**PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION**

* 1 6 6 9 1 2 0 1 8 2 0 1 0 0 1 0 0 *

# ANNUAL STATEMENT

**For the Year Ended December 31, 2018**

of the Condition and Affairs of the

# GREAT AMERICAN INSURANCE COMPANY

NAIC Group Code..... 0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 16691 Employer's ID Number..... 31-0501234

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

Incorporated/Organized..... March 7, 1872 Commenced Business..... March 7, 1872

| | | |
|---|---|---|
| Statutory Home Office | 301 E Fourth Street .. Cincinnati .. OH .. US .. 45202<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | |
| Main Administrative Office | 301 E Fourth Street .. Cincinnati .. OH .. US .. 45202<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | 513-369-5000<br>*(Area Code) (Telephone Number)* |
| Mail Address | 301 E Fourth Street .. Cincinnati .. OH .. US .. 45202<br>*(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)* | |
| Primary Location of Books and Records | 301 E Fourth Street .. Cincinnati .. OH .. US .. 45202<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | 513-369-5000<br>*(Area Code) (Telephone Number)* |
| Internet Web Site Address | www.greatamericaninsurancegroup.com | |
| Statutory Statement Contact | Robert James Schwartz<br>*(Name)* | 513-369-5092<br>*(Area Code) (Telephone Number) (Extension)* |
| | BSchwartz@gaig.com<br>*(E-Mail Address)* | 513-369-3873<br>*(Fax Number)* |

## OFFICERS

| Name | Title | Name | Title |
|---|---|---|---|
| 1. Gary John Gruber | President | 2. Sue Ann Erhart | Senior Vice President, General Counsel & Secretary |
| 3. Robert James Schwartz | Vice President & Controller | 4. Lisa Ann Hays | Vice President & Actuary |

## OTHER

| | | | |
|---|---|---|---|
| Ronald James Brichler | Executive Vice President | Vincent McLenaghan | Executive Vice President |
| Michael Eugene Sullivan Jr. | Executive Vice President | Aaron Beasy Latto | Senior Vice President |
| James Richard Niehaus | Senior Vice President & Chief Information Officer | Michael David Pierce | Senior Vice President |
| Lloyd Johnson Stoik | Senior Vice President | David Lawrence Thompson Jr. | Senior Vice President |
| David John Witzgall | Senior Vice President, CFO & Treasurer | Annette Denise Gardner | Vice President & Assistant Treasurer |
| John William Tholen | Vice President | Stephen Charles Beraha | AVP, Assistant General Counsel & Asst. Secretary |
| Brian Anthony Moning | Assistant Vice President | Lisa Ann Pennekamp | Assistant Vice President & Assoc. General Counsel |
| Howard Kim Baird | Assistant Treasurer | Robert Jude Zbacnik | Assistant Treasurer |

## DIRECTORS OR TRUSTEES

Ronald James Brichler, Michelle Ann Gillis, Gary John Gruber, Michael Eugene Sullivan Jr., David John Witzgall

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) |
|---|---|---|
| Gary John Gruber | Sue Ann Erhart | Robert James Schwartz |
| President | Senior Vice President, General Counsel & Secretary | Vice President & Controller |

Subscribed and sworn to before me
This 14 day of February, 2019

*Notary Public, State of Ohio*
*My Commission expires November 8, 2021*

NOTARIAL SEAL STATE OF OHIO

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 | Gross Investment Holdings 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 | 21,595,999 | 0.3 | 21,595,999 | 0 | 21,595,999 | 0.3 |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities): | | | | | | |
| 1.21 Issued by U.S. government agencies | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 1.22 Issued by U.S. government sponsored agencies | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities) | 163,431,119 | 2.5 | 163,431,119 | 0 | 163,431,119 | 2.5 |
| 1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.: | | | | | | |
| 1.41 States, territories and possessions general obligations | 51,704,241 | 0.8 | 51,704,241 | 0 | 51,704,241 | 0.8 |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations | 8,226,724 | 0.1 | 8,226,724 | 0 | 8,226,724 | 0.1 |
| 1.43 Revenue and assessment obligations | 1,182,278,075 | 18.3 | 1,182,278,075 | 0 | 1,182,278,075 | 18.4 |
| 1.44 Industrial development and similar obligations | 39,168,567 | 0.6 | 39,168,567 | 0 | 39,168,567 | 0.6 |
| 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 | 0 | 0.0 |
| 1.512 Issued or guaranteed by FNMA and FHLMC | 89,021 | 0.0 | 89,021 | 0 | 89,021 | 0.0 |
| 1.513 All other | 17,336,977 | 0.3 | 17,336,977 | 0 | 17,336,977 | 0.3 |
| 1.52 CMOs and REMICs: | | | | | | |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA | 4,896,538 | 0.1 | 4,896,538 | 0 | 4,896,538 | 0.1 |
| 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 | 6,234,327 | 0.1 | 6,234,327 | 0 | 6,234,327 | 0.1 |
| 1.523 All other | 333,016,598 | 5.2 | 333,016,598 | 0 | 333,016,598 | 5.2 |
| 2. Other debt and other fixed income securities (excluding short-term): | | | | | | |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) | 1,849,552,571 | 28.7 | 1,849,552,571 | 0 | 1,849,552,571 | 28.8 |
| 2.2 Unaffiliated non-U.S. securities (including Canada) | 196,869,513 | 3.1 | 196,869,513 | 0 | 196,869,513 | 3.1 |
| 2.3 Affiliated securities | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 3. Equity interests: | | | | | | |
| 3.1 Investments in mutual funds | 19,465,657 | 0.3 | 19,465,657 | 0 | 19,465,657 | 0.3 |
| 3.2 Preferred stocks: | | | | | | |
| 3.21 Affiliated | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 3.22 Unaffiliated | 274,263,163 | 4.3 | 274,263,163 | 0 | 274,263,163 | 4.3 |
| 3.3 Publicly traded equity securities (excluding preferred stocks): | | | | | | |
| 3.31 Affiliated | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 3.32 Unaffiliated | 384,777,285 | 6.0 | 384,777,285 | 0 | 384,777,285 | 6.0 |
| 3.4 Other equity securities: | | | | | | |
| 3.41 Affiliated | 502,291,656 | 7.8 | 488,639,497 | 0 | 488,639,497 | 7.6 |
| 3.42 Unaffiliated | 90,552,932 | 1.4 | 90,552,932 | 0 | 90,552,932 | 1.4 |
| 3.5 Other equity interests including tangible personal property under lease: | | | | | | |
| 3.51 Affiliated | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 3.52 Unaffiliated | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 4. Mortgage loans: | | | | | | |
| 4.1 Construction and land development | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 4.2 Agricultural | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 4.3 Single family residential properties | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 4.4 Multifamily residential properties | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 4.5 Commercial loans | 256,335,367 | 4.0 | 256,335,367 | 0 | 256,335,367 | 4.0 |
| 4.6 Mezzanine real estate loans | 69,119,474 | 1.1 | 69,119,474 | 0 | 69,119,474 | 1.1 |
| 5. Real estate investments: | | | | | | |
| 5.1 Property occupied by company | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt) | 58,221,275 | 0.9 | 58,221,275 | 0 | 58,221,275 | 0.9 |
| 5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt) | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 6. Contract loans | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 7. Derivatives | 745,215 | 0.0 | 745,215 | 0 | 745,215 | 0.0 |
| 8. Receivables for securities | 1,021,461 | 0.0 | 1,021,461 | 0 | 1,021,461 | 0.0 |
| 9. Securities lending (Line 10, Asset Page reinvested collateral) | 0 | 0.0 | 0 | XXX | XXX | XXX |
| 10. Cash, cash equivalents and short-term investments | 318,171,232 | 4.9 | 318,171,232 | 0 | 318,171,232 | 4.9 |
| 11. Other invested assets | 593,851,720 | 9.2 | 593,851,720 | 0 | 593,851,720 | 9.2 |
| 12. Total invested assets | 6,443,216,707 | 100.0 | 6,429,564,549 | 0 | 6,429,564,549 | 100.0 |

# SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 58,358,036 |
| 2. | Cost of acquired: | | |
| 2.1 | Actual cost at time of acquisition (Part 2, Column 6) | 0 | |
| 2.2 | Additional investment made after acquisition (Part 2, Column 9) | 3,908,098 | 3,908,098 |
| 3. | Current year change in encumbrances: | | |
| 3.1 | Totals, Part 1, Column 13 | 0 | |
| 3.2 | Totals, Part 3, Column 11 | 0 | 0 |
| 4. | Total gain (loss) on disposals, Part 3, Column 18 | | 999 |
| 5. | Deduct amounts received on disposals, Part 3, Column 15 | | 1,000 |
| 6. | Total foreign exchange change in book/adjusted carrying value: | | |
| 6.1 | Totals, Part 1, Column 15 | 0 | |
| 6.2 | Totals, Part 3, Column 13 | 0 | 0 |
| 7. | Deduct current year's other-than-temporary impairment recognized: | | |
| 7.1 | Totals, Part 1, Column 12 | 0 | |
| 7.2 | Totals, Part 3, Column 10 | 0 | 0 |
| 8. | Deduct current year's depreciation: | | |
| 8.1 | Totals, Part 1, Column 11 | 4,044,858 | |
| 8.2 | Totals, Part 3, Column 9 | 0 | 4,044,858 |
| 9. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8) | | 58,221,275 |
| 10. | Deduct total nonadmitted amounts | | 0 |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | | 58,221,275 |

# SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

| | | | |
|---|---|---|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | | 308,124,727 |
| 2. | Cost of acquired: | | |
| 2.1 | Actual cost at time of acquisition (Part 2, Column 7) | 88,617,764 | |
| 2.2 | Additional investment made after acquisition (Part 2, Column 8) | 636,398 | 89,254,162 |
| 3. | Capitalized deferred interest and other: | | |
| 3.1 | Totals, Part 1, Column 12 | 0 | |
| 3.2 | Totals, Part 3, Column 11 | 0 | 0 |
| 4. | Accrual of discount | | 0 |
| 5. | Unrealized valuation increase (decrease): | | |
| 5.1 | Totals, Part 1, Column 9 | 0 | |
| 5.2 | Totals, Part 3, Column 8 | 0 | 0 |
| 6. | Total gain (loss) on disposals, Part 3, Column 18 | | 0 |
| 7. | Deduct amounts received on disposals, Part 3, Column 15 | | 71,924,048 |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | | 0 |
| 9. | Total foreign exchange change in book value/recorded investment excluding accrued interest: | | |
| 9.1 | Totals, Part 1, Column 13 | 0 | |
| 9.2 | Totals, Part 3, Column 13 | 0 | 0 |
| 10. | Deduct current year's other-than-temporary impairment recognized: | | |
| 10.1 | Totals, Part 1, Column 11 | 0 | |
| 10.2 | Totals, Part 3, Column 10 | 0 | 0 |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 325,454,841 |
| 12. | Total valuation allowance | | 0 |
| 13. | Subtotal (Line 11 plus Line 12) | | 325,454,841 |
| 14. | Deduct total nonadmitted amounts | | 0 |
| 15. | Statement value of mortgages owned at end of current period (Line 13 minus Line 14) | | 325,454,841 |

# SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 430,737,607 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 8) | 46,938,888 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | 138,090,738 | 185,029,626 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 16 | 0 | |
| | 3.2 Totals, Part 3, Column 12 | 0 | 0 |
| 4. | Accrual of discount | | 0 |
| 5. | Unrealized valuation increase (decrease): | | |
| | 5.1 Totals, Part 1, Column 13 | 40,092,800 | |
| | 5.2 Totals, Part 3, Column 9 | 0 | 40,092,800 |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | | 62,137 |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | | 51,161,775 |
| 8. | Deduct amortization of premium and depreciation | | 2,375,571 |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 9.1 Totals, Part 1, Column 17 | 0 | |
| | 9.2 Totals, Part 3, Column 14 | 0 | 0 |
| 10. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 15 | 8,533,105 | |
| | 10.2 Totals, Part 3, Column 11 | 0 | 8,533,105 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 593,851,720 |
| 12. | Deduct total nonadmitted amounts | | 0 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 593,851,720 |

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 4,191,267,375 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 1,929,404,917 |
| 3. | Accrual of discount | | 17,471,372 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1 Part 1, Column 12 | (1,784,795) | |
| | 4.2 Part 2, Section 1, Column 15 | (23,237,371) | |
| | 4.3 Part 2, Section 2, Column 13 | (44,341,337) | |
| | 4.4 Part 4, Column 11 | (12,977,634) | (82,341,138) |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | 24,546,003 |
| 6. | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7 | | 876,650,623 |
| 7. | Deduct amortization of premium | | 11,607,484 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1 Part 1, Column 15 | (685,552) | |
| | 8.2 Part 2, Section 1, Column 19 | 0 | |
| | 8.3 Part 2, Section 2, Column 16 | 0 | |
| | 8.4 Part 4, Column 15 | 0 | (685,552) |
| 9. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 9.1 Part 1, Column 14 | 4,622,038 | |
| | 9.2 Part 2, Section 1, Column 17 | 899,707 | |
| | 9.3 Part 2, Section 2, Column 14 | 40,839,033 | |
| | 9.4 Part 4, Column 13 | 10,132 | 46,370,910 |
| 10. | Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2) | | 717,002 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | | 5,145,750,963 |
| 12. | Deduct total nonadmitted amounts | | 13,652,158 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 5,132,098,804 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1<br>Book/Adjusted Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|---|---|---|---|---|
| **BONDS** | 1. United States | 24,545,376 | 24,445,993 | 27,573,414 | 21,632,008 |
| Governments (Including all obligations | 2. Canada | 128,900,382 | 129,655,700 | 132,278,550 | 128,000,000 |
| guaranteed by governments) | 3. Other Countries | 34,530,737 | 34,516,332 | 34,606,797 | 46,950,000 |
| | 4. Totals | 187,976,495 | 188,618,025 | 194,458,761 | 196,582,008 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | 51,704,241 | 52,397,056 | 54,502,279 | 49,360,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals | 8,226,724 | 8,351,595 | 9,353,454 | 8,055,000 |
| 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 | 1,226,496,431 | 1,232,868,590 | 1,255,057,343 | 1,209,484,090 |
| Industrial and Miscellaneous, | 8. United States | 2,203,126,870 | 2,241,570,992 | 2,250,728,961 | 2,303,608,946 |
| SVO Identified Funds, Bank Loans | 9. Canada | 11,790,654 | 12,075,982 | 11,623,746 | 12,050,000 |
| and Hybrid Securities (Unaffiliated) | 10. Other Countries | 185,078,855 | 183,327,461 | 188,245,936 | 190,056,981 |
| | 11. Totals | 2,399,996,379 | 2,436,974,435 | 2,450,598,643 | 2,505,715,927 |
| Parent, Subsidiaries and Affiliates | 12. Totals | 0 | 0 | 0 | 0 |
| | **13. Total Bonds** | 3,874,400,270 | 3,919,209,701 | 3,963,970,480 | 3,969,197,025 |
| **PREFERRED STOCKS** | 14. United States | 265,147,683 | 273,155,169 | 285,292,616 | |
| Industrial and Miscellaneous (Unaffiliated) | 15. Canada | 7,277,300 | 7,277,300 | 7,003,500 | |
| | 16. Other Countries | 1,838,180 | 1,838,180 | 2,000,000 | |
| | 17. Totals | 274,263,163 | 282,270,649 | 294,296,116 | |
| Parent, Subsidiaries and Affiliates | 18. Totals | 0 | 0 | 0 | |
| | **19. Total Preferred Stocks** | 274,263,163 | 282,270,649 | 294,296,116 | |
| **COMMON STOCKS** | 20. United States | 465,389,758 | 465,389,758 | 514,246,515 | |
| Industrial and Miscellaneous (Unaffiliated) | 21. Canada | 0 | 0 | 0 | |
| | 22. Other Countries | 29,406,116 | 29,406,116 | 42,560,877 | |
| | 23. Totals | 494,795,874 | 494,795,874 | 556,807,392 | |
| Parent, Subsidiaries and Affiliates | 24. Totals | 502,291,656 | 502,291,656 | 551,269,455 | |
| | **25. Total Common Stocks** | 997,087,529 | 997,087,529 | 1,108,076,847 | |
| | **26. Total Stocks** | 1,271,350,693 | 1,279,358,179 | 1,402,372,963 | |
| | **27. Total Bonds and Stocks** | 5,145,750,963 | 5,198,567,880 | 5,366,343,443 | |

# 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 11.7 | 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 | 7,059,252 | 15,938,322 | 1,384,335 | 254,897 | 8,525 | XXX | 24,645,331 | 0.6 | 27,025,368 | 0.9 | 24,645,331 | 0 |
| 1.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.7 Totals | 7,059,252 | 15,938,322 | 1,384,335 | 254,897 | 8,525 | XXX | 24,645,331 | 0.6 | 27,025,368 | 0.9 | 24,645,331 | 0 |
| 2. **All Other Governments** | | | | | | | | | | | | |
| 2.1 NAIC 1 | 101,460,703 | 65,786,912 | 0 | 0 | 0 | XXX | 167,247,615 | 4.2 | 134,585,142 | 4.3 | 90,026,094 | 77,221,521 |
| 2.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.7 Totals | 101,460,703 | 65,786,912 | 0 | 0 | 0 | XXX | 167,247,615 | 4.2 | 134,585,142 | 4.3 | 90,026,094 | 77,221,521 |
| 3. **U.S. States, Territories and Possessions, etc., Guaranteed** | | | | | | | | | | | | |
| 3.1 NAIC 1 | 2,616,300 | 13,545,728 | 20,357,505 | 14,128,681 | 1,056,027 | XXX | 51,704,241 | 1.3 | 69,697,222 | 2.2 | 51,704,241 | 0 |
| 3.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.7 Totals | 2,616,300 | 13,545,728 | 20,357,505 | 14,128,681 | 1,056,027 | XXX | 51,704,241 | 1.3 | 69,697,222 | 2.2 | 51,704,241 | 0 |
| 4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 4.1 NAIC 1 | 2,162,348 | 6,064,376 | 0 | 0 | 0 | XXX | 8,226,724 | 0.2 | 25,243,676 | 0.8 | 8,226,724 | 0 |
| 4.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.7 Totals | 2,162,348 | 6,064,376 | 0 | 0 | 0 | XXX | 8,226,724 | 0.2 | 25,243,676 | 0.8 | 8,226,724 | 0 |
| 5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | | |
| 5.1 NAIC 1 | 61,683,650 | 289,231,965 | 303,854,724 | 447,760,936 | 115,057,398 | XXX | 1,217,588,673 | 30.4 | 1,101,999,566 | 35.2 | 1,216,385,478 | 1,203,195 |
| 5.2 NAIC 2 | 0 | 0 | 0 | 7,665,608 | 0 | XXX | 7,665,608 | 0.2 | 10,685,555 | 0.3 | 7,665,608 | 0 |
| 5.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 604,997 | 0.0 | 0 | 0 |
| 5.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.6 NAIC 6 | 0 | 1,242,150 | 0 | 0 | 0 | XXX | 1,242,150 | 0.0 | 3,839,550 | 0.1 | 1,242,150 | 0 |
| 5.7 Totals | 61,683,650 | 290,474,115 | 303,854,724 | 455,426,544 | 115,057,398 | XXX | 1,226,496,431 | 30.7 | 1,117,129,668 | 35.7 | 1,225,293,236 | 1,203,195 |

