297 | 1,002 | | | (0) | | (0) | | | | | 0 | | 07/26/2036 |
| 47232V CE 0 | JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36 | | 10/26/2017 | Pass-Through Loss | | | 13,042 | 2,404 | | | (1) | | (1) | | 0 | | (0) | (0) | | 07/26/2036 |
| 47232V CE 0 | JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36 | | 10/31/2017 | Misc Investment Income | | | | | | | | | 0 | | | | | 0 | 433 | 07/26/2036 |
| 47232V CG 5 | JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37 | | 12/26/2017 | MBS Paydown | | 65,204 | 65,204 | 65,204 | 64,492 | | 212 | | 212 | | 65,204 | | | 0 | 1,015 | 04/26/2037 |
| 47232V CM 2 | JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35 | | 12/26/2017 | MBS Paydown | | 179,704 | 179,704 | 179,704 | 179,231 | | 67 | | 67 | | 179,704 | | | 0 | 5,455 | 11/26/2035 |
| 47232V CP 5 | JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35 | | 12/26/2017 | Pass-Through Loss | | | 34,700 | 25,914 | | | (57) | | (57) | | (187) | | 187 | 187 | | 11/26/2035 |
| 47232V CQ 3 | JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36 | | 03/26/2017 | MBS Paydown | | 18,193 | 18,193 | 18,193 | 18,107 | | 86 | | 86 | | 18,193 | | | 0 | 155 | 05/26/2036 |
| 47232V CR 1 | JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36 | | 12/26/2017 | MBS Paydown | | 40,648 | 40,648 | 40,648 | 40,378 | | 34 | | 34 | | 40,648 | | | 0 | 1,219 | 05/26/2036 |
| 47232V CU 4 | JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36 | | 11/26/2017 | Pass-Through Loss | | | 11,300 | 5,735 | | | (53) | | (53) | | (3,626) | | 3,626 | 3,626 | | 05/26/2036 |
| 47232V DC 3 | JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35 | | 12/26/2017 | MBS Paydown | | 186,162 | 186,162 | 186,162 | 185,907 | | (76) | | (76) | | 186,162 | | | 0 | 4,868 | 09/26/2035 |
| 47232V DE 9 | JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35 | | 10/26/2017 | Pass-Through Loss | | | 24,878 | 18,847 | | | 28 | | 28 | | | | | 0 | | 09/26/2035 |
| 47232V DJ 8 | JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36 | | 10/26/2017 | MBS Paydown | | 40,062 | 40,062 | 21,929 | 35,906 | | 2,374 | | 2,374 | | 40,062 | | | 0 | 1,076 | 04/26/2036 |
| 47232V DM 1 | JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36 | | 12/26/2017 | Pass-Through Loss | | | 7,409 | 1,415 | | | (62) | | (62) | | (21,227) | | 21,227 | 21,227 | | 04/26/2036 |
| 47232V DM 1 | JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36 | | 12/31/2017 | Book Value Adjustment | | | | | | | | | 0 | | 21,227 | | (21,227) | (21,227) | | 04/26/2036 |
| 47232V DP 4 | JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36 | | 12/26/2017 | MBS Paydown | | 311,685 | 311,685 | 311,685 | 296,808 | | | | 0 | | 311,685 | | | 0 | 10,902 | 02/26/2036 |
| 47232V DQ 2 | JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36 | | 11/26/2017 | Pass-Through Loss | | | 11,420 | 9,778 | | | (31) | | (31) | | | | | 0 | | 02/26/2036 |
| 47232V DR 0 | JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36 | | 12/26/2017 | MBS Paydown | | 80,275 | 80,275 | 80,275 | 78,623 | | (553) | | (553) | | 80,275 | | | 0 | 2,557 | 04/26/2036 |
| 47232V DU 3 | JMAC 2009-R4 18A4 SUB SSUP 6.00 04/26/36 | | 12/26/2017 | Pass-Through Loss | | | 5,352 | 1,477 | | | (8) | | (8) | | | | | 0 | | 04/26/2036 |
| 47232V DV 1 | JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36 | | 11/26/2017 | MBS Paydown | | | | | | | | | 0 | | | | | 0 | 352 | 04/26/2036 |
| 47232V DV 1 | JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36 | | 11/26/2017 | Pass-Through Loss | | | 9,378 | 3,706 | | | (15) | | (15) | | 0 | | (0) | (0) | | 04/26/2036 |
| 47232V DW 9 | JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36 | | 01/26/2017 | MBS Paydown | | 347 | 347 | 347 | 347 | | | | 0 | | 347 | | | 0 | 2 | 07/26/2036 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 47232V DX 7 | JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36 | | 12/26/2017. | MBS Paydown | | 36,566 | 36,566 | 30,732 | 31,065 | | (11,691) | | (11,691) | | 36,566 | | | 0 | 1,038 | 07/26/2036. |
| 47232V DY 5 | JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36 | | 12/26/2017. | Pass-Through Loss | | | 8,420 | 8,128 | | | (112) | | (112) | | (20) | | 20 | 20 | | 07/26/2036. |
| 47232V DZ 2 | JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36 | | 12/26/2017. | MBS Paydown | | 99,016 | 99,016 | 99,016 | 96,962 | | 470 | | 470 | | 99,016 | | | 0 | 3,308 | 03/26/2036. |
| 47232V EB 4 | JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36 | | 12/26/2017. | Pass-Through Loss | | | 11,367 | 2,963 | | | | | 0 | | | | | 0 | | 03/26/2036. |
| 47232V ED 0 | JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37 | | 12/26/2017. | MBS Paydown | | 32,647 | 32,647 | 32,910 | 32,572 | | 8 | | 8 | | 32,647 | | | 0 | 1,183 | 03/26/2037. |
| 47232V EH 1 | JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37 | | 12/26/2017. | Pass-Through Loss | | | 12,371 | 12,471 | | | (18) | | (18) | | | | | 0 | | 03/26/2037. |
| 47232V EK 4 | JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37 | | 12/26/2017. | MBS Paydown | | 80,395 | 80,395 | 81,608 | 80,148 | | 20 | | 20 | | 80,395 | | | 0 | 2,090 | 04/26/2037. |
| 47232V EN 8 | JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37 | | 12/26/2017. | Pass-Through Loss | | | 31,268 | 31,739 | | | (130) | | (130) | | | | | 0 | | 04/26/2037. |
| 47232V ES 7 | JMAC 2009-R4 23A3 SUB SSUP 5.75 01/26/36 | | 01/26/2017. | MBS Paydown | | 2,468 | 2,468 | 2,468 | 2,468 | | | | 0 | | 2,468 | | | 0 | 12 | 01/26/2036. |
| 47232V ET 5 | JMAC 2009-R4 23A4 SUB SSUP 5.75 01/26/36 | | 12/26/2017. | MBS Paydown | | 93,279 | 93,279 | 93,279 | 92,952 | | 84 | | 84 | | 93,279 | | | 0 | 2,811 | 01/26/2036. |
| 47232V EV 0 | JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36 | | 12/26/2017. | Pass-Through Loss | | | 26,863 | 26,629 | | | (12) | | (12) | | | | | 0 | | 01/26/2036. |
| 47232V EX 6 | JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36 | | 10/26/2017. | MBS Paydown | | 37,975 | 37,975 | 37,975 | 37,829 | | 146 | | 146 | | 37,975 | | | 0 | 944 | 02/26/2036. |
| 47232V EY 4 | JMAC 2009-R4 24A3 SUB SSUP 5.50 2/26/36 | | 12/26/2017. | MBS Paydown | | 13,160 | 13,160 | 13,160 | 13,114 | | (1) | | (1) | | 13,160 | | | 0 | 674 | 02/26/2036. |
| 47232V FA 5 | JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36 | | 12/26/2017. | Pass-Through Loss | | | 13,521 | 13,521 | | | (33) | | (33) | | | | | 0 | | 02/26/2036. |
| 47232V FV 9 | JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47 | | 12/26/2017. | MBS Paydown | | 175,501 | 175,501 | 135,053 | 124,158 | | 2,742 | | 2,742 | | 175,501 | | | 0 | 1,196 | 01/26/2047. |
| 47232V GJ 5 | JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36 | | 12/26/2017. | MBS Paydown | | 102,699 | 102,699 | 102,699 | 100,100 | | (6,161) | | (6,161) | | 102,699 | | | 0 | 3,391 | 03/26/2036. |
| 47232V GM 8 | JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36 | | 12/26/2017. | Pass-Through Loss | | | 33,787 | 7,937 | | | (145) | | (145) | | | | | 0 | | 03/26/2036. |
| 47232V GR 7 | JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47 | | 12/26/2017. | Pass-Through Loss | | | 27,887 | 2,126 | | | (0) | | (0) | | (2,417) | | 2,417 | 2,417 | | 01/26/2047. |
| 47233A AW 7 | JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37 | | 12/26/2017. | MBS Paydown | | 169,204 | 169,204 | 156,090 | 165,821 | | (503) | | (503) | | 169,204 | | | 0 | 2,865 | 03/26/2037. |
| 47233D AA 9 | JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36 | | 12/26/2017. | MBS Paydown | | 659,690 | 659,690 | 620,109 | 659,690 | | 541 | | 541 | | 659,690 | | | 0 | 18,696 | 09/26/2036. |
| 47760Q AA 1 | JIMMY 2017-1A A2I ABS SNR 3.61 07/30/47 | | 10/30/2017. | MBS Paydown | | 2,500 | 2,500 | 2,500 | | | | | 0 | | 2,500 | | | 0 | 28 | 07/30/2047. |
| 47760Q AB 9 | JIMMY 2017-1A A2II ABS SNR 4.846 07/47 | | 10/30/2017. | MBS Paydown | | 2,000 | 2,000 | 2,000 | | | | | 0 | | 2,000 | | | 0 | 30 | 07/30/2047. |
| 481165 AJ 7 | KOMATS-CALL12/17 5.125 10/15/2021 | | 04/10/2017. | Consent Fee | | 5,000 | | | | | | | 0 | | 5,000 | | | 0 | | 10/15/2021. |
| 481165 AJ 7 | KOMATS-CALL12/17 5.125 10/15/2021 | | 12/11/2017. | Make Whole Call | | 2,000,000 | 2,000,000 | 2,003,930 | 2,002,099 | | 6,272 | | 6,272 | | 2,003,370 | | (3,370) | (3,370) | 316,904 | 10/15/2021. |
| 48124W AA 7 | JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51 | | 03/18/2017. | MBS Paydown | | 2,421,780 | 2,421,780 | 2,134,591 | 2,405,611 | | 16,169 | | 16,169 | | 2,421,780 | | | 0 | 18,979 | 03/18/2051. |
| 48124X AA 5 | JPMCC 2009-RR2 GEA SEQ 5.543 12/17/49 RE | | 01/17/2017. | MBS Paydown | | 792,182 | 792,182 | 715,795 | 789,037 | | 3,145 | | 3,145 | | 792,182 | | | 0 | 3,659 | 12/17/2049. |
| 48124X AC 1 | JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050 | | 04/17/2017. | MBS Paydown | | 2,044,542 | 2,044,542 | 1,870,756 | 2,032,531 | | 12,011 | | 12,011 | | 2,044,542 | | | 0 | 24,874 | 06/17/2050. |
| 48250R AU 0 | KKR 12 B2 CLO MEZ SEQ 4.205 07/15/2027 | | 08/15/2017. | Distribution | | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | | | | 0 | | 1,500,000 | | | 0 | 52,738 | 07/15/2027. |
| 49446X AA 4 | KIMCO REALTY 4.30 02/01/2018 MTN | | 11/01/2017. | Call | | 2,000,000 | 2,000,000 | 1,993,040 | 1,998,828 | | 1,172 | | 1,172 | | 2,000,000 | | | 0 | 107,500 | 02/01/2018. |
| 49803X AA 1 | KITE REALTY GROUP 4.00 10/01/2026 | | 06/13/2017. | BANC OF AMERICA SECURITIES | | 1,436,985 | 1,500,000 | 1,493,985 | 1,494,119 | | 232 | | 232 | | 1,494,351 | | (57,366) | (57,366) | 37,083 | 10/01/2026. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 49803X AA 1 | KITE REALTY GROUP 4.00 10/01/2026 | | 06/20/2017. | BANC OF AMERICA SECURITIES | | 334,068 | 350,000 | 348,597 | 348,628 | | 56 | | 56 | | 348,684 | | (14,616) | (14,616) | 8,653 | 10/01/2026. |
| 49803X AA 1 | KITE REALTY GROUP 4.00 10/01/2026 | | 06/23/2017. | WELLS FARGO BROKERAGE SERVICES | | 1,101,482 | 1,150,000 | 1,145,389 | 1,145,491 | | 191 | | 191 | | 1,145,682 | | (44,201) | (44,201) | 42,736 | 10/01/2026. |
| 50219P AA 4 | LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021 | | 05/01/2017. | MBS Paydown | | 138,376 | 138,376 | 134,923 | 136,477 | | 1,638 | | 1,638 | | 138,376 | | | 0 | 515 | 01/01/2021. |
| 50219P AA 4 | LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021 | | 05/23/2017. | Distribution | | 361,728 | 361,728 | 352,701 | 356,762 | | 2,072 | | 2,072 | | 358,573 | | 3,155 | 3,155 | 4,882 | 01/01/2021. |
| 50543L AA 0 | LAFL 2016-1A A1 ABS SSNR 4.3 01/15/2042 | | 12/15/2017. | MBS Paydown | | 114,583 | 114,583 | 112,360 | 112,377 | | 196 | | 196 | | 114,583 | | | 0 | 2,874 | 01/15/2042. |
| 515074 AA 0 | LANDMARK LEASING 6.20 10/01/2022 | | 10/01/2017. | Sinking Fund Redemption | | 160,655 | 160,655 | 158,647 | 159,550 | | 153 | | 153 | | 160,655 | | | 0 | 7,545 | 10/01/2022. |
| 52520M AE 3 | LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035 | | 11/25/2017. | Pass-Through Loss | | | (1,297) | | | | | | 0 | | (1) | | 1 | 1 | | 11/25/2035. |
| 52520M AE 3 | LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035 | | 12/25/2017. | MBS Paydown | | 210,331 | 210,331 | 198,803 | 186,725 | | (10,556) | | (10,556) | | 210,331 | | | 0 | 5,117 | 11/25/2035. |
| 525221 GM 3 | LXS 2005-9N 1A1 SEQ SSNR FLT 02/25/2036 | | 12/25/2017. | MBS Paydown | | 520,267 | 520,267 | 443,690 | 444,791 | | 26,587 | | 26,587 | | 520,267 | | | 0 | 3,242 | 02/25/2036. |
| 525241 AL 9 | LXS 2007-1 WF1 SEQ 7.00 01/25/2037 | | 12/25/2017. | MBS Paydown | | 26,824 | 26,824 | 17,378 | 16,603 | | (2,734) | | (2,734) | | 26,824 | | | 0 | 1,006 | 01/25/2037. |
| 525241 AL 9 | LXS 2007-1 WF1 SEQ 7.00 01/25/2037 | | 12/25/2017. | Pass-Through Loss | | | 49,679 | 32,236 | | | (1,156) | | (1,156) | | (54) | | 54 | 54 | | 01/25/2037. |
| 52525F AA 1 | LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047 | | 07/25/2017. | MBS Paydown | | 403,936 | 403,936 | 351,424 | 373,780 | | 30,156 | | 30,156 | | 403,936 | | | 0 | 8,424 | 07/25/2047. |
| 526107 AC 1 | LENNOX INTL INC 4.90 05/15/17 | | 05/15/2017. | Maturity | | 1,000,000 | 1,000,000 | 999,220 | 999,953 | | 47 | | 47 | | 1,000,000 | | | 0 | 24,500 | 05/15/2017. |
| 529772 AF 2 | LEXMARK INTL INC 5.125 03/15/2020 | | 01/23/2017. | Make Whole Call | | 1,000,000 | 1,000,000 | 999,980 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 31,778 | 03/15/2020. |
| 543190 AA 0 | LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045 | | 12/15/2017. | MBS Paydown | | 204,703 | 204,703 | 198,338 | 198,641 | | 743 | | 743 | | 204,703 | | | 0 | 3,323 | 01/15/2045. |
| 548661 CN 5 | LOWES COMPANIES 6.10 09/15/2017 | | 09/15/2017. | Maturity | | 1,000,000 | 1,000,000 | 999,180 | 999,926 | | 74 | | 74 | | 1,000,000 | | | 0 | 61,000 | 09/15/2017. |
| 54910L AA 7 | LSTRZ 2015-8 A1 SEQ SNR FLT 08/01/20 RE | | 05/01/2017. | MBS Paydown | | 328,515 | 328,515 | 328,104 | 327,753 | | (563) | | (563) | | 328,515 | | | 0 | 2,316 | 08/01/2020. |
| 54910L AA 7 | LSTRZ 2015-8 A1 SEQ SNR FLT 08/01/20 RE | | 05/23/2017. | Distribution | | 388,243 | 388,243 | 387,757 | 387,342 | | 130 | | 130 | | 386,147 | | 2,095 | 2,095 | 5,240 | 08/01/2020. |
| 55259P AD 8 | M&I MARS & ISL 5.00 01/17/2017 | | 01/17/2017. | Maturity | | 1,000,000 | 1,000,000 | 996,460 | 999,983 | | 17 | | 17 | | 1,000,000 | | | 0 | 25,000 | 01/17/2017. |
| 55281T AA 8 | MCA 2017-1 A ABS SNR FLT 08/15/2028 | | 11/15/2017. | MBS Paydown | | 403,092 | 403,092 | 403,092 | | | 2 | | 2 | | 403,092 | | | 0 | 1,556 | 08/15/2028. |
| 55281T AB 6 | MCA 2017-1 B ABS MEZ FLT 08/15/2028 | | 11/15/2017. | MBS Paydown | | 201,568 | 201,568 | 201,568 | | | 1 | | 1 | | 201,568 | | | 0 | 1,047 | 08/15/2028. |
| 571044 AE 6 | MARLB 2007-1A C CLO MEZ FLT 04/18/2019 | | 01/18/2017. | MBS Paydown | | 14,429 | 14,429 | 13,780 | 14,429 | | | | 0 | | 14,429 | | | 0 | 60 | 04/18/2019. |
| 576434 HM 9 | MALT 2003-7 7A4 5.75 11/25/2033 | | 12/25/2017. | MBS Paydown | | 634,387 | 634,387 | 636,568 | 632,171 | | 1,261 | | 1,261 | | 634,387 | | | 0 | 16,060 | 11/25/2033. |
| 57643M LZ 5 | MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36 | | 12/25/2017. | MBS Paydown | | 43,746 | 43,746 | 42,823 | 37,828 | | 1,610 | | 1,610 | | 43,746 | | | 0 | 1,501 | 05/25/2036. |
| 57643M LZ 5 | MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36 | | 12/25/2017. | Pass-Through Loss | | | 2,938 | 2,876 | | | | | 0 | | | | | 0 | | 05/25/2036. |
| 57645T AA 5 | MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037 | | 12/25/2017. | MBS Paydown | | 800,455 | 800,455 | 723,912 | 745,006 | | 22,942 | | 22,942 | | 800,455 | | | 0 | 5,092 | 09/25/2037. |
| 58013M EB 6 | MCDONALD'S CORP 5.80 10/15/2017 | | 10/15/2017. | Maturity | | 2,000,000 | 2,000,000 | 1,995,960 | 1,999,590 | | 410 | | 410 | | 2,000,000 | | | 0 | 116,000 | 10/15/2017. |
| 59020U W4 3 | MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35 | | 09/25/2017. | Pass-Through Loss | | | 2,157 | | | | | | 0 | | | | | 0 | | 12/25/2035. |
| 59020U W4 3 | MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35 | | 12/25/2017. | MBS Paydown | | 213,487 | 213,487 | 181,206 | 170,338 | | 5,527 | | 5,527 | | 213,487 | | | 0 | 2,600 | 12/25/2035. |
| 595112 BJ 1 | MICRON TECH 7.50 09/15/2023 | | 11/13/2017. | Partial Call | | 700,000 | 700,000 | 700,000 | 700,000 | | | | 0 | | 700,000 | | | 0 | 107,960 | 09/15/2023. |
| 595112 BJ 1 | MICRON TECH 7.50 09/15/2023 | | 11/16/2017. | Make Whole Call | | 1,300,000 | 1,300,000 | 1,300,000 | 1,300,000 | | | | 0 | | 1,300,000 | | | 0 | 263,703 | 09/15/2023. |
| 59549P AA 6 | MID-STATE TR 4A ABS 8.33 4/1/2030 | | 01/01/2017. | MBS Paydown | | 24,060 | 24,060 | 24,715 | 24,060 | | | | 0 | | 24,060 | | | 0 | 501 | 04/01/2030. |
| 59748T AA 7 | MIDLAND COGEN 6.00 03/15/2025 | | 09/15/2017. | Sinking Fund Redemption | | 73,000 | 73,000 | 73,000 | 73,000 | | | | 0 | | 73,000 | | | 0 | 3,285 | 03/15/2025. |
| 59748T AB 5 | MIDLAND COGEN VENTURE 5.25 03/15/2025 | | 09/15/2017. | Sinking Fund Redemption | | 71,635 | 71,635 | 71,635 | 71,635 | | | | 0 | | 71,635 | | | 0 | 2,975 | 03/15/2025. |
| 610202 BL 6 | MONONGAHELA PWR 144A 5.70 03/15/2017 | | 03/15/2017. | Maturity | | 1,000,000 | 1,000,000 | 996,350 | 999,906 | | 94 | | 94 | | 1,000,000 | | | 0 | 28,500 | 03/15/2017. |
| 617458 AE 4 | MSC 2011-C1 A3 SEQ 4.7 09/15/2047 | | 12/15/2017. | MBS Paydown | | 1,555,959 | 1,555,959 | 1,571,514 | 1,560,079 | | (5,187) | | (5,187) | | 1,555,959 | | | 0 | 147,518 | 09/15/2047. |
| 61751D AE 4 | MSM 2006-17XS A3A SEQ STP 10/25/46 | | 12/25/2017. | MBS Paydown | | 110,934 | 110,934 | 75,158 | 56,129 | | 4,698 | | 4,698 | | 110,934 | | | 0 | 1,617 | 10/25/2046. |
| 61751M AU 8 | MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047 | | 11/25/2017. | MBS Paydown | | 312,892 | 312,892 | 285,025 | 278,051 | | 3,221 | | 3,221 | | 312,892 | | | 0 | 3,745 | 07/25/2047. |

# 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 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 61754J AF 5 | MSC 2007-T27 A4 SEQ CSTR 6/11/42 | | 05/11/2017. | MBS Paydown | | 1,807,482 | 1,807,482 | 1,791,525 | 1,804,058 | | 3,424 | | 3,424 | | 1,807,482 | | | 0 | 27,522 | 06/11/2042. |
| 61755F AA 3 | MSST 2007-1 A1 SEQ FLT 06/25/2037 | | 04/25/2017. | MBS Paydown | | 61,078 | 61,078 | 53,978 | 61,078 | | | | 0 | | 61,078 | | | 0 | 167 | 06/25/2037. |
| 61758M AA 5 | MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE. | | 12/26/2017. | MBS Paydown | | 721,214 | 721,214 | 748,999 | 722,406 | | (20,322) | | (20,322) | | 721,214 | | | 0 | 27,784 | 04/26/2036. |
| 61758Q AH 1 | MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE | | 12/26/2017. | MBS Paydown | | 1,149,611 | 1,149,611 | 1,030,339 | 1,105,530 | | 23,906 | | 23,906 | | 1,149,611 | | | 0 | 20,667 | 07/26/2035. |
| 61758V AP 2 | MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37 | | 12/26/2017. | MBS Paydown | | 280,425 | 280,425 | 257,991 | 270,849 | | 8,769 | | 8,769 | | 280,425 | | | 0 | 10,565 | 10/26/2037. |
| 61758V AQ 0 | MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37 | | 12/26/2017. | Pass-Through Loss | | | 47,095 | 19,520 | | | 1,122 | | 1,122 | | | | | 0 | | 10/26/2037. |
| 61915R AB 2 | MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35 | | 12/25/2017. | MBS Paydown | | 114,882 | 114,882 | 63,185 | 78,400 | | 25,532 | | 25,532 | | 114,882 | | | 0 | 873 | 05/25/2035. |
| 62431U AN 2 | MVW 2013-1A C2 CLO 3.91 04/12/2024 | | 10/12/2017. | MBS Paydown | | 1,000,000 | 1,000,000 | 970,000 | 983,585 | | 16,415 | | 16,415 | | 1,000,000 | | | 0 | 39,100 | 04/12/2024. |
| 62942K AA 4 | NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043 | | 12/25/2017. | MBS Paydown | | 316,195 | 316,195 | 301,966 | 303,130 | | 1,087 | | 1,087 | | 316,195 | | | 0 | 5,424 | 07/25/2043. |
| 640270 AC 8 | NGCLO 2014-1A AF CLO 3.4 08/28/2026 | | 02/28/2017. | MBS Paydown | | 3,000,000 | 3,000,000 | 2,998,500 | 2,999,234 | | 766 | | 766 | | 3,000,000 | | | 0 | 25,500 | 08/28/2026. |
| 64129G AA 4 | NEUB 2012-13A A1 CLO FLT 01/23/24 | | 07/23/2017. | MBS Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 15,808 | 01/23/2024. |
| 64129G AE 6 | NEUB 2012-13A C3 CLO FLT 01/23/24 | | 07/23/2017. | MBS Paydown | | 500,000 | 500,000 | 475,000 | 484,568 | | 15,432 | | 15,432 | | 500,000 | | | 0 | 14,694 | 01/23/2024. |
| 64129J AL 4 | NEUB 2013-14A B2 CLO MEZ 3.158 04/28/25 | | 04/28/2017. | MBS Paydown | | 2,000,000 | 2,000,000 | 2,006,875 | 2,004,114 | | (4,114) | | (4,114) | | 2,000,000 | | | 0 | 31,580 | 04/28/2025. |
| 64129K AG 2 | NEUB 2013-15A B2 CLO 4.37 10/15/2025 | | 10/15/2017. | MBS Paydown | | 1,000,000 | 1,000,000 | 982,272 | 988,867 | | 11,133 | | 11,133 | | 1,000,000 | | | 0 | 43,700 | 10/15/2025. |
| 643528 AB 8 | NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36 | | 12/25/2017. | MBS Paydown | | 11,233 | 11,233 | 10,363 | 6,495 | | (187) | | (187) | | 11,233 | | | 0 | 194 | 07/25/2036. |
| 643529 AC 4 | NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36 | | 12/25/2017. | MBS Paydown | | 36,983 | 36,983 | 24,594 | 17,800 | | (147) | | (147) | | 36,983 | | | 0 | 594 | 10/25/2036. |
| 643529 AD 2 | NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36 | | 12/25/2017. | MBS Paydown | | 18,492 | 18,492 | 12,297 | 8,928 | | (79) | | (79) | | 18,492 | | | 0 | 297 | 10/25/2036. |
| 650119 AA 8 | NEW YORK UNIV 5.236 07/01/32 | | 07/01/2017. | Sinking Fund Redemption | | 156,000 | 156,000 | 156,417 | 156,359 | | (359) | | (359) | | 156,000 | | | 0 | 8,136 | 07/01/2032. |
| 65536M AC 1 | NHELI 2006-HE2 A3 SEQ FLT 03/25/2036 | | 12/25/2017. | MBS Paydown | | 307,092 | 307,092 | 240,044 | 282,317 | | 13,222 | | 13,222 | | 307,092 | | | 0 | 1,903 | 03/25/2036. |
| 65538P AA 6 | NAA 2007-1 1A1A SEQ STP 3/25/2047 | | 12/25/2017. | MBS Paydown | | 38,044 | 38,044 | 37,916 | 19,647 | | 2,677 | | 2,677 | | 38,044 | | | 0 | 960 | 03/25/2047. |
| 65538P AA 6 | NAA 2007-1 1A1A SEQ STP 3/25/2047 | | 12/25/2017. | Pass-Through Loss | | | 10,516 | 11,314 | | | | | 0 | | (473) | | 473 | 473 | | 03/25/2047. |
| 65539C AK 2 | NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE | | 09/26/2017. | Pass-Through Loss | | | 1,747 | | | | 32 | | 32 | | (223) | | 223 | 223 | | 12/26/2036. |
| 667294 AW 2 | NORTHWEST AIRLINE 7.041 04/01/22 | | 10/01/2017. | Sinking Fund Redemption | | 4,089 | 4,089 | 4,191 | 4,148 | | (7) | | (7) | | 4,089 | | | 0 | 240 | 04/01/2022. |
| 66859J AC 5 | WOODS 2012-9A A CLO FLT 01/18/2024 | | 07/18/2017. | MBS Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 17,425 | 01/18/2024. |
| 66859N AC 6 | WOODS 2014-11A B2 CLO MEZ 4.63 04/15/25 | | 04/15/2017. | MBS Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 23,150 | 04/15/2025. |
| 67091R AE 9 | OCP 2015-8A A2B CLO MEZ 4.00 04/17/2027 | | 10/26/2017. | Distribution | | 500,000 | 500,000 | 500,000 | 500,000 | | | | 0 | | 500,000 | | | 0 | 20,500 | 04/17/2027. |
| 67103Q AC 1 | OFSBS 2013-5A A1LB CLO FLT 04/17/2025 | | 02/14/2017. | Distribution | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 7,877 | 04/17/2025. |
| 67103Q AG 2 | OFSBS 2013-5A A2F CLO 3.8598 04/17/2025 | | 02/15/2017. | Distribution | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 12,544 | 04/17/2025. |
| 67103Q AL 1 | OFSBS 2013-5A A3F CLO 4.9991 04/17/2025 | | 02/14/2017. | Distribution | | 500,000 | 500,000 | 500,000 | 500,000 | | | | 0 | | 500,000 | | | 0 | 8,124 | 04/17/2025. |
| 67107F AC 1 | OZLM 2014-8A A1B CLO SSNR 3.38 10/17/26 | | 05/30/2017. | Distribution | | 1,000,000 | 1,000,000 | 994,300 | 996,653 | | 418 | | 418 | | 997,071 | | 2,929 | 2,929 | 20,937 | 10/17/2026. |
| 67107F AG 2 | OZLM 2014-8A A2B CLO 4.39 10/17/26 | | 05/30/2017. | Distribution | | 500,000 | 500,000 | 496,950 | 497,940 | | 169 | | 169 | | 498,109 | | 1,891 | 1,891 | 13,597 | 10/17/2026. |
| 67107K AJ 5 | OCP 2014-7A A1B CLO SSNR 3.61 10/20/2026 | | 10/20/2017. | MBS Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 36,100 | 10/20/2026. |
| 67108L AE 3 | OZLM 2014-6A A2B CLO MEZ 4.47 04/17/2026 | | 01/17/2017. | MBS Paydown | | 1,500,000 | 1,500,000 | 1,490,700 | 1,492,979 | | 7,021 | | 7,021 | | 1,500,000 | | | 0 | 16,763 | 04/17/2026. |
| 674003 AA 6 | OAKTREE CAP MGMT 6.75 12/02/2019 | | 12/20/2017. | Distribution | | 2,000,000 | 2,000,000 | 1,974,960 | 1,990,896 | | 2,825 | | 2,825 | | 1,993,721 | | 6,279 | 6,279 | 308,950 | 12/02/2019. |
| 67515E AG 1 | OCTR 2014-5A A3 CLO SSNR 3.47 10/13/2026 | | 03/21/2017. | Distribution | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 15,229 | 10/13/2026. |
| 67590J AE 3 | OCT18 2013-1A A2B CLO MEZ SEQ 4.239 2024 | | 03/07/2017. | Distribution | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | 0 | | 3,000,000 | | | 0 | 39,211 | 12/16/2024. |
| 67590L AG 3 | OCT19 2014-1A B2 CLO MEZ 4.363 04/15/26 | | 03/23/2017. | Distribution | | 900,000 | 900,000 | 894,412 | 899,592 | | 408 | | 408 | | 900,000 | | | 0 | 17,234 | 04/15/2026. |
| 679574 AG 8 | OLD DOMIN ELEC 6.21 B 12/01/2028 | | 12/01/2017. | Sinking Fund Redemption | | 83,333 | 83,333 | 92,021 | 89,592 | | (823) | | (823) | | 83,333 | | | 0 | 5,175 | 12/01/2028. |
| 68383N BN 2 | OPMAC 2005-3 A2 SEQ SSUP FLT 07/25/2035 | | 12/25/2017. | MBS Paydown | | 167,632 | 167,632 | 128,867 | 145,124 | | 12,261 | | 12,261 | | 167,632 | | | 0 | 1,171 | 07/25/2035. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 68504R AA 6 | ONGLT 2014-AA A ABS SNR 2.29 07/09/2029 | | 12/09/2017 | MBS Paydown | | 138,742 | 138,742 | 138,718 | 138,723 | | 7 | | 7 | | 138,742 | | | 0 | 1,638 | 07/09/2029 |
| 69318F AB 4 | PBF HOLDING CO LLC 8.25 02/15/2020 | | 06/21/2017 | Call | | 2,000,000 | 2,000,000 | 1,971,300 | 1,986,544 | | 13,456 | | 13,456 | | 2,000,000 | | | 0 | 181,510 | 02/15/2020 |
| 693456 AA 3 | PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043 | | 12/25/2017 | MBS Paydown | | 501,321 | 501,321 | 488,475 | 488,252 | | 4,368 | | 4,368 | | 501,321 | | | 0 | 8,789 | 09/25/2043 |
| 69352J AN 7 | PPL ENERGY SUPPLY 4.60 12/15/2021 | | 08/04/2017 | Exchanged | | 1,400,000 | 2,000,000 | 1,999,360 | 1,999,645 | | 38 | | 38 | | 1,999,683 | | (599,683) | (599,683) | 58,522 | 12/15/2021 |
| 694475 AA 2 | PACIFICáLIFEáINSURANCEá9.25á06/15/2039 | | 01/01/2017 | Transfer to Schedule BA | | | | | | | | | | | | | | | | |
| | | | | | | 3,058,627 | 2,000,000 | 3,058,627 | 3,058,627 | | | | 0 | | 3,058,627 | | | 0 | 8,222 | 06/15/2039 |
| 705011 AA 2 | PEARSON FUNDING 3.75 05/08/2022 | C | 08/15/2017 | Cash Tender | | 1,000,000 | 1,000,000 | 993,650 | 996,304 | | 3,696 | | 3,696 | | 1,000,000 | | | 0 | 66,354 | 05/08/2022 |
| 707567 AC 7 | PENN MUTUAL LIFE 7.625 06/15/2040 | | 01/01/2017 | Transfer to Schedule BA | | 2,650,677 | 2,000,000 | 2,650,677 | 2,650,677 | | | | 0 | | 2,650,677 | | | 0 | 38,125 | 06/15/2040 |
| 709629 AJ 8 | PENTAIR FINANCE 5.00 05/15/2021 | C | 05/26/2017 | Cash Tender | | 2,000,000 | 2,000,000 | 2,264,380 | 2,141,934 | | (13,058) | | (13,058) | | 2,128,875 | | (128,875) | (128,875) | 244,916 | 05/15/2021 |
| 72447X AC 1 | PITNEY BOWES INC MTN 5.75 09/15/2017 | | 09/15/2017 | Maturity | | 151,000 | 151,000 | 149,193 | 150,836 | | 164 | | 164 | | 151,000 | | | 0 | 8,683 | 09/15/2017 |
| 72650R AT 9 | PLAINS ALL AMER PIPELINE 6.50 05/01/2018 | | 12/28/2017 | Distribution | | | | | | | | | | | | | | | | |
| | | | | | | 1,000,000 | 1,000,000 | 994,240 | 999,008 | | 731 | | 731 | | 999,738 | | 262 | 262 | 91,222 | 05/01/2018 |
| 743917 AH 9 | PRUDENTIAL INS 8.30 07/01/2025 | | 01/01/2017 | Transfer to Schedule BA | | 2,596,925 | 2,000,000 | 2,596,925 | 2,596,925 | | | | 0 | | 2,596,925 | | | 0 | 83,000 | 07/01/2025 |
| 744482 BH 2 | PUB SVC NEW HAMP N 6.15 09/01/2017 | | 09/01/2017 | Maturity | | 1,000,000 | 1,000,000 | 998,290 | 999,846 | | 154 | | 154 | | 1,000,000 | | | 0 | 61,500 | 09/01/2017 |
| 744593 AC 8 | STEER-IBM-Z2 6.415 06/01/18 | | 12/01/2017 | Sinking Fund Redemption | | 122,509 | 122,509 | 118,761 | 121,398 | | 392 | | 392 | | 122,509 | | | 0 | 5,925 | 06/01/2018 |
| 749239 AD 1 | RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046 | | 12/25/2017 | MBS Paydown | | 309,754 | 309,754 | 286,136 | 303,055 | | 5,352 | | 5,352 | | 309,754 | | | 0 | 2,152 | 08/25/2046 |
| 74927D BY 1 | RBSSP 2010-4 11A5 SEQ SSNR 5.50 10/37 | | 12/26/2017 | MBS Paydown | | 253,896 | 253,896 | 252,309 | 252,770 | | 336 | | 336 | | 253,896 | | | 0 | 7,447 | 10/26/2037 |
| 74927T AC 5 | RBSSP 2010-9 3A2 SEQ SSUP AFC 10/34 RE | | 12/26/2017 | MBS Paydown | | | | | | | | | | | | | | | | |
| | | | | | | 33,302 | 33,302 | 31,263 | 30,929 | | (2,485) | | (2,485) | | 33,302 | | | 0 | 1,844 | 10/26/2034 |
| 749289 AZ 7 | RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51 | | 03/16/2017 | MBS Paydown | | | | | | | | | | | | | | | | |
| | | | | | | 2,276,113 | 2,276,113 | 2,176,533 | 2,265,206 | | 10,907 | | 10,907 | | 2,276,113 | | | 0 | 22,644 | 02/16/2051 |
| 74928D AV 7 | RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037 | | 12/26/2017 | MBS Paydown | | 373,814 | 373,814 | 172,832 | 209,814 | | | | 0 | | 373,814 | | | 0 | 4,277 | 06/26/2037 |
| 74928D AV 7 | RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037 | | 12/26/2017 | Pass-Through Loss | | | 5,866 | 3,395 | | | | | 0 | | (1,478) | | 1,478 | 1,478 | | 06/26/2037 |
| 74928F AY 6 | RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036 | | 12/26/2017 | MBS Paydown | | 147,250 | 147,250 | 84,661 | 53,918 | | | | 0 | | 147,250 | | | 0 | 5,170 | 03/26/2036 |
| 74928F AY 6 | RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036 | | 12/26/2017 | Pass-Through Loss | | | 52,660 | | | | | | 0 | | | | | 0 | | 03/26/2036 |
| 74928H BM 7 | RBSCF 2010-RR3 WBTB SUB CSTR 02/16/2051 | | 05/16/2017 | MBS Paydown | | | | | | | | | | | | | | | | |
| | | | | | | 2,000,000 | 2,000,000 | 2,068,438 | 2,000,749 | | (749) | | (749) | | 2,000,000 | | | 0 | 38,796 | 02/16/2051 |
| 74928U AL 1 | RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36 | | 12/26/2017 | MBS Paydown | | | | | | | | | | | | | | | | |
| | | | | | | 199,731 | 199,731 | 193,739 | 196,099 | | 2,644 | | 2,644 | | 199,731 | | | 0 | 3,368 | 08/25/2036 |
| 74928U AM 9 | RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE | | 12/26/2017 | Pass-Through Loss | | | | | | | | | | | | | | | | |
| | | | | | | | 7,222 | | | | 33 | | 33 | | (649) | | 649 | 649 | | 08/25/2036 |
| 74928U AS 6 | RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36 | | 05/26/2017 | MBS Paydown | | | | | | | | | | | | | | | | |
| | | | | | | 77,631 | 77,631 | 74,914 | 76,114 | | 1,517 | | 1,517 | | 77,631 | | | 0 | 549 | 10/25/2036 |
| 74930A BE 6 | RBSCF 2010-RR4 CSCA SEQ SSNR 5.695 9/40 | | 07/16/2017 | MBS Paydown | | | | | | | | | | | | | | | | |
| | | | | | | 1,572,167 | 1,572,167 | 1,672,147 | 1,577,581 | | (5,414) | | (5,414) | | 1,572,167 | | | 0 | 30,990 | 09/16/2040 |
| 74930V AA 9 | RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036 | | 12/26/2017 | MBS Paydown | | | | | | | | | | | | | | | | |
| | | | | | | 437,642 | 437,642 | 421,230 | 429,031 | | 6,829 | | 6,829 | | 437,642 | | | 0 | 7,593 | 05/26/2036 |
| 74951P DQ 8 | RESIF 2005-A B3 SEQ FLT 03/10/2037 | | 12/10/2017 | MBS Paydown | | 467,485 | 467,485 | 199,460 | 190,726 | | 47,852 | | 47,852 | | 467,485 | | | 0 | 3,348 | 03/10/2037 |
| 75574T AA 2 | RCMT 2017-FL1 A CLO SSNR FLT 05/25/2034 | | 12/25/2017 | MBS Paydown | | 563,191 | 563,191 | 563,191 | | | (4) | | (4) | | 563,191 | | | 0 | 2,440 | 05/25/2034 |
| 755920 AF 2 | ROCS-NSC-1998-1 6.375 05/15/2017 | | 05/15/2017 | Maturity | | 43,762 | 43,762 | 43,207 | 43,736 | | 26 | | 26 | | 43,762 | | | 0 | 1,395 | 05/15/2017 |
| 756109 AP 9 | REALTY INCOME 4.65 08/01/2023 | | 05/19/2017 | KEYBANK CAPITAL MARKET | | 1,084,460 | 1,000,000 | 997,750 | 998,427 | | 82 | | 82 | | 998,509 | | 85,951 | 85,951 | 30,548 | 08/01/2023 |
| 75884R AS 2 | REGENCY CENTERS 4.80 04/15/2021 | | 05/17/2017 | KEYBANK CAPITAL MARKET | | 2,145,120 | 2,000,000 | 1,997,200 | 1,998,700 | | 108 | | 108 | | 1,998,808 | | 146,312 | 146,312 | 57,867 | 04/15/2021 |
| 75887F AE 6 | REGT4 2014-1A B CLO MEZ FLT 07/25/2026 | | 07/06/2017 | Distribution | | 2,000,000 | 2,000,000 | 1,983,800 | 1,985,135 | | 1,497 | | 1,497 | | 1,986,632 | | 13,368 | 13,368 | 42,737 | 07/25/2026 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 75971F AY 9 | RAMC 2007-3W AF6 SEQ STP 9/25/2037 | | 12/25/2017. | MBS Paydown | | 53,818 | 53,818 | 38,749 | 40,985 | | 7,139 | | 7,139 | | 53,818 | | | 0 | 1,359 | 09/25/2037. |