# 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 11.7 | 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 | 236,093,597 | 928,600,327 | 591,848,123 | 99,778,470 | 9,512,864 | XXX | 1,865,833,381 | 46.6 | 1,339,119,476 | 42.8 | 417,792,556 | 1,448,040,825 |
| 6.2 NAIC 2 | 41,793,182 | 322,070,161 | 119,687,905 | 4,107,788 | 0 | XXX | 487,659,036 | 12.2 | 317,583,823 | 10.1 | 267,724,880 | 219,934,156 |
| 6.3 NAIC 3 | 4,112,230 | 14,556,341 | 10,303,161 | 153,165 | 168 | XXX | 29,125,065 | 0.7 | 55,762,351 | 1.8 | 23,204,335 | 5,920,730 |
| 6.4 NAIC 4 | 16,045,881 | 7,399,733 | 1,638,316 | 706,656 | 0 | XXX | 25,790,586 | 0.6 | 23,246,383 | 0.7 | 7,137,290 | 18,653,296 |
| 6.5 NAIC 5 | 2,711,284 | 1,131,404 | 1,664,810 | 44,170 | 4,354 | XXX | 5,556,022 | 0.1 | 7,866,606 | 0.3 | 1,423,260 | 4,132,762 |
| 6.6 NAIC 6 | 155,005 | 415,957 | 153,732 | 67,012 | 1,834,937 | XXX | 2,626,642 | 0.1 | 6,683,472 | 0.2 | 468,369 | 2,158,273 |
| 6.7 Totals | 300,911,178 | 1,274,173,923 | 725,296,047 | 104,857,261 | 11,352,323 | XXX | 2,416,590,732 | 60.4 | 1,750,262,111 | 55.9 | 717,750,690 | 1,698,840,042 |
| 7. **Hybrid Securities** | | | | | | | | | | | | |
| 7.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.2 NAIC 2 | 0 | 0 | 0 | 0 | 9,662,167 | XXX | 9,662,167 | 0.2 | 7,825,349 | 0.2 | 9,662,167 | 0 |
| 7.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.7 Totals | 0 | 0 | 0 | 0 | 9,662,167 | XXX | 9,662,167 | 0.2 | 7,825,349 | 0.2 | 9,662,167 | 0 |
| 8. **Parent, Subsidiaries and Affiliates** | | | | | | | | | | | | |
| 8.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9. **SVO Identified Funds** | | | | | | | | | | | | |
| 9.1 NAIC 1 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.2 NAIC 2 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.3 NAIC 3 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.4 NAIC 4 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.5 NAIC 5 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.7 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. **Bank Loans** | | | | | | | | | | | | |
| 10.1 NAIC 1 | 0 | 1,199,986 | 0 | 0 | 0 | XXX | 1,199,986 | 0.0 | XXX | XXX | 0 | 1,199,987 |
| 10.2 NAIC 2 | 192,885 | 25,818,399 | 16,140,737 | 0 | 0 | XXX | 42,152,022 | 1.1 | XXX | XXX | 24,972,701 | 17,179,320 |
| 10.3 NAIC 3 | 118,886 | 25,201,264 | 13,881,396 | 0 | 0 | XXX | 39,201,546 | 1.0 | XXX | XXX | 10,204,783 | 28,996,763 |
| 10.4 NAIC 4 | 27,795 | 5,770,278 | 2,672,149 | 0 | 0 | XXX | 8,470,221 | 0.2 | XXX | XXX | 3,886,846 | 4,583,375 |
| 10.5 NAIC 5 | 14,561 | 4,270,820 | 0 | 0 | 0 | XXX | 4,285,381 | 0.1 | XXX | XXX | 1,967,282 | 2,318,099 |
| 10.6 NAIC 6 | 0 | 91,740 | 0 | 0 | 0 | XXX | 91,740 | 0.0 | XXX | XXX | 91,740 | 0 |
| 10.7 Totals | 354,127 | 62,352,487 | 32,694,282 | 0 | 0 | XXX | 95,400,896 | 2.4 | XXX | XXX | 41,123,352 | 54,277,544 |

# 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 11.7 | 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) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 11. **Total Bonds Current Year** | | | | | | | | | | | | |
| 11.1 NAIC 1 | (d) 411,075,850 | 1,320,367,617 | 917,444,686 | 561,922,985 | 125,634,813 | 0 | 3,336,445,952 | 83.4 | XXX | XXX | 1,808,780,423 | 1,527,665,528 |
| 11.2 NAIC 2 | (d) 41,986,067 | 347,888,560 | 135,828,642 | 11,773,396 | 9,662,167 | 0 | 547,138,833 | 13.7 | XXX | XXX | 310,025,357 | 237,113,476 |
| 11.3 NAIC 3 | (d) 4,231,116 | 39,757,605 | 24,184,557 | 153,165 | 168 | 0 | 68,326,611 | 1.7 | XXX | XXX | 33,409,118 | 34,917,493 |
| 11.4 NAIC 4 | (d) 16,073,676 | 13,170,011 | 4,310,465 | 706,656 | 0 | 0 | 34,260,807 | 0.9 | XXX | XXX | 11,024,136 | 23,236,671 |
| 11.5 NAIC 5 | (d) 2,725,844 | 5,402,224 | 1,664,810 | 44,170 | 4,354 | 0 | (c) 9,841,403 | 0.2 | XXX | XXX | 3,390,542 | 6,450,861 |
| 11.6 NAIC 6 | (d) 155,005 | 1,749,847 | 153,732 | 67,012 | 1,834,937 | 0 | (c) 3,960,532 | 0.1 | XXX | XXX | 1,802,259 | 2,158,273 |
| 11.7 Totals | 476,247,558 | 1,728,335,864 | 1,083,586,892 | 574,667,384 | 137,136,440 | 0 | (b) 3,999,974,137 | 100.0 | XXX | XXX | 2,168,431,835 | 1,831,542,302 |
| 11.8 Line 11.7 as a % of Col. 7 | 11.9 | 43.2 | 27.1 | 14.4 | 3.4 | 0.0 | 100.0 | XXX | XXX | XXX | 54.2 | 45.8 |
| 12. **Total Bonds Prior Year** | | | | | | | | | | | | |
| 12.1 NAIC 1 | 308,527,895 | 1,057,200,176 | 654,451,384 | 551,441,453 | 126,049,541 | 0 | XXX | XXX | 2,697,670,449 | 86.1 | 1,654,772,298 | 1,042,898,151 |
| 12.2 NAIC 2 | 34,256,649 | 181,061,733 | 99,496,788 | 8,331,699 | 12,947,858 | 0 | XXX | XXX | 336,094,727 | 10.7 | 194,006,196 | 142,088,531 |
| 12.3 NAIC 3 | 1,025,633 | 31,103,637 | 24,161,972 | 75,905 | 202 | 0 | XXX | XXX | 56,367,349 | 1.8 | 25,890,629 | 30,476,720 |
| 12.4 NAIC 4 | 2,033,083 | 17,874,262 | 2,552,289 | 786,749 | 0 | 0 | XXX | XXX | 23,246,383 | 0.7 | 13,283,755 | 9,962,628 |
| 12.5 NAIC 5 | 2,407,273 | 4,360,331 | 869,595 | 224,495 | 4,912 | 0 | XXX | XXX | (c) 7,866,606 | 0.3 | 5,673,782 | 2,192,824 |
| 12.6 NAIC 6 | 3,195,101 | 6,301,022 | 196,980 | 127,688 | 702,231 | 0 | XXX | XXX | (c) 10,523,022 | 0.3 | 4,982,566 | 5,540,456 |
| 12.7 Totals | 351,445,634 | 1,297,901,161 | 781,729,008 | 560,987,989 | 139,704,744 | 0 | XXX | XXX | (b) 3,131,768,536 | 100.0 | 1,898,609,226 | 1,233,159,310 |
| 12.8 Line 12.7 as a % of Col. 9 | 11.2 | 41.4 | 25.0 | 17.9 | 4.5 | 0.0 | XXX | XXX | 100.0 | XXX | 60.6 | 39.4 |
| 13. **Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 13.1 NAIC 1 | 158,172,105 | 607,797,673 | 427,790,203 | 492,509,809 | 122,510,633 | 0 | 1,808,780,423 | 45.2 | 1,654,772,298 | 52.8 | 1,808,780,423 | XXX |
| 13.2 NAIC 2 | 13,078,663 | 192,262,312 | 86,978,990 | 8,043,224 | 9,662,167 | 0 | 310,025,357 | 7.8 | 194,006,196 | 6.2 | 310,025,357 | XXX |
| 13.3 NAIC 3 | 4,110,678 | 17,054,958 | 12,090,150 | 153,165 | 168 | 0 | 33,409,118 | 0.8 | 25,890,629 | 0.8 | 33,409,118 | XXX |
| 13.4 NAIC 4 | 889,284 | 8,360,853 | 1,382,513 | 391,486 | 0 | 0 | 11,024,136 | 0.3 | 13,283,755 | 0.4 | 11,024,136 | XXX |
| 13.5 NAIC 5 | 378,244 | 2,795,351 | 168,422 | 44,170 | 4,354 | 0 | 3,390,542 | 0.1 | 5,673,782 | 0.2 | 3,390,542 | XXX |
| 13.6 NAIC 6 | 56,462 | 1,525,053 | 153,732 | 67,012 | 0 | 0 | 1,802,259 | 0.0 | 4,982,566 | 0.2 | 1,802,259 | XXX |
| 13.7 Totals | 176,685,437 | 829,796,199 | 528,564,011 | 501,208,867 | 132,177,322 | 0 | 2,168,431,835 | 54.2 | 1,898,609,226 | 60.6 | 2,168,431,835 | XXX |
| 13.8 Line 13.7 as a % of Col. 7 | 8.1 | 38.3 | 24.4 | 23.1 | 6.1 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11 | 4.4 | 20.7 | 13.2 | 12.5 | 3.3 | 0.0 | 54.2 | XXX | XXX | XXX | 54.2 | XXX |
| 14. **Total Privately Placed Bonds** | | | | | | | | | | | | |
| 14.1 NAIC 1 | 252,903,744 | 712,569,944 | 489,654,483 | 69,413,176 | 3,124,181 | 0 | 1,527,665,528 | 38.2 | 1,042,898,151 | 33.3 | XXX | 1,527,665,528 |
| 14.2 NAIC 2 | 28,907,404 | 155,626,248 | 48,849,652 | 3,730,171 | 0 | 0 | 237,113,476 | 5.9 | 142,088,531 | 4.5 | XXX | 237,113,476 |
| 14.3 NAIC 3 | 120,439 | 22,702,647 | 12,094,407 | 0 | 0 | 0 | 34,917,493 | 0.9 | 30,476,720 | 1.0 | XXX | 34,917,493 |
| 14.4 NAIC 4 | 15,184,391 | 4,809,158 | 2,927,952 | 315,170 | 0 | 0 | 23,236,671 | 0.6 | 9,962,628 | 0.3 | XXX | 23,236,671 |
| 14.5 NAIC 5 | 2,347,600 | 2,606,874 | 1,496,387 | 0 | 0 | 0 | 6,450,861 | 0.2 | 2,192,824 | 0.1 | XXX | 6,450,861 |
| 14.6 NAIC 6 | 98,543 | 224,794 | 0 | 0 | 1,834,937 | 0 | 2,158,273 | 0.1 | 5,540,456 | 0.2 | XXX | 2,158,273 |
| 14.7 Totals | 299,562,121 | 898,539,665 | 555,022,881 | 73,458,517 | 4,959,118 | 0 | 1,831,542,302 | 45.8 | 1,233,159,310 | 39.4 | XXX | 1,831,542,302 |
| 14.8 Line 14.7 as a % of Col. 7 | 16.4 | 49.1 | 30.3 | 4.0 | 0.3 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11 | 7.5 | 22.5 | 13.9 | 1.8 | 0.1 | 0.0 | 45.8 | XXX | XXX | XXX | XXX | 45.8 |

(a) Includes $.....1,509,747,025 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....137,268,082 current year of bonds with Z designations, $.....84,464,367 prior year of bonds with Z designations and $.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $.....2,180,264 current year of bonds with 5GI designations, $.....652,431 prior year of bonds with 5* or 5GI designations and $.....323,336 current year, $.....3,164,736 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....88,375,915; NAIC 2 $.....23,374,356; NAIC 3 $.....0; NAIC 4 $.....13,823,596; 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 11.7 | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. **U.S. Governments** | | | | | | | | | | | | |
| 1.1 Issuer Obligations | 6,889,478 | 14,806,476 | 0 | 0 | 0 | XXX | 21,695,954 | 0.5 | 22,976,107 | 0.7 | 21,695,954 | 0 |
| 1.2 Residential Mortgage-Backed Securities | 169,774 | 1,131,846 | 1,384,335 | 254,897 | 8,525 | XXX | 2,949,377 | 0.1 | 4,049,261 | 0.1 | 2,949,377 | 0 |
| 1.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.4 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.5 Totals | 7,059,252 | 15,938,322 | 1,384,335 | 254,897 | 8,525 | XXX | 24,645,331 | 0.6 | 27,025,368 | 0.9 | 24,645,331 | 0 |
| 2. **All Other Governments** | | | | | | | | | | | | |
| 2.1 Issuer Obligations | 101,460,703 | 65,786,912 | 0 | 0 | 0 | XXX | 167,247,615 | 4.2 | 134,585,142 | 4.3 | 90,026,094 | 77,221,521 |
| 2.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.4 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.5 Totals | 101,460,703 | 65,786,912 | 0 | 0 | 0 | XXX | 167,247,615 | 4.2 | 134,585,142 | 4.3 | 90,026,094 | 77,221,521 |
| 3. **U.S. States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 3.1 Issuer Obligations | 2,616,300 | 13,545,728 | 20,357,505 | 14,128,681 | 1,056,027 | XXX | 51,704,241 | 1.3 | 69,697,222 | 2.2 | 51,704,241 | 0 |
| 3.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.4 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.5 Totals | 2,616,300 | 13,545,728 | 20,357,505 | 14,128,681 | 1,056,027 | XXX | 51,704,241 | 1.3 | 69,697,222 | 2.2 | 51,704,241 | 0 |
| 4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 4.1 Issuer Obligations | 2,162,348 | 6,064,376 | 0 | 0 | 0 | XXX | 8,226,724 | 0.2 | 25,243,676 | 0.8 | 8,226,724 | 0 |
| 4.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.4 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.5 Totals | 2,162,348 | 6,064,376 | 0 | 0 | 0 | XXX | 8,226,724 | 0.2 | 25,243,676 | 0.8 | 8,226,724 | 0 |
| 5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | | |
| 5.1 Issuer Obligations | 12,419,935 | 55,868,597 | 124,424,835 | 62,193,024 | 8,437,958 | XXX | 263,344,349 | 6.6 | 280,320,645 | 9.0 | 263,344,349 | 0 |
| 5.2 Residential Mortgage-Backed Securities | 154,582 | 401,523 | 192,523 | 84,358 | 0 | XXX | 832,987 | 0.0 | 1,366,100 | 0.0 | 832,987 | 0 |
| 5.3 Commercial Mortgage-Backed Securities | 0 | 1,203,195 | 0 | 0 | 0 | XXX | 1,203,195 | 0.0 | 1,193,915 | 0.0 | 0 | 1,203,195 |
| 5.4 Other Loan-Backed and Structured Securities | 49,109,133 | 233,000,800 | 179,237,366 | 393,149,162 | 106,619,440 | XXX | 961,115,900 | 24.0 | 834,249,008 | 26.6 | 961,115,900 | 0 |
| 5.5 Totals | 61,683,650 | 290,474,115 | 303,854,724 | 455,426,544 | 115,057,398 | XXX | 1,226,496,431 | 30.7 | 1,117,129,668 | 35.7 | 1,225,293,236 | 1,203,195 |
| 6. **Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | | |
| 6.1 Issuer Obligations | 163,687,517 | 595,162,746 | 225,146,744 | 20,173,885 | 3,835,125 | XXX | 1,008,006,016 | 25.2 | 654,566,876 | 20.9 | 480,683,204 | 527,322,812 |
| 6.2 Residential Mortgage-Backed Securities | 58,442,088 | 141,459,212 | 94,583,825 | 30,910,578 | 1,864,454 | XXX | 327,260,157 | 8.2 | 353,525,222 | 11.3 | 195,223,235 | 132,036,922 |
| 6.3 Commercial Mortgage-Backed Securities | 580,214 | 12,952,832 | 15,794,700 | 0 | 0 | XXX | 29,327,747 | 0.7 | 31,870,348 | 1.0 | 7,844,809 | 21,482,938 |
| 6.4 Other Loan-Backed and Structured Securities | 78,201,359 | 524,599,133 | 389,770,778 | 53,772,798 | 5,652,744 | XXX | 1,051,996,812 | 26.3 | 710,299,665 | 22.7 | 33,999,441 | 1,017,997,371 |
| 6.5 Totals | 300,911,178 | 1,274,173,923 | 725,296,047 | 104,857,261 | 11,352,323 | XXX | 2,416,590,732 | 60.4 | 1,750,262,111 | 55.9 | 717,750,690 | 1,698,840,042 |
| 7. **Hybrid Securities** | | | | | | | | | | | | |
| 7.1 Issuer Obligations | 0 | 0 | 0 | 0 | 9,662,167 | XXX | 9,662,167 | 0.2 | 7,825,349 | 0.2 | 9,662,167 | 0 |
| 7.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.4 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.5 Totals | 0 | 0 | 0 | 0 | 9,662,167 | XXX | 9,662,167 | 0.2 | 7,825,349 | 0.2 | 9,662,167 | 0 |
| 8. **Parent, Subsidiaries and Affiliates** | | | | | | | | | | | | |
| 8.1 Issuer Obligations | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.4 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.5 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

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

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. **SVO Identified Funds** | | | | | | | | | | | | |
| 9.1 Exchange Traded Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.2 Bond Mutual Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.3 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. **Bank Loans** | | | | | | | | | | | | |
| 10.1 Bank Loans - Issued | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.2 Bank Loans - Acquired | 354,127 | 62,352,487 | 32,694,282 | 0 | 0 | XXX | 95,400,896 | 2.4 | XXX | XXX | 41,123,352 | 54,277,544 |
| 10.3 Totals | 354,127 | 62,352,487 | 32,694,282 | 0 | 0 | XXX | 95,400,896 | 2.4 | XXX | XXX | 41,123,352 | 54,277,544 |
| 11. **Total Bonds Current Year** | | | | | | | | | | | | |
| 11.1 Issuer Obligations | 289,236,281 | 751,234,835 | 369,929,083 | 96,495,590 | 22,991,277 | XXX | 1,529,887,066 | 38.2 | XXX | XXX | 925,342,733 | 604,544,333 |
| 11.2 Residential Mortgage-Backed Securities | 58,766,443 | 142,992,581 | 96,160,683 | 31,249,834 | 1,872,980 | XXX | 331,042,521 | 8.3 | XXX | XXX | 199,005,599 | 132,036,922 |
| 11.3 Commercial Mortgage-Backed Securities | 580,214 | 14,156,027 | 15,794,700 | 0 | 0 | XXX | 30,530,941 | 0.8 | XXX | XXX | 7,844,809 | 22,686,132 |
| 11.4 Other Loan-Backed and Structured Securities | 127,310,492 | 757,599,934 | 569,008,144 | 446,921,960 | 112,272,183 | XXX | 2,013,112,713 | 50.3 | XXX | XXX | 995,115,342 | 1,017,997,371 |
| 11.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.6 Bank Loans | 354,127 | 62,352,487 | 32,694,282 | 0 | 0 | XXX | 95,400,896 | 2.4 | XXX | XXX | 41,123,352 | 54,277,544 |
| 11.7 Totals | 476,247,558 | 1,728,335,864 | 1,083,586,892 | 574,667,384 | 137,136,440 | 0 | 3,999,974,137 | 100.0 | XXX | XXX | 2,168,431,835 | 1,831,542,302 |
| 11.8 Line 11.7 as a % of Col. 7 | 11.9 | 43.2 | 27.1 | 14.4 | 3.4 | 0.0 | 100.0 | XXX | XXX | XXX | 54.2 | 45.8 |
| 12. **Total Bonds Prior Year** | | | | | | | | | | | | |
| 12.1 Issuer Obligations | 169,649,503 | 584,862,773 | 332,814,770 | 84,176,233 | 23,711,738 | XXX | XXX | XXX | 1,195,215,017 | 38.2 | 799,107,614 | 396,107,403 |
| 12.2 Residential Mortgage-Backed Securities | 65,418,675 | 171,882,870 | 80,080,609 | 39,447,226 | 2,111,203 | XXX | XXX | XXX | 358,940,583 | 11.5 | 237,411,446 | 121,529,137 |
| 12.3 Commercial Mortgage-Backed Securities | 8,969,716 | 7,998,116 | 16,096,431 | 0 | 0 | XXX | XXX | XXX | 33,064,263 | 1.1 | 10,568,523 | 22,495,740 |
| 12.4 Other Loan-Backed and Structured Securities | 107,407,740 | 533,157,403 | 352,737,197 | 437,364,531 | 113,881,803 | XXX | XXX | XXX | 1,544,548,673 | 49.3 | 851,521,643 | 693,027,030 |
| 12.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 12.6 Bank Loans | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 12.7 Totals | 351,445,634 | 1,297,901,161 | 781,729,008 | 560,987,989 | 139,704,744 | 0 | XXX | XXX | 3,131,768,536 | 100.0 | 1,898,609,226 | 1,233,159,310 |
| 12.8 Line 12.7 as a % of Col. 9 | 11.2 | 41.4 | 25.0 | 17.9 | 4.5 | 0.0 | XXX | XXX | 100.0 | XXX | 60.6 | 39.4 |
| 13. **Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 13.1 Issuer Obligations | 86,436,453 | 461,404,588 | 282,023,836 | 76,321,705 | 19,156,151 | XXX | 925,342,733 | 23.1 | 799,107,614 | 25.5 | 925,342,733 | XXX |
| 13.2 Residential Mortgage-Backed Securities | 38,074,934 | 98,613,563 | 39,972,430 | 21,178,016 | 1,166,656 | XXX | 199,005,599 | 5.0 | 237,411,446 | 7.6 | 199,005,599 | XXX |
| 13.3 Commercial Mortgage-Backed Securities | 18,079 | 2,193,122 | 5,633,608 | 0 | 0 | XXX | 7,844,809 | 0.2 | 10,568,523 | 0.3 | 7,844,809 | XXX |
| 13.4 Other Loan-Backed and Structured Securities | 51,876,645 | 242,713,343 | 184,961,694 | 403,709,145 | 111,854,515 | XXX | 995,115,342 | 24.9 | 851,521,643 | 27.2 | 995,115,342 | XXX |
| 13.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.6 Bank Loans | 279,326 | 24,871,583 | 15,972,443 | 0 | 0 | XXX | 41,123,352 | 1.0 | XXX | XXX | 41,123,352 | XXX |
| 13.7 Totals | 176,685,437 | 829,796,199 | 528,564,011 | 501,208,867 | 132,177,322 | 0 | 2,168,431,835 | 54.2 | 1,898,609,226 | 60.6 | 2,168,431,835 | XXX |
| 13.8 Line 13.7 as a % of Col. 7 | 8.1 | 38.3 | 24.4 | 23.1 | 6.1 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11 | 4.4 | 20.7 | 13.2 | 12.5 | 3.3 | 0.0 | 54.2 | XXX | XXX | XXX | 54.2 | XXX |
| 14. **Total Privately Placed Bonds** | | | | | | | | | | | | |
| 14.1 Issuer Obligations | 202,799,828 | 289,830,248 | 87,905,247 | 20,173,885 | 3,835,125 | XXX | 604,544,333 | 15.1 | 396,107,403 | 12.6 | XXX | 604,544,333 |
| 14.2 Residential Mortgage-Backed Securities | 20,691,509 | 44,379,018 | 56,188,254 | 10,071,817 | 706,324 | XXX | 132,036,922 | 3.3 | 121,529,137 | 3.9 | XXX | 132,036,922 |
| 14.3 Commercial Mortgage-Backed Securities | 562,135 | 11,962,905 | 10,161,092 | 0 | 0 | XXX | 22,686,132 | 0.6 | 22,495,740 | 0.7 | XXX | 22,686,132 |
| 14.4 Other Loan-Backed and Structured Securities | 75,433,847 | 514,886,590 | 384,046,450 | 43,212,815 | 417,669 | XXX | 1,017,997,371 | 25.5 | 693,027,030 | 22.1 | XXX | 1,017,997,371 |
| 14.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.6 Bank Loans | 74,801 | 37,480,904 | 16,721,839 | 0 | 0 | XXX | 54,277,544 | 1.4 | XXX | XXX | XXX | 54,277,544 |
| 14.7 Totals | 299,562,121 | 898,539,665 | 555,022,881 | 73,458,517 | 4,959,118 | 0 | 1,831,542,302 | 45.8 | 1,233,159,310 | 39.4 | XXX | 1,831,542,302 |
| 14.8 Line 14.7 as a % of Col. 7 | 16.4 | 49.1 | 30.3 | 4.0 | 0.3 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11 | 7.5 | 22.5 | 13.9 | 1.8 | 0.1 | 0.0 | 45.8 | XXX | XXX | XXX | XXX | 45.8 |