| 760985 7F 2 | RAMP 2004-RS7 AI6 NAS 5.22 7/25/34 | | 06/25/2017. | Pass-Through Loss | | | 374 | 374 | | | | | 0 | | | | | 0 | | 07/25/2034. |
| 760985 7F 2 | RAMP 2004-RS7 AI6 NAS 5.22 7/25/34 | | 09/25/2017. | MBS Paydown | | 76,417 | 76,417 | 76,409 | 41,478 | | 34,736 | | 34,736 | | 76,417 | | (0) | (0) | 2,414 | 07/25/2034. |
| 760985 UA 7 | RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33 | | 11/25/2017. | MBS Paydown | | 356,322 | 356,322 | 356,144 | 322,106 | | 34,216 | | 34,216 | | 356,322 | | | 0 | 19,262 | 04/25/2033. |
| 76110H J6 7 | RALI 2004-QS16 1A2 SEQ 5.50 12/15/2034 | | 12/25/2017. | MBS Paydown | | 598,670 | 598,670 | 564,246 | 573,631 | | 2,832 | | 2,832 | | 598,670 | | | 0 | 17,964 | 12/25/2034. |
| 761118 KH 0 | RALI 2005-QS15 2A SEQ 6.0 10/25/35 | | 12/25/2017. | MBS Paydown | | 88,235 | 88,235 | 81,066 | 69,678 | | (2,339) | | (2,339) | | 88,235 | | | 0 | 2,642 | 10/25/2035. |
| 761118 KH 0 | RALI 2005-QS15 2A SEQ 6.0 10/25/35 | | 12/25/2017. | Pass-Through Loss | | | 6,355 | 5,838 | | | | | 0 | | | | | 0 | | 10/25/2035. |
| 761118 UQ 9 | RALI 2006-QS2 1A9 SEQ 5.50 2/25/36 | | 12/25/2017. | MBS Paydown | | 35,485 | 35,485 | 35,463 | 25,794 | | 37 | | 37 | | 35,485 | | | 0 | 1,138 | 02/25/2036. |
| 761118 UQ 9 | RALI 2006-QS2 1A9 SEQ 5.50 2/25/36 | | 12/25/2017. | Pass-Through Loss | | | 9,383 | 9,377 | | | | | 0 | | | | | 0 | | 02/25/2036. |
| 76111X TE 3 | RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035 | | 12/25/2017. | MBS Paydown | | 151,408 | 151,408 | 142,418 | 142,971 | | 3,245 | | 3,245 | | 151,408 | | | 0 | 2,507 | 03/25/2035. |
| 76112B C5 7 | RAMP 2005-EFC4 M2 MEZ FLT 09/25/35 | | 12/25/2017. | MBS Paydown | | 699,146 | 699,146 | 414,244 | 647,032 | | 18,979 | | 18,979 | | 699,146 | | | 0 | 6,044 | 09/25/2035. |
| 76112B NM 8 | GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035. | | 12/18/2017. | MBS Paydown | | 730,814 | 730,814 | 669,608 | 669,449 | | 6,435 | | 6,435 | | 730,814 | | | 0 | 14,339 | 05/18/2035. |
| 76112B SE 1 | RAAC 2005-SP1 1A5 PAC 5.0 9/25/34 | | 09/25/2017. | MBS Paydown | | 174,349 | 174,349 | 168,362 | 172,456 | | 1,892 | | 1,892 | | 174,349 | | | 0 | 3,262 | 09/25/2034. |
| 77356P AA 0 | RCTF 2004-1A A1 ABS 5.22 05/17/2021 | | 11/15/2017. | MBS Paydown | | 178,648 | 178,648 | 178,440 | 178,618 | | 11 | | 11 | | 178,648 | | | 0 | 6,132 | 05/17/2021. |
| 78444V AB 7 | SLCLT 2010-B A2 ABS FLT 7/15/2042 | | 06/15/2017. | MBS Paydown | | 227,244 | 227,244 | 227,244 | 227,244 | | | | 0 | | 227,244 | | | 0 | 2,746 | 07/15/2042. |
| 78445M AB 6 | SLMA 2010-A 2A ABS FLT 5/16/44 | | 12/15/2017. | MBS Paydown | | 360,966 | 360,966 | 360,966 | 360,966 | | | | 0 | | 360,966 | | | 0 | 8,134 | 05/16/2044. |
| 78447R AB 3 | SLMA 2013-A A2A ABS 1.77 05/17/2027 | | 12/15/2017. | MBS Paydown | | 297,084 | 297,084 | 297,001 | 297,069 | | 2 | | 2 | | 297,084 | | | 0 | 4,096 | 05/17/2027. |
| 78447V AC 2 | SLMA 2013-B A2B ABS FLT 05/15/2030 | | 12/15/2017. | MBS Paydown | | 291,944 | 291,944 | 291,944 | 291,944 | | | | 0 | | 291,944 | | | 0 | 5,548 | 06/17/2030. |
| 78471D AA 5 | SCLP 2016-1A A ABS SSNR 3.26 08/25/2025 | | 12/25/2017. | MBS Paydown | | 532,786 | 532,786 | 532,728 | 541,998 | | 20 | | 20 | | 532,786 | | | 0 | 8,963 | 08/25/2025. |
| 78471F AA 0 | SCLP 2016-3 A ABS SSNR 3.05 12/26/25 | | 12/25/2017. | MBS Paydown | | 403,209 | 403,209 | 403,200 | 403,205 | | 2 | | 2 | | 403,209 | | | 0 | 6,072 | 12/26/2025. |
| 803171 AC 1 | SRANC 2014-2A A1F CLO SSNR 3.35 02/20/25 | | 11/20/2017. | MBS Paydown | | 4,500,000 | 4,500,000 | 4,500,000 | 4,500,000 | | | | 0 | | 4,500,000 | | | 0 | 150,750 | 02/20/2025. |
| 80589M AE 2 | SCANA CORP 4.125 02/01/2022 | | 02/14/2017. | DEUTSCHE BANK | | 1,020,130 | 1,000,000 | 992,380 | 995,741 | | 96 | | 96 | | 995,837 | | 24,293 | 24,293 | 22,458 | 02/01/2022. |
| 80629Q AA 3 | SCHAHIN II FINANCE 5.875 09/25/2022 | C | 12/15/2017. | BARCLAYS CAPITAL | | 182,420 | 1,737,333 | 1,737,333 | 208,480 | 43,433 | | 52,120 | (8,687) | | 199,793 | | (17,373) | (17,373) | | 09/25/2022. |
| 80851Q DA 9 | SCHWAB CHARLES MTN 6.375 09/01/2017 | | 09/01/2017. | Maturity | | 2,000,000 | 2,000,000 | 1,994,380 | 1,998,323 | | 1,677 | | 1,677 | | 2,000,000 | | | 0 | 127,500 | 09/01/2017. |
| 81180W AL 5 | SEAGATE HDD CAYMAN 4.75 01/01/2025 | C | 07/12/2017. | RBC CAPITAL MARKETS | | 500,000 | 500,000 | 500,000 | 500,000 | | | | 0 | | 500,000 | | | 0 | 24,014 | 01/01/2025. |
| 81683R AJ 3 | SEMINOLE TRIBE 7.804 10/01/2020 | | 10/01/2017. | Sinking Fund Redemption | | 200,000 | 200,000 | 200,000 | 200,001 | | (1) | | (1) | | 200,000 | | | 0 | 15,608 | 10/01/2020. |
| 81745A AB 3 | SEMT 2013-5 A2 SEQ CSTR 05/25/2043 | | 12/25/2017. | MBS Paydown | | 164,290 | 164,290 | 155,536 | 156,221 | | (2,754) | | (2,754) | | 164,290 | | | 0 | 2,774 | 05/25/2043. |
| 81745J AA 6 | SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043 | | 12/25/2017. | MBS Paydown | | 257,782 | 257,782 | 254,319 | 254,597 | | 832 | | 832 | | 257,782 | | | 0 | 4,678 | 09/25/2043. |
| 81745M AA 9 | SEMT 2013-2 A SEQ SNR CSTR 02/25/2043 | | 12/25/2017. | MBS Paydown | | 365,695 | 365,695 | 327,602 | 328,825 | | 12,603 | | 12,603 | | 365,695 | | | 0 | 3,413 | 02/25/2043. |
| 81881U AJ 6 | SHACK 2013-4A B2 CLO 4.41 01/13/25 | | 04/13/2017. | MBS Paydown | | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | | | | 0 | | 1,500,000 | | | 0 | 33,075 | 01/13/2025. |
| 824348 BB 1 | SHERWIN-WILLIAMS 4.20 01/15/2022 | | 06/02/2017. | Consent Fee | | 1,000 | | | | | | | 0 | | 1,000 | | | 0 | | 01/15/2022. |
| 82838U AA 7 | SVLF 2012-D A ABS 3.0 03/17/2025 | | 04/15/2017. | MBS Paydown | | 103,746 | 103,746 | 103,464 | 104,918 | | (1,173) | | (1,173) | | 103,746 | | | 0 | 933 | 03/17/2025. |
| 828807 CD 7 | SIMON PROP GP LP 5.65 02/01/20 | | 06/26/2017. | Make Whole Call | | 2,000,000 | 2,000,000 | 1,992,420 | 1,997,209 | | 2,791 | | 2,791 | | 2,000,000 | | | 0 | 302,731 | 02/01/2020. |
| 833034 AE 1 | SNAP-ON INC 5.50 01/15/2017 | | 01/15/2017. | Maturity | | 1,000,000 | 1,000,000 | 998,770 | 999,994 | | 6 | | 6 | | 1,000,000 | | | 0 | 27,500 | 01/15/2017. |
| 83402Q AA 0 | SCLP 2016-2A A ABS SSNR 3.09 10/27/2025 | | 12/25/2017. | MBS Paydown | | 1,456,063 | 1,456,063 | 1,455,835 | 1,455,876 | | 81 | | 81 | | 1,456,063 | | | 0 | 22,275 | 10/27/2025. |
| 83405A AA 2 | SCLP 2017-1 A ABS SSNR 3.28 01/26/2026 | | 12/25/2017. | MBS Paydown | | 943,738 | 943,738 | 943,658 | | | 29 | | 29 | | 943,738 | | | 0 | 15,721 | 01/26/2026. |
| 83405L AA 8 | SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026 | | 12/25/2017. | MBS Paydown | | 514,019 | 514,019 | 513,997 | | | 9 | | 9 | | 514,019 | | | 0 | 1,978 | 09/25/2026. |
| 83405Q AA 7 | SCLP 2017-6 A1 ABS SSNR 2.2 11/25/2026 | | 12/25/2017. | MBS Paydown | | 110,140 | 110,140 | 110,097 | | | 5 | | 5 | | 110,140 | | | 0 | 310 | 11/25/2026. |
| 83417F AA 7 | SOCTY 2014-2 A ABS PT 4.02 07/20/2044 | | 07/20/2017. | MBS Paydown | | 24,323 | 24,323 | 24,323 | 24,323 | | | | 0 | | 24,323 | | | 0 | 746 | 07/20/2044. |
| 83417P AA 5 | SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45 | | 08/20/2017. | MBS Paydown | | 23,652 | 23,652 | 23,640 | 23,641 | | 4 | | 4 | | 23,652 | | | 0 | 612 | 08/21/2045. |
| 83608G AL 0 | SNDPT 2013-1A A1F CLO 2.246 04/26/2025 | | 10/26/2017. | MBS Paydown | | 249,998 | 249,998 | 249,998 | 249,998 | | | | 0 | | 249,998 | | | 0 | 4,740 | 04/26/2025. |
| 83608N AE 1 | SNDPT 2014-1A B1 CLO MEZ FLT 04/18/2026 | | 01/18/2017. | MBS Paydown | | 500,000 | 500,000 | 489,100 | 492,673 | | 7,327 | | 7,327 | | 500,000 | | | 0 | 3,554 | 04/18/2026. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 83608N AL 5 | SNDPT 2014-1A B2 CLO MEZ 4.28 04/18/2026 | .. | 01/18/2017. | MBS Paydown | | 5,000,000 | 5,000,000 | 4,891,000 | 4,924,263 | | 75,737 | | 75,737 | | 5,000,000 | | | 0 | 53,500 | 04/18/2026. |
| 83608X AC 3 | SNDPT 2014-2A A1 CLO FLT 10/20/2026 | .. | 04/20/2017. | MBS Paydown | | 1,000,000 | 1,000,000 | 992,500 | 995,379 | | 4,621 | | 4,621 | | 1,000,000 | | | 0 | 11,703 | 10/20/2026. |
| 83608X AE 9 | SNDPT 2014-2A A2 CLO 3.44 10/20/2026 | .. | 04/20/2017. | MBS Paydown | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | 0 | | 2,000,000 | | | 0 | 34,400 | 10/20/2026. |
| 84474W AA 8 | SOUTHWEST AIR 6.53 07/02/19 | .. | 08/29/2017. | Call | | 235,923 | 235,923 | 208,792 | 219,872 | | 16,050 | | 16,050 | | 235,923 | | | 0 | 17,845 | 07/02/2019. |
| 845437 BH 4 | SOUTHWESTN EL PR E 5.55 01/15/2017 | .. | 01/15/2017. | Maturity | | 2,000,000 | 2,000,000 | 1,994,220 | 1,999,971 | | 29 | | 29 | | 2,000,000 | | | 0 | 55,500 | 01/15/2017. |
| 84755T AD 9 | SPECTRA ENERGY 5.65 03/01/20 | .. | 07/13/2017. | Cash Tender | | 1,000,000 | 1,000,000 | 997,880 | 999,228 | | 772 | | 772 | | 1,000,000 | | | 0 | 137,787 | 03/01/2020. |
| 84858D AA 6 | SPIRIT AIR 2015-1 A 4.10 10/01/2029 | .. | 10/01/2017. | Sinking Fund Redemption | | 69,209 | 69,209 | 69,209 | 69,214 | | (0) | | (0) | | 69,209 | | | 0 | 2,094 | 04/01/2028. |
| 85022W AA 2 | SCFT 2016-AA A ABS SSNR 3.05 04/25/2029 | .. | 12/25/2017. | MBS Paydown | | 335,608 | 335,608 | 337,495 | | | (171) | | (171) | | 335,608 | | | 0 | 3,708 | 04/25/2029. |
| 85172G AB 3 | SLFMT 2013-2A M1 MEZ 3.52 12/25/2065 | .. | 10/25/2017. | MBS Paydown | | 1,000,000 | 1,000,000 | 963,228 | 984,182 | | 15,818 | | 15,818 | | 1,000,000 | | | 0 | 29,333 | 12/25/2065. |
| 855030 AM 4 | STAPLES INC 4.375 01/12/2023 | .. | 09/12/2017. | Cash Tender | | 700,000 | 700,000 | 698,656 | 699,119 | | 881 | | 881 | | 700,000 | | | 0 | 45,140 | 01/12/2023. |
| 855541 AC 2 | STARM 2007-S1 3A1 SEQ CSTR 01/25/2037 | .. | 10/25/2017. | Pass-Through Loss | | | 8,030 | | | | | | 0 | | (7) | | 7 | 7 | | 01/25/2037. |
| 855541 AC 2 | STARM 2007-S1 3A1 SEQ CSTR 01/25/2037 | .. | 12/25/2017. | MBS Paydown | | 151,570 | 151,570 | 138,776 | 137,141 | | 2,967 | | 2,967 | | 151,570 | | | 0 | 2,749 | 01/25/2037. |
| 85771S AA 4 | STATOILHYDRO ASA 5.25 04/15/2019 | C | 12/14/2017. | Make Whole Call | | 1,500,000 | 1,500,000 | 1,497,135 | 1,499,200 | | 800 | | 800 | | 1,500,000 | | | 0 | 152,871 | 04/15/2019. |
| 86212V AA 2 | STR 2016-1A A1 ABS SNR 3.96 10/20/2046 | .. | 12/20/2017. | MBS Paydown | | 26,592 | 26,592 | 26,578 | 26,578 | | 1 | | 1 | | 26,592 | | | 0 | 574 | 10/20/2046. |
| 86213C AB 1 | STR 2015-1A A2 ABS SNR 4.17 04/20/2045 | .. | 12/20/2017. | MBS Paydown | | 5,000 | 5,000 | 4,920 | 4,930 | | 4 | | 4 | | 5,000 | | | 0 | 113 | 04/20/2045. |
| 863579 VW 5 | SARM 2005-17 5A2 SEQ SSNR CSTR 08/35 | .. | 12/25/2017. | MBS Paydown | | 167,142 | 167,142 | 116,999 | 107,387 | | 19,803 | | 19,803 | | 167,142 | | | 0 | 921 | 08/25/2035. |
| 863579 VW 5 | SARM 2005-17 5A2 SEQ SSNR CSTR 08/35 | .. | 12/25/2017. | Pass-Through Loss | | | 32,335 | 22,634 | | | | | 0 | | | | | 0 | | 08/25/2035. |
| 86359B YF 2 | SARM 2004-10 4A SEQ SNR FLT 08/25/2034 | .. | 12/25/2017. | MBS Paydown | | 430,564 | 430,564 | 432,305 | | | 95 | | 95 | | 430,564 | | | 0 | 5,402 | 08/25/2034. |
| 86359Y AG 6 | SASC 2006-BC1 A5 SEQ FLT 03/25/2036 | .. | 12/25/2017. | MBS Paydown | | 282,198 | 282,198 | 200,360 | 237,305 | | 21,035 | | 21,035 | | 282,198 | | | 0 | 1,631 | 03/25/2036. |
| 86360B AJ 7 | SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036 | .. | 12/25/2017. | MBS Paydown | | 80,678 | 80,678 | 66,517 | 64,212 | | 79 | | 79 | | 80,678 | | | 0 | 1,358 | 05/25/2036. |
| 86360B AJ 7 | SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036 | .. | 12/25/2017. | Pass-Through Loss | | | 6,422 | | | | | | 0 | | (403) | | 403 | 403 | | 05/25/2036. |
| 86787G AD 4 | SUNTRUST BANK 5.2 01/17/17 | .. | 01/17/2017. | Maturity | | 306,000 | 306,000 | 305,076 | 305,996 | | 4 | | 4 | | 306,000 | | | 0 | 7,956 | 01/17/2017. |
| 867914 AZ 6 | SUNTRUST BANKS 6.00 09/11/2017 | .. | 09/11/2017. | Maturity | | 2,000,000 | 2,000,000 | 1,999,840 | 1,999,986 | | 14 | | 14 | | 2,000,000 | | | 0 | 120,000 | 09/11/2017. |
| 869507 AA 1 | SPSS 2017-1A A ABS SSNR 4.19 01/15/2071 | .. | 08/15/2017. | MBS Paydown | | 6,964 | 6,964 | 6,961 | | | 1 | | 1 | | 6,964 | | | 0 | 81 | 01/15/2071. |
| 87155M AA 9 | SYMP 2007-5A A1 CLO FLT 01/15/2024 | .. | 10/15/2017. | MBS Paydown | | 1,161,666 | 1,161,666 | 1,136,618 | 1,161,103 | | 1,833 | | 1,833 | | 1,161,666 | | | 0 | 13,116 | 01/15/2024. |
| 87157V AA 7 | SYMP 2013-11A A CLO FLT 01/17/2025 | .. | 04/17/2017. | MBS Paydown | | 373,822 | 373,822 | 373,822 | 373,822 | | | | 0 | | 373,822 | | | 0 | 4,254 | 01/17/2025. |
| 87157V AA 7 | SYMP 2013-11A A CLO FLT 01/17/2025 | .. | 06/27/2017. | Distribution | | 626,178 | 626,178 | 626,178 | 626,178 | | | | 0 | | 626,178 | | | 0 | 10,161 | 01/17/2025. |
| 872455 AG 5 | TICP 2014-1A A2C CLO MEZ 4.397 04/26/26 | .. | 04/26/2017. | MBS Paydown | | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | | | | 0 | | 1,500,000 | | | 0 | 32,978 | 04/26/2026. |
| 87247C AJ 2 | TICP 2014-2A A1B CLO 3.528 07/26/2026 | .. | 04/20/2017. | MBS Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 17,640 | 07/20/2026. |
| 87247C AL 7 | TICP 2014-2A A2B CLO 4.317 07/26/2026 | .. | 04/20/2017. | MBS Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 21,585 | 07/20/2026. |
| 87266H AA 6 | TFINS 2016-1A A CDO SNR FLT 01/20/2038 | .. | 10/20/2017. | MBS Paydown | | 117,034 | 117,034 | 105,038 | 105,615 | | 9,474 | | 9,474 | | 117,034 | | | 0 | 1,924 | 01/20/2038. |
| 87407P AA 8 | TAL 2013-1A A ABS SNR 2.83 02/22/2038 | .. | 12/20/2017. | MBS Paydown | | 290,000 | 290,000 | 290,200 | 290,131 | | (21) | | (21) | | 290,000 | | | 0 | 4,734 | 02/22/2038. |
| 87407P AE 0 | TAL 2013-2A A ABS 3.55 11/20/2038 | .. | 12/20/2017. | MBS Paydown | | 200,000 | 200,000 | 199,381 | 199,431 | | 81 | | 81 | | 200,000 | | | 0 | 4,046 | 11/20/2038. |
| 878091 BC 0 | TEACHERS INS & ANN 6.85 12/16/2039 | .. | 01/01/2017. | Transfer to Schedule BA | | 1,285,478 | 86,000 | 1,285,478 | 1,285,478 | | | | 0 | | 1,285,478 | | | 0 | 2,854 | 12/16/2039. |
| 88156E AB 2 | TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38 | .. | 12/25/2017. | MBS Paydown | | 181,292 | 181,292 | 154,758 | 157,178 | | (2,665) | | (2,665) | | 181,292 | | | 0 | 851 | 01/25/2038. |
| 88156E AB 2 | TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38 | .. | 12/25/2017. | Pass-Through Loss | | | (86) | | | | | | 0 | | | | | 0 | | 01/25/2038. |
| 88157V AB 3 | TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038 | .. | 12/25/2017. | MBS Paydown | | 146,364 | 146,364 | 76,109 | 91,500 | | 44,850 | | 44,850 | | 146,364 | | | 0 | 1,300 | 08/25/2038. |
| 88167A AE 1 | TEVA PHARMACEUTICALS 3.15 10/01/2026 | C | 12/18/2017. | MORGAN STANLEY | | 1,661,060 | 2,000,000 | 1,994,680 | 1,994,958 | | 478 | | 478 | | 1,995,436 | | (334,376) | (334,376) | 89,075 | 10/01/2026. |
| 88314R AC 0 | TMCL 2014-1A A ABS SNR 3.27 10/20/2039 | C | 03/20/2017. | MBS Paydown | | 12,500 | 12,500 | 11,930 | 11,963 | | 18 | | 18 | | 12,500 | | | 0 | 68 | 10/20/2039. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 88314R AC 0 | TMCL 2014-1A A ABS SNR 3.27 10/20/2039 | C | 03/22/2017. | BANC OF AMERICA SECURITIES | | 368,171 | 379,167 | 361,867 | 362,891 | | 937 | | 937 | | 363,310 | | 4,861 | 4,861 | 3,341 | 10/20/2039. |
| 883203 BX 8 | TEXTRON INC 3.65 03/15/2027 | | 04/21/2017. | CREDIT AGRICOLE CIB | | 1,001,760 | 1,000,000 | 998,740 | | | 17 | | 17 | | 998,757 | | 3,003 | 3,003 | 2,535 | 03/15/2027. |
| 88432A AU 4 | WINDR 2013-2A B2 CLO MEZ 4.09 01/18/2026 | | 10/18/2017. | MBS Paydown | | 2,070,000 | 2,070,000 | 2,050,335 | 2,058,346 | | 11,654 | | 11,654 | | 2,070,000 | | | 0 | 84,663 | 01/18/2026. |
| 89289U AA 6 | TRAL 2013-1A A CLO FLT 04/20/2025 | | 07/20/2017. | MBS Paydown | | 652,793 | 652,793 | 650,117 | 651,798 | | 554 | | 554 | | 652,793 | | | 0 | 10,323 | 04/20/2025. |
| 89289U AA 6 | TRAL 2013-1A A CLO FLT 04/20/2025 | | 08/08/2017. | Distribution | | 1,347,207 | 1,347,207 | 1,341,683 | 1,345,151 | | 857 | | 857 | | 1,345,567 | | 1,640 | 1,640 | 24,264 | 04/20/2025. |
| 89655Y AA 4 | TRL 2009-1A A ABS 6.657 11/16/2039 | | 12/16/2017. | MBS Paydown | | 53,096 | 53,096 | 53,096 | 53,096 | | | | 0 | | 53,096 | | | 0 | 1,929 | 11/16/2039. |
| 89656C AA 1 | TRL 2010-1A A ABS 5.194 10/16/2040 | | 12/16/2017. | MBS Paydown | | 147,738 | 147,738 | 153,220 | 152,085 | | (259) | | (259) | | 147,738 | | | 0 | 4,028 | 10/16/2040. |
| 89656F AA 4 | TRL 2012-1A A1 ABS 2.266 01/15/43 | | 12/15/2017. | MBS Paydown | | 45,995 | 45,995 | 44,447 | 44,523 | | 242 | | 242 | | 45,995 | | | 0 | 562 | 01/15/2043. |
| 89656F AC 0 | TRL 2013-1A A ABS SSNR 3.898 07/15/2043 | | 12/15/2017. | MBS Paydown | | 33,942 | 33,942 | 34,610 | | | (18) | | (18) | | 33,942 | | | 0 | 220 | 07/15/2043. |
| 89690E AA 5 | TRMF 2011-1A A1A ABS 4.37 07/15/41 | | 08/15/2017. | MBS Paydown | | 476,507 | 476,507 | 476,606 | 476,599 | | (92) | | (92) | | 476,507 | | | 0 | 13,197 | 07/15/2041. |
| 89690E AD 9 | TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44 | | 08/15/2017. | MBS Paydown | | 3,035,517 | 3,035,517 | 3,012,039 | 3,014,362 | | 21,155 | | 21,155 | | 3,035,517 | | | 0 | 69,301 | 04/15/2044. |
| 907833 AE 7 | UNION PACIFIC RR 6.7 02/23/19 | | 08/23/2017. | Sinking Fund Redemption | | 64,669 | 64,669 | 62,254 | 64,345 | | 148 | | 148 | | 64,669 | | | 0 | 3,263 | 02/23/2019. |
| 90783T AA 8 | UNP CO 2004 TRST 04-1 5.404 07/02/2025 | | 01/02/2017. | Sinking Fund Redemption | | 207,976 | 207,976 | 207,976 | 239,480 | | | | 0 | | 207,976 | | | 0 | 5,620 | 07/02/2025. |
| 908594 AC 8 | UNION TANK CAR CO 4.71 05/15/2020 | | 05/15/2017. | Sinking Fund Redemption | | 90,909 | 90,909 | 90,909 | 90,908 | | 0 | | 0 | | 90,909 | | | 0 | 2,141 | 05/15/2020. |
| 909287 AA 2 | UAL 2007 PT TRUST 6.636 07/02/22 | | 07/02/2017. | Sinking Fund Redemption | | 54,162 | 54,162 | 52,266 | 53,050 | | 65 | | 65 | | 54,162 | | | 0 | 2,705 | 07/02/2022. |
| 90932L AA 5 | UNITED AIR 2015-1 AA 3.45 6/01/2029 | | 12/01/2017. | Sinking Fund Redemption | | 145,060 | 145,060 | 145,060 | 145,061 | | (0) | | (0) | | 145,060 | | | 0 | 3,753 | 06/01/2029. |
| 90932P AA 6 | UNITED AIR 2014-1 A 4.00 04/11/2026 | | 10/11/2017. | Sinking Fund Redemption | | 54,913 | 54,913 | 54,913 | 54,913 | | | | 0 | | 54,913 | | | 0 | 1,647 | 04/11/2026. |
| 90932Q AA 4 | UNITED AIR 2014-2 A 3.75 09/03/2026 | | 09/03/2017. | Sinking Fund Redemption | | 57,025 | 57,025 | 57,025 | 57,025 | | | | 0 | | 57,025 | | | 0 | 1,603 | 09/03/2026. |
| 91159H HN 3 | US BANCORP V 2.375 07/22/2026 | | 12/20/2017. | BANC OF AMERICA SECURITIES | | 2,816,340 | 3,000,000 | 2,978,040 | 2,978,902 | | 1,934 | | 1,934 | | 2,980,835 | | (164,495) | (164,495) | 100,938 | 07/22/2026. |
| 91911T AJ 2 | VALE OVERSEAS LTD 5.625 09/15/2019 | C | 09/28/2017. | Make Whole Call | | 1,000,000 | 1,000,000 | 992,320 | 997,480 | | 2,520 | | 2,520 | | 1,000,000 | | | 0 | 133,180 | 09/15/2019. |
| 91911T AL 7 | VALE OVERSEAS 4.625 09/15/2020 | C | 09/18/2017. | Cash Tender | | 2,075,000 | 2,000,000 | 1,980,600 | 1,991,736 | | 8,264 | | 8,264 | | 2,000,000 | | 75,000 | 75,000 | 153,271 | 09/15/2020. |
| 92257L AB 6 | VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047 | | 12/25/2017. | MBS Paydown | | 118,165 | 118,165 | 118,133 | | | (977) | | (977) | | 118,165 | | | 0 | 1,547 | 05/25/2047. |
| 92329J AD 1 | VENTR 2012-12A B2 CLO 3.74 02/28/2024 | | 02/28/2017. | MBS Paydown | | 1,000,000 | 1,000,000 | 999,000 | 999,524 | | 476 | | 476 | | 1,000,000 | | | 0 | 9,350 | 02/28/2024. |
| 92329N AJ 9 | VENTR 2013-13A C2 CLO FLT 06/10/2025 | | 09/10/2017. | MBS Paydown | | 1,000,000 | 1,000,000 | 990,000 | 993,931 | | 6,069 | | 6,069 | | 1,000,000 | | | 0 | 32,596 | 06/10/2025. |
| 92329X AJ 7 | VENTR 2014-16A A2F CLO SEQ 4.395 04/2026 | | 04/15/2017. | MBS Paydown | | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | | | | 0 | | 1,500,000 | | | 0 | 32,963 | 04/15/2026. |
| 92557G AL 2 | VIBR 2013-2A A2B CLO 4.03 07/24/24 | | 07/24/2017. | MBS Paydown | | 1,000,000 | 1,000,000 | 972,700 | 983,971 | | 16,029 | | 16,029 | | 1,000,000 | | | 0 | 30,225 | 07/24/2024. |
| 92765Y AA 5 | VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023 | C | 10/23/2017. | Sinking Fund Redemption | | 334,119 | 334,119 | 334,119 | 334,119 | | | | 0 | | 334,119 | | | 0 | 11,434 | 10/23/2023. |
| 92925V AF 7 | WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37 | | 12/25/2017. | MBS Paydown | | 240,453 | 240,453 | 219,760 | 220,345 | | 5,269 | | 5,269 | | 240,453 | | | 0 | 3,955 | 02/25/2037. |
| 92925V AF 7 | WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37 | | 12/25/2017. | Pass-Through Loss | | | 7,595 | | | | | | 0 | | (678) | | 678 | 678 | | 02/25/2037. |
| 92935J BC 8 | WFRBS 2011-C2 A4 SEQ CSTR 02/15/44 | | 12/15/2017. | MBS Paydown | | 29,747 | 29,747 | 31,250 | 30,430 | | (733) | | (733) | | 29,747 | | | 0 | 1,448 | 02/15/2044. |
| 93363P AC 4 | WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36 | | 12/25/2017. | MBS Paydown | | 774,731 | 774,731 | 719,615 | 715,363 | | 3,841 | | 3,841 | | 774,731 | | | 0 | 10,076 | 11/25/2036. |
| 93363P AC 4 | WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36 | | 12/25/2017. | Pass-Through Loss | | | 64,601 | | | | | | 0 | | (3,951) | | 3,951 | 3,951 | | 11/25/2036. |
| 939218 AE 3 | WAMI 2014-1A A2 CLO SEQ SSNR 3.28 04/26 | | 03/17/2017. | Distribution | | 500,000 | 500,000 | 499,500 | 499,744 | | 19 | | 19 | | 499,763 | | 237 | 237 | 6,697 | 04/20/2026. |
| 93934N AR 6 | WMALT 2006-5 2CB2 SEQ FLT 07/25/2036 | | 12/25/2017. | MBS Paydown | | 24,033 | 24,033 | 18,986 | 10,009 | | 967 | | 967 | | 24,033 | | | 0 | 182 | 07/25/2036. |
| 93934N AR 6 | WMALT 2006-5 2CB2 SEQ FLT 07/25/2036 | | 12/25/2017. | Pass-Through Loss | | | 14,378 | 11,358 | | | | | 0 | | | | | 0 | | 07/25/2036. |
| 94980G AH 4 | WFHET 2004-2 AI7 SEQ 5.0 5/25/2034 | | 02/25/2017. | MBS Paydown | | 47,439 | 47,439 | 44,546 | 47,439 | | | | 0 | | 47,439 | | | 0 | 212 | 05/25/2034. |
| 94980G AR 2 | WFHET 2004-2 M4 MEZ FLT 5/25/2034 | | 12/25/2017. | MBS Paydown | | 42,767 | 42,767 | 29,509 | 32,127 | | 426 | | 426 | | 42,767 | | | 0 | 641 | 10/25/2034. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 94983T AJ 9 | WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36 | | 12/25/2017. | MBS Paydown | | 108,854 | 108,854 | 96,471 | 96,215 | | 9,193 | | 9,193 | | 108,854 | | | 0 | 2,186 | 03/25/2036. |
| 94986L AJ 3 | WFMBS 2007-16 1APO PO 12/28/2037 | | 12/25/2017. | MBS Paydown | | 60,160 | 60,160 | 48,316 | 44,341 | | 3,089 | | 3,089 | | 60,160 | | | 0 | | 12/28/2037. |
| 95168Q AE 0 | WSTC 2013-1A A2B CLO 4.066 11/07/2025 | | 05/07/2017. | MBS Paydown | | 1,500,000 | 1,500,000 | 1,488,300 | 1,493,105 | | 6,895 | | 6,895 | | 1,500,000 | | | 0 | 30,664 | 11/07/2025. |
| 96032X AA 5 | WESTR 2014-1A A ABS SSNR PT 2.15 12/26 | | 12/20/2017. | MBS Paydown | | 243,026 | 243,026 | 242,096 | 241,634 | | 97 | | 97 | | 243,026 | | | 0 | 2,730 | 12/20/2026. |
| 96033C AA 0 | WESTR 2016-1A A ABS SSNR 3.50 12/20/2028 | | 12/20/2017. | MBS Paydown | | 207,755 | 207,755 | 207,008 | 207,062 | | 67 | | 67 | | 207,755 | | | 0 | 3,875 | 12/20/2028. |
| 96033C AB 8 | WESTR 2016-1A B ABS MEZ 4.50 12/20/2028 | | 12/20/2017. | MBS Paydown | | 103,877 | 103,877 | 103,216 | 103,277 | | 53 | | 53 | | 103,877 | | | 0 | 2,491 | 12/20/2028. |
| 96033L AA 0 | WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28 | | 12/20/2017. | MBS Paydown | | 243,013 | 243,013 | 242,691 | 242,664 | | 66 | | 66 | | 243,013 | | | 0 | 4,044 | 07/20/2028. |
| 961214 DC 4 | WESTPAC BANKING 2.70 08/19/2026 | C | 12/27/2017. | JP MORGAN SECURITIES INC | | 1,922,500 | 2,000,000 | 1,997,220 | 1,997,309 | | 247 | | 247 | | 1,997,556 | | (75,056) | (75,056) | 73,500 | 08/19/2026. |
| 961548 AS 3 | WESTVACO CORP 7.50 06/15/2027 | | 06/15/2017. | Sinking Fund Redemption | | 98,000 | 98,000 | 99,226 | 98,841 | | (841) | | (841) | | 98,000 | | | 0 | 3,675 | 06/15/2027. |
| 96928* CQ 8 | WALGREEN-IDAHO FALLS ID 6.66 6/15/2033 | | 12/15/2017. | Paydown | | 27,363 | 27,363 | 27,363 | 27,363 | | | | 0 | | 27,363 | | | 0 | 997 | 06/15/2033. |
| 96928* CR 6 | WALGREEN-CHICAGO 6.66 5/15/2034 | | 12/15/2017. | Paydown | | 33,502 | 33,502 | 33,502 | 33,502 | | | | 0 | | 33,502 | | | 0 | 1,221 | 05/15/2034. |
| 97652P AL 5 | WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044 | | 12/20/2017. | MBS Paydown | | 163,872 | 163,872 | 162,848 | 162,867 | | 278 | | 278 | | 163,872 | | | 0 | 3,602 | 06/20/2044. |
| 98886Y AC 2 | ZAIS2 2014-2A A1B CLO SSNR 3.57 07/25/26 | | 04/25/2017. | MBS Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 17,850 | 07/25/2026. |
| 98954R AB 6 | ZIGG 2014-1A A2 CLO SSNR 3.44 10/17/2026 | | 05/10/2017. | Distribution | | 1,000,000 | 1,000,000 | 997,500 | 998,459 | | 167 | | 167 | | 998,626 | | 1,374 | 1,374 | 19,398 | 10/17/2026. |
| 3899999. | Total - Bonds - Industrial and Miscellaneous | | | | | 367,645,013 | 370,577,618 | 364,481,898 | 355,841,636 | 43,433 | 1,813,921 | 52,120 | 1,805,234 | 0 | 368,139,405 | 0 | (494,392) | (494,392) | 13,103,940 | XXX |
| 8399997. | Total - Bonds - Part 4 | | | | | 378,144,475 | 381,077,079 | 375,219,913 | 366,365,226 | 43,433 | 1,792,110 | 52,120 | 1,783,424 | 0 | 378,638,867 | 0 | (494,392) | (494,392) | 13,458,013 | XXX |
| 8399998. | Total - Bonds - Summary Item from Part 5 | | | | | 6,279,348 | 5,000,000 | 5,940,283 | | | (14,764) | | (14,764) | | 5,925,519 | | 353,829 | 353,829 | 197,821 | XXX |
| 8399999. | Total - Bonds | | | | | 384,423,822 | 386,077,079 | 381,160,195 | 366,365,226 | 43,433 | 1,777,346 | 52,120 | 1,768,660 | 0 | 384,564,385 | 0 | (140,563) | (140,563) | 13,655,833 | XXX |
| **Common Stocks - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 12673A 10 8 | CYS INVESTMENTS INC | | 12/18/2017. | ISI GROUP | 10,000.000 | 83,184 | XXX | 102,877 | 77,300 | 25,577 | | 23,377 | 2,200 | | 79,500 | | 3,684 | 3,684 | 7,500 | XXX |
| 12673A 10 8 | CYS INVESTMENTS INC | | 12/19/2017. | STRATEGAS RESEARCH | 15,000.000 | 122,942 | XXX | 152,690 | 115,950 | 36,739 | | 33,440 | 3,299 | | 119,250 | | 3,692 | 3,692 | 20,126 | XXX |
| 90187B 40 8 | TWO HARBORS INVESTMENT CORP | | 11/02/2017. | Spin Off 38741L107 | | 424,257 | XXX | 424,257 | | | | | 0 | | 424,257 | | | 0 | | XXX |
| 90187B 40 8 | TWO HARBORS INVESTMENT CORP | | 11/02/2017. | Stock Split 1.0 for 2.0 | 137,500.000 | | XXX | | 1,199,000 | | | | 0 | | | | | 0 | | XXX |
| 9099999. | Total - Common Stocks - Industrial and Miscellaneous | | | | | 630,383 | XXX | 679,824 | 1,392,250 | 62,316 | 0 | 56,817 | 5,499 | 0 | 623,007 | 0 | 7,376 | 7,376 | 27,626 | XXX |
| 9799997. | Total - Common Stocks - Part 4 | | | | | 630,383 | XXX | 679,824 | 1,392,250 | 62,316 | 0 | 56,817 | 5,499 | 0 | 623,007 | 0 | 7,376 | 7,376 | 27,626 | XXX |
| 9799999. | Total - Common Stocks | | | | | 630,383 | XXX | 679,824 | 1,392,250 | 62,316 | 0 | 56,817 | 5,499 | 0 | 623,007 | 0 | 7,376 | 7,376 | 27,626 | XXX |
| 9899999. | Total - Preferred and Common Stocks | | | | | 630,383 | XXX | 679,824 | 1,392,250 | 62,316 | 0 | 56,817 | 5,499 | 0 | 623,007 | 0 | 7,376 | 7,376 | 27,626 | XXX |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | 385,054,205 | XXX | 381,840,019 | 367,757,476 | 105,750 | 1,777,346 | 108,937 | 1,774,159 | 0 | 385,187,392 | 0 | (133,187) | (133,187) | 13,683,459 | 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 Identification | Description | Foreign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consideration | Book/Adjusted Carrying Value at Disposal | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (12+13-14) | Total Foreign Exchange Change in B./A.C.V. | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 14310G AC 4 | CGMS 2013-3A A2A CLO MEZ FLT 07/15/2025 | .. | 01/20/2017 | BANC OF AMERICA SECURITIES | 12/05/2017 | Distribution | 1,000,000 | 1,000,313 | 1,000,000 | 1,000,000 | | (313) | | (313) | | | | 0 | 24,614 | 572 |
| 74432Q AH 8 | PRUDENTIAL FIN MTNC 5.40 06/13/2035 | .. | 02/02/2017 | BARCLAYS CAPITAL | 12/07/2017 | Exchanged | 1,000,000 | 1,128,610 | 1,237,881 | 1,124,773 | | (3,837) | | (3,837) | | | 113,109 | 113,109 | 53,100 | 8,100 |
| 74432Q AK 1 | PRUDENTIAL FIN MTN D 5.90 03/17/2036 | .. | 08/10/2017 | CANTOR FITZGERALD & CO. | 12/07/2017 | Exchanged | 2,000,000 | 2,475,740 | 2,624,590 | 2,470,412 | | (5,328) | | (5,328) | | | 154,178 | 154,178 | 85,878 | 49,167 |
| 74432Q BD 6 | PRUDENTIAL FIN MTN 6.625 12/01/2037 | .. | 06/01/2017 | ROBERT W BAIRD CO. | 12/07/2017 | Exchanged | 1,000,000 | 1,335,620 | 1,416,876 | 1,330,334 | | (5,286) | | (5,286) | | | 86,542 | 86,542 | 34,229 | 920 |
| 3899999. | Total - Bonds - Industrial and Miscellaneous | | | | | | 5,000,000 | 5,940,283 | 6,279,348 | 5,925,519 | 0 | (14,764) | 0 | (14,764) | 0 | 0 | 353,829 | 353,829 | 197,821 | 58,759 |
| 8399998. | Total - Bonds | | | | | | 5,000,000 | 5,940,283 | 6,279,348 | 5,925,519 | 0 | (14,764) | 0 | (14,764) | 0 | 0 | 353,829 | 353,829 | 197,821 | 58,759 |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | | | 5,940,283 | 6,279,348 | 5,925,519 | 0 | (14,764) | 0 | (14,764) | 0 | 0 | 353,829 | 353,829 | 197,821 | 58,759 |