# 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 | 71,370,252 | 71,370,252 | 0 | 0 | 0 |
| 2. Cost of short-term investments acquired | 130,925,389 | 130,925,389 | 0 | 0 | 0 |
| 3. Accrual of discount | 178,774 | 178,774 | 0 | 0 | 0 |
| 4. Unrealized valuation increase (decrease) | 0 | 0 | 0 | 0 | 0 |
| 5. Total gain (loss) on disposals | 27 | 27 | 0 | 0 | 0 |
| 6. Deduct consideration received on disposals | 76,720,024 | 76,720,024 | 0 | 0 | 0 |
| 7. Deduct amortization of premium | 0 | 0 | 0 | 0 | 0 |
| 8. Total foreign exchange change in book/adjusted carrying value | (180,551) | (180,551) | 0 | 0 | 0 |
| 9. Deduct current year's other-than-temporary impairment recognized | 0 | 0 | 0 | 0 | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 125,573,867 | 125,573,867 | 0 | 0 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | 0 | 0 | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 125,573,867 | 125,573,867 | 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) | | | 72,650 |
| 2. | Cost paid/(consideration received) on additions: | | | |
| | 2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12 | 0 | | |
| | 2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14 | 0 | | 0 |
| 3. | Unrealized valuation increase/(decrease): | | | |
| | 3.1 Section 1, Column 17 | 0 | | |
| | 3.2 Section 2, Column 19 | 0 | | 0 |
| 4. | Total gain (loss) on termination recognized, Section 2, Column 22 | | | 5,018,824 |
| 5. | Considerations received/(paid) on terminations, Section 2, Column 15 | | | 5,018,824 |
| 6. | Amortization: | | | |
| | 6.1 Section 1, Column 19 | 0 | | |
| | 6.2 Section 2, Column 21 | 0 | | 0 |
| 7. | Adjustment to the Book/Adjusted Carrying Value of hedged item: | | | |
| | 7.1 Section 1, Column 20 | 0 | | |
| | 7.2 Section 2, Column 23 | 0 | | 0 |
| 8. | Total foreign exchange change in Book/Adjusted Carrying Value: | | | |
| | 8.1 Section 1, Column 18 | 745,215 | | |
| | 8.2 Section 2, Column 20 | (72,650) | | 672,565 |
| 9. | Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8) | | | 745,215 |
| 10. | Deduct nonadmitted assets | | | 0 |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | | | 745,215 |

# SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

| | | | | | |
|---|---|---|---|---|---|
| 1. | Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year) | | | | 0 |
| 2. | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) | | | | 0 |
| 3.1 | Add: | | | | |
| | Change in variation margin on open contracts - highly effective hedges: | | | | |
| | 3.11 Section 1, Column 15, current year minus | 0 | | | |
| | 3.12 Section 1, Column 15, prior year | 0 | 0 | | |
| | Change in the valuation margin on open contracts - all other: | | | | |
| | 3.13 Section 1, Column 18, current year minus | 0 | | | |
| | 3.14 Section 1, Column 18, prior year | 0 | 0 | 0 | |
| 3.2 | Add: | | | | |
| | Change in adjustment to basis of hedged item: | | | | |
| | 3.21 Section 1, Column 17, current year to date minus | 0 | | | |
| | 3.22 Section 1, Column 17, prior year | 0 | 0 | | |
| | Change in amount recognized: | | | | |
| | 3.23 Section 1, Column 19, current year to date minus | 0 | | | |
| | 3.24 Section 1, Column 19, prior year | 0 | 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) | | 0 | | |
| 4.2 | Less: | | | | |
| | 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) | 0 | | | |
| | 4.22 Amount recognized (Section 2, Column 16) | 0 | 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 | | | | 0 |
| | 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year | | | | 0 |
| 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 | | | | 0 |
| 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 | 745,215 | |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance | 0 | |
| 3. | Total (Line 1 plus Line 2) | | 745,215 |
| 4. | Part D, Section 1, Column 5 | 745,215 | |
| 5. | Part D, Section 1, Column 6 | 0 | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | 0 |
| | | | Fair Value Check |
| 7. | Part A, Section 1, Column 16 | 745,215 | |
| 8. | Part B, Section 1, Column 13 | 0 | |
| 9. | Total (Line 7 plus Line 8) | | 745,215 |
| 10. | Part D, Section 1, Column 8 | 745,215 | |
| 11. | Part D, Section 1, Column 9 | 0 | |
| 12. | Total (Line 9 minus Line 10 minus Line 11) | | 0 |
| | | | Potential Exposure Check |
| 13. | Part A, Section 1, Column 21 | 171,464 | |
| 14. | Part B, Section 1, Column 20 | 0 | |
| 15. | Part D, Section 1, Column 11 | 171,464 | |
| 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 | 361,805,597 | 0 | 312,798,242 | 49,007,355 |
| 2. Cost of cash equivalents acquired | 1,955,527,666 | 0 | 1,955,527,666 | 0 |
| 3. Accrual of discount | 0 | 0 | 0 | 0 |
| 4. Unrealized valuation increase (decrease) | 0 | 0 | 0 | 0 |
| 5. Total gain (loss) on disposals | 0 | 0 | 0 | 0 |
| 6. Deduct consideration received on disposals | 2,156,129,763 | 0 | 2,107,122,408 | 49,007,355 |
| 7. Deduct amortization of premium | 0 | 0 | 0 | 0 |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | 0 | 0 | 0 |
| 9. Deduct current year's other-than-temporary impairment recognized | 0 | 0 | 0 | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 161,203,500 | 0 | 161,203,500 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | 0 | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 161,203,500 | 0 | 161,203,500 | 0 |

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

# SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 16 | 17 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | 11 | 12 | 13 | 14 | 15 | | |
| Description of Property | Code | City | State | Date Acquired | Date of Last Appraisal | Actual Cost | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Fair Value Less Encumbrances | Current Year's Depreciation | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encumbrances | Total Change in B./A.C.V. (13 - 11 - 12) | Total Foreign Exchange Change in B./A.C.V | Gross Income Earned Less Interest Incurred on Encumbrances | Taxes, Repairs, and Expenses Incurred |
| **Properties Held for the Production of Income** | | | | | | | | | | | | | | | | |
| Land and Improvements | | Warren County | OH | 12/22/1989. | 11/01/2014. | 865,706 | 0 | 865,706 | 1,925,000 | 0 | 0 | 0 | 0 | 0 | 0 | 90,000 |
| Land | | Warren County | OH | 09/14/1992. | 11/01/2014. | 2,497,092 | 0 | 2,165,048 | 8,260,000 | 0 | 0 | 0 | 0 | 0 | 0 | 204,267 |
| Building, Land, and Improvements | | Danbury | CT | 12/19/1995. | 08/20/2015. | 3,719,453 | 0 | 2,651,730 | 7,000,000 | 156,503 | 0 | 0 | (156,503) | 0 | 1,315,716 | 552,519 |
| Office Building, Land, and Improvements | | St. Louis | MO | 11/30/1999. | 10/01/2015. | 18,004,406 | 0 | 5,324,481 | 5,750,000 | 703,538 | 0 | 0 | (703,538) | 0 | 1,698,101 | 1,729,208 |
| Building, Land, and Improvements | | Charleston | SC | 05/01/2002. | 08/04/2015. | 46,651,248 | 0 | 30,379,606 | 64,712,500 | 2,247,751 | 0 | 0 | (2,247,751) | 0 | 12,794,651 | 9,016,762 |
| Building, Land, and Improvements | | Stevensville | MD | 05/11/2005. | 12/01/2015. | 13,905,730 | 0 | 9,306,833 | 12,075,000 | 424,705 | 0 | 0 | (424,705) | 0 | 1,941,511 | 1,398,831 |
| Building, Land, and Improvements | | Whitefield | NH | 06/02/2005. | 07/09/2015. | 11,730,772 | 0 | 7,211,370 | 8,382,500 | 393,870 | 0 | 0 | (393,870) | 0 | 4,551,324 | 3,829,620 |
| Land | | Florida City | FL | 09/24/2009. | 10/01/2011. | 83,247 | 0 | 83,247 | 238,560 | 0 | 0 | 0 | 0 | 0 | 0 | 2,524 |
| Office Building and Land | | Cincinnati | OH | 12/29/1989. | 09/17/2015. | 3,628,034 | 0 | 233,250 | 880,000 | 118,492 | 0 | 0 | (118,492) | 0 | 234,409 | 499,412 |
| 0499999. Total - Properties Held for the Production of Income | | | | | | 101,085,684 | 0 | 58,221,275 | 109,223,560 | 4,044,858 | 0 | 0 | (4,044,858) | 0 | 22,535,712 | 17,323,143 |
| 0699999. Totals | | | | | | 101,085,684 | 0 | 58,221,275 | 109,223,560 | 4,044,858 | 0 | 0 | (4,044,858) | 0 | 22,535,712 | 17,323,143 |

# SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Description of Property | City | State | Date Acquired | Name of Vendor | Actual Cost at Time of Acquisition | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Additional Investment Made After Acquisition |
| **Acquired by Purchase** | | | | | | | | |
| Office Building, Land, and Improvements | St. Louis | MO | 11/30/1999. | Worldwide Building, St. Louis | 0 | 0 | 0 | 722,579 |
| Building, Land, and Improvements | Danbury | CT | 12/19/1995. | Danbury | 0 | 0 | 0 | 32,332 |
| Building, Land, and Improvements | Charleston | SC | 05/01/2002. | Charleston Harbor Resort and Marina | 0 | 0 | 0 | 1,755,126 |
| Building, Land, and Improvements | Stevensville | MD | 05/11/2005. | Bay Bridge Marina | 0 | 0 | 0 | 81,016 |
| Building, Land, and Improvements | Whitefield | NH | 06/02/2005. | Mountain View Grand Resort LLC | 0 | 0 | 0 | 1,317,047 |
| 0199999. Total - Acquired by Purchase | | | | | 0 | 0 | 0 | 3,908,098 |
| 0399999. Totals | | | | | 0 | 0 | 0 | 3,908,098 |

# SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 14 | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | 9 | 10 | 11 | 12 | 13 | | | | | | | |
| Description of Property | City | State | Disposal Date | Name of Purchaser | Actual Cost | Expended for Additions, Permanent Improvements and Changes in Encumbrances | Book/Adjusted Carrying Value Less Encumbrances Prior Year | Current Year's Depreciation | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encumbrances | Total Change in B./A.C.V. (11 - 9 - 10) | Total Foreign Exchange Change in B./A. C. V. | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Amounts Received During Year | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Gross Income Earned Less Interest Incurred on Encumbrances | Taxes, Repairs and Expenses Incurred |
| **Property Disposed** | | | | | | | | | | | | | | | | | | | |
| Land | Warren County | OH.. | 01/01/2018. | Darren Clark | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 1,000 | 0 | 999 | 999 | 0 | (18,185) |
| Land - Parcels G, H, GC-2 | Warren County | OH.. | 01/01/2018. | Prior Period Adjustment | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (12,200) |
| Apartment Building and Land | Louisville | KY... | 01/01/2018. | Prior Period Adjustment | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,993 |
| Land and Improvements | New Orleans | LA... | 01/01/2018. | Prior Period Adjustment | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 408,059 |
| 0199999. Total - Property Disposed | | | | | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 1,000 | 0 | 999 | 999 | 0 | 396,667 |
| 0399999. Totals | | | | | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 1,000 | 0 | 999 | 999 | 0 | 396,667 |

# SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| **Mortgages in Good Standing - Commercial Mortgages - All Other** | | | | | | | | | | | | | | |
| 30 Flatbush | | Brooklyn | NY | | 11/09/2017. | 4.750 | 35,000,000 | 0 | 0 | 0 | 0 | 0 | 44,744,000 | 08/11/2017 |
| Ancestry.com | | Lehi | UT | | 09/22/2016. | 4.386 | 14,875,000 | 0 | 0 | 0 | 0 | 0 | 21,280,000 | 08/09/2016 |
| Biltmore Hotel | | Coral Gables | FL | | 08/13/1999. | 5.904 | 13,082,396 | 0 | 0 | 0 | 0 | 0 | 25,650,000 | 06/01/2016 |
| Chatham Bars Inn | | Cape Cod | MA | | 05/06/2016. | 5.116 | 39,126,934 | 0 | 0 | 0 | 0 | 0 | 70,385,000 | 05/11/2016 |
| Dixie Terminal Corporation | | Cincinnati | OH | | 12/04/2018. | 5.536 | 20,000,000 | 0 | 0 | 0 | 0 | 0 | 31,630,000 | 09/17/2015 |
| Franklin Marriot Cool Springs New | | Franklin | TN | | 11/01/2018. | 5.221 | 25,994,621 | 0 | 0 | 0 | 0 | 0 | 38,500,000 | 09/18/2018 |
| Lemon Avenue | | Sarasota | FL | | 07/31/2007. | 4.594 | 3,260,000 | 0 | 0 | 0 | 0 | 0 | 4,760,000 | 08/07/2012 |
| Marriott Lincolnshire | | Lincolnshire | IL | | 01/28/2016. | 5.273 | 14,187,500 | 0 | 0 | 0 | 0 | 0 | 29,550,000 | 04/01/2018 |
| McHenry Row | | Baltimore | MD | | 06/29/2012. | 5.012 | 13,732,113 | 0 | 0 | 0 | 0 | 0 | 22,750,000 | 05/29/2018 |
| Miami Beach Marina New | | Miami | FL | | 08/28/2017. | 5.012 | 19,997,334 | 0 | 0 | 0 | 0 | 0 | 38,479,862 | 05/11/2017 |
| Miami Beach Marina Future | | Miami | FL | | 08/28/2017. | 5.012 | 20,002,666 | 0 | 0 | 0 | 0 | 0 | 38,490,138 | 05/11/2017 |
| One East Fourth Inc | | Cincinnati | OH | | 12/04/2018. | 5.536 | 20,000,000 | 0 | 0 | 0 | 0 | 0 | 25,610,000 | 01/31/2018 |
| Palomar Commons | | Carlsbad | CA | | 10/17/2013. | 5.148 | 7,010,457 | 0 | 0 | 0 | 0 | 0 | 11,640,000 | 10/16/2018 |
| Sandestin Hotel | | Miramar Beach | FL | | 11/01/2018. | 6.062 | 996,701 | 0 | 0 | 0 | 0 | 0 | 10,422,000 | 08/01/2018 |
| Xactware Office Building | | Lehi | UT | | 02/24/2014. | 4.698 | 9,069,646 | 0 | 0 | 0 | 0 | 0 | 14,610,000 | 12/01/2014 |
| 0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other | | | | | | | 256,335,367 | 0 | 0 | 0 | 0 | 0 | 428,501,000 | XXX |
| **Mortgages in Good Standing - Mezzanine Loans** | | | | | | | | | | | | | | |
| Altisource | | Christiansted | VI | | 04/06/2017. | 5.116 | 25,000,000 | 0 | 0 | 0 | 0 | 0 | 34,722,222 | 12/31/2018 |
| Grand AM | | Austin | TX | | 10/23/2017. | 5.144 | 3,024,118 | 0 | 0 | 0 | 0 | 0 | 3,360,131 | 12/31/2018 |
| MSR 1 | | Austin | TX | | 02/16/2016. | 4.750 | 18,832,516 | 0 | 0 | 0 | 0 | 0 | 25,110,022 | 12/31/2018 |
| SRMZ 1 | | Austin | TX | | 12/21/2018. | 4.865 | 13,575,044 | 0 | 0 | 0 | 0 | 0 | 18,100,059 | 12/31/2018 |
| US SFE 5 | | Austin | TX | | 03/01/2018. | 4.855 | 8,687,796 | 0 | 0 | 0 | 0 | 0 | 11,583,728 | 12/31/2018 |
| 0699999. Total - Mortgages in Good Standing - Mezzanine Loans | | | | | | | 69,119,474 | 0 | 0 | 0 | 0 | 0 | 92,876,162 | XXX |
| 0899999. Total - Mortgages in Good Standing | | | | | | | 325,454,841 | 0 | 0 | 0 | 0 | 0 | 521,377,162 | XXX |
| 3399999. Totals | | | | | | | 325,454,841 | 0 | 0 | 0 | 0 | 0 | 521,377,162 | XXX |

General Interrogatory:

1. Mortgages in good standing $.....0 unpaid taxes $.....1,237,883 interest due and unpaid.
2. Restructured mortgages $.....0 unpaid taxes $.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.
4. Mortgages in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| **Mortgages in Good Standing - Commercial Mortgages - All Other** | | | | | | | | |
| Dixie Terminal | Cincinnati | OH | | 12/04/2018 | 5.54 | 20,000,000 | 0 | 31,630,000 |
| Franklin Marriot Cool Springs New | Franklin | TN | | 11/01/2018 | 5.22 | 25,994,621 | 0 | 38,500,000 |
| One East Fourth Street | Cincinnati | OH | | 12/04/2018 | 5.54 | 20,000,000 | 0 | 25,610,000 |
| Sandestin Hotel | Miramar Beach | FL | | 11/01/2018 | 6.06 | 360,303 | 636,398 | 10,422,000 |
| 0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other | | | | | | 66,354,924 | 636,398 | 106,162,000 |
| **Mortgages in Good Standing - Mezzanine Loans** | | | | | | | | |
| SRMZ 1 | Austin | TX | | 12/21/2018 | 4.87 | 13,575,044 | 0 | 18,100,059 |
| US SFE 5 | Austin | TX | | 03/01/2018 | 4.86 | 8,687,796 | 0 | 11,583,728 |
| 0699999. Total - Mortgages in Good Standing - Mezzanine Loans | | | | | | 22,262,840 | 0 | 29,683,787 |
| 0899999. Total - Mortgages in Good Standing | | | | | | 88,617,764 | 636,398 | 135,845,787 |
| 3399999. Totals | | | | | | 88,617,764 | 636,398 | 135,845,787 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| **Mortgages Closed by Repayment** | | | | | | | | | | | | | | | | | |
| Dixie Terminal Corporation | Cincinnati | OH | | 12/30/2008. | 12/04/2018. | 14,741,030 | 0 | 0 | 0 | 0 | 0 | 0 | 14,741,030 | 14,741,030 | 0 | 0 | 0 |
| Embassy Suites New Orleans New | New Orleans | LA | | 10/02/2017. | 11/14/2018. | 8,400,000 | 0 | 0 | 0 | 0 | 0 | 0 | 8,400,000 | 8,400,000 | 0 | 0 | 0 |
| Franklin Marriot Cool Springs | Franklin | TN | | 09/24/2014. | 11/01/2018. | 25,614,039 | 0 | 0 | 0 | 0 | 0 | 0 | 25,614,039 | 25,614,039 | 0 | 0 | 0 |
| Highland Dallas | Dallas | TX | | 12/18/2015. | 10/12/2018. | 9,800,038 | 0 | 0 | 0 | 0 | 0 | 0 | 9,800,038 | 9,800,038 | 0 | 0 | 0 |
| One East Fourth Inc | Cincinnati | OH | | 12/30/2008. | 12/04/2018. | 10,903,552 | 0 | 0 | 0 | 0 | 0 | 0 | 10,903,552 | 10,903,552 | 0 | 0 | 0 |
| 0199999. Total - Mortgages Closed by Repayment | | | | | | 69,458,659 | 0 | 0 | 0 | 0 | 0 | 0 | 69,458,659 | 69,458,659 | 0 | 0 | 0 |
| **Mortgages With Partial Repayments** | | | | | | | | | | | | | | | | | |
| Biltmore Hotel | Coral Gables | FL | | 08/13/1999. | | 287,543 | 0 | 0 | 0 | 0 | 0 | 0 | 287,543 | 287,543 | 0 | 0 | 0 |
| Chatham Bars Inn | Cape Cod | MA | | 05/06/2016. | | 591,435 | 0 | 0 | 0 | 0 | 0 | 0 | 591,435 | 591,435 | 0 | 0 | 0 |
| Grand AM | Austin | TX | | 10/23/2017. | | 873,711 | 0 | 0 | 0 | 0 | 0 | 0 | 873,711 | 873,711 | 0 | 0 | 0 |
| McHenry Row | Baltimore | MD | | 06/29/2012. | | 284,790 | 0 | 0 | 0 | 0 | 0 | 0 | 284,790 | 284,790 | 0 | 0 | 0 |
| Palomar Commons | Carlsbad | CA | | 10/17/2013. | | 167,628 | 0 | 0 | 0 | 0 | 0 | 0 | 167,628 | 167,628 | 0 | 0 | 0 |
| Xactware Office Building | Lehi | UT | | 02/24/2014. | | 260,282 | 0 | 0 | 0 | 0 | 0 | 0 | 260,282 | 260,282 | 0 | 0 | 0 |
| 0299999. Total - Mortgages With Partial Repayments | | | | | | 2,465,389 | 0 | 0 | 0 | 0 | 0 | 0 | 2,465,389 | 2,465,389 | 0 | 0 | 0 |
| 0599999. Total Mortgages | | | | | | 71,924,048 | 0 | 0 | 0 | 0 | 0 | 0 | 71,924,048 | 71,924,048 | 0 | 0 | 0 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Administrative Symbol / Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in B./A.C.V. | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| **Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated** | | | | | | | | | | | | | | | | | | | |
| 000000 00 0 | Global Premier Finance Company LOC | | Cincinnati | OH | Global Premier Finance Company | | 02/01/1999 | 0 | 25,827,960 | 25,827,960 | 25,827,960 | 0 | 0 | 0 | 0 | 0 | 1,193,204 | 19,172,040 | 100.000 |
| 1299999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated | | | | | | | | | 25,827,960 | 25,827,960 | 25,827,960 | 0 | 0 | 0 | 0 | 0 | 1,193,204 | 19,172,040 | XXX |
| **Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated** | | | | | | | | | | | | | | | | | | | |
| 000000 00 0 | Caltius Partners III, L.P. | R | Los Angeles | CA | Caltius Partners III, L.P. | | 06/25/2004 | 0 | 12,749 | 94,366 | 94,366 | 81,617 | 0 | 0 | 0 | 0 | 15,200 | 230,800 | 0.780 |
| 000000 00 0 | ExWorks Capital Fund I, LP | R | Chicago | IL | ExWorks Capital Fund I, LP | | 04/17/2017 | 0 | 3,000,000 | 3,014,388 | 3,014,388 | 12,392 | 0 | 0 | 0 | 0 | 496,432 | 0 | 2.060 |
| 000000 00 0 | ExWorks Capital Fund II Parallel Vehicle, LP | R | Chicago | IL | ExWorks Capital Fund II Parallel Vehicle, LP | | 06/22/2017 | 0 | 22,500,000 | 22,503,031 | 22,503,031 | (108,414) | 0 | 0 | 0 | 0 | 3,082,004 | 0 | 29.160 |
| 000000 00 0 | Great American Capital Partners Fund II, LP | R | Los Angeles | CA | Great American Capital Partners Fund II, LP | | 01/12/2018 | 0 | 2,023,355 | 2,026,454 | 2,026,454 | 3,099 | 0 | 0 | 0 | 0 | 70,912 | 976,500 | 0.970 |
| 000000 00 0 | Gryphon Mezzanine Partners, LP | R | San Francisco | CA | Gryphon Mezzanine Partners, LP | | 11/30/2017 | 0 | 2,346,381 | 2,419,425 | 2,419,425 | 95,862 | 0 | 0 | 0 | 0 | 146,832 | 653,700 | 2.850 |
| 000000 00 0 | Industrial Piping Inc. | R | Charlotte | NC | Industrial Piping Inc. | | 12/01/2016 | 0 | 3,526 | 3,526 | 3,526 | 0 | 0 | 0 | 0 | 0 | 479 | 0 | 39.000 |
| 000000 00 0 | Monarch Capital Partners III, L.P. | R | New York | NY | Monarch Capital Partners III, L.P. | | 01/12/2015 | 0 | 4,730,976 | 6,914,023 | 6,914,023 | 910,299 | 0 | 0 | 0 | 0 | 0 | 631,800 | 1.300 |
| 000000 00 0 | Monarch Capital Partners IV, L.P. | R | New York | NY | Monarch Capital Partners IV, L.P. | | 10/30/2017 | 0 | 2,750,000 | 3,095,358 | 3,095,358 | 345,358 | 0 | 0 | 0 | 0 | 6,701 | 2,249,998 | 1.400 |
| 000000 00 0 | NB Private Equity Credit Opportunities Fund LP | R | New York | NY | NB Private Equity Credit Opportunities Fund LP | | 06/07/2017 | 0 | 783,364 | 693,362 | 693,362 | (73,432) | 0 | 0 | 0 | 0 | 60,558 | 2,223,900 | 0.370 |
| 000000 00 0 | Northcreek Mezzanine Fund II, L.P. | R | Cincinnati | OH | Northcreek Mezzanine Fund II, L.P. | | 01/31/2014 | 2 | 741,107 | 794,931 | 794,931 | 114,025 | 0 | 0 | 0 | 0 | 0 | 259,000 | 1.700 |
| 000000 00 0 | PineBridge Private Credit Feeder, LP | R | New York | NY | PineBridge Private Credit Feeder, LP | | 11/28/2018 | 0 | 377,037 | 377,037 | 377,037 | 0 | 0 | 0 | 0 | 0 | 1,123,000 | 0.970 |
| 000000 00 0 | SAAS Capital Fund III | R | Cincinnati | OH | SAAS Capital Fund III | | 08/09/2018 | 0 | 712,500 | 704,379 | 704,379 | (8,121) | 0 | 0 | 0 | 0 | 0 | 3,037,500 | 5.000 |
| 000000 00 0 | Sagard Credit Partners, LP | R | Toronto | ON | Sagard Credit Partners, LP | | 10/09/2018 | 0 | 1,272,562 | 1,272,562 | 1,272,562 | 0 | 0 | 0 | 0 | 0 | (52,478) | 6,227,500 | 7.590 |
| 000000 00 0 | TTGA C-1 MMF, LP | R | Cincinnati | OH | TTGA C-1 MMF, LP | | 12/18/2017 | 0 | 6,375,954 | 6,387,344 | 6,387,344 | 11,390 | 0 | 0 | 0 | 0 | 249,815 | 0 | 29.540 |
| 000000 00 0 | Vida Insurance Credit Opportunity Fund II, LP | R | Austin | TX | Vida Insurance Credit Opportunity Fund II, LP | | 08/02/2017 | 0 | 6,757,654 | 6,734,405 | 6,734,405 | 58,376 | 0 | 0 | 0 | 0 | 496,206 | 742,200 | 1.530 |
| 000000 00 0 | Vida Opportunity Fund, LP | R | Austin | TX | Vida Opportunity Fund, LP | | 12/05/2016 | 0 | 225,748 | 220,309 | 220,309 | (64,567) | 0 | 0 | 0 | 0 | 162,650 | 0 | 5.440 |
| 000000 00 0 | Yukon Capital Partners II L.P. | R | Minneapolis | MN | Yukon Capital Partners II L.P. | | 07/17/2014 | 2 | 3,476,680 | 3,287,368 | 3,287,368 | 179,049 | 0 | 0 | 0 | 0 | 310,439 | 932,999 | 1.190 |
| 000000 00 0 | Yukon Capital Partners III LP | R | Minneapolis | MN | Yukon Capital Partners III LP | | 07/18/2017 | 2 | 966,569 | 913,827 | 913,827 | (20,426) | 0 | 0 | 0 | 0 | 86,300 | 2,033,400 | 0.540 |
| 1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated | | | | | | | | | 59,056,162 | 61,456,094 | 61,456,094 | 1,536,506 | 0 | 0 | 0 | 0 | 5,132,050 | 21,322,297 | XXX |
| **Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated** | | | | | | | | | | | | | | | | | | | |
| 000000 00 0 | A&M Capital Partners, LP | R | Greenwich | CT | A&M Capital Partners, LP | | 12/06/2013 | 3 | 1,642,517 | 1,984,246 | 1,984,246 | (278,157) | 0 | 0 | 0 | 0 | 829,613 | 2,234,664 | 0.910 |
| 000000 00 0 | A&M Capital Opportunities Fund, LP | R | Greenwich | CT | A&M Capital Opportunities Fund, LP | | 10/21/2016 | 3 | 947,818 | 897,030 | 897,030 | 111,737 | 0 | 0 | 0 | 0 | 0 | 2,052,300 | 0.640 |
| 000000 00 0 | Altenergy Storage, LLC | R | Rowayton | CT | Altenergy Storage, LLC | | 09/28/2015 | 0 | 1,000,000 | 970,342 | 970,342 | (29,658) | 0 | 0 | 0 | 0 | 0 | 0 | 6.880 |
| 000000 00 0 | ALLOS III-Q L.P. | R | Cincinnati | OH | ALLOS III-Q L.P. | | 12/19/2018 | 0 | 90,000 | 90,000 | 90,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,410,000 | 2.000 |
| 00174C AA 1 | AMMC VI, Limited/ AMMC VI, Corp.- R | R | George Town | CYM | Lehman Brothers, Inc. | | 06/21/2006 | 0 | 0 | 2,100 | 2,100 | (34,800) | 0 | 0 | 0 | 0 | 0 | 0 | 9.231 |
| 001755 AC 1 | AMMC VII, Limited/ AMMC VII, Corp.- R | R | George Town | CYM | Goldman Sachs, Inc. | | 12/18/2006 | 0 | 0 | 3,360 | 3,360 | (18,240) | 0 | 0 | 0 | 0 | 0 | 0 | 6.000 |
| 000000 00 0 | Arclight Energy Partners Fund VI, LP | R | Boston | MA | Arclight Energy Partners Fund VI, LP | | 08/04/2015 | 3 | 4,106,954 | 5,414,033 | 5,414,033 | 1,077,081 | 0 | 0 | 0 | 0 | 220,127 | 1,397,100 | 0.100 |
| 000000 00 0 | BGP FS Holdco, LLC | R | New York | NY | BGP FS Holdco, LLC | | 11/08/2016 | 0 | 1,648,533 | 2,816,100 | 2,816,100 | 952,089 | 0 | 0 | 0 | 0 | 0 | 0 | 1.810 |
| 000000 00 0 | BIC Investors, LLC (RSI HOMES) | R | Scottsdale | AZ | BIC Investors, LLC (RSI HOMES) | | 05/22/2015 | 0 | 50,000 | 50,000 | 50,000 | 0 | 0 | 3,415,246 | 0 | 0 | 0 | 0 | 5.380 |
| 000000 00 0 | Blue Chip VI, LLC | R | Cincinnati | OH | Blue Chip VI, LLC | | 11/05/2014 | 1 | 0 | 0 | 0 | 351,933 | 0 | 540,000 | 0 | 0 | 0 | 0 | 0.000 |
| 000000 00 0 | Blue Chip VI Extension Fund | R | Cincinnati | OH | Blue Chip VI Extension Fund | | 11/05/2014 | 1 | 34,938 | 14,520 | 14,520 | 41,534 | 0 | 873,503 | 0 | 0 | 0 | 0 | 11.420 |
| 000000 00 0 | Blue Chip VI Extension Fund II | R | Cincinnati | OH | Blue Chip VI Extension Fund II | | 09/15/2015 | 1 | 274,565 | 269,457 | 269,457 | 571,229 | 0 | 925,435 | 0 | 0 | 0 | 0 | 19.830 |
| 000000 00 0 | Bridge Growth Partners L.P. | R | New York | NY | Bridge Growth Partners L.P. | | 07/15/2014 | 3 | 6,499,142 | 7,924,444 | 7,924,444 | 341,926 | 0 | 0 | 0 | 0 | 992,700 | 0 | 1.740 |
| 000000 00 0 | Bridge Growth Partners- Accedian Holdings, LLC | R | New York | NY | Bridge Growth Partners- Accedian Holdings, LLC | | 05/19/2017 | 3 | 3,000,000 | 4,600,318 | 4,600,318 | 1,600,318 | 0 | 0 | 0 | 0 | 0 | 0 | 2.860 |
| 000000 00 0 | Bridge Growth Partners- Aggregator, LLC | R | New York | NY | Bridge Growth Partners- Aggregator, LLC | | 09/29/2017 | 3 | 4,500,000 | 4,499,116 | 4,499,116 | (884) | 0 | 0 | 0 | 0 | 0 | 0 | 1.730 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Administrative Symbol / Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in B./A.C.V. | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000 00 0 | Channel 51, LLC | R | Washington | DC | Channel 51, LLC | | 04/29/2016 | 0 | 1,339,582 | 1,334,857 | 1,334,857 | (300) | 0 | 0 | 0 | 0 | 0 | 160,500 | 0.160 |
| 000000 00 0 | Cincinnati Cornerstone Investors EI III, LLC | R | Cincinnati | OH | Cincinnati Cornerstone Investors EI III, LLC | | 09/13/2016 | 0 | 601,083 | 600,363 | 600,363 | (338) | 0 | 0 | 0 | 0 | 0 | 0 | 7.220 |
| 000000 00 0 | Cincinnati Cornerstone Investors EI IV LLC | R | Cincinnati | OH | Cincinnati Cornerstone Investors EI IV LLC | | 09/28/2018 | 0 | 466,987 | 466,987 | 466,987 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6.970 |
| 000000 00 0 | Cincy Tech Fund IV, LLC | R | Cincinnati | OH | Cincy Tech Fund IV, LLC | | 03/18/2016 | 1 | 491,138 | 826,020 | 826,020 | 333,557 | 0 | 0 | 0 | 0 | 0 | 108,900 | 2.710 |
| 000000 00 0 | Cintrifuse Syndicate Fund I, LLC | R | Cincinnati | OH | Cintrifuse Syndicate Fund I, LLC | | 04/29/2013 | 1 | 453,945 | 569,404 | 569,404 | 66,802 | 0 | 0 | 0 | 0 | 45,067 | 133,500 | 1.050 |
| 000000 00 0 | Cintrifuse Syndicate Fund II, LLC | R | Cincinnati | OH | Cintrifuse Syndicate Fund II, LLC | | 09/18/2017 | 1 | 58,615 | 42,166 | 42,166 | (13,723) | 0 | 0 | 0 | 0 | 0 | 541,500 | 1.750 |
| 000000 00 0 | Corsair Assist Investors, LP | R | New York | NY | Corsair Assist Investors, LP | | 05/25/2018 | 0 | 3,090,000 | 2,989,203 | 2,989,203 | (100,797) | 0 | 0 | 0 | 0 | 0 | 0 | 4.250 |
| 000000 00 0 | Corsair Boomer Investors L.P. | R | New York | NY | Corsair Boomer Investors L.P. | | 06/25/2018 | 0 | 5,015,183 | 5,024,349 | 5,024,349 | 9,166 | 0 | 0 | 0 | 0 | 0 | 0 | 4.880 |
| 000000 00 0 | Corsair V Financial Services Capital Partners LP | R | New York | NY | Corsair V Financial Services Capital Partners LP | | 06/25/2018 | 0 | 2,046,339 | 1,866,303 | 1,866,303 | (180,036) | 0 | 0 | 0 | 0 | 7,444 | 3,953,700 | 1.390 |
| 000000 00 0 | Cowboy Parent, LLC | R | Wilmington | DE | Cowboy Parent, LLC | | 10/29/2018 | 0 | 4,500,000 | 4,499,965 | 4,499,965 | (35) | 0 | 0 | 0 | 0 | 0 | 0 | 3.000 |
| 000000 00 0 | DecoPac, Inc. | R | Anoka | MN | DecoPac, Inc. | | 10/27/2017 | 0 | 2,000,000 | 2,743,918 | 2,743,918 | 743,918 | 0 | 0 | 0 | 0 | 0 | 0 | 1.200 |