# Sch. D - Pt. 6 - Sn. 1
# NONE

# Sch. D - Pt. 6 - Sn. 2
# NONE

# Sch. DA - Pt. 1
# NONE

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1<br>Description | 2<br>Description of Items(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 Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate of Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization) / Accretion | 20<br>Adjustment to Carrying Value of Hedged Items | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Purchased Options - Hedging Other - Call Options and Warrants** | | | | | | | | | | | | | | | | | | | | | | |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 01/09/2017 | 01/06/2018 | | 12,978,786 | 2,276.9800 | | 237,201 | | 454,151 | | 454,151 | 434,384 | | (217,434) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 01/09/2017 | 01/06/2018 | | 1,138,490 | 2,276.9800 | | 28,347 | | 56,911 | | 56,911 | 54,549 | | (25,985) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BNP PARIBAS NY | 01/09/2017 | 01/06/2018 | | 1,179,056 | 2,276.9800 | | 27,077 | | 53,634 | | 53,634 | 51,378 | | (24,820) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BNP PARIBAS NY | 01/09/2017 | 01/06/2018 | | 1,582,222 | 2,276.9800 | | 32,506 | | 63,274 | | 63,274 | 60,565 | | (29,798) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CREDIT SUISSE | 01/09/2017 | 01/06/2018 | | 3,979,431 | 2,276.9800 | | 78,785 | | 188,979 | | 188,979 | 182,414 | | (72,220) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 01/23/2017 | 01/20/2018 | | 908,524 | 2,271.3100 | | 18,666 | | 36,203 | | 36,203 | 34,648 | | (17,110) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 01/23/2017 | 01/20/2018 | | 9,993,764 | 2,271.3100 | | 182,663 | | 348,522 | | 348,522 | 333,300 | | (167,441) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 01/23/2017 | 01/20/2018 | | 1,362,786 | 2,271.3100 | | 33,801 | | 67,853 | | 67,853 | 65,036 | | (30,984) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 01/23/2017 | 01/20/2018 | | 1,135,655 | 2,271.3100 | | 25,062 | | 49,207 | | 49,207 | 47,119 | | (22,974) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CREDIT SUISSE | 01/23/2017 | 01/20/2018 | | 3,624,571 | 2,271.3100 | | 69,450 | | 170,223 | | 170,223 | 164,436 | | (63,662) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 02/07/2017 | 02/06/2018 | | 917,024 | 2,292.5600 | | 18,962 | | 36,097 | | 36,097 | 32,936 | | (15,801) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 02/07/2017 | 02/06/2018 | | 13,984,616 | 2,292.5600 | | 263,607 | | 495,654 | | 495,654 | 451,719 | | (219,672) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 02/07/2017 | 02/06/2018 | | 2,980,328 | 2,292.5600 | | 66,968 | | 128,983 | | 128,983 | 117,821 | | (55,807) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MERRILL LYNCH | 02/07/2017 | 02/06/2018 | | 3,528,807 | 2,292.5600 | | 69,112 | | 162,093 | | 162,093 | 150,575 | | (57,593) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 02/21/2017 | 02/20/2018 | | 1,410,696 | 2,351.1600 | | 31,533 | | 58,272 | | 58,272 | 53,016 | | (26,277) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 02/21/2017 | 02/20/2018 | | 1,175,580 | 2,351.1600 | | 29,697 | | 55,953 | | 55,953 | 51,003 | | (24,748) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | WELLS FARGO | 02/21/2017 | 02/20/2018 | | 1,199,711 | 2,351.1600 | | 33,968 | | 65,772 | | 65,772 | 60,111 | | (28,307) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 02/21/2017 | 02/20/2018 | | 1,175,580 | 2,351.1600 | | 24,927 | | 45,710 | | 45,710 | 41,556 | | (20,773) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 02/21/2017 | 02/20/2018 | | 9,639,756 | 2,351.1600 | | 193,127 | | 351,430 | | 351,430 | 319,242 | | (160,939) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CREDIT SUISSE | 02/21/2017 | 02/20/2018 | | 3,727,345 | 2,351.1600 | | 78,457 | | 172,980 | | 172,980 | 159,904 | | (65,381) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 03/07/2017 | 03/06/2018 | | 10,688,895 | 2,375.3100 | | 198,784 | | 366,322 | | 366,322 | 316,626 | | (149,088) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 03/07/2017 | 03/06/2018 | | 1,187,655 | 2,375.3100 | | 24,232 | | 45,145 | | 45,145 | 39,086 | | (18,174) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 03/07/2017 | 03/06/2018 | | 1,187,655 | 2,375.3100 | | 25,557 | | 47,909 | | 47,909 | 41,520 | | (19,168) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 03/07/2017 | 03/06/2018 | | 1,425,186 | 2,375.3100 | | 33,765 | | 64,093 | | 64,093 | 55,652 | | (25,323) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CREDIT SUISSE | 03/07/2017 | 03/06/2018 | | 3,213,896 | 2,375.3100 | | 63,539 | | 145,811 | | 145,811 | 129,926 | | (47,654) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 03/21/2017 | 03/20/2018 | | 11,392,656 | 2,373.4700 | | 211,604 | | 391,927 | | 391,927 | 339,026 | | (158,703) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 03/21/2017 | 03/20/2018 | | 1,661,429 | 2,373.4700 | | 35,192 | | 66,366 | | 66,366 | 57,568 | | (26,394) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 03/21/2017 | 03/20/2018 | | 2,373,470 | 2,373.4700 | | 53,374 | | 101,348 | | 101,348 | 88,005 | | (40,031) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CREDIT SUISSE | 03/21/2017 | 03/20/2018 | | 4,053,609 | 2,373.4700 | | 73,131 | | 185,754 | | 185,754 | 167,471 | | (54,849) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | SOCIETE GENERALE | 04/07/2017 | 04/06/2018 | | 1,292,275 | 2,357.4900 | | 28,866 | | 51,978 | | 51,978 | 42,356 | | (19,244) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | SOCIETE GENERALE | 04/07/2017 | 04/06/2018 | | 1,042,753 | 2,357.4900 | | 29,422 | | 55,231 | | 55,231 | 45,424 | | (19,615) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | SOCIETE GENERALE | 04/07/2017 | 04/06/2018 | | 1,453,017 | 2,357.4900 | | 32,148 | | 57,776 | | 57,776 | 47,060 | | (21,432) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | SOCIETE GENERALE | 04/07/2017 | 04/06/2018 | | 11,691,964 | 2,357.4900 | | 223,723 | | 394,793 | | 394,793 | 320,218 | | (149,149) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | SOCIETE GENERALE | 04/07/2017 | 04/06/2018 | | 2,618,321 | 2,357.4900 | | 54,954 | | 98,086 | | 98,086 | 79,768 | | (36,636) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BARCLAYS | 04/07/2017 | 04/06/2018 | | 4,685,117 | 2,357.4900 | | 93,285 | | 209,998 | | 209,998 | 178,903 | | (62,190) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 04/21/2017 | 04/20/2018 | | 1,884,672 | 2,355.8400 | | 44,115 | | 79,648 | | 79,648 | 64,943 | | (29,410) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 04/21/2017 | 04/20/2018 | | 3,533,760 | 2,355.8400 | | 74,031 | | 131,577 | | 131,577 | 106,900 | | (49,354) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 04/21/2017 | 04/20/2018 | | 9,658,944 | 2,355.8400 | | 184,681 | | 324,145 | | 324,145 | 262,585 | | (123,121) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 04/21/2017 | 04/20/2018 | | 1,177,920 | 2,355.8400 | | 32,042 | | 59,382 | | 59,382 | 48,701 | | (21,361) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 04/21/2017 | 04/20/2018 | | 1,649,088 | 2,355.8400 | | 41,793 | | 76,433 | | 76,433 | 62,502 | | (27,862) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MERRILL LYNCH | 04/21/2017 | 04/20/2018 | | 4,042,805 | 2,355.8400 | | 79,660 | | 181,049 | | 181,049 | 154,495 | | (53,107) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | WELLS FARGO | 05/08/2017 | 05/06/2018 | | 1,027,541 | 2,399.2900 | | 25,405 | | 46,524 | | 46,524 | 35,939 | | (14,820) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 05/08/2017 | 05/06/2018 | | 1,439,574 | 2,399.2900 | | 39,543 | | 73,926 | | 73,926 | 57,450 | | (23,066) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 05/08/2017 | 05/06/2018 | | 1,199,645 | 2,399.2900 | | 28,492 | | 51,689 | | 51,689 | 39,817 | | (16,620) | | | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1<br>Description | 2<br>Description of Items(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 Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate of Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization) / Accretion | 20<br>Adjustment to Carrying Value of Hedged Items | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 05/08/2017 | 05/06/2018 | | 3,598,935 | 2,399.2900 | | 73,911 | | 131,208 | | 131,208 | 100,412 | | (43,115) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 05/08/2017 | 05/06/2018 | | 10,316,947 | 2,399.2900 | | 193,475 | | 339,313 | | 339,313 | 258,699 | | (112,860) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 05/08/2017 | 05/06/2018 | | 1,439,574 | 2,399.2900 | | 32,961 | | 59,494 | | 59,494 | 45,760 | | (19,227) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CREDIT SUISSE | 05/08/2017 | 05/06/2018 | | 5,562,374 | 2,399.2900 | | 103,908 | | 246,593 | | 246,593 | 203,298 | | (60,613) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MERRILL LYNCH | 05/22/2017 | 05/20/2018 | | 8,960,358 | 2,381.7300 | | 174,525 | | 295,376 | | 295,376 | 222,657 | | (101,806) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BARCLAYS | 05/22/2017 | 05/20/2018 | | 1,116,144 | 2,381.7300 | | 32,092 | | 57,604 | | 57,604 | 44,232 | | (18,720) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BARCLAYS | 05/22/2017 | 05/20/2018 | | 1,881,523 | 2,381.7300 | | 48,536 | | 85,535 | | 85,535 | 65,312 | | (28,313) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | WELLS FARGO | 05/22/2017 | 05/20/2018 | | 2,598,876 | 2,381.7300 | | 55,639 | | 95,013 | | 95,013 | 71,831 | | (32,456) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BARCLAYS | 05/22/2017 | 05/20/2018 | | 1,550,064 | 2,381.7300 | | 34,812 | | 60,137 | | 60,137 | 45,632 | | (20,307) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MERRILL LYNCH | 05/22/2017 | 05/20/2018 | | 4,316,997 | 2,381.7300 | | 89,830 | | 194,026 | | 194,026 | 156,597 | | (52,401) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 06/07/2017 | 06/06/2018 | | 1,022,052 | 2,429.3300 | | 23,833 | | 38,407 | | 38,407 | 26,490 | | (11,917) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 06/07/2017 | 06/06/2018 | | 10,189,036 | 2,429.3300 | | 197,630 | | 312,511 | | 312,511 | 213,696 | | (98,815) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 06/07/2017 | 06/06/2018 | | 2,682,446 | 2,429.3300 | | 77,967 | | 129,318 | | 129,318 | 90,335 | | (38,983) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 06/07/2017 | 06/06/2018 | | 3,104,880 | 2,429.3300 | | 66,026 | | 105,381 | | 105,381 | 72,368 | | (33,013) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 06/07/2017 | 06/06/2018 | | 1,279,118 | 2,429.3300 | | 32,977 | | 53,675 | | 53,675 | 37,187 | | (16,488) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 06/07/2017 | 06/06/2018 | | 1,108,800 | 2,429.3300 | | 26,614 | | 43,000 | | 43,000 | 29,693 | | (13,307) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MERRILL LYNCH | 06/07/2017 | 06/06/2018 | | 5,759,572 | 2,429.3300 | | 113,564 | | 238,046 | | 238,046 | 181,264 | | (56,782) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 06/21/2017 | 06/20/2018 | | 3,411,842 | 2,437.0300 | | 72,512 | | 114,545 | | 114,545 | 78,289 | | (36,256) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | JP MORGAN CHASE | 06/21/2017 | 06/20/2018 | | 1,431,055 | 2,437.0300 | | 42,866 | | 67,661 | | 67,661 | 46,228 | | (21,433) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | JP MORGAN CHASE | 06/21/2017 | 06/20/2018 | | 1,053,097 | 2,437.0300 | | 30,248 | | 43,699 | | 43,699 | 28,575 | | (15,124) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 06/21/2017 | 06/20/2018 | | 1,705,921 | 2,437.0300 | | 38,216 | | 60,687 | | 60,687 | 41,579 | | (19,108) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 06/21/2017 | 06/20/2018 | | 9,504,417 | 2,437.0300 | | 184,057 | | 288,387 | | 288,387 | 196,358 | | (92,029) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 06/21/2017 | 06/20/2018 | | 1,705,921 | 2,437.0300 | | 39,770 | | 63,402 | | 63,402 | 43,517 | | (19,885) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MERRILL LYNCH | 06/21/2017 | 06/20/2018 | | 4,994,531 | 2,437.0300 | | 98,846 | | 211,265 | | 211,265 | 161,842 | | (49,423) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 07/07/2017 | 07/06/2018 | | 9,420,707 | 2,409.7500 | | 184,837 | | 286,301 | | 286,301 | 178,479 | | (77,015) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | JP MORGAN CHASE | 07/07/2017 | 07/06/2018 | | 952,824 | 2,409.7500 | | 24,428 | | 38,722 | | 38,722 | 24,472 | | (10,178) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 07/07/2017 | 07/06/2018 | | 1,749,308 | 2,409.7500 | | 40,282 | | 63,262 | | 63,262 | 39,764 | | (16,784) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | JP MORGAN CHASE | 07/07/2017 | 07/06/2018 | | 1,075,827 | 2,409.7500 | | 31,524 | | 51,035 | | 51,035 | 32,647 | | (13,135) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 07/07/2017 | 07/06/2018 | | 991,356 | 2,409.7500 | | 21,656 | | 33,817 | | 33,817 | 21,185 | | (9,023) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 07/07/2017 | 07/06/2018 | | 1,144,502 | 2,409.7500 | | 27,671 | | 43,726 | | 43,726 | 27,585 | | (11,529) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MERRILL LYNCH | 07/07/2017 | 07/06/2018 | | 5,240,561 | 2,409.7500 | | 116,544 | | 235,369 | | 235,369 | 167,386 | | (48,560) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 07/21/2017 | 07/20/2018 | | 1,978,760 | 2,473.4500 | | 43,299 | | 67,636 | | 67,636 | 42,378 | | (18,041) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 07/21/2017 | 07/20/2018 | | 11,377,870 | 2,473.4500 | | 213,229 | | 327,764 | | 327,764 | 203,380 | | (88,846) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 07/21/2017 | 07/20/2018 | | 2,720,795 | 2,473.4500 | | 56,501 | | 87,815 | | 87,815 | 54,856 | | (23,542) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 07/21/2017 | 07/20/2018 | | 989,380 | 2,473.4500 | | 24,038 | | 37,910 | | 37,910 | 23,888 | | (10,016) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 07/21/2017 | 07/20/2018 | | 1,731,415 | 2,473.4500 | | 45,580 | | 72,729 | | 72,729 | 46,140 | | (18,992) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 07/21/2017 | 07/20/2018 | | 989,380 | 2,473.4500 | | 22,734 | | 35,688 | | 35,688 | 22,426 | | (9,472) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CREDIT SUISSE | 07/21/2017 | 07/20/2018 | | 5,421,929 | 2,473.4500 | | 103,509 | | 213,716 | | 213,716 | 153,336 | | (43,129) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 08/07/2017 | 08/06/2018 | | 1,733,781 | 2,476.8300 | | 36,893 | | 55,659 | | 55,659 | 31,064 | | (12,298) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 08/07/2017 | 08/06/2018 | | 2,476,830 | 2,476.8300 | | 69,084 | | 107,992 | | 107,992 | 61,936 | | (23,028) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 08/07/2017 | 08/06/2018 | | 990,732 | 2,476.8300 | | 24,386 | | 37,396 | | 37,396 | 21,139 | | (8,129) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 08/07/2017 | 08/06/2018 | | 1,486,098 | 2,476.8300 | | 33,339 | | 50,527 | | 50,527 | 28,301 | | (11,113) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 08/07/2017 | 08/06/2018 | | 12,879,516 | 2,476.8300 | | 250,610 | | 373,982 | | 373,982 | 206,908 | | (83,537) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | WELLS FARGO | 08/07/2017 | 08/06/2018 | | 5,041,615 | 2,476.8300 | | 101,267 | | 194,682 | | 194,682 | 127,171 | | (33,756) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 08/21/2017 | 08/20/2018 | | 1,212,775 | 2,425.5500 | | 34,672 | | 56,826 | | 56,826 | 33,712 | | (11,557) | | | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1<br>Description | 2<br>Description of Items(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 Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate of Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization) / Accretion | 20<br>Adjustment to Carrying Value of Hedged Items | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 08/21/2017 | 08/20/2018 | | 1,212,775 | 2,425.5500 | | 28,452 | | 45,399 | | 45,399 | 26,431 | | (9,484) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 08/21/2017 | 08/20/2018 | | 1,212,775 | 2,425.5500 | | 27,052 | | 42,976 | | 42,976 | 24,941 | | (9,017) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 08/21/2017 | 08/20/2018 | | 9,702,200 | 2,425.5500 | | 186,937 | | 292,910 | | 292,910 | 168,286 | | (62,312) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 08/21/2017 | 08/20/2018 | | 1,940,440 | 2,425.5500 | | 40,979 | | 64,863 | | 64,863 | 37,544 | | (13,660) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | WELLS FARGO | 08/21/2017 | 08/20/2018 | | 4,676,961 | 2,425.5500 | | 101,906 | | 199,670 | | 199,670 | 131,733 | | (33,969) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 09/07/2017 | 09/06/2018 | | 10,355,268 | 2,465.5400 | | 205,104 | | 293,309 | | 293,309 | 139,482 | | (51,276) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 09/07/2017 | 09/06/2018 | | 1,725,878 | 2,465.5400 | | 37,054 | | 53,338 | | 53,338 | 25,547 | | (9,263) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 09/07/2017 | 09/06/2018 | | 1,972,432 | 2,465.5400 | | 44,627 | | 64,560 | | 64,560 | 31,089 | | (11,157) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 09/07/2017 | 09/06/2018 | | 3,451,756 | 2,465.5400 | | 96,998 | | 143,740 | | 143,740 | 70,991 | | (24,249) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | WELLS FARGO | 09/07/2017 | 09/06/2018 | | 5,123,600 | 2,465.5400 | | 111,510 | | 199,040 | | 199,040 | 115,408 | | (27,877) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MERRILL LYNCH | 09/21/2017 | 09/20/2018 | | 830,146 | 2,508.2400 | | 20,682 | | 28,686 | | 28,686 | 13,174 | | (5,171) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MERRILL LYNCH | 09/21/2017 | 09/20/2018 | | 1,084,079 | 2,508.2400 | | 30,307 | | 42,821 | | 42,821 | 20,091 | | (7,577) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 09/21/2017 | 09/20/2018 | | 1,874,475 | 2,508.2400 | | 40,356 | | 55,209 | | 55,209 | 24,942 | | (10,089) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 09/21/2017 | 09/20/2018 | | 12,222,499 | 2,508.2400 | | 240,187 | | 325,991 | | 325,991 | 145,851 | | (60,047) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MERRILL LYNCH | 09/21/2017 | 09/20/2018 | | 1,245,159 | 2,508.2400 | | 28,237 | | 38,812 | | 38,812 | 17,635 | | (7,059) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MERRILL LYNCH | 09/21/2017 | 09/20/2018 | | 4,730,448 | 2,508.2400 | | 95,580 | | 169,610 | | 169,610 | 97,924 | | (23,895) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BNP PARIBAS NY | 10/09/2017 | 10/06/2018 | | 1,371,712 | 2,549.3300 | | 31,380 | | 40,475 | | 40,475 | 14,325 | | (5,230) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BARCLAYS | 10/09/2017 | 10/06/2018 | | 1,650,419 | 2,549.3300 | | 43,187 | | 56,421 | | 56,421 | 20,432 | | (7,198) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BARCLAYS | 10/09/2017 | 10/06/2018 | | 2,086,044 | 2,549.3300 | | 59,316 | | 78,156 | | 78,156 | 28,725 | | (9,886) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BNP PARIBAS NY | 10/09/2017 | 10/06/2018 | | 11,184,581 | 2,549.3300 | | 221,469 | | 283,011 | | 283,011 | 98,454 | | (36,911) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BNP PARIBAS NY | 10/09/2017 | 10/06/2018 | | 1,774,332 | 2,549.3300 | | 38,531 | | 49,513 | | 49,513 | 17,404 | | (6,422) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MERRILL LYNCH | 10/09/2017 | 10/06/2018 | | 5,194,763 | 2,549.3300 | | 103,699 | | 164,088 | | 164,088 | 77,673 | | (17,283) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 10/23/2017 | 10/20/2018 | | 12,462,181 | 2,575.2100 | | 251,837 | | 307,795 | | 307,795 | 97,931 | | (41,973) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 10/23/2017 | 10/20/2018 | | 1,157,096 | 2,575.2100 | | 32,702 | | 40,834 | | 40,834 | 13,582 | | (5,450) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 10/23/2017 | 10/20/2018 | | 1,684,972 | 2,575.2100 | | 40,724 | | 50,286 | | 50,286 | 16,350 | | (6,787) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 10/23/2017 | 10/20/2018 | | 1,672,730 | 2,575.2100 | | 36,583 | | 44,918 | | 44,918 | 14,433 | | (6,097) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CREDIT SUISSE | 10/23/2017 | 10/20/2018 | | 4,824,756 | 2,575.2100 | | 96,431 | | 138,886 | | 138,886 | 58,527 | | (16,072) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 11/07/2017 | 11/06/2018 | | 1,554,678 | 2,591.1300 | | 43,161 | | 52,565 | | 52,565 | 13,002 | | (3,597) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 11/07/2017 | 11/06/2018 | | 1,295,565 | 2,591.1300 | | 28,817 | | 34,679 | | 34,679 | 8,264 | | (2,401) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 11/07/2017 | 11/06/2018 | | 2,591,130 | 2,591.1300 | | 56,414 | | 67,838 | | 67,838 | 16,125 | | (4,701) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CREDIT SUISSE | 11/07/2017 | 11/06/2018 | | 11,666,299 | 2,591.1300 | | 233,449 | | 281,162 | | 281,162 | 67,167 | | (19,454) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 11/07/2017 | 11/06/2018 | | 1,295,565 | 2,591.1300 | | 31,207 | | 37,677 | | 37,677 | 9,070 | | (2,601) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MERRILL LYNCH | 11/07/2017 | 11/06/2018 | | 5,351,753 | 2,591.1300 | | 110,148 | | 149,717 | | 149,717 | 48,748 | | (9,179) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | UBS SECURITIES | 11/21/2017 | 11/20/2018 | | 1,009,523 | 2,582.1400 | | 24,976 | | 28,725 | | 28,725 | 5,830 | | (2,081) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | UBS SECURITIES | 11/21/2017 | 11/20/2018 | | 2,055,861 | 2,582.1400 | | 47,867 | | 54,807 | | 54,807 | 10,929 | | (3,989) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | UBS SECURITIES | 11/21/2017 | 11/20/2018 | | 11,104,829 | 2,582.1400 | | 238,448 | | 272,385 | | 272,385 | 53,807 | | (19,871) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | UBS SECURITIES | 11/21/2017 | 11/20/2018 | | 1,329,693 | 2,582.1400 | | 34,260 | | 39,405 | | 39,405 | 8,000 | | (2,855) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | UBS SECURITIES | 11/21/2017 | 11/20/2018 | | 1,757,109 | 2,582.1400 | | 49,894 | | 57,656 | | 57,656 | 11,920 | | (4,158) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | WELLS FARGO | 11/21/2017 | 11/20/2018 | | 4,406,493 | 2,582.1400 | | 105,003 | | 130,447 | | 130,447 | 34,194 | | (8,750) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 12/07/2017 | 12/06/2018 | | 1,418,376 | 2,629.2700 | | 36,759 | | 37,199 | | 37,199 | 440 | | | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 12/07/2017 | 12/06/2018 | | 1,704,146 | 2,629.2700 | | 51,307 | | 52,189 | | 52,189 | 883 | | | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | UBS SECURITIES | 12/07/2017 | 12/06/2018 | | 2,248,049 | 2,629.2700 | | 52,010 | | 52,616 | | 52,616 | 606 | | | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | UBS SECURITIES | 12/07/2017 | 12/06/2018 | | 11,460,457 | 2,629.2700 | | 238,470 | | 240,945 | | 240,945 | 2,475 | | | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 12/07/2017 | 12/06/2018 | | 1,096,166 | 2,629.2700 | | 29,459 | | 29,846 | | 29,846 | 387 | | | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CREDIT SUISSE | 12/07/2017 | 12/06/2018 | | 5,078,235 | 2,629.2700 | | 117,623 | | 124,162 | | 124,162 | 6,538 | | | | | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1<br>Description | 2<br>Description of Items(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 Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate of Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortization) / Accretion | 20<br>Adjustment to Carrying Value of Hedged Items | 21<br>Potential Exposure | 22<br>Credit Quality of Reference Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | SOCIETE GENERALE | 12/21/2017. | 12/20/2018. | | 1,051,716 | 2,679.2500 | | 27,215 | | 24,489 | | 24,489 | (2,726) | | | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | WELLS FARGO | 12/21/2017. | 12/20/2018. | | 12,297,928 | 2,679.2500 | | 261,588 | | 235,724 | | 235,724 | (25,864) | | | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | SOCIETE GENERALE | 12/21/2017. | 12/20/2018. | | 1,034,426 | 2,679.2500 | | 30,474 | | 27,404 | | 27,404 | (3,070) | | | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | SOCIETE GENERALE | 12/21/2017. | 12/20/2018. | | 1,196,046 | 2,679.2500 | | 36,342 | | 32,666 | | 32,666 | (3,676) | | | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | WELLS FARGO | 12/21/2017. | 12/20/2018. | | 2,362,144 | 2,679.2500 | | 55,138 | | 49,683 | | 49,683 | (5,454) | | | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BARCLAYS | 12/21/2017. | 12/20/2018. | | 4,731,170 | 2,679.2500 | | 107,982 | | 92,789 | | 92,789 | (15,193) | | | | | | 0002 |
| 0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants | | | | | | | | | | 0 | 11,005,986 | 0 | 17,697,741 | XXX | 17,697,741 | 11,448,962 | 0 | (4,757,207) | 0 | 0 | XXX | XXX |
| 0149999. Total-Purchased Options-Hedging Other | | | | | | | | | | 0 | 11,005,986 | 0 | 17,697,741 | XXX | 17,697,741 | 11,448,962 | 0 | (4,757,207) | 0 | 0 | XXX | XXX |
| 0369999. Total-Purchased Options-Call Options and Warrants | | | | | | | | | | 0 | 11,005,986 | 0 | 17,697,741 | XXX | 17,697,741 | 11,448,962 | 0 | (4,757,207) | 0 | 0 | XXX | XXX |
| 0429999. Total-Purchased Options | | | | | | | | | | 0 | 11,005,986 | 0 | 17,697,741 | XXX | 17,697,741 | 11,448,962 | 0 | (4,757,207) | 0 | 0 | XXX | XXX |
| 1409999. Total-Hedging Other | | | | | | | | | | 0 | 11,005,986 | 0 | 17,697,741 | XXX | 17,697,741 | 11,448,962 | 0 | (4,757,207) | 0 | 0 | XXX | XXX |
| 1449999. TOTAL | | | | | | | | | | 0 | 11,005,986 | 0 | 17,697,741 | XXX | 17,697,741 | 11,448,962 | 0 | (4,757,207) | 0 | 0 | XXX | XXX |