| 000000 00 0 | The Cranemere Group Limited | R | London | UK | The Cranemere Group Limited | | 05/21/2014 | 0 | 7,539,904 | 10,352,105 | 10,352,105 | 2,812,201 | 0 | 0 | 0 | 0 | 0 | 7,540,200 | 3.150 |
| 000000 00 0 | DESRI VI, LLC | R | New York | NY | DESRI VI, LLC | | 12/17/2014 | 0 | 1,214,783 | 1,723,837 | 1,723,837 | (867,585) | 0 | 0 | 0 | 0 | 997,006 | 0 | 2.550 |
| 000000 00 0 | Electric Guard Dog, LLC | R | Columbia | SC | Electric Guard Dog, LLC | | 06/08/2016 | 0 | 1,500,000 | 1,941,771 | 1,941,771 | 919,996 | 0 | 0 | 0 | 0 | 0 | 0 | 1.660 |
| 000000 00 0 | Energy Impact Fund LP | R | New York | NY | Energy Impact Fund LP | | 05/19/2017 | 0 | 1,382,025 | 1,615,602 | 1,615,602 | 458,116 | 0 | 0 | 0 | 0 | 1,611 | 1,617,900 | 0.540 |
| 000000 00 0 | Financial Edge Fund, L.P. | R | Dover | DE | Financial Edge Fund, L.P. | | 11/29/2007 | 0 | 3,876,300 | 7,988,277 | 7,988,277 | 52,983 | 0 | 0 | 0 | 0 | 0 | 0 | 2.740 |
| 000000 00 0 | Foresite Capital Fund IV, LP | R | San Francisco | CA | Foresite Capital Fund IV, LP | | 04/16/2018 | 0 | 3,000,000 | 3,259,573 | 3,259,573 | 259,573 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0.710 |
| 000000 00 0 | Greenspring Opportunities IV, LP | R | Owings Mills | MD | Greenspring Opportunities IV, LP | | 04/25/2016 | 1 | 1,244,250 | 1,351,402 | 1,351,402 | 102,115 | 0 | 0 | 0 | 0 | 0 | 255,000 | 0.450 |
| 000000 00 0 | Greenspring Opportunities V, LP | R | Owings Mills | MD | Greenspring Opportunities V, LP | | 01/22/2018 | 1 | 435,000 | 447,375 | 447,375 | 12,375 | 0 | 0 | 0 | 0 | 0 | 1,065,000 | 0.340 |
| 000000 00 0 | Greenspring Global Partners VIII, L.P. | R | Owings Mills | MD | Greenspring Global Partners VIII, L.P. | | 07/14/2017 | 1 | 576,736 | 627,592 | 627,592 | 59,382 | 0 | 0 | 0 | 0 | 0 | 865,200 | 4.660 |
| 000000 00 0 | Gryphon Partners IV, L.P. | R | San Francisco | CA | Gryphon Partners IV, L.P. | | 12/06/2016 | 3 | 1,703,261 | 2,339,457 | 2,339,457 | 387,669 | 0 | 0 | 0 | 0 | 57,445 | 439,200 | 0.200 |
| 000000 00 0 | Gryphon Partners V, L.P. | R | San Francisco | CA | Gryphon Partners V, L.P. | | 08/29/2018 | 3 | 1,188,607 | 1,176,635 | 1,176,635 | (11,972) | 0 | 0 | 0 | 0 | 2,678 | 1,811,400 | 0.330 |
| 000000 00 0 | Harvest Intrexon Enterprise Fund I, LP | R | San Francisco | CA | Harvest Intrexon Enterprise Fund I, LP | | 09/04/2015 | 0 | 690,000 | 556,417 | 556,417 | (67,877) | 0 | 0 | 0 | 0 | 0 | 380,000 | 0.860 |
| 000000 00 0 | L-A Saturn Acquisition, L.P. | R | Philadelphia | PA | L-A Saturn Acquisition, L.P. | | 01/16/2015 | 0 | 4,916,401 | 10,390,913 | 10,390,913 | 776,300 | 0 | 0 | 0 | 0 | 0 | 83,500 | 2.480 |
| 000000 00 0 | LLR Equity Partners IV, L.P. | R | Philadelphia | PA | LLR Equity Partners IV, L.P. | | 03/14/2014 | 3 | 1,167,125 | 2,711,648 | 2,711,648 | 812,946 | 0 | 0 | 0 | 0 | 137,935 | 240,000 | 0.280 |
| 000000 00 0 | LLR Equity Partners V, L.P. | R | Philadelphia | PA | LLR Equity Partners V, L.P. | | 03/31/2017 | 3 | 744,023 | 719,498 | 719,498 | 17,061 | 0 | 0 | 0 | 0 | 12,273 | 2,262,600 | 0.240 |
| 000000 00 0 | ManchesterStory Venture Fund, L.P. | R | Des Moines | IA | ManchesterStory Venture Fund, L.P. | | 03/23/2017 | 1 | 197,314 | 217,222 | 217,222 | 35,464 | 0 | 0 | 0 | 0 | 3,552 | 802,666 | 2.140 |
| 000000 00 0 | MCOF GP, LLC | R | New York | NY | MCOF GP, LLC | | 07/15/2016 | 0 | 600 | 1,432 | 1,432 | 832 | 0 | 0 | 0 | 0 | 0 | 0 | 0.600 |
| 000000 00 0 | MCOF Management, LLC | R | New York | NY | MCOF Management, LLC | | 07/15/2016 | 0 | 300 | 2,842 | 2,842 | 2,542 | 0 | 0 | 0 | 0 | 0 | 0 | 0.600 |
| 000000 00 0 | Medley (Aspect) GP, LLC | R | New York | NY | Medley (Aspect) GP, LLC | | 07/15/2016 | 0 | 0 | 613 | 613 | 613 | 0 | 0 | 0 | 0 | 0 | 0 | 0.600 |
| 000000 00 0 | Medley Aspect Management, LLC | R | New York | NY | Medley Aspect Management, LLC | | 07/15/2016 | 0 | 0 | 2,113 | 2,113 | 2,113 | 0 | 0 | 0 | 0 | 0 | 0 | 0.600 |
| 000000 00 0 | Medley Credit Opportunitiy Delaware Fund, L.P. | R | New York | NY | Medley Credit Opportunitiy Delaware Fund, L.P. | | 07/15/2016 | 7 | 5,620,462 | 5,922,010 | 5,922,010 | 183,572 | 0 | 0 | 0 | 0 | 81,208 | 0 | 19.700 |
| 000000 00 0 | Medley Real D (Annuity) LLC | R | New York | NY | Medley Real D (Annuity) LLC | | 03/21/2016 | 3 | 1,637,268 | 1,728,360 | 1,728,360 | 83,442 | 0 | 0 | 0 | 0 | 0 | 0 | 29.710 |
| 000000 00 0 | Medley Tactical Opportunities, LLC | R | New York | NY | Medley Tactical Opportunities, LLC | | 11/16/2017 | 0 | 4,406,945 | 4,536,500 | 4,536,500 | 129,555 | 0 | 0 | 0 | 0 | 0 | 0 | 29.410 |
| 000000 00 0 | MOD Super Fast Pizza Holdings LLC | R | Bellevue | WA | MOD Super Fast Pizza Holdings LLC | | 12/21/2017 | 0 | 1,500,050 | 1,500,050 | 1,500,050 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.355 |
| 000000 00 0 | NB Dyal IV US Investors, LP | R | New York | NY | NB Dyal IV US Investors, LP | | 06/11/2018 | 3 | 150,000 | 131,752 | 131,752 | (18,248) | 0 | 0 | 0 | 0 | 379 | 2,850,000 | 0.200 |
| 000000 00 0 | NB Secondary Opportunities Fund III L.P. | R | New York | NY | NB Secondary Opportunities Fund III L.P. | | 05/23/2013 | 3 | 4,726,616 | 4,259,664 | 4,259,664 | (453,595) | 0 | 0 | 0 | 0 | 1,128,859 | 2,273,320 | 0.340 |
| 000000 00 0 | NB Strategic Co-Investment Partners II L.P. | R | New York | NY | NB Strategic Co-Investment Partners II L.P. | | 10/01/2012 | 3 | 1,811,625 | 1,946,585 | 1,946,585 | (240,141) | 0 | 0 | 0 | 0 | 332,365 | 300,296 | 0.320 |
| 000000 00 0 | NB Secondary Opportunities Fund IV L.P. | R | New York | NY | NB Secondary Opportunities Fund IV L.P. | | 04/19/2017 | 3 | 859,778 | 1,066,298 | 1,066,298 | 212,790 | 0 | 0 | 0 | 0 | 0 | 4,180,329 | 0.230 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Administrative Symbol / Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in B./A.C.V. | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000 00 0 | NB Strategic Co-Investment Partners III L.P. | R | New York | NY | NB Strategic Co-Investment Partners III L.P. | | 01/28/2016 | 3 | 3,223,805 | 3,999,882 | 3,999,882 | 443,028 | 0 | 0 | 0 | 0 | 86,085 | 1,722,665 | 0.430 |
| 000000 00 0 | OBC Investment Partners, L.P. (Bock & Clark) | R | Cincinnati | OH | OBC Investment Partners, L.P. (Bock & Clark) | | 07/31/2014 | 0 | 1 | 379,832 | 379,832 | 365,784 | 0 | 0 | 0 | 0 | 0 | 293,700 | 27.170 |
| 000000 00 0 | OLG Investment Partners, L.P. (Lucas Group) | R | Atlanta | GA | OLG Investment Partners, L.P. (Lucas Group) | | 09/27/2013 | 0 | 19,625 | 785,944 | 785,944 | 341,738 | 0 | 0 | 0 | 0 | 0 | 473,700 | 28.460 |
| 000000 00 0 | Orchard Tosca Investment Partners, L.P. | R | Mason | OH | Orchard Tosca Investment Partners, L.P. | | 08/19/2011 | 0 | 1,399,580 | 1,396,749 | 1,396,749 | 49,242 | 0 | 640,078 | 0 | 0 | 97,039 | 828,000 | 18.790 |
| 000000 00 0 | OVIP, L.P. | R | Cincinnati | OH | OVIP, L.P. | | 07/27/2017 | 0 | 1,988,550 | 1,400,765 | 1,400,765 | (587,785) | 0 | 0 | 0 | 0 | 0 | 0 | 30.000 |
| 000000 00 0 | Patriot Financial Partners II, L.P. | R | Philadelphia | PA | Patriot Financial Partners II, L.P. | | 04/30/2014 | 3 | 3,897,610 | 5,300,021 | 5,300,021 | 117,114 | 0 | 0 | 0 | 0 | 384,009 | 112,500 | 1.500 |
| 000000 00 0 | Patriot Financial Partners III, L.P. | R | Philadelphia | PA | Patriot Financial Partners III, L.P. | | 07/21/2017 | 3 | 1,500,000 | 1,598,233 | 1,598,233 | 84,297 | 0 | 0 | 0 | 0 | 0 | 3,499,997 | 1.290 |
| 000000 00 0 | Project Senator Holdings, L.P. | R | Toronto | CAN | Project Senator Holdings, L.P. | | 05/11/2016 | 0 | 1,500,000 | 1,924,952 | 1,924,952 | (546) | 0 | 0 | 0 | 0 | 0 | 0 | 1.350 |
| 000000 00 0 | PWP Growth Equity Fund I LLP | R | New York | NY | PWP Growth Equity Fund I LLP | | 08/20/2014 | 3 | 3,561,349 | 4,223,818 | 4,223,818 | (575,714) | 0 | 0 | 0 | 0 | 2,242,198 | 897,666 | 1.020 |
| 000000 00 0 | PWP Growth Equity Fund II LLP | R | New York | NY | PWP Growth Equity Fund II LLP | | 02/28/2018 | 3 | 1,112,030 | 1,053,095 | 1,053,095 | (58,935) | 0 | 0 | 0 | 0 | 0 | 1,887,900 | 0.510 |
| 000000 00 0 | Quick Med Holdings LLC | R | Pittsburgh | PA | Quick Med Holdings LLC | | 11/06/2018 | 0 | 3,502,392 | 3,502,392 | 3,502,392 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3.000 |
| 000000 00 0 | RCCF IFBYPONE, LLC | R | Cincinnati | OH | RCCF IFBYPONE, LLC | | 12/12/2014 | 0 | 1,005,781 | 1,621,047 | 1,621,047 | 127,617 | 0 | 0 | 0 | 0 | 0 | 0 | 23.120 |
| 000000 00 0 | Refinery Venture Fund I, LP | R | Cincinnati | OH | Refinery Venture Fund I, LP | | 11/20/2017 | 0 | 365,038 | 315,543 | 315,543 | (49,495) | 0 | 0 | 0 | 0 | 0 | 663,999 | 7.180 |
| 000000 00 0 | River Cities Capital Fund II, LP | R | Cincinnati | OH | River Cities Capital Fund II, LP | | 05/15/2018 | 3 | 9,232 | 32,537 | 32,537 | 23,305 | 0 | 0 | 0 | 0 | 103,147 | 0 | 3.790 |
| 000000 00 0 | River Cities Capital Fund III, LP | R | Cincinnati | OH | River Cities Capital Fund III, LP | | 05/15/2018 | 3 | 129,916 | 130,492 | 130,492 | 576 | 0 | 0 | 0 | 0 | 46,507 | 0 | 6.440 |
| 000000 00 0 | River Cities Capital Fund IV, LP | R | Cincinnati | OH | River Cities Capital Fund IV, LP | | 09/30/2012 | 3 | 299,953 | 657,097 | 657,097 | (86,138) | 0 | 0 | 0 | 0 | 102,395 | 134,700 | 1.490 |
| 000000 00 0 | River Cities Capital Fund V, LP | R | Cincinnati | OH | River Cities Capital Fund V, LP | | 12/31/2012 | 3 | 1,227,254 | 1,558,268 | 1,558,268 | 109,241 | 0 | 0 | 0 | 0 | 28,620 | 225,000 | 0.700 |
| 000000 00 0 | River Cities Capital Fund VI, LP | R | Cincinnati | OH | River Cities Capital Fund VI, LP | | 02/15/2018 | 3 | 390,000 | 323,807 | 323,807 | (66,193) | 0 | 0 | 0 | 0 | (719) | 2,610,000 | 1.790 |
| 000000 00 0 | Rivercrest Capital Partners, LP | R | Fort Worth | TX | Rivercrest Capital Partners, LP | | 04/02/2018 | 3 | 624,109 | 551,278 | 551,278 | (72,831) | 0 | 0 | 0 | 0 | 45,272 | 2,376,000 | 1.950 |
| 000000 00 0 | Roark Capital Partners Fund V, LP | R | Atlanta | GA | Roark Capital Partners Fund V, LP | | 11/01/2018 | 0 | 521,411 | 521,411 | 521,411 | 0 | 0 | 0 | 0 | 0 | (11,749) | 2,978,500 | 0.070 |
| 000000 00 0 | Snow, Phipps L.P. | R | Wilmington | DE | Snow, Phipps L.P. | | 02/06/2007 | 3 | 2,561,869 | 3,057,264 | 3,057,264 | 495,395 | 0 | 0 | 0 | 0 | 19,489 | 277,600 | 1.200 |
| 000000 00 0 | Snow Phipps II, L.P. | R | Wilmington | DE | Snow Phipps II, L.P. | | 01/08/2010 | 3 | 3,876,278 | 3,678,856 | 3,678,856 | (197,421) | 0 | 0 | 0 | 0 | 49,207 | 348,400 | 0.710 |
| 000000 00 0 | Snow Phipps III, L.P. | R | Wilmington | DE | Snow Phipps III, L.P. | | 06/08/2016 | 3 | 1,951,953 | 2,038,550 | 2,038,550 | (89,096) | 0 | 0 | 0 | 0 | 678,286 | 2,431,800 | 0.460 |
| 000000 00 0 | Solamere Capital Fund II, LP | R | Boston | MA | Solamere Capital Fund II, LP | | 08/19/2013 | 3 | 1,829,417 | 2,534,276 | 2,534,276 | 348,171 | 0 | 0 | 0 | 0 | 0 | 1,170,600 | 0.760 |
| 000000 00 0 | Solamere Capital Fund II-A, LP | R | Boston | MA | Solamere Capital Fund II-A, LP | | 08/19/2013 | 3 | 936,190 | 1,380,371 | 1,380,371 | 139,106 | 0 | 0 | 0 | 0 | 9,572 | 537,600 | 0.820 |
| 000000 00 0 | Solamere Capital Fund III, LP | R | Boston | MA | Solamere Capital Fund III, LP | | 11/20/2018 | 3 | 127,052 | 127,052 | 127,052 | 0 | 0 | 0 | 0 | 0 | 0 | 4,872,995 | 1.000 |
| 000000 00 0 | Solamere Portfolio Company Investments, LLC | R | Boston | MA | Solamere Portfolio Company Investments, LLC | | 04/18/2016 | 0 | 300,000 | 412,404 | 412,404 | 39,543 | 0 | 0 | 0 | 0 | 0 | 2,500,000 | 0.610 |
| 000000 00 0 | Thorley Industries, LLC | R | Pittsburgh | PA | Thorley Industries, LLC | | 09/23/2015 | 0 | 360,000 | 360,000 | 360,000 | 1,050,000 | 0 | 1,440,000 | 0 | 0 | 0 | 0 | 1.530 |
| 000000 00 0 | Three Ocean Partners LLC | R | New York | NY | Three Ocean Partners LLC | | 06/01/2011 | 0 | 1 | 1 | 1 | 0 | 0 | 358,519 | 0 | 0 | 0 | 0 | 1.000 |
| 000000 00 0 | TriArtisan Orlando Partners, LLC | R | New York | NY | TriArtisan Orlando Partners, LLC | | 03/12/2018 | 0 | 1,500,000 | 1,498,500 | 1,498,500 | (1,500) | 0 | 0 | 0 | 0 | 0 | 0 | 8.800 |
| 000000 00 0 | Trilantic Capital Partners VI, LP | R | New York | NY | Trilantic Capital Partners VI, LP | | 07/25/2018 | 0 | 1,561,227 | 1,427,187 | 1,427,187 | (134,040) | 0 | 0 | 0 | 0 | (4,220) | 5,939,000 | 0.560 |
| 000000 00 0 | Tritium Partners, LLC | R | Austin | TX | Tritium Partners, LLC | | 06/26/2015 | 3 | 2,415,725 | 3,539,289 | 3,539,289 | 924,113 | 0 | 0 | 0 | 0 | 17,357 | 578,100 | 1.000 |
| 000000 00 0 | TS OpCo Holdings, LLC | R | Minneapolis | MN | TS OpCo Holdings, LLC | | 09/28/2018 | 0 | 5,000,000 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8.330 |
| 000000 00 0 | Tyson Holdco, LLC | R | Norwalk | CT | Tyson Holdco, LLC | | 07/20/2016 | 0 | 0 | 38,655 | 38,655 | (357,922) | 0 | 0 | 0 | 0 | 2,025,112 | 0 | 0.600 |
| 000000 00 0 | Vida Longevity Fund, LP | R | Austin | TX | Vida Longevity Fund, LP | | 04/01/2015 | 10 | 4,105,551 | 4,660,808 | 4,660,808 | 155,960 | 0 | 0 | 0 | 0 | 336,832 | 0 | 0.400 |
| 000000 00 0 | WCI One, LLC | R | Beverly Hills | CA | WCI One, LLC | | 08/24/2018 | 0 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 4,500,000 | 0.500 |
| 1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated | | | | | | | | | 149,249,607 | 180,546,521 | 180,546,521 | 13,743,159 | 0 | 8,192,781 | 0 | 0 | 10,112,000 | 83,811,897 | XXX |
| **Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated** | | | | | | | | | | | | | | | | | | | |
| 000000 00 0 | GAI MEXICO HOLDINGS, LLC | R | Cincinnati | OH | GAI MEXICO HOLDINGS, LLC | | 12/31/2015 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100.000 |