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| A | Equity Index |

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| 0002 | Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 index. |

# 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 Expiration | 8<br>Termination 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 Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Consideration 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 (Amortization) / 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) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Purchased Options - Hedging Other - Call Options and Warrants** | | | | | | | | | | | | | | | | | | | | | | | | |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BARCLAYS | 01/07/2016. | 01/06/2017. | 01/06/2017. | Expiration. | | 1,373,244 | 1,990.2600 | 30,235 | | | 59,738 | | | (57,200) | | (2,520) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BARCLAYS | 01/07/2016. | 01/06/2017. | 01/06/2017. | Expiration. | | 1,860,315 | 1,990.2600 | 38,024 | | | 74,412 | | | (71,226) | | (3,169) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BARCLAYS | 01/07/2016. | 01/06/2017. | 01/06/2017. | Expiration. | | 1,872,190 | 1,990.2600 | 46,563 | | | 93,607 | | | (89,694) | | (3,880) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | WELLS FARGO | 01/07/2016. | 01/06/2017. | 01/06/2017. | Expiration. | | 3,535,681 | 1,990.2600 | 75,181 | | | 169,713 | | | (163,430) | | (6,265) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BARCLAYS | 01/07/2016. | 01/06/2017. | 01/06/2017. | Expiration. | | 10,813,461 | 1,990.2600 | 211,025 | | | 410,912 | | | (393,233) | | (17,585) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BNP PARIBAS NY | 01/21/2016. | 01/20/2017. | 01/20/2017. | Expiration. | | 1,329,596 | 1,859.3300 | 36,112 | | | 68,477 | | | (65,267) | | (3,009) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BNP PARIBAS NY | 01/21/2016. | 01/20/2017. | 01/20/2017. | Expiration. | | 1,358,140 | 1,859.3300 | 33,644 | | | 63,155 | | | (60,178) | | (2,804) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BNP PARIBAS NY | 01/21/2016. | 01/20/2017. | 01/20/2017. | Expiration. | | 1,531,016 | 1,859.3300 | 33,793 | | | 62,769 | | | (59,796) | | (2,816) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | WELLS FARGO | 01/21/2016. | 01/20/2017. | 01/20/2017. | Expiration. | | 2,800,597 | 1,859.3300 | 68,790 | | | 133,028 | | | (127,249) | | (5,733) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BNP PARIBAS NY | 01/21/2016. | 01/20/2017. | 01/20/2017. | Expiration. | | 8,824,847 | 1,859.3300 | 179,361 | | | 330,909 | | | (315,179) | | (14,947) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 02/08/2016. | 02/06/2017. | 02/06/2017. | Expiration. | | 2,433,983 | 1,880.0500 | 47,060 | | | 97,357 | | | (88,049) | | (7,843) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | WELLS FARGO | 02/08/2016. | 02/06/2017. | 02/06/2017. | Expiration. | | 2,916,480 | 1,880.0500 | 56,947 | | | 135,616 | | | (126,036) | | (9,491) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 02/08/2016. | 02/06/2017. | 02/06/2017. | Expiration. | | 3,091,434 | 1,880.0500 | 69,901 | | | 148,385 | | | (134,353) | | (11,650) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 02/08/2016. | 02/06/2017. | 02/06/2017. | Expiration. | | 10,753,293 | 1,880.0500 | 196,700 | | | 403,237 | | | (364,508) | | (32,783) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 02/22/2016. | 02/20/2017. | 02/20/2017. | Expiration. | | 1,917,780 | 1,917.7800 | 47,174 | | | 87,260 | | | (76,469) | | (7,862) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 02/22/2016. | 02/20/2017. | 02/20/2017. | Expiration. | | 2,684,892 | 1,917.7800 | 60,738 | | | 111,426 | | | (97,666) | | (10,123) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | WELLS FARGO | 02/22/2016. | 02/20/2017. | 02/20/2017. | Expiration. | | 2,934,524 | 1,917.7800 | 72,637 | | | 137,923 | | | (125,692) | | (12,106) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 02/22/2016. | 02/20/2017. | 02/20/2017. | Expiration. | | 8,630,010 | 1,917.7800 | 177,769 | | | 323,640 | | | (283,728) | | (29,628) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BARCLAYS | 03/07/2016. | 03/06/2017. | 03/06/2017. | Expiration. | | 2,703,586 | 1,999.9900 | 56,992 | | | 123,014 | | | (108,617) | | (14,248) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 03/07/2016. | 03/06/2017. | 03/06/2017. | Expiration. | | 2,843,374 | 1,999.9900 | 62,027 | | | 120,844 | | | (94,447) | | (15,410) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 03/07/2016. | 03/06/2017. | 03/06/2017. | Expiration. | | 10,706,743 | 1,999.9900 | 204,179 | | | 390,798 | | | (305,962) | | (51,045) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 03/21/2016. | 03/20/2017. | 03/20/2017. | Expiration. | | 1,488,890 | 2,049.5800 | 32,108 | | | 61,043 | | | (44,111) | | (8,027) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 03/21/2016. | 03/20/2017. | 03/20/2017. | Expiration. | | 2,082,389 | 2,049.5800 | 52,009 | | | 100,991 | | | (72,344) | | (13,002) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MERRILL LYNCH | 03/21/2016. | 03/20/2017. | 03/20/2017. | Expiration. | | 3,264,355 | 2,049.5800 | 69,633 | | | 151,799 | | | (131,031) | | (17,408) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 03/21/2016. | 03/20/2017. | 03/20/2017. | Expiration. | | 11,068,741 | 2,049.5800 | 212,509 | | | 398,448 | | | (289,456) | | (53,127) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 04/07/2016. | 04/06/2017. | 04/06/2017. | Expiration. | | 2,180,977 | 2,066.6600 | 50,486 | | | 103,600 | | | (67,705) | | (16,829) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 04/07/2016. | 04/06/2017. | 04/06/2017. | Expiration. | | 2,689,571 | 2,066.6600 | 53,605 | | | 107,588 | | | (70,961) | | (17,868) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BNP PARIBAS NY | 04/07/2016. | 04/06/2017. | 04/06/2017. | Expiration. | | 3,923,046 | 2,066.6600 | 73,273 | | | 174,582 | | | (135,793) | | (24,424) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 04/07/2016. | 04/06/2017. | 04/06/2017. | Expiration. | | 11,565,396 | 2,066.6600 | 215,061 | | | 427,940 | | | (283,210) | | (71,687) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 04/21/2016. | 04/20/2017. | 04/20/2017. | Expiration. | | 1,261,440 | 2,102.4000 | 31,311 | | | 61,182 | | | (36,186) | | (10,437) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 04/21/2016. | 04/20/2017. | 04/20/2017. | Expiration. | | 1,471,680 | 2,102.4000 | 32,574 | | | 62,545 | | | (37,419) | | (10,858) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | WELLS FARGO | 04/21/2016. | 04/20/2017. | 04/20/2017. | Expiration. | | 3,164,127 | 2,102.4000 | 64,610 | | | 140,804 | | | (84,092) | | (21,537) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | 04/21/2016. | 04/20/2017. | 04/20/2017. | Expiration. | | 3,784,320 | 2,102.4000 | 79,496 | | | 151,380 | | | (90,933) | | (26,499) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 04/21/2016. | 04/20/2017. | 04/20/2017. | Expiration. | | 10,003,028 | 2,102.4000 | 195,740 | | | 370,118 | | | (223,570) | | (65,247) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MERRILL LYNCH | 05/09/2016. | 05/06/2017. | 05/06/2017. | Expiration. | | 1,746,306 | 2,057.1400 | 43,566 | | | 85,569 | | | (51,461) | | (18,152) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | WELLS FARGO | 05/09/2016. | 05/06/2017. | 05/06/2017. | Expiration. | | 4,159,374 | 2,057.1400 | 84,617 | | | 183,013 | | | (136,690) | | (35,257) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MERRILL LYNCH | 05/09/2016. | 05/06/2017. | 05/06/2017. | Expiration. | | 4,571,348 | 2,057.1400 | 97,310 | | | 187,420 | | | (113,590) | | (40,546) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MERRILL LYNCH | 05/09/2016. | 05/06/2017. | 05/06/2017. | Expiration. | | 10,596,094 | 2,057.1400 | 200,833 | | | 381,475 | | | (232,011) | | (83,680) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 05/23/2016. | 05/20/2017. | 05/20/2017. | Expiration. | | 2,145,292 | 2,052.3200 | 51,408 | | | 98,687 | | | (59,302) | | (21,420) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BARCLAYS | 05/23/2016. | 05/20/2017. | 05/20/2017. | Expiration. | | 3,049,159 | 2,052.3200 | 65,446 | | | 137,205 | | | (102,509) | | (27,269) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 05/23/2016. | 05/20/2017. | 05/20/2017. | Expiration. | | 3,330,775 | 2,052.3200 | 72,107 | | | 136,570 | | | (82,353) | | (30,045) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 05/23/2016. | 05/20/2017. | 05/20/2017. | Expiration. | | 9,210,168 | 2,052.3200 | 186,284 | | | 349,995 | | | (211,467) | | (77,618) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 06/07/2016. | 06/06/2017. | 06/06/2017. | Expiration. | | 950,699 | 2,109.4100 | 21,638 | | | 40,404 | | | (17,734) | | (10,819) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | 06/07/2016. | 06/06/2017. | 06/06/2017. | Expiration. | | 1,060,808 | 2,109.4100 | 26,603 | | | 50,390 | | | (21,922) | | (13,302) | | | | 0002 |

# 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, or Central | 5<br>Counter party Clearing house | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination 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 Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Consideration 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 (Amortization) / 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) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MERRILL LYNCH | | 06/07/2016. | 06/06/2017. | 06/06/2017. | Expiration. | | 3,278,384 | 2,109.4100 | 70,684 | | | 131,141 | | | (57,818) | | (35,342) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BARCLAYS | | 06/07/2016. | 06/06/2017. | 06/06/2017. | Expiration. | | 3,598,968 | 2,109.4100 | 76,060 | | | 158,348 | | | (75,693) | | (38,030) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | | 06/07/2016. | 06/06/2017. | 06/06/2017. | Expiration. | | 10,160,532 | 2,109.4100 | 199,559 | | | 365,785 | | | (162,215) | | (99,779) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | | 06/21/2016. | 06/20/2017. | 06/20/2017. | Expiration. | | 1,245,671 | 2,083.2500 | 32,654 | | | 62,282 | | | (28,967) | | (16,327) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | | 06/21/2016. | 06/20/2017. | 06/20/2017. | Expiration. | | 1,430,214 | 2,083.2500 | 32,857 | | | 61,499 | | | (28,857) | | (16,429) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BARCLAYS | | 06/21/2016. | 06/20/2017. | 06/20/2017. | Expiration. | | 1,436,740 | 2,083.2500 | 35,049 | | | 66,090 | | | (30,886) | | (17,524) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BARCLAYS | | 06/21/2016. | 06/20/2017. | 06/20/2017. | Expiration. | | 3,726,984 | 2,083.2500 | 83,530 | | | 169,581 | | | (100,895) | | (41,765) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BARCLAYS | | 06/21/2016. | 06/20/2017. | 06/20/2017. | Expiration. | | 3,913,168 | 2,083.2500 | 84,396 | | | 156,527 | | | (73,658) | | (42,198) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BNP PARIBAS NY | | 06/21/2016. | 06/20/2017. | 06/20/2017. | Expiration. | | 9,638,860 | 2,083.2500 | 193,494 | | | 356,637 | | | (168,556) | | (96,747) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | | 07/07/2016. | 07/06/2017. | 07/06/2017. | Expiration. | | 1,076,160 | 2,099.7300 | 24,570 | | | 46,275 | | | (18,693) | | (14,333) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BARCLAYS | | 07/07/2016. | 07/06/2017. | 07/06/2017. | Expiration. | | 1,154,145 | 2,099.7300 | 30,094 | | | 58,286 | | | (23,447) | | (17,555) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | | 07/07/2016. | 07/06/2017. | 07/06/2017. | Expiration. | | 1,889,757 | 2,099.7300 | 41,026 | | | 77,481 | | | (31,569) | | (23,932) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | WELLS FARGO | | 07/07/2016. | 07/06/2017. | 07/06/2017. | Expiration. | | 3,742,201 | 2,099.7300 | 83,694 | | | 177,755 | | | (84,492) | | (48,822) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | | 07/07/2016. | 07/06/2017. | 07/06/2017. | Expiration. | | 9,868,731 | 2,099.7300 | 202,496 | | | 379,948 | | | (155,280) | | (118,123) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | | 07/21/2016. | 07/20/2017. | 07/20/2017. | Expiration. | | 869,208 | 2,173.0200 | 19,634 | | | 38,244 | | | (11,464) | | (11,453) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | | 07/21/2016. | 07/20/2017. | 07/20/2017. | Expiration. | | 1,521,114 | 2,173.0200 | 41,835 | | | 84,420 | | | (24,042) | | (24,404) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | | 07/21/2016. | 07/20/2017. | 07/20/2017. | Expiration. | | 3,042,228 | 2,173.0200 | 64,602 | | | 124,726 | | | (37,920) | | (37,684) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MERRILL LYNCH | | 07/21/2016. | 07/20/2017. | 07/20/2017. | Expiration. | | 4,552,517 | 2,173.0200 | 93,249 | | | 213,964 | | | (44,248) | | (54,395) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | | 07/21/2016. | 07/20/2017. | 07/20/2017. | Expiration. | | 11,734,308 | 2,173.0200 | 235,949 | | | 451,764 | | | (138,874) | | (137,637) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | | 08/08/2016. | 08/06/2017. | 08/06/2017. | Expiration. | | 1,309,722 | 2,182.8700 | 26,871 | | | 51,732 | | | (12,727) | | (17,914) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | | 08/08/2016. | 08/06/2017. | 08/06/2017. | Expiration. | | 1,528,009 | 2,182.8700 | 31,692 | | | 61,117 | | | (15,003) | | (21,128) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | | 08/08/2016. | 08/06/2017. | 08/06/2017. | Expiration. | | 1,528,009 | 2,182.8700 | 34,464 | | | 67,235 | | | (16,167) | | (22,976) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | | 08/08/2016. | 08/06/2017. | 08/06/2017. | Expiration. | | 1,528,009 | 2,182.8700 | 41,989 | | | 84,805 | | | (19,297) | | (27,993) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MERRILL LYNCH | | 08/08/2016. | 08/06/2017. | 08/06/2017. | Expiration. | | 3,967,276 | 2,182.8700 | 81,077 | | | 186,453 | | | (23,427) | | (54,051) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | | 08/08/2016. | 08/06/2017. | 08/06/2017. | Expiration. | | 12,442,359 | 2,182.8700 | 232,299 | | | 441,693 | | | (110,872) | | (154,866) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CREDIT SUISSE | | 08/22/2016. | 08/20/2017. | 08/20/2017. | Expiration. | | 986,843 | 2,183.8700 | 22,865 | | | 43,914 | | | (10,272) | | (15,243) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CREDIT SUISSE | | 08/22/2016. | 08/20/2017. | 08/20/2017. | Expiration. | | 1,220,899 | 2,183.8700 | 27,198 | | | 51,885 | | | (12,241) | | (18,132) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | | 08/22/2016. | 08/20/2017. | 08/20/2017. | Expiration. | | 1,267,684 | 2,183.8700 | 26,743 | | | 50,705 | | | (12,133) | | (17,828) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CREDIT SUISSE | | 08/22/2016. | 08/20/2017. | 08/20/2017. | Expiration. | | 3,358,382 | 2,183.8700 | 70,370 | | | 157,841 | | | (23,856) | | (46,914) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | | 08/22/2016. | 08/20/2017. | 08/20/2017. | Expiration. | | 9,891,707 | 2,183.8700 | 192,411 | | | 361,042 | | | (87,934) | | (128,274) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | | 09/07/2016. | 09/06/2017. | 09/06/2017. | Expiration. | | 1,093,240 | 2,186.4800 | 29,337 | | | 58,490 | | | (9,753) | | (22,003) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | | 09/07/2016. | 09/06/2017. | 09/06/2017. | Expiration. | | 1,308,173 | 2,186.4800 | 28,000 | | | 53,638 | | | (9,223) | | (21,000) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | | 09/07/2016. | 09/06/2017. | 09/06/2017. | Expiration. | | 1,311,888 | 2,186.4800 | 29,013 | | | 55,758 | | | (9,519) | | (21,759) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MERRILL LYNCH | | 09/07/2016. | 09/06/2017. | 09/06/2017. | Expiration. | | 2,975,724 | 2,186.4800 | 60,509 | | | 136,886 | | | (15,100) | | (45,382) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | | 09/07/2016. | 09/06/2017. | 09/06/2017. | Expiration. | | 10,202,998 | 2,186.4800 | 194,962 | | | 367,292 | | | (63,847) | | (146,222) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CREDIT SUISSE | | 09/21/2016. | 09/20/2017. | 09/20/2017. | Expiration. | | 1,308,551 | 2,139.7600 | 28,852 | | | 52,342 | | | (11,287) | | (21,639) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CREDIT SUISSE | | 09/21/2016. | 09/20/2017. | 09/20/2017. | Expiration. | | 2,053,521 | 2,139.7600 | 49,261 | | | 90,356 | | | (19,437) | | (36,946) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | ROYAL BANK OF CANADA | | 09/21/2016. | 09/20/2017. | 09/20/2017. | Expiration. | | 3,733,149 | 2,139.7600 | 87,477 | | | 179,194 | | | (43,331) | | (65,608) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CREDIT SUISSE | | 09/21/2016. | 09/20/2017. | 09/20/2017. | Expiration. | | 12,082,127 | 2,139.7600 | 245,001 | | | 440,991 | | | (95,588) | | (183,751) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | | 10/07/2016. | 10/06/2017. | 10/06/2017. | Expiration. | | 1,232,285 | 2,160.7700 | 26,120 | | | 49,291 | | | (7,965) | | (21,766) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | | 10/07/2016. | 10/06/2017. | 10/06/2017. | Expiration. | | 1,419,760 | 2,160.7700 | 31,716 | | | 60,338 | | | (9,723) | | (26,430) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | | 10/07/2016. | 10/06/2017. | 10/06/2017. | Expiration. | | 2,415,204 | 2,160.7700 | 57,229 | | | 109,897 | | | (17,632) | | (47,691) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | | 10/07/2016. | 10/06/2017. | 10/06/2017. | Expiration. | | 4,102,448 | 2,160.7700 | 86,766 | | | 192,822 | | | (31,923) | | (72,305) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CREDIT SUISSE | | 10/07/2016. | 10/06/2017. | 10/06/2017. | Expiration. | | 11,380,797 | 2,160.7700 | 219,898 | | | 409,721 | | | (66,562) | | (183,248) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MERRILL LYNCH | | 10/21/2016. | 10/20/2017. | 10/20/2017. | Expiration. | | 997,987 | 2,141.3400 | 21,071 | | | 39,918 | | | (7,465) | | (17,559) | | | | 0002 |

# 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, or Central | 5<br>Counter party Clearing house | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination 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 Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Consideration 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 (Amortization) / 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) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | | 10/21/2016. | 10/20/2017. | 10/20/2017. | Expiration. | | 1,313,468 | 2,141.3400 | 29,369 | | | 55,825 | | | (10,351) | | (24,474) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MERRILL LYNCH | | 10/21/2016. | 10/20/2017. | 10/20/2017. | Expiration. | | 3,740,183 | 2,141.3400 | 78,687 | | | 175,784 | | | (43,044) | | (65,573) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CITIBANK | | 10/21/2016. | 10/20/2017. | 10/20/2017. | Expiration. | | 12,790,548 | 2,141.3400 | 245,258 | | | 460,470 | | | (86,438) | | (204,381) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | | 11/07/2016. | 11/06/2017. | 11/06/2017. | Expiration. | | 1,251,108 | 2,085.1800 | 29,481 | | | 50,046 | | | (7,125) | | (27,024) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | | 11/07/2016. | 11/06/2017. | 11/06/2017. | Expiration. | | 1,668,144 | 2,085.1800 | 41,547 | | | 70,896 | | | (10,120) | | (38,085) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BARCLAYS | | 11/07/2016. | 11/06/2017. | 11/06/2017. | Expiration. | | 1,700,407 | 2,085.1800 | 52,533 | | | 91,822 | | | (13,220) | | (48,155) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | WELLS FARGO | | 11/07/2016. | 11/06/2017. | 11/06/2017. | Expiration. | | 4,474,738 | 2,085.1800 | 122,277 | | | 214,790 | | | (42,305) | | (112,088) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MERRILL LYNCH | | 11/07/2016. | 11/06/2017. | 11/06/2017. | Expiration. | | 11,972,942 | 2,085.1800 | 259,420 | | | 437,018 | | | (61,881) | | (237,802) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BNP PARIBAS NY | | 11/21/2016. | 11/20/2017. | 11/20/2017. | Expiration. | | 1,098,592 | 2,181.9000 | 26,469 | | | 48,885 | | | (3,607) | | (24,263) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BNP PARIBAS NY | | 11/21/2016. | 11/20/2017. | 11/20/2017. | Expiration. | | 1,356,329 | 2,181.9000 | 32,996 | | | 61,038 | | | (4,503) | | (30,246) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BNP PARIBAS NY | | 11/21/2016. | 11/20/2017. | 11/20/2017. | Expiration. | | 1,387,972 | 2,181.9000 | 30,413 | | | 55,521 | | | (4,148) | | (27,879) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | WELLS FARGO | | 11/21/2016. | 11/20/2017. | 11/20/2017. | Expiration. | | 3,250,067 | 2,181.9000 | 76,414 | | | 157,625 | | | (13,690) | | (70,047) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BNP PARIBAS NY | | 11/21/2016. | 11/20/2017. | 11/20/2017. | Expiration. | | 11,343,379 | 2,181.9000 | 228,905 | | | 414,036 | | | (31,241) | | (209,830) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BNP PARIBAS NY | | 12/07/2016. | 12/06/2017. | 12/06/2017. | Expiration. | | 1,779,058 | 2,212.2300 | 39,156 | | | 71,163 | | | 1,551 | | (39,156) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BNP PARIBAS NY | | 12/07/2016. | 12/06/2017. | 12/06/2017. | Expiration. | | 2,378,663 | 2,212.2300 | 60,396 | | | 111,792 | | | 2,373 | | (60,396) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | CREDIT SUISSE | | 12/07/2016. | 12/06/2017. | 12/06/2017. | Expiration. | | 4,072,693 | 2,212.2300 | 95,842 | | | 191,408 | | | 6,790 | | (95,842) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BNP PARIBAS NY | | 12/07/2016. | 12/06/2017. | 12/06/2017. | Expiration. | | 11,905,060 | 2,212.2300 | 241,574 | | | 434,554 | | | 9,894 | | (241,574) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BARCLAYS | | 12/21/2016. | 12/20/2017. | 12/20/2017. | Expiration. | | 925,626 | 2,270.7600 | 20,557 | | | 39,801 | | | 2,503 | | (20,557) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BARCLAYS | | 12/21/2016. | 12/20/2017. | 12/20/2017. | Expiration. | | 1,118,294 | 2,270.7600 | 29,337 | | | 58,709 | | | 3,489 | | (29,337) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | BARCLAYS | | 12/21/2016. | 12/20/2017. | 12/20/2017. | Expiration. | | 1,721,090 | 2,270.7600 | 35,881 | | | 68,844 | | | 4,367 | | (35,881) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MERRILL LYNCH | | 12/21/2016. | 12/20/2017. | 12/20/2017. | Expiration. | | 3,657,592 | 2,270.7600 | 72,982 | | | 170,077 | | | 12,428 | | (72,982) | | | | 0002 |
| S&P 500 CALL OPTIONS | EQUITY INDEX PRODUCT | N/A | A | MORGAN STANLEY | | 12/21/2016. | 12/20/2017. | 12/20/2017. | Expiration. | | 12,716,256 | 2,270.7600 | 240,880 | | | 457,800 | | | 28,784 | | (240,880) | | | | 0002 |
| 0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants | | | | | | | | | | | | | 9,536,074 | 0 | 0 | 18,442,978 | 0 | XXX | (8,123,178) | 0 | (5,287,532) | 0 | 0 | 0 | XXX |
| 0149999. Total-Purchased Options-Hedging Other | | | | | | | | | | | | | 9,536,074 | 0 | 0 | 18,442,978 | 0 | XXX | (8,123,178) | 0 | (5,287,532) | 0 | 0 | 0 | XXX |
| 0369999. Total-Purchased Options-Call Options and Warrants | | | | | | | | | | | | | 9,536,074 | 0 | 0 | 18,442,978 | 0 | XXX | (8,123,178) | 0 | (5,287,532) | 0 | 0 | 0 | XXX |
| 0429999. Total-Purchased Options | | | | | | | | | | | | | 9,536,074 | 0 | 0 | 18,442,978 | 0 | XXX | (8,123,178) | 0 | (5,287,532) | 0 | 0 | 0 | XXX |
| 1409999. Total-Hedging Other | | | | | | | | | | | | | 9,536,074 | 0 | 0 | 18,442,978 | 0 | XXX | (8,123,178) | 0 | (5,287,532) | 0 | 0 | 0 | XXX |
| 1449999. TOTAL | | | | | | | | | | | | | 9,536,074 | 0 | 0 | 18,442,978 | 0 | XXX | (8,123,178) | 0 | (5,287,532) | 0 | 0 | 0 | XXX |

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| A | Equity Index |

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| 0002 | Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 index. |

# Sch. DB - Pt. B - Sn. 1
# NONE

# Sch. DB - Pt. B - Sn. 2
# NONE

# SCHEDULE DB - PART D - SECTION 1

## Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1 | 2 | 3 | 4 | Book Adjusted Carrying Value | | | Fair Value | | | 11 | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | 5 | 6 | 7 | 8 | 9 | 10 | | |
| Description of Exchange, Counterparty or Central Clearinghouse | Master Agreement (Y or N) | Credit Support Annex (Y or N) | Fair Value of Acceptable Collateral | Contracts with Book/Adjusted Carrying Value > 0 | Contracts with Book/Adjusted Carrying Value < 0 | Exposure Net of Collateral | Contracts with Fair Value > 0 | Contracts with Fair Value < 0 | Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |
| **NAIC 1 Designation** | | | | | | | | | | | |
| BARCLAYS | Y | Y | | 640,640 | | 640,640 | 640,640 | | 640,640 | | 0 |
| BNP PARIBAS NY | Y | Y | | 489,908 | | 489,908 | 489,908 | | 489,908 | | 0 |
| CITIBANK | Y | Y | | 1,672,465 | | 1,672,465 | 1,672,465 | | 1,672,465 | | 0 |
| CREDIT SUISSE | Y | Y | | 1,868,266 | | 1,868,266 | 1,868,266 | | 1,868,266 | | 0 |
| JP MORGAN CHASE | Y | Y | | 201,117 | | 201,117 | 201,117 | | 201,117 | | 0 |
| MERRILL LYNCH | Y | N | | 2,110,958 | | 2,110,958 | 2,110,958 | | 2,110,958 | | 0 |
| MORGAN STANLEY | Y | Y | 40,000 | 8,008,869 | | 7,968,869 | 8,008,869 | | 7,968,869 | | 0 |
| SOCIETE GENERALE | Y | Y | | 742,423 | | 742,423 | 742,423 | | 742,423 | | 0 |
| UBS SECURITIES | Y | Y | | 746,538 | | 746,538 | 746,538 | | 746,538 | | 0 |
| WELLS FARGO | Y | N | | 1,216,556 | | 1,216,556 | 1,216,556 | | 1,216,556 | | 0 |
| 0299999. Total NAIC 1 Designation | | | 40,000 | 17,697,741 | 0 | 17,657,741 | 17,697,741 | 0 | 17,657,741 | 0 | 0 |
| 0999999. Gross Totals | | | 40,000 | 17,697,741 | 0 | 17,657,741 | 17,697,741 | 0 | 17,657,741 | 0 | 0 |
| 1. Offset per SSAP No. 64 | | | | | | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | 17,697,741 | 0 | | | | | | |

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

| 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) |
|---|---|---|---|---|---|---|---|---|
| **Collateral Pledged to Reporting Entity** | | | | | | | | |
| MORGAN STANLEY | CASH | | BANK OF NEW YORK (141003) | 40,000 | 40,000 | XXX | | |
| 0299999. Totals | | | | 40,000 | 40,000 | XXX | XXX | XXX |

# Sch. DL - Pt. 1
# NONE

# Sch. DL - Pt. 2
# NONE

# 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>* |
|---|---|---|---|---|---|---|---|
| **Open Depositories** | | | | | | | |
| PNC Bank | Pittsburgh, PA | | | | | (3,290,542) | XXX |
| Bank of New York Mellon | New York, NY | | 0.250 | 70 | 20 | 256,441 | XXX |
| The Neighborhood National Bank | National City, CA | | 0.300 | 217 | 17 | 100,000 | XXX |
| 0199999. Total - Open Depositories | | XXX | XXX | 287 | 37 | (2,934,101) | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 287 | 37 | (2,934,101) | XXX |
| 0599999. Total Cash | | XXX | XXX | 287 | 37 | (2,934,101) | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | (1,235,414) | 4. April | (3,252,315) | 7. July | 3,875,744 | 10. October | 1,283,077 |
| 2. February | (377,038) | 5. May | 3,436,626 | 8. August | 535,377 | 11. November | 925,321 |
| 3. March | (5,007,748) | 6. June | (4,283,269) | 9. September | (3,598,131) | 12. December | (2,934,101) |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP Identification | 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 & Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| **Exempt Money Market Mutual Funds as Identified by the SVO** | | | | | | | | |
| 825252 40 6 | Invesco Advisors Inc.Treasury Portfolio Institutional Class | | 12/29/2017 | 1.190 | | 77,826,034 | 67,492 | 436,757 |
| 8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO | | | | | | 77,826,034 | 67,492 | 436,757 |
| 8899999. Total - Cash Equivalents | | | | | | 77,826,034 | 67,492 | 436,757 |

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| | 1 | 2 | Deposits for the Benefit of All Policyholders | | All Other Special Deposits | |
|---|---|---|---|---|---|---|
| | | | 3 | 4 | 5 | 6 |
| States, Etc. | Type of Deposit | Purpose of Deposit | Book/Adjusting Carrying Value | Fair Value | Book/Adjusting Carrying Value | Fair Value |
| 1. Alabama AL | | | | | | |
| 2. Alaska AK | | | | | | |
| 3. Arizona AZ | | | | | | |
| 4. Arkansas AR | B | LIFE INSURANCE | | | 260,405 | 260,281 |
| 5. California CA | | | | | | |
| 6. Colorado CO | | | | | | |
| 7. Connecticut CT | | | | | | |
| 8. Delaware DE | | | | | | |
| 9. District of Columbia DC | | | | | | |
| 10. Florida FL | B | LIFE INSURANCE | | | 125,171 | 124,980 |
| 11. Georgia GA | B | LIFE INSURANCE | | | 35,048 | 34,995 |
| 12. Hawaii HI | | | | | | |
| 13. Idaho ID | | | | | | |
| 14. Illinois IL | | | | | | |
| 15. Indiana IN | | | | | | |
| 16. Iowa IA | | | | | | |
| 17. Kansas KS | | | | | | |
| 18. Kentucky KY | | | | | | |
| 19. Louisiana LA | | | | | | |
| 20. Maine ME | | | | | | |
| 21. Maryland MD | | | | | | |
| 22. Massachusetts MA | B | LIFE INSURANCE | | | 500,685 | 499,922 |
| 23. Michigan MI | | | | | | |
| 24. Minnesota MN | | | | | | |
| 25. Mississippi MS | | | | | | |
| 26. Missouri MO | | | | | | |
| 27. Montana MT | | | | | | |
| 28. Nebraska NE | | | | | | |
| 29. Nevada NV | | | | | | |
| 30. New Hampshire NH | | | | | | |
| 31. New Jersey NJ | | | | | | |
| 32. New Mexico NM | B | LIFE INSURANCE | | | 200,443 | 203,623 |
| 33. New York NY | | | | | | |
| 34. North Carolina NC | B | LIFE INSURANCE | | | 411,036 | 424,212 |
| 35. North Dakota ND | | | | | | |
| 36. Ohio OH | B | LIFE INSURANCE | 5,048,143 | 5,328,347 | | |
| 37. Oklahoma OK | | | | | | |
| 38. Oregon OR | | | | | | |
| 39. Pennsylvania PA | | | | | | |
| 40. Rhode Island RI | | | | | | |
| 41. South Carolina SC | B | LIFE INSURANCE | | | 170,233 | 169,973 |
| 42. South Dakota SD | | | | | | |
| 43. Tennessee TN | | | | | | |
| 44. Texas TX | | | | | | |
| 45. Utah UT | | | | | | |
| 46. Vermont VT | | | | | | |
| 47. Virginia VA | B | LIFE INSURANCE | | | 510,165 | 529,310 |
| 48. Washington WA | | | | | | |
| 49. West Virginia WV | | | | | | |
| 50. Wisconsin WI | | | | | | |
| 51. Wyoming WY | | | | | | |
| 52. American Samoa AS | | | | | | |
| 53. Guam GU | | | | | | |
| 54. Puerto Rico PR | | | | | | |
| 55. US Virgin Islands VI | | | | | | |
| 56. Northern Mariana Islands MP | | | | | | |
| 57. Canada CAN | | | | | | |
| 58. Aggregate Alien and Other OT | XXX | XXX | 0 | 0 | 0 | 0 |
| 59. Total | XXX | XXX | 5,048,143 | 5,328,347 | 2,213,186 | 2,247,296 |

**DETAILS OF WRITE-INS**

| | | | | | | |
|---|---|---|---|---|---|---|
| 5801. | | | | | | |
| 5802. | | | | | | |
| 5803. | | | | | | |
| 5898. Summary of remaining write-ins for line 58 from overflow page | XXX | XXX | 0 | 0 | 0 | 0 |
| 5899. Total (Lines 5801 thru 5803+5898) (Line 58 above) | XXX | XXX | 0 | 0 | 0 | 0 |

# 2017 ALPHABETICAL INDEX
# LIFE ANNUAL STATEMENT BLANK


| | |
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