# SCHEDULE BA - PART 1

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

| 1 | | | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | | | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Administrative Symbol / Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in B./A.C.V. | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| **Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated** | | | | | | | | | | | | | | | | | | | | | |
| 000000 | 00 | 0 | Kaleb Grove Investors, LLC | R | Colorado Springs | CO | Kaleb Grove Investors, LLC | | 11/30/2016 | 0 | 8,651,072 | 14,444,239 | 14,444,239 | 5,793,167 | 0 | 0 | 0 | 0 | 0 | 0 | 40.000 |
| 000000 | 00 | 0 | Cornerstone Office Partners, LLC | R | Cincinnati | OH | Cornerstone Office Partners, LLC | | 06/22/2018 | 0 | 7,077,600 | 6,970,968 | 6,970,968 | (106,632) | 0 | 0 | 0 | 0 | 106,632 | 0 | 45.000 |
| 000000 | 00 | 0 | L-A Laramar Urban Neighborhood Fund, L.P. | R | Philadelphia | PA | L-A Laramar Urban Neighborhood Fund, L.P. | | 10/15/2015 | 0 | 3,737,477 | 3,661,414 | 3,661,414 | 63,196 | 0 | 0 | 0 | 0 | 86,232 | 2,114,700 | 1.490 |
| 000000 | 00 | 0 | Lubert-Adler Real Estate Fund VII, LP | R | Philadelphia | PA | Lubert-Adler Real Estate Fund VII, LP | | 10/15/2013 | 0 | 22,594,789 | 20,755,556 | 20,755,556 | (3,391,462) | 0 | 0 | 0 | 0 | 5,195,627 | 2,074,331 | 5.020 |
| 000000 | 00 | 0 | Lubert-Adler Real Estate Fund VII-B, LP | R | Philadelphia | PA | Lubert-Adler Real Estate Fund VII-B, LP | | 04/07/2017 | 0 | 3,541,667 | 3,544,308 | 3,544,308 | 52,019 | 0 | 0 | 0 | 0 | 140,511 | 4,791,662 | 2.160 |
| 000000 | 00 | 0 | NB Real Estate Secondary Opportunities Fund LP | R | New York | NY | NB Real Estate Secondary Opportunities Fund LP | | 12/05/2018 | 0 | 2,307,877 | 2,726,240 | 2,726,240 | 418,363 | 0 | 0 | 0 | 0 | 0 | 7,692,000 | 3.120 |
| 000000 | 00 | 0 | Osprey Pointe Sandestin, LLC | R | Miramar Beach | FL | Osprey Pointe Sandestin, LLC | | 12/19/2018 | 0 | 842,892 | 842,892 | 842,892 | 0 | 0 | 0 | 0 | 0 | 0 | 1,414,000 | 16.500 |
| 722480 | ZZ | 6 | Pineapple Square Properties LLC | R | Sarasota | FL | Pineapple Square Properties LLC | | 04/19/2006 | 0 | 10 | 0 | 0 | (10) | 0 | 340,324 | 0 | 0 | 0 | 0 | 40.000 |
| 000000 | 00 | 0 | Park Meadows CO Investors, LLC | R | Denver | CO | Park Meadows CO Investors, LLC | | 02/28/2017 | 0 | 11,538,403 | 17,782,101 | 17,782,101 | 6,243,698 | 0 | 0 | 0 | 0 | 0 | 0 | 40.000 |
| 000000 | 00 | 0 | PRCP-Abacoa Investment, LLC | R | Jupiter | FL | PRCP-Abacoa Investment, LLC | | 12/09/2015 | 0 | 7,054,250 | 6,996,354 | 6,996,354 | (57,896) | 0 | 0 | 0 | 0 | 347,449 | 0 | 40.000 |
| 000000 | 00 | 0 | PRCP-Tampa Arbor Partners, LP | R | Tampa | FL | PRCP-Tampa Arbor Partners, LP | | 08/29/2018 | 0 | 4,863,146 | 4,806,804 | 4,806,804 | (56,342) | 0 | 0 | 0 | 0 | 56,342 | 667,000 | 40.000 |
| 000000 | 00 | 0 | PRCP-Arcadia Partners, LP | R | Seattle | WA | PRCP-Arcadia Partners, LP | | 10/26/2016 | 0 | 7,436,833 | 8,184,946 | 8,184,946 | 748,113 | 0 | 0 | 0 | 0 | 797,018 | 177,500 | 40.000 |
| 000000 | 00 | 0 | PRCP-Aurora Partners, LP | R | Denver | CO | PRCP-Aurora Partners, LP | | 08/22/2016 | 0 | 8,028,513 | 8,798,743 | 8,798,743 | 770,230 | 0 | 0 | 0 | 0 | 727,374 | 443,000 | 40.000 |
| 000000 | 00 | 0 | PRCP-Avondale Partners, LP | R | Phoenix | AZ | PRCP-Avondale Partners, LP | | 09/23/2016 | 0 | 12,813,898 | 14,349,850 | 14,349,850 | 1,535,952 | 0 | 0 | 0 | 0 | 1,104,314 | 49,500 | 40.000 |
| 000000 | 00 | 0 | PRCP-Boca Raton Partners, LP | R | Boca Raton | FL | PRCP-Boca Raton Partners, LP | | 11/27/2017 | 0 | 7,894,795 | 7,767,458 | 7,767,458 | (127,337) | 0 | 0 | 0 | 0 | 420,074 | 719,000 | 40.000 |
| 000000 | 00 | 0 | PRCP-Bucks Partners, LP | R | Philadelphia | PA | PRCP-Bucks Partners, LP | | 04/25/2017 | 0 | 6,640,637 | 7,702,304 | 7,702,304 | 1,061,666 | 0 | 0 | 0 | 0 | 645,385 | 502,000 | 40.000 |
| 000000 | 00 | 0 | PRCP-CS Partners II, LP | R | Colorado Springs | CO | PRCP-CS Partners II, LP | | 09/15/2017 | 0 | 6,062,455 | 5,949,051 | 5,949,051 | (113,404) | 0 | 0 | 0 | 0 | 407,138 | 706,500 | 40.000 |
| 000000 | 00 | 0 | PRCP-Dallas Four Partners, LP | R | Lewisville | TX | PRCP-Dallas Four Partners, LP | | 11/06/2015 | 0 | 13,034,600 | 12,825,316 | 12,825,316 | (209,284) | 0 | 0 | 0 | 0 | 979,576 | 2,066,000 | 40.000 |
| 000000 | 00 | 0 | PRCP-Del Coronado Partners, LP | R | Phoenix | AZ | PRCP-Del Coronado Partners, LP | | 05/15/2018 | 0 | 6,888,564 | 6,771,786 | 6,771,786 | (116,778) | 0 | 0 | 0 | 0 | 159,260 | 1,527,500 | 40.000 |
| 000000 | 00 | 0 | PRCP-Everett Partners, L.P. | R | Seattle | WA | PRCP-Everett Partners, L.P. | | 07/21/2016 | 0 | 4,907,693 | 5,556,297 | 5,556,297 | 648,604 | 0 | 0 | 0 | 0 | 459,641 | 492,500 | 43.200 |
| 000000 | 00 | 0 | PRCP-Key West Partners I, LP | R | Key West | FL | PRCP-Key West Partners I, LP | | 02/08/2017 | 0 | 7,501,403 | 9,019,281 | 9,019,281 | 1,517,878 | 0 | 0 | 0 | 0 | 641,045 | 624,500 | 40.000 |
| 000000 | 00 | 0 | PRCP-Murietta Partners, LP | R | Phoenix | AZ | PRCP-Murietta Partners, LP | | 05/15/2018 | 0 | 5,046,660 | 4,952,714 | 4,952,714 | (93,946) | 0 | 0 | 0 | 0 | 124,969 | 1,164,000 | 40.000 |
| 000000 | 00 | 0 | PRCP-Missouri Partners, L.P. | R | St. Charles | MO | PRCP-Missouri Partners, L.P. | | 10/15/2015 | 0 | 6,073,327 | 8,217,635 | 8,217,635 | 2,144,308 | 0 | 0 | 0 | 0 | 440,446 | 1,131,000 | 40.000 |
| 000000 | 00 | 0 | PRCP-NC Wilmington Partners, LP | R | Wilmington | NC | PRCP-NC Wilmington Partners, LP | | 05/08/2018 | 0 | 1,697,910 | 1,665,845 | 1,665,845 | (32,066) | 0 | 0 | 0 | 0 | 63,814 | 1,080,500 | 40.000 |
| 000000 | 00 | 0 | PRCP-Ohio Partners II, L.P. | R | Cincinnati | OH | PRCP-Ohio Partners II, L.P. | | 04/06/2016 | 0 | 4,768,405 | 4,658,764 | 4,658,764 | (109,641) | 0 | 0 | 0 | 0 | 485,280 | 1,237,000 | 40.000 |
| 000000 | 00 | 0 | PRCP-Oregon Partners I, LP | R | Oregon City | OR | PRCP-Oregon Partners I, LP | | 04/08/2016 | 0 | 2,805,130 | 2,966,519 | 2,966,519 | 161,389 | 0 | 0 | 0 | 0 | 188,027 | 22,500 | 40.000 |
| 000000 | 00 | 0 | PRCP-Phoenix III Partners, LP | R | Phoenix | AZ | PRCP-Phoenix III Partners, LP | | 08/03/2017 | 0 | 16,287,463 | 16,155,932 | 16,155,932 | (131,531) | 0 | 0 | 0 | 0 | 1,382,173 | 1,990,500 | 40.000 |
| 000000 | 00 | 0 | PRCP-Raleigh I Partners LP | R | Raleigh | NC | PRCP-Raleigh I Partners LP | | 04/20/2017 | 0 | 2,364,339 | 2,698,154 | 2,698,154 | 333,815 | 0 | 0 | 0 | 0 | 163,589 | 205,500 | 40.000 |
| 000000 | 00 | 0 | PRCP-Stuart Partners, L.P. | R | Stuart | FL | PRCP-Stuart Partners, L.P. | | 12/06/2016 | 0 | 5,526,675 | 8,163,908 | 8,163,908 | 2,637,233 | 0 | 0 | 0 | 0 | 466,572 | 600,000 | 40.000 |
| 000000 | 00 | 0 | PRCP-Sunrise Water's Edge Partners, LP | R | Sunrise | FL | PRCP-Sunrise Water's Edge Partners, LP | | 08/29/2018 | 0 | 8,779,557 | 8,679,016 | 8,679,016 | (100,541) | 0 | 0 | 0 | 0 | 100,541 | 659,000 | 40.000 |
| 000000 | 00 | 0 | PRCP-Tempe/Mesa Partners | R | Phoenix | AZ | PRCP-Tempe/Mesa Partners | | 05/15/2018 | 0 | 7,227,739 | 7,086,693 | 7,086,693 | (141,046) | 0 | 0 | 0 | 0 | 187,063 | 1,853,500 | 40.000 |
| 000000 | 00 | 0 | PRCP-Union Heights | R | Colorado Springs | CO | PRCP-Union Heights | | 06/18/2018 | 0 | 4,327,368 | 4,228,921 | 4,228,921 | (98,448) | 0 | 0 | 0 | 0 | 98,422 | 279,500 | 40.000 |
| 000000 | 00 | 0 | PRCP – University Village, LP | R | Colorado Springs | CO | PRCP – University Village, LP | | 09/11/2018 | 0 | 6,352,903 | 6,315,993 | 6,315,993 | (36,910) | 0 | 0 | 0 | 0 | 36,910 | 732,000 | 40.000 |
| 000000 | 00 | 0 | PRCP-Woodland Hills, LP | R | Colorado Springs | CO | PRCP-Woodland Hills, LP | | 11/13/2018 | 0 | 3,431,375 | 3,431,375 | 3,431,375 | 0 | 0 | 0 | 0 | 0 | 0 | 596,500 | 40.000 |
| 000000 | 00 | 0 | Righetti Ranch, L.P. | R | San Luis Obispo | CA | Righetti Ranch, L.P. | | 06/26/2015 | 0 | 5,406,083 | 6,420,668 | 6,420,668 | 1,014,585 | 0 | 0 | 0 | 0 | 0 | 0 | 26.520 |
| 000000 | 00 | 0 | Student Housing Joint Venture, L.P. | R | Philadelphia | PA | Student Housing Joint Venture, L.P. | | 09/30/2014 | 0 | 29,487,206 | 31,861,917 | 31,861,917 | 1,632,977 | 0 | 0 | 0 | 0 | 903,683 | 0 | 55.270 |
| 000000 | 00 | 0 | TRG Southgate, L.P. | R | Dallas | TX | TRG Southgate, L.P. | | 11/09/2016 | 0 | 1 | 2,070,969 | 2,070,969 | 2,070,968 | 0 | 0 | 0 | 0 | 2,070,968 | 0 | 22.500 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Administrative Symbol / Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in B./A.C.V. | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000 00 0 | TRG Southgate II, L.P. | R | Dallas | TX | TRG Southgate II, L.P. | | 03/08/2018 | 0 | 3,825,202 | 3,825,202 | 3,825,202 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 22.500 |
| 000000 00 0 | Water Street O'Connor, L.P. | R | Atlanta | GA | Water Street O'Connor, L.P. | | 10/26/2015 | 0 | 12,336,170 | 12,336,170 | 12,336,170 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 37.500 |
| 1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated | | | | | | | | | 279,162,087 | 305,192,302 | 305,192,302 | 23,924,888 | 0 | 340,324 | 0 | 0 | 18,986,076 | 37,613,193 | XXX |
| **Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated** | | | | | | | | | | | | | | | | | | | |
| 000000 00 0 | GA Key Lime, LLC | R | Gurnee | IL | GA Key Lime, LLC | | 11/19/2015 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100,000 | 0 | 50.000 |
| 1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100,000 | 0 | XXX |
| **Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated** | | | | | | | | | | | | | | | | | | | |
| 000000 00 0 | Pretium Mortgage Credit Partners I, L.P. | R | New York | NY | Pretium Mortgage Credit Partners I, L.P. | | 12/04/2014 | 0 | 2,827,259 | 3,383,682 | 3,383,682 | 395,636 | 0 | 0 | 0 | 0 | 0 | 2,172,664 | 0.560 |
| 1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated | | | | | | | | | 2,827,259 | 3,383,682 | 3,383,682 | 395,636 | 0 | 0 | 0 | 0 | 0 | 2,172,664 | XXX |
| **Surplus Debentures - Unaffiliated** | | | | | | | | | | | | | | | | | | | |
| 023138 AA 8 | AMBAC Assurance Surplus Note 5.1 06/07/20 | | New York | NY | Exchange | | 02/12/2018 | 0 | 866 | 900 | 791 | 0 | (75) | 0 | 0 | 0 | 31 | 0 | 0.000 |
| 2399999. Total - Surplus Debentures - Unaffiliated | | | | | | | | | 866 | 900 | 791 | 0 | (75) | 0 | 0 | 0 | 31 | 0 | XXX |
| **Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated** | | | | | | | | | | | | | | | | | | | |
| 000000 00 0 | R4 Housing Partners IV, L.P. | R | New York | NY | R4 Housing Partners IV, L.P. | | 06/16/2015 | 0 | 9,450,745 | 9,894,722 | 9,894,722 | 492,611 | (1,746,468) | 0 | 0 | 0 | 0 | 4,316,000 | 7.813 |
| 3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated | | | | | | | | | 9,450,745 | 9,894,722 | 9,894,722 | 492,611 | (1,746,468) | 0 | 0 | 0 | 0 | 4,316,000 | XXX |
| **Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated** | | | | | | | | | | | | | | | | | | | |
| 000000 00 0 | Georgia Tax Credit Fund GA, LLC | R | Atlanta | GA | Georgia Tax Credit Fund GA, LLC | | 12/03/2014 | 0 | 4,928,209 | 4,928,209 | 4,928,209 | 0 | (629,028) | 0 | 0 | 0 | 0 | 0 | 95.000 |
| 3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated | | | | | | | | | 4,928,209 | 4,928,209 | 4,928,209 | 0 | (629,028) | 0 | 0 | 0 | 0 | 0 | XXX |
| **Any Other Class of Assets - Unaffiliated** | | | | | | | | | | | | | | | | | | | |
| 000000 00 0 | Monza Energy, LLC | R | Houston | TX | Monza Energy, LLC | | 04/17/2018 | 0 | 2,621,438 | 2,621,438 | 2,621,438 | 0 | 0 | 0 | 0 | 0 | 0 | 4,823,500 | 1.760 |
| 4299999. Total - Any Other Class of Asset - Unaffiliated | | | | | | | | | 2,621,438 | 2,621,438 | 2,621,438 | 0 | 0 | 0 | 0 | 0 | 0 | 4,823,500 | XXX |
| 4499999. Subtotal - Unaffiliated | | | | | | | | | 507,296,373 | 568,023,867 | 568,023,760 | 40,092,800 | (2,375,571) | 8,533,105 | 0 | 0 | 34,230,156 | 154,059,551 | XXX |
| 4599999. Subtotal - Affiliated | | | | | | | | | 25,827,960 | 25,827,960 | 25,827,960 | 0 | 0 | 0 | 0 | 0 | 1,293,204 | 19,172,040 | XXX |
| 4699999. Totals | | | | | | | | | 533,124,333 | 593,851,827 | 593,851,720 | 40,092,800 | (2,375,571) | 8,533,105 | 0 | 0 | 35,523,361 | 173,231,591 | 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 |
| **Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated** | | | | | | | | | | |
| 000000 00 0 | Global Premier Finance Company LOC | Cincinnati | OH | Global Premier Finance Company | 02/01/1999. | 0 | 0 | 6,688,204 | 0 | 100.000 |
| 1299999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated | | | | | | | 0 | 6,688,204 | 0 | XXX |
| **Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated** | | | | | | | | | | |
| 000000 00 0 | Great American Capital Partners Fund II, LP | Los Angeles | CA | Great American Capital Partners Fund II, LP | 01/12/2018. | 0 | 218,978 | 2,284,480 | 0 | 0.970 |
| 000000 00 0 | Gryphon Mezzanine Partners, LP | San Francisco | CA | Gryphon Mezzanine Partners, LP | 11/30/2017. | 0 | 0 | 931,713 | 0 | 2.850 |
| 000000 00 0 | Industrial Piping Inc. | Charlotte | NC | Industrial Piping Inc | 12/01/2016. | 0 | 0 | 479 | 0 | 39.000 |
| 000000 00 0 | Monarch Capital Partners III, L.P | New York | NY | Monarch Capital Partners III, L.P | 01/12/2015. | 0 | 0 | 1,053,877 | 0 | 1.300 |
| 000000 00 0 | Monarch Capital Partners IV, L.P | New York | NY | Monarch Capital Partners IV, L.P | 10/30/2017. | 0 | 0 | 1,175,000 | 0 | 1.400 |
| 000000 00 0 | NB Private Equity Credit Opportunities Fund LP | New York | NY | NB Private Equity Credit Opportunities Fund LP | 06/07/2017. | 0 | 0 | 731,817 | 0 | 0.370 |
| 000000 00 0 | Northcreek Mezzanine Fund II, L.P | Cincinnati | OH | Northcreek Mezzanine Fund II, L.P | 01/31/2014. | 2 | 0 | 84,853 | 0 | 1.700 |
| 000000 00 0 | PineBridge Private Credit Feeder, LP | New York | NY | PineBridge Private Credit Feeder, LP | 11/28/2018. | 0 | 377,037 | 0 | 0 | 0.970 |
| 000000 00 0 | SAAS Capital Fund III | Cincinnati | OH | SAAS Capital Fund III | 08/09/2018. | 0 | 75,000 | 637,500 | 0 | 5.000 |
| 000000 00 0 | Sagard Credit Partners, LP | Toronto | ON | Sagard Credit Partners, LP | 10/09/2018. | 0 | 1,294,534 | 0 | 0 | 7.590 |
| 000000 00 0 | TTGA C-1 MMF, LP | Cincinnati | OH | TTGA C-1 MMF, LP | 12/18/2017. | 0 | 0 | 5,686,733 | 0 | 29.540 |
| 000000 00 0 | Vida Insurance Credit Opportunity Fund II, LP | Austin | TX | Vida Insurance Credit Opportunity Fund II, LP | 08/02/2017. | 0 | 0 | 8,425,653 | 0 | 1.530 |
| 000000 00 0 | Yukon Capital Partners II L.P | Minneapolis | MN | Yukon Capital Partners II L.P | 07/17/2014. | 2 | 0 | 372,997 | 0 | 1.190 |
| 000000 00 0 | Yukon Capital Partners III LP | Minneapolis | MN | Yukon Capital Partners III LP | 07/18/2017. | 2 | 0 | 674,092 | 0 | 0.540 |
| 1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated | | | | | | | 1,965,549 | 22,059,193 | 0 | XXX |
| **Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated** | | | | | | | | | | |
| 000000 00 0 | A&M Capital Partners, LP | Greenwich | CT | A&M Capital Partners, LP | 12/06/2013. | 3 | 0 | 1,457,775 | 0 | 0.910 |
| 000000 00 0 | A&M Capital Opportunities Fund, LP | Greenwich | CT | A&M Capital Opportunities Fund, LP | 10/21/2016. | 3 | 0 | 371,242 | 0 | 0.640 |
| 000000 00 0 | ALLOS III-Q L.P | Cincinnati | OH | ALLOS III-Q L.P | 12/19/2018. | 0 | 90,000 | 0 | 0 | 2.000 |
| 000000 00 0 | AMMC CLO 22 UBS WAREHOUSE | George Town | CYM | UBS Securities LLC | 01/31/2018. | 0 | 1,500,000 | 10,500,000 | 0 | 0.000 |
| 000000 00 0 | Arclight Energy Partners Fund VI, LP | Boston | MA | Arclight Energy Partners Fund VI, LP | 08/04/2015. | 3 | 0 | 417,396 | 0 | 0.100 |
| 000000 00 0 | Bridge Growth Partners L.P | New York | NY | Bridge Growth Partners L.P | 07/15/2014. | 3 | 0 | 167,383 | 0 | 1.740 |
| 000000 00 0 | Bridge Growth Partners- Aggregator, LLC | New York | NY | Bridge Growth Partners- Aggregator, LLC | 09/29/2017. | 3 | 0 | 1,500,000 | 0 | 1.730 |
| 000000 00 0 | Cincinnati Cornerstone Investors EI IV LLC | Cincinnati | OH | Cincinnati Cornerstone Investors EI IV LLC | 09/28/2018. | 0 | 466,987 | 0 | 0 | 6.970 |
| 000000 00 0 | Cincy Tech Fund IV, LLC | Cincinnati | OH | Cincy Tech Fund IV, LLC | 03/18/2016. | 1 | 0 | 66,367 | 0 | 2.710 |
| 000000 00 0 | Cintrifuse Syndicate Fund I, LLC | Cincinnati | OH | Cintrifuse Syndicate Fund I, LLC | 04/29/2013. | 1 | 0 | 121,197 | 0 | 1.050 |
| 000000 00 0 | Cintrifuse Syndicate Fund II, LLC | Cincinnati | OH | Cintrifuse Syndicate Fund II, LLC | 09/18/2017. | 1 | 0 | 57,316 | 0 | 1.750 |
| 000000 00 0 | Corsair Assist Investors, LP | New York | NY | Corsair Assist Investors, LP | 05/25/2018. | 0 | 3,090,000 | 0 | 0 | 4.250 |
| 000000 00 0 | Corsair Boomer Investors L.P | New York | NY | Corsair Boomer Investors L.P | 06/25/2018. | 0 | 5,015,183 | 0 | 0 | 4.880 |
| 000000 00 0 | Corsair V Financial Services Capital Partners LP | New York | NY | Corsair V Financial Services Capital Partners LP | 06/25/2018. | 0 | 3,084,486 | 27,897 | 0 | 1.390 |
| 000000 00 0 | Cowboy Parent, LLC | Wilmington | DE | Cowboy Parent, LLC | 10/29/2018. | 0 | 4,500,000 | 0 | 0 | 3.000 |
| 000000 00 0 | The Cranemere Group Limited | London | UK | The Cranemere Group Limited | 05/21/2014. | 0 | 0 | 2,999,668 | 0 | 3.150 |
| 000000 00 0 | Energy Impact Fund LP | New York | NY | Energy Impact Fund LP | 05/19/2017. | 0 | 0 | 449,271 | 0 | 0.540 |
| 000000 00 0 | Financial Edge Fund, L.P. | Dover | DE | Financial Edge Fund, L.P. | 11/29/2007. | 0 | 0 | 2,500,000 | 0 | 2.740 |
| 000000 00 0 | Foresite Capital Fund IV, LP | San Francisco | CA | Foresite Capital Fund IV, LP | 04/16/2018. | 0 | 1,750,000 | 1,250,000 | 0 | 0.710 |
| 000000 00 0 | Greenspring Opportunities IV, LP | Owings Mills | MD | Greenspring Opportunities IV, LP | 04/25/2016. | 1 | 0 | 315,000 | 0 | 0.450 |
| 000000 00 0 | Greenspring Opportunities V, LP | Owings Mills | MD | Greenspring Opportunities V, LP | 01/22/2018. | 1 | 75,000 | 360,000 | 0 | 0.340 |
| 000000 00 0 | Greenspring Global Partners VIII, L.P | Owings Mills | MD | Greenspring Global Partners VIII, L.P | 07/14/2017. | 1 | 0 | 533,481 | 0 | 4.660 |
| 000000 00 0 | Gryphon Partners IV, L.P | San Francisco | CA | Gryphon Partners IV, L.P | 12/06/2016. | 3 | 0 | 199,764 | 0 | 0.200 |
| 000000 00 0 | Gryphon Partners V, L.P | San Francisco | CA | Gryphon Partners V, L.P | 08/29/2018. | 3 | 1,006,758 | 181,849 | 0 | 0.330 |

# 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 |
| 000000 00 0 | L-A Saturn Acquisition, L.P. | Philadelphia | PA | L-A Saturn Acquisition, L.P. | 01/16/2015. | 0 | 0 | 6,569 | 0 | 2.480 |
| 000000 00 0 | LLR Equity Partners IV, L.P. | Philadelphia | PA | LLR Equity Partners IV, L.P. | 03/14/2014. | 3 | 0 | 150,000 | 0 | 0.280 |
| 000000 00 0 | LLR Equity Partners V, L.P. | Philadelphia | PA | LLR Equity Partners V, L.P. | 03/31/2017. | 3 | 0 | 840,000 | 0 | 0.240 |
| 000000 00 0 | ManchesterStory Venture Fund, L.P. | Des Moines | IA | ManchesterStory Venture Fund, L.P. | 03/23/2017. | 1 | 0 | 74,941 | 0 | 2.140 |
| 000000 00 0 | Medley Credit Opportunitiy Delaware Fund, L.P. | New York | NY | Medley Credit Opportunitiy Delaware Fund, L.P. | 07/15/2016. | 7 | 0 | 2,265,395 | 0 | 19.700 |
| 000000 00 0 | Medley Real D (Annuity) LLC | New York | NY | Medley Real D (Annuity) LLC | 03/21/2016. | 3 | 0 | 35,610 | 0 | 29.710 |
| 000000 00 0 | Medley Tactical Opportunities, LLC | New York | NY | Medley Tactical Opportunities, LLC | 11/16/2017. | 0 | 0 | 100,187 | 0 | 29.410 |
| 000000 00 0 | NB Dyal IV US Investors, LP | New York | NY | NB Dyal IV US Investors, LP | 06/11/2018. | 3 | 150,000 | 0 | 0 | 0.200 |
| 000000 00 0 | NB Secondary Opportunities Fund III L.P. | New York | NY | NB Secondary Opportunities Fund III L.P. | 05/23/2013. | 3 | 0 | 630,000 | 0 | 0.340 |
| 000000 00 0 | NB Strategic Co-Investment Partners II L.P. | New York | NY | NB Strategic Co-Investment Partners II L.P. | 10/01/2012. | 3 | 0 | 32,958 | 0 | 0.320 |
| 000000 00 0 | NB Secondary Opportunities Fund IV L.P. | New York | NY | NB Secondary Opportunities Fund IV L.P. | 04/19/2017. | 3 | 0 | 762,500 | 0 | 0.230 |
| 000000 00 0 | NB Strategic Co-Investment Partners III L.P. | New York | NY | NB Strategic Co-Investment Partners III L.P. | 01/28/2016. | 3 | 0 | 1,687,961 | 0 | 0.430 |
| 000000 00 0 | OLG Investment Partners, L.P. (Lucas Group) | Atlanta | GA | OLG Investment Partners, L.P. (Lucas Group) | 09/27/2013. | 0 | 0 | 3,415 | 0 | 28.460 |
| 000000 00 0 | OVIP, L.P. | Cincinnati | OH | OVIP, L.P. | 07/27/2017. | 0 | 0 | 1,044,900 | 0 | 30.000 |
| 000000 00 0 | Patriot Financial Partners II, L.P. | Philadelphia | PA | Patriot Financial Partners II, L.P. | 04/30/2014. | 3 | 0 | 225,000 | 0 | 1.500 |
| 000000 00 0 | Patriot Financial Partners III, L.P. | Philadelphia | PA | Patriot Financial Partners III, L.P. | 07/21/2017. | 3 | 0 | 1,500,000 | 0 | 1.290 |
| 000000 00 0 | PWP Growth Equity Fund I LLP | New York | NY | PWP Growth Equity Fund I LLP | 08/20/2014. | 3 | 0 | 686,240 | 0 | 1.020 |
| 000000 00 0 | PWP Growth Equity Fund II LLP | New York | NY | PWP Growth Equity Fund II LLP | 02/28/2018. | 3 | 203,996 | 908,034 | 0 | 0.510 |
| 000000 00 0 | Quick Med Holdings LLC | Pittsburgh | PA | Quick Med Holdings LLC | 11/06/2018. | 0 | 3,502,392 | 0 | 0 | 3.000 |
| 000000 00 0 | Refinery Venture Fund I, LP | Cincinnati | OH | Refinery Venture Fund I, LP | 11/20/2017. | 0 | 0 | 116,288 | 0 | 7.180 |
| 000000 00 0 | River Cities Capital Fund II, LP | Cincinnati | OH | River Cities Capital Fund II, LP | 05/15/2018. | 3 | 420,000 | 0 | 0 | 3.790 |
| 000000 00 0 | River Cities Capital Fund III, LP | Cincinnati | OH | River Cities Capital Fund III, LP | 05/15/2018. | 3 | 255,000 | 0 | 0 | 6.440 |
| 000000 00 0 | River Cities Capital Fund V, LP | Cincinnati | OH | River Cities Capital Fund V, LP | 12/31/2012. | 3 | 0 | 195,000 | 0 | 0.700 |
| 000000 00 0 | River Cities Capital Fund VI, LP | Cincinnati | OH | River Cities Capital Fund VI, LP | 02/15/2018. | 3 | 100,000 | 290,000 | 0 | 1.790 |
| 000000 00 0 | Rivercrest Capital Partners, LP | Fort Worth | TX | Rivercrest Capital Partners, LP | 04/02/2018. | 0 | 484,871 | 139,238 | 0 | 1.950 |
| 000000 00 0 | Roark Capital Partners Fund V, LP | Atlanta | GA | Roark Capital Partners Fund V, LP | 11/01/2018. | 0 | 317,511 | 223,012 | 0 | 0.070 |
| 000000 00 0 | Snow Phipps II, L.P. | Wilmington | DE | Snow Phipps II, L.P. | 01/08/2010. | 3 | 0 | 268,619 | 0 | 0.710 |
| 000000 00 0 | Snow Phipps III, L.P. | Wilmington | DE | Snow Phipps III, L.P. | 06/08/2016. | 3 | 0 | 474,940 | 0 | 0.460 |
| 000000 00 0 | Solamere Capital Fund II, LP | Boston | MA | Solamere Capital Fund II, LP | 08/19/2013. | 3 | 0 | 514,500 | 0 | 0.760 |
| 000000 00 0 | Solamere Capital Fund II-A, LP | Boston | MA | Solamere Capital Fund II-A, LP | 08/19/2013. | 3 | 0 | 261,750 | 0 | 0.820 |
| 000000 00 0 | Solamere Capital Fund III, LP | Boston | MA | Solamere Capital Fund III, LP | 11/20/2018. | 3 | 0 | 127,052 | 0 | 1.000 |
| 000000 00 0 | TriArtisan Orlando Partners, LLC | New York | NY | TriArtisan Orlando Partners, LLC | 03/12/2018. | 0 | 1,518,750 | 0 | 0 | 8.800 |
| 000000 00 0 | Trilantic Capital Partners VI, LP | New York | NY | Trilantic Capital Partners VI, LP | 07/25/2018. | 0 | 1,394,635 | 507,030 | 0 | 0.560 |
| 000000 00 0 | Tritium Partners, LLC | Austin | TX | Tritium Partners, LLC | 06/26/2015. | 3 | 0 | 899,675 | 0 | 1.000 |
| 000000 00 0 | TS OpCo Holdings, LLC | Minneapolis | MN | TS OpCo Holdings, LLC | 09/28/2018. | 0 | 5,000,000 | 0 | 0 | 8.330 |
| 000000 00 0 | WCI One, LLC | Beverly Hills | CA | WCI One, LLC | 08/24/2018. | 0 | 500,000 | 0 | 0 | 0.500 |
| 1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated | | | | | | | 34,425,568 | 38,446,420 | 0 | XXX |
| **Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated** | | | | | | | | | | |
| 000000 00 0 | Cornerstone Office Partners, LLC | Cincinnati | OH | Cornerstone Office Partners, LLC | 06/22/2018. | 0 | 87,750 | 6,989,850 | 0 | 45.000 |
| 000000 00 0 | L-A Laramar Urban Neighborhood Fund, L.P. | Philadelphia | PA | L-A Laramar Urban Neighborhood Fund, L.P. | 10/15/2015. | 0 | 0 | 1,050,000 | 0 | 1.490 |
| 000000 00 0 | Lubert-Adler Real Estate Fund VII-B, LP | Philadelphia | PA | Lubert-Adler Real Estate Fund VII-B, LP | 04/07/2017. | 0 | 0 | 1,458,333 | 0 | 2.160 |
| 000000 00 0 | NB Real Estate Secondary Opportunities Fund LP | New York | NY | NB Real Estate Secondary Opportunities Fund LP | 12/05/2018. | 0 | 2,307,877 | 0 | 0 | 3.120 |
| 000000 00 0 | Osprey Pointe Sandestin, LLC | Miramar Beach | FL | Osprey Pointe Sandestin, LLC | 12/19/2018. | 0 | 842,892 | 0 | 0 | 16.500 |

# 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 |
| 000000 00 0 | Park Meadows CO Investors, LLC | Denver | CO | Park Meadows CO Investors, LLC | 02/28/2017. | 0 | 0 | 509,431 | 0 | 40.000 |
| 000000 00 0 | PRCP-Tampa Arbor Partners, LP | Tampa | FL | PRCP-Tampa Arbor Partners, LP | 08/29/2018. | 0 | 111,514 | 4,751,632 | 0 | 40.000 |
| 000000 00 0 | PRCP-Aurora Partners, LP | Denver | CO | PRCP-Aurora Partners, LP | 08/22/2016. | 0 | 0 | 973,209 | 0 | 40.000 |
| 000000 00 0 | PRCP-Boca Raton Partners, LP | Boca Raton | FL | PRCP-Boca Raton Partners, LP | 11/27/2017. | 0 | 0 | 7,265,445 | 0 | 40.000 |
| 000000 00 0 | PRCP-Bucks Partners, LP | Philadelphia | PA | PRCP-Bucks Partners, LP | 04/25/2017. | 0 | 0 | 168,800 | 0 | 40.000 |
| 000000 00 0 | PRCP-Dallas Four Partners, LP | Lewisville | TX | PRCP-Dallas Four Partners, LP | 11/06/2015. | 0 | 0 | 297,628 | 0 | 40.000 |
| 000000 00 0 | PRCP-Del Coronado Partners, LP | Phoenix | AZ | PRCP-Del Coronado Partners, LP | 05/15/2018. | 0 | 777,678 | 6,110,886 | 0 | 40.000 |
| 000000 00 0 | PRCP-Key West Partners I, LP | Key West | FL | PRCP-Key West Partners I, LP | 02/08/2017. | 0 | 0 | 183,600 | 0 | 40.000 |
| 000000 00 0 | PRCP-Murietta Partners, LP | Phoenix | AZ | PRCP-Murietta Partners, LP | 05/15/2018. | 0 | 586,999 | 4,459,661 | 0 | 40.000 |
| 000000 00 0 | PRCP-Missouri Partners, L.P. | St. Charles | MO | PRCP-Missouri Partners, L.P. | 10/15/2015. | 0 | 0 | 663,327 | 0 | 40.000 |
| 000000 00 0 | PRCP-NC Wilmington Partners, LP | Wilmington | NC | PRCP-NC Wilmington Partners, LP | 05/08/2018. | 0 | 646,800 | 1,051,110 | 0 | 40.000 |
| 000000 00 0 | PRCP-Oregon Partners I, LP | Oregon City | OR | PRCP-Oregon Partners I, LP | 04/08/2016. | 0 | 0 | 66,400 | 0 | 40.000 |
| 000000 00 0 | PRCP-Raleigh I Partners LP | Raleigh | NC | PRCP-Raleigh I Partners LP | 04/20/2017. | 0 | 0 | 218,000 | 0 | 40.000 |
| 000000 00 0 | PRCP-Sunrise Water's Edge Partners, LP | Sunrise | FL | PRCP-Sunrise Water's Edge Partners, LP | 08/29/2018. | 0 | 177,186 | 8,602,371 | 0 | 40.000 |
| 000000 00 0 | PRCP-Tempe/Mesa Partners | Phoenix | AZ | PRCP-Tempe/Mesa Partners | 05/15/2018. | 0 | 767,498 | 6,460,241 | 0 | 40.000 |
| 000000 00 0 | PRCP-Union Heights | Colorado Springs | CO | PRCP-Union Heights | 06/18/2018. | 0 | 110,000 | 4,217,368 | 0 | 40.000 |
| 000000 00 0 | PRCP – University Village, LP | Colorado Springs | CO | PRCP – University Village, LP | 09/11/2018. | 0 | 348,000 | 6,004,903 | 0 | 40.000 |
| 000000 00 0 | PRCP-Woodland Hills, LP | Colorado Springs | CO | PRCP-Woodland Hills, LP | 11/13/2018. | 0 | 362,983 | 3,068,392 | 0 | 0.000 |
| 000000 00 0 | Righetti Ranch, L.P. | San Luis Obispo | CA | Righetti Ranch, L.P. | 06/26/2015. | 0 | 0 | 39,000 | 0 | 55.270 |
| 000000 00 0 | TRG Southgate II, L.P. | Dallas | TX | TRG Southgate II, L.P. | 03/08/2018. | 0 | 1,723,634 | 2,101,569 | 0 | 22.500 |
| 000000 00 0 | Water Street O'Connor, L.P. | Atlanta | GA | Water Street O'Connor, L.P. | 10/26/2015. | 0 | 0 | 58,565 | 0 | 37.500 |
| 1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated | | | | | | | 8,850,810 | 66,769,724 | 0 | XXX |
| **Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated** | | | | | | | | | | |
| 000000 00 0 | Pretium Mortgage Credit Partners I, L.P. | New York | NY | Pretium Mortgage Credit Partners I, L.P. | 12/04/2014. | 0 | 0 | 21,196 | 0 | 0.560 |
| 1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated | | | | | | | 0 | 21,196 | 0 | XXX |
| **Surplus Debentures - Unaffiliated** | | | | | | | | | | |
| 023138 AA 8 | AMBAC Assurance Surplus Note 5.1 06/07/20 | New York | NY | Exchange | 02/28/2018. | 0 | 866 | 0 | 0 | 0.000 |
| 2399999. Total - Surplus Debentures - Unaffiliated | | | | | | | 866 | 0 | 0 | XXX |
| **Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated** | | | | | | | | | | |
| 000000 00 0 | R4 Housing Partners IV, L.P. | New York | NY | R4 Housing Partners IV, L.P. | 06/16/2015. | 0 | 0 | 3,125,788 | 0 | 7.813 |
| 3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated | | | | | | | 0 | 3,125,788 | 0 | XXX |
| **Any Other Class of Assets - Unaffiliated** | | | | | | | | | | |
| 000000 00 0 | Monza Energy, LLC | Houston | TX | Monza Energy, LLC | 04/17/2018. | 0 | 1,696,095 | 980,213 | 0 | 1.760 |
| 4299999. Total - Any Other Class of Assets - Unaffiliated | | | | | | | 1,696,095 | 980,213 | 0 | XXX |
| 4499999. Subtotal - Unaffiliated | | | | | | | 46,938,888 | 131,402,534 | 0 | XXX |
| 4599999. Subtotal - Affiliated | | | | | | | 0 | 6,688,204 | 0 | XXX |
| 4699999. Totals | | | | | | | 46,938,888 | 138,090,738 | 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 |
| **Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated** | | | | | | | | | | | | | | | | | | | |
| 000000 00 0 | Global Premier Finance Company LOC | Cincinnati | OH. | Distribution | 02/01/1999. | 12/19/2018. | 4,094,100 | 0 | 0 | 0 | 0 | 0 | 0 | 4,094,100 | 4,094,100 | 0 | 0 | 0 | 0 |
| 1299999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Other Fixed Income Instr. - Affiliated | | | | | | | 4,094,100 | 0 | 0 | 0 | 0 | 0 | 0 | 4,094,100 | 4,094,100 | 0 | 0 | 0 | 0 |
| **Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated** | | | | | | | | | | | | | | | | | | | |
| 000000 00 0 | Caltius Partners III, L.P. | Los Angeles | CA.. | Caltius Partners III, L.P. | 06/25/2004. | 12/27/2018. | 60,800 | 0 | 0 | 0 | 0 | 0 | 0 | 60,800 | 60,800 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Great American Capital Partners Fund II, LP | Los Angeles | CA.. | Great American Capital Partners Fund II, LP | 01/12/2018. | 10/25/2018. | 480,102 | 0 | 0 | 0 | 0 | 0 | 0 | 480,102 | 480,102 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Gryphon Mezzanine Partners, LP | San Francisco | CA.. | Gryphon Mezzanine Partners, LP | 11/30/2017. | 12/27/2018. | 231,292 | 0 | 0 | 0 | 0 | 0 | 0 | 231,292 | 231,292 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Monarch Capital Partners III, L.P. | New York | NY.. | Monarch Capital Partners III, L.P. | 01/12/2015. | 01/13/2018. | 1,013,754 | 0 | 0 | 0 | 0 | 0 | 0 | 1,013,754 | 1,013,754 | 0 | 0 | 0 | 0 |
| 000000 00 0 | NB Private Equity Credit Opportunities Fund LP | New York | NY.. | NB Private Equity Credit Opportunities Fund LP | 06/07/2017. | 11/14/2018. | 211,131 | 0 | 0 | 0 | 0 | 0 | 0 | 211,131 | 211,131 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Sagard Credit Partners, LP | Toronto | ON. | Sagard Credit Partners, LP | 10/09/2018. | 12/31/2018. | 21,972 | 0 | 0 | 0 | 0 | 0 | 0 | 21,972 | 21,972 | 0 | 0 | 0 | 0 |
| 000000 00 0 | TTGA C-1 MMF, LP | Cincinnati | OH. | TTGA C-1 MMF, LP | 12/18/2017. | 11/27/2018. | 443,077 | 0 | 0 | 0 | 0 | 0 | 0 | 443,077 | 443,077 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Vida Insurance Credit Opportunity Fund II, LP | Austin | TX.. | Vida Insurance Credit Opportunity Fund II, LP | 08/02/2017. | 08/13/2018. | 4,340,245 | 0 | 0 | 0 | 0 | 0 | 0 | 4,340,245 | 4,340,245 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Vida Opportunity Fund, LP | Austin | TX.. | Vida Opportunity Fund, LP | 12/05/2016. | 10/26/2018. | 1,686,310 | 0 | 0 | 0 | 0 | 0 | 0 | 1,686,310 | 1,686,310 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Yukon Capital Partners II L.P. | Minneapolis | MN. | Yukon Capital Partners II L.P. | 07/17/2014. | 12/21/2018. | 283,867 | 0 | 0 | 0 | 0 | 0 | 0 | 283,867 | 283,867 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Yukon Capital Partners III LP | Minneapolis | MN. | Yukon Capital Partners III LP | 07/18/2017. | 11/14/2018. | 185,238 | 0 | 0 | 0 | 0 | 0 | 0 | 185,238 | 185,238 | 0 | 0 | 0 | 0 |
| 1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated | | | | | | | 8,957,788 | 0 | 0 | 0 | 0 | 0 | 0 | 8,957,788 | 8,957,788 | 0 | 0 | 0 | 0 |
| **Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated** | | | | | | | | | | | | | | | | | | | |
| 000000 00 0 | A&M Capital Partners, LP | Greenwich | CT.. | A&M Capital Partners, LP | 12/06/2013. | 08/09/2018. | 520,135 | 0 | 0 | 0 | 0 | 0 | 0 | 520,135 | 520,135 | 0 | 0 | 0 | 0 |
| 000000 00 0 | AMMC CLO 22 UBS WAREHOUSE | George Town | CYM | UBS Securities LLC | 01/31/2018. | 03/27/2018. | 12,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 12,000,000 | 12,000,000 | 0 | 0 | 0 | 99,916 |
| 000000 00 0 | Arclight Energy Partners Fund VI, LP | Boston | MA. | Arclight Energy Partners Fund VI, LP | 08/04/2015. | 09/13/2018. | 585,964 | 0 | 0 | 0 | 0 | 0 | 0 | 585,964 | 585,964 | 0 | 0 | 0 | 0 |
| 000000 00 0 | BGP FS Holdco, LLC | New York | NY.. | BGP FS Holdco, LLC | 11/08/2016. | 09/26/2018. | 506,247 | 0 | 0 | 0 | 0 | 0 | 0 | 506,247 | 506,247 | 0 | 0 | 0 | 0 |
| 000000 00 0 | BIC Investors, LLC (RSI HOMES) | Scottsdale | AZ.. | BIC Investors, LLC (RSI HOMES) | 05/22/2015. | 08/20/2018. | 3,534,754 | 0 | 0 | 0 | 0 | 0 | 0 | 3,534,754 | 3,534,754 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Blue Chip VI Extension Fund | Cincinnati | OH. | Blue Chip VI Extension Fund | 11/05/2014. | 04/04/2018. | 63,150 | 0 | 0 | 0 | 0 | 0 | 0 | 63,150 | 63,150 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Bridge Growth Partners L.P. | New York | NY.. | Bridge Growth Partners L.P. | 07/15/2014. | 10/09/2018. | 278,304 | 0 | 0 | 0 | 0 | 0 | 0 | 278,304 | 278,304 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Cintrifuse Syndicate Fund I, LLC | Cincinnati | OH. | Cintrifuse Syndicate Fund I, LLC | 04/29/2013. | 10/30/2018. | 12,122 | 0 | 0 | 0 | 0 | 0 | 0 | 12,122 | 12,122 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Corsair V Financial Services Capital Partners LP | New York | NY.. | Corsair V Financial Services Capital Partners LP | 06/25/2018. | 11/16/2018. | 1,066,044 | 0 | 0 | 0 | 0 | 0 | 0 | 1,066,044 | 1,066,044 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Energy Impact Fund LP | New York | NY.. | Energy Impact Fund LP | 05/19/2017. | 04/23/2018. | 233,567 | 0 | 0 | 0 | 0 | 0 | 0 | 233,567 | 233,567 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Gryphon Partners IV, L.P. | San Francisco | CA.. | Gryphon Partners IV, L.P. | 12/06/2016. | 10/26/2018. | 413,242 | 0 | 0 | 0 | 0 | 0 | 0 | 413,242 | 413,242 | 0 | 0 | 0 | 0 |
| 000000 00 0 | LLR Equity Partners IV, L.P. | Philadelphia | PA.. | LLR Equity Partners IV, L.P. | 03/14/2014. | 10/18/2018. | 705,223 | 0 | 0 | 0 | 0 | 0 | 0 | 705,223 | 705,223 | 0 | 0 | 0 | 0 |
| 000000 00 0 | LLR Equity Partners V, L.P. | Philadelphia | PA.. | LLR Equity Partners V, L.P. | 03/31/2017. | 09/06/2018. | 95,977 | 0 | 0 | 0 | 0 | 0 | 0 | 95,977 | 95,977 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Medley Credit Opportunitiy Delaware Fund, L.P. | New York | NY.. | Medley Credit Opportunitiy Delaware Fund, L.P. | 07/15/2016. | 12/31/2018. | 1,517,530 | 0 | 0 | 0 | 0 | 0 | 0 | 1,517,530 | 1,517,530 | 0 | 0 | 0 | 0 |
| 000000 00 0 | NB Secondary Opportunities Fund III L.P. | New York | NY.. | NB Secondary Opportunities Fund III L.P. | 05/23/2013. | 12/27/2018. | 206,948 | 0 | 0 | 0 | 0 | 0 | 0 | 206,948 | 206,948 | 0 | 0 | 0 | 0 |
| 000000 00 0 | NB Strategic Co-Investment Partners II L.P. | New York | NY.. | NB Strategic Co-Investment Partners II L.P. | 10/01/2012. | 10/31/2018. | 251,686 | 0 | 0 | 0 | 0 | 0 | 0 | 251,686 | 251,686 | 0 | 0 | 0 | 0 |
| 000000 00 0 | NB Secondary Opportunities Fund IV L.P. | New York | NY.. | NB Secondary Opportunities Fund IV L.P. | 04/19/2017. | 12/17/2018. | 377,722 | 0 | 0 | 0 | 0 | 0 | 0 | 377,722 | 377,722 | 0 | 0 | 0 | 0 |
| 000000 00 0 | NB Strategic Co-Investment Partners III L.P. | New York | NY.. | NB Strategic Co-Investment Partners III L.P. | 01/28/2016. | 11/09/2018. | 236,883 | 0 | 0 | 0 | 0 | 0 | 0 | 236,883 | 236,883 | 0 | 0 | 0 | 0 |
| 000000 00 0 | OLG Investment Partners, L.P. (Lucas Group) | Atlanta | GA.. | OLG Investment Partners, L.P. (Lucas Group) | 09/27/2013. | 12/21/2018. | 1,214,582 | 0 | 0 | 0 | 0 | 0 | 0 | 1,214,582 | 1,214,582 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Patriot Financial Partners II, L.P. | Philadelphia | PA.. | Patriot Financial Partners II, L.P. | 04/30/2014. | 03/27/2018. | 65,991 | 0 | 0 | 0 | 0 | 0 | 0 | 65,991 | 65,991 | 0 | 0 | 0 | 0 |
| 000000 00 0 | PWP Growth Equity Fund I LLP | New York | NY.. | PWP Growth Equity Fund I LLP | 08/20/2014. | 10/04/2018. | 1,113,296 | 0 | 0 | 0 | 0 | 0 | 0 | 1,113,296 | 1,113,296 | 0 | 0 | 0 | 0 |
| 000000 00 0 | River Cities Capital Fund II, LP | Cincinnati | OH. | River Cities Capital Fund II, LP | 05/15/2018. | 11/07/2018. | 410,768 | 0 | 0 | 0 | 0 | 0 | 0 | 410,768 | 410,768 | 0 | 0 | 0 | 0 |
| 000000 00 0 | River Cities Capital Fund III, LP | Cincinnati | OH. | River Cities Capital Fund III, LP | 05/15/2018. | 08/31/2018. | 125,084 | 0 | 0 | 0 | 0 | 0 | 0 | 125,084 | 125,084 | 0 | 0 | 0 | 0 |
| 000000 00 0 | River Cities Capital Fund IV, LP | Cincinnati | OH. | River Cities Capital Fund IV, LP | 09/30/2012. | 11/05/2018. | 60,896 | 0 | 0 | 0 | 0 | 0 | 0 | 60,896 | 60,896 | 0 | 0 | 0 | 0 |
| 000000 00 0 | River Cities Capital Fund V, LP | Cincinnati | OH. | River Cities Capital Fund V, LP | 12/31/2012. | 02/03/2018. | 16,380 | 0 | 0 | 0 | 0 | 0 | 0 | 16,380 | 16,380 | 0 | 0 | 0 | 0 |

# 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 |
| 000000 00 0 | Roark Capital Partners Fund V, LP | Atlanta | GA.. | Roark Capital Partners Fund V, LP | 11/01/2018. | 11/29/2018. | 19,111 | 0 | 0 | 0 | 0 | 0 | 0 | 19,111 | 19,111 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Snow Phipps II, L.P. | Wilmington | DE.. | Snow Phipps II, L.P. | 01/08/2010. | 12/12/2018. | 262,230 | 0 | 0 | 0 | 0 | 0 | 0 | 262,230 | 262,230 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Snow Phipps III, L.P. | Wilmington | DE.. | Snow Phipps III, L.P. | 06/08/2016. | 10/25/2018. | 394,212 | 0 | 0 | 0 | 0 | 0 | 0 | 394,212 | 394,212 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Solamere Capital Fund II, LP | Boston | MA. | Solamere Capital Fund II, LP | 08/19/2013. | 11/08/2018. | 233,556 | 0 | 0 | 0 | 0 | 0 | 0 | 233,556 | 233,556 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Solamere Capital Fund II-A, LP | Boston | MA. | Solamere Capital Fund II-A, LP | 08/19/2013. | 11/08/2018. | 94,266 | 0 | 0 | 0 | 0 | 0 | 0 | 94,266 | 94,266 | 0 | 0 | 0 | 0 |
| 854631 ZZ 4 | Stanley Martin Community LLC | Reston | VA.. | Final Distribution | 12/09/2009. | 06/02/2018. | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 62,137 | 0 | 62,137 | 62,137 | 0 |
| 000000 00 0 | Three Ocean Partners LLC | New York | NY.. | Three Ocean Partners LLC | 06/01/2011. | 12/31/2018. | 40,000 | 0 | 0 | 0 | 0 | 0 | 0 | 40,000 | 40,000 | 0 | 0 | 0 | 0 |
| 000000 00 0 | TriArtisan Orlando Partners, LLC | New York | NY.. | TriArtisan Orlando Partners, LLC | 03/12/2018. | 04/04/2018. | 18,750 | 0 | 0 | 0 | 0 | 0 | 0 | 18,750 | 18,750 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Trilantic Capital Partners VI, LP | New York | NY.. | Trilantic Capital Partners VI, LP | 07/25/2018. | 11/28/2018. | 340,437 | 0 | 0 | 0 | 0 | 0 | 0 | 340,437 | 340,437 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Tritium Partners, LLC | Austin | TX.. | Tritium Partners, LLC | 06/26/2015. | 02/27/2018. | 48,764 | 0 | 0 | 0 | 0 | 0 | 0 | 48,764 | 48,764 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Tyson Holdco, LLC | Norwalk | CT.. | Tyson Holdco, LLC | 07/20/2016. | 10/24/2018. | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Vida Longevity Fund, LP | Austin | TX.. | Vida Longevity Fund, LP | 04/01/2015. | 04/26/2018. | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 |
| 1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated | | | | | | | 29,563,821 | 0 | 0 | 0 | 0 | 0 | 0 | 29,563,821 | 29,625,958 | 0 | 62,137 | 62,137 | 99,916 |
| **Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated** | | | | | | | | | | | | | | | | | | | |
| 000000 00 0 | Kaleb Grove Investors, LLC | Colorado Springs | CO. | Kaleb Grove Investors, LLC | 11/30/2016. | 02/20/2018. | 62,800 | 0 | 0 | 0 | 0 | 0 | 0 | 62,800 | 62,800 | 0 | 0 | 0 | 0 |
| 000000 00 0 | L-A Laramar Urban Neighborhood Fund, L.P. | Philadelphia | PA.. | L-A Laramar Urban Neighborhood Fund, L.P. | 10/15/2015. | 12/31/2018. | 34,219 | 0 | 0 | 0 | 0 | 0 | 0 | 34,219 | 34,219 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Lubert-Adler Real Estate Fund VII, LP | Philadelphia | PA.. | Lubert-Adler Real Estate Fund VII, LP | 10/15/2013. | 09/21/2018. | 970,089 | 0 | 0 | 0 | 0 | 0 | 0 | 970,089 | 970,089 | 0 | 0 | 0 | 0 |
| 000000 00 0 | TRG Southgate, L.P. | Dallas | TX.. | TRG Southgate, L.P. | 11/09/2016. | 11/29/2018. | 3,709,518 | 0 | 0 | 0 | 0 | 0 | 0 | 3,709,518 | 3,709,518 | 0 | 0 | 0 | 0 |
| 000000 00 0 | Water Street O'Connor, L.P. | Atlanta | GA.. | Water Street O'Connor, L.P. | 10/26/2015. | 12/10/2018. | 2,212,500 | 0 | 0 | 0 | 0 | 0 | 0 | 2,212,500 | 2,212,500 | 0 | 0 | 0 | 0 |
| 1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated | | | | | | | 6,989,126 | 0 | 0 | 0 | 0 | 0 | 0 | 6,989,126 | 6,989,126 | 0 | 0 | 0 | 0 |
| **Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated** | | | | | | | | | | | | | | | | | | | |
| 000000 00 0 | Crescent Centre Apartments | Cincinnati | OH. | Dissolution | 03/13/2006. | 12/31/2018. | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated** | | | | | | | | | | | | | | | | | | | |
| 000000 00 0 | Pretium Mortgage Credit Partners I, L.P. | New York | NY.. | Pretium Mortgage Credit Partners I, L.P. | 12/04/2014. | 08/17/2018. | 1,439,933 | 0 | 0 | 0 | 0 | 0 | 0 | 1,439,933 | 1,439,933 | 0 | 0 | 0 | 0 |
| 1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated | | | | | | | 1,439,933 | 0 | 0 | 0 | 0 | 0 | 0 | 1,439,933 | 1,439,933 | 0 | 0 | 0 | 0 |
| **Any Other Class of Assets - Unaffiliated** | | | | | | | | | | | | | | | | | | | |
| 000000 00 0 | Monza Energy, LLC | Houston | TX.. | Monza Energy, LLC | 04/17/2018. | 12/10/2018. | 54,870 | 0 | 0 | 0 | 0 | 0 | 0 | 54,870 | 54,870 | 0 | 0 | 0 | 0 |
| 4299999. Total - Any Other Class of Assets - Unaffiliated | | | | | | | 54,870 | 0 | 0 | 0 | 0 | 0 | 0 | 54,870 | 54,870 | 0 | 0 | 0 | 0 |
| 4499999. Subtotal - Unaffiliated | | | | | | | 47,005,538 | 0 | 0 | 0 | 0 | 0 | 0 | 47,005,538 | 47,067,675 | 0 | 62,137 | 62,137 | 99,916 |
| 4599999. Subtotal - Affiliated | | | | | | | 4,094,100 | 0 | 0 | 0 | 0 | 0 | 0 | 4,094,100 | 4,094,100 | 0 | 0 | 0 | 0 |
| 4699999. Totals | | | | | | | 51,099,638 | 0 | 0 | 0 | 0 | 0 | 0 | 51,099,638 | 51,161,775 | 0 | 62,137 | 62,137 | 99,916 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in 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** | | | | | | | | | | | | | | | | | | | | | |
| 912828 N6 3 | U.S. TREASURY NOTES 1.125 01/15/2019 | | | | 1 | 300,020 | 99.938 | 299,813 | 300,000 | 300,003 | 0 | (17) | 0 | 0 | 1.125 | 1.101 | JJ | 1,559 | 0 | 09/28/2018. | 01/15/2019. |
| 912828 PX 2 | U.S. TREASURY NOTES 3.625 02/15/2021 | SD | | | 1 | 5,221,770 | 102.297 | 5,164,969 | 5,049,000 | 5,174,860 | 0 | (46,910) | 0 | 0 | 3.625 | 2.413 | FA | 69,132 | 91,513 | 03/07/2018. | 02/15/2021. |
| 912828 VZ 0 | U.S. TREASURY NOTES 2.00 09/30/2020 | SD | | | 1 | 2,291,547 | 99.109 | 2,249,783 | 2,270,000 | 2,282,892 | 0 | (7,221) | 0 | 0 | 2.000 | 1.668 | MS | 11,599 | 45,400 | 10/19/2017. | 09/30/2020. |
| 912828 J7 6 | U.S. TREASURY NOTES 1.75 03/31/22 | | | | 1 | 3,629,324 | 97.779 | 3,617,839 | 3,700,000 | 3,653,686 | 0 | 13,641 | 0 | 0 | 1.750 | 2.152 | MS | 16,543 | 64,750 | 03/13/2017. | 03/31/2022. |
| 912828 P9 5 | U.S. TREASURY NOTES 1.00 03/15/2019 | | | | 1 | 6,326,314 | 99.713 | 6,375,679 | 6,394,000 | 6,379,542 | 0 | 53,229 | 0 | 0 | 1.000 | 2.133 | MS | 19,076 | 31,970 | 04/02/2018. | 03/15/2019. |
| 912828 V5 6 | U.S. TREASURY NOTES 1.125 01/31/2019 | | | | 1 | 109,639 | 99.884 | 109,872 | 110,000 | 109,978 | 0 | 268 | 0 | 0 | 1.125 | 1.371 | JJ | 518 | 1,238 | 09/22/2017. | 01/31/2019. |
| 912828 XH 8 | U.S. TREASURY NOTES 1.625 06/30/20 | | | | 1 | 3,689,160 | 98.656 | 3,650,254 | 3,700,000 | 3,695,038 | 0 | 3,244 | 0 | 0 | 1.625 | 1.716 | JD | 30,229 | 60,125 | 03/07/2017. | 06/30/2020. |
| 0199999. U.S. Government - Issuer Obligations | | | | | | 21,567,775 | XXX | 21,468,209 | 21,523,000 | 21,595,999 | 0 | 16,233 | 0 | 0 | XXX | XXX | XXX | 148,657 | 294,996 | XXX | XXX |
| **U.S. Government - Residential Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 31383S RS 1 | FNCL 511797 PT 6.0 5/01/2031 | | | | 1 | 21,085 | 108.832 | 22,951 | 21,089 | 20,674 | 0 | (1) | 0 | 0 | 6.000 | 5.988 | MON | 105 | 1,265 | 10/19/2001. | 05/01/2031. |
| 31388D ZU 5 | FNCL 602055 PT 6.50 9/01/2031 | | | | 1 | 27,465 | 107.386 | 28,924 | 26,934 | 26,538 | 0 | (36) | 0 | 0 | 6.500 | 6.323 | MON | 146 | 1,751 | 10/09/2001. | 09/01/2031. |
| 31388G VW 8 | FNCL 604629 PT 6.0 9/01/2031 | | | | 1 | 10,327 | 107.367 | 11,106 | 10,344 | 2,281 | 0 | (75) | 0 | 0 | 6.000 | 4.892 | MON | 52 | 621 | 10/01/2001. | 09/01/2031. |
| 31388K WT 5 | FNCL 607358 PT 6.50 10/01/2031 | | | | 1 | 29,351 | 107.679 | 30,811 | 28,614 | 21,752 | 0 | (280) | 0 | 0 | 6.500 | 5.161 | MON | 155 | 1,860 | 10/31/2001. | 10/01/2031. |
| 31390V ER 1 | FNCL 657244 PT 6.0 9/01/2032 | | | | 1 | 22,331 | 107.302 | 23,636 | 22,028 | 17,775 | 0 | (104) | 0 | 0 | 6.000 | 5.194 | MON | 110 | 1,322 | 08/22/2002. | 09/01/2032. |
| 38375B 4Z 2 | GNR 2013-H16 FI WAC-IO 07/20/2063 | | | 16 | 1 | 863,388 | 4.458 | 317,524 | 0 | 317,524 | 0 | (123,864) | 54,707 | 0 | 1.614 | 1.610 | MON | 9,582 | 122,045 | 01/28/2014. | 07/20/2063. |
| 38375U DC 1 | GNR 2014-H01 AI WAC-IO 01/20/2064 | | | 16 | 1 | 1,530,466 | 5.701 | 769,597 | 0 | 769,597 | 0 | (171,757) | 130,934 | 0 | 1.363 | 1.727 | MON | 68,520 | 190,715 | 01/29/2014. | 01/20/2064. |
| 38375U MV 9 | GNR 2014-H16 BI WAC-IO 07/20/2064 | | | 16 | 1 | 2,508,657 | 7.417 | 1,268,307 | 0 | 1,268,307 | 0 | (205,203) | 228,401 | 0 | 1.524 | 3.512 | MON | 35,697 | 259,874 | 03/03/2015. | 07/20/2064. |
| 38375U PT 1 | GNR 2014-H19 EI WAC-IO 09/20/2064 | | | 16 | 1 | 992,568 | 7.566 | 504,929 | 0 | 504,929 | 0 | (93,656) | 66,259 | 0 | 1.636 | 2.692 | MON | 16,175 | 108,289 | 10/01/2014. | 09/20/2064. |
| 0299999. U.S. Government - Residential Mortgage-Backed Securities | | | | | | 6,005,639 | XXX | 2,977,784 | 109,008 | 2,949,377 | 0 | (594,976) | 480,301 | 0 | XXX | XXX | XXX | 130,541 | 687,741 | XXX | XXX |
| 0599999. Total - U.S. Government | | | | | | 27,573,414 | XXX | 24,445,993 | 21,632,008 | 24,545,376 | 0 | (578,742) | 480,301 | 0 | XXX | XXX | XXX | 279,198 | 982,736 | XXX | XXX |
| **All Other Governments - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 13509P EG 4 | CAN HOUSING TRUST 1.95 06/15/2019 | SD | | | 1FE | 60,293,100 | 100.087 | 60,052,200 | 60,000,000 | 60,028,495 | 0 | (62,061) | 0 | 0 | 1.950 | 1.844 | JD | 54,643 | 1,170,000 | 08/12/2014. | 06/15/2019. |
| 13509P GU 1 | CAN HOUSING TRUST SEPT 2.55 12/15/2023 | SD | | | 1FE | 17,194,140 | 101.584 | 17,269,280 | 17,000,000 | 17,193,027 | 0 | (1,113) | 0 | 0 | 2.550 | 2.306 | JD | 20,190 | 0 | 12/19/2018. | 12/15/2023. |
| 74814Z EE 9 | QUEBEC PROVINCE 4.50 12/01/2019 | SD | | | 1FE | 33,661,500 | 102.260 | 30,678,000 | 30,000,000 | 30,655,748 | 0 | (703,054) | 0 | 0 | 4.500 | 2.075 | JD | 114,973 | 1,350,000 | 07/23/2014. | 12/01/2019. |
| 803854 JS 8 | SASKATCHEWAN CDA 3.90 07/28/2020 | SD | | | 1FE | 10,979,210 | 102.882 | 11,317,020 | 11,000,000 | 10,996,180 | 0 | 2,315 | 0 | 0 | 3.900 | 3.923 | JJ | 184,529 | 429,000 | 07/23/2010. | 07/28/2020. |
| 98704C QQ 2 | REG MUNI OF YORK 4.50 06/30/2020 | SD | | | 1FE | 10,150,600 | 103.392 | 10,339,200 | 10,000,000 | 10,026,933 | 0 | (17,087) | 0 | 0 | 4.500 | 4.312 | JD | 2,466 | 675,000 | 06/24/2010. | 06/30/2020. |
| EI6055 46 7 | HOUSING & DEV 3.14 03/18/21 | | B | | 1FE | 373,163 | 102.199 | 373,708 | 500,000 | 372,066 | 0 | (729) | 0 | (368) | 3.140 | 2.322 | MS | 3,303 | 0 | 09/25/2018. | 03/18/2021. |
| EJ2382 59 0 | HOUSING & DEV 1.52 06/18/19 | | B | | 1FE | 2,886,041 | 99.742 | 2,917,810 | 4,000,000 | 2,922,557 | 0 | 5,817 | 0 | (74,135) | 1.520 | 1.729 | JD | 1,710 | 44,731 | 02/13/2018. | 06/18/2019. |
| EK1392 74 6 | HOUSING & DEV MTN 3.008 03/26/2021 | | B | | 1FE | 12,396,286 | 101.966 | 12,304,352 | 16,500,000 | 12,251,751 | 0 | (32,726) | 0 | (111,809) | 3.008 | 2.300 | MS | 96,463 | 76,734 | 09/25/2018. | 03/26/2021. |
| EK2880 43 4 | HOUSING & DEV MTN 2.223 05/28/2019 | | B | | 1FE | 380,049 | 100.053 | 365,863 | 500,000 | 366,318 | 0 | (1,377) | 0 | (12,355) | 2.223 | 1.782 | MN | 763 | 8,189 | 02/13/2018. | 05/28/2019. |
| EK4932 27 4 | HOUSING & DEV 2.288 09/19/19 | | B | | 1FE | 3,599,426 | 100.122 | 3,661,144 | 5,000,000 | 3,671,088 | 0 | (20,189) | 0 | (79,615) | 2.288 | 1.729 | MS | 24,036 | 85,149 | 03/01/2017. | 09/19/2019. |
| QJ4442 72 0 | HOUSING & DEV 2.10 11/03/20 MTN | | B | | 1FE | 11,340,679 | 99.980 | 11,150,652 | 15,250,000 | 11,182,398 | 0 | (14,520) | 0 | (325,905) | 2.100 | 1.953 | MN | 38,173 | 226,149 | 08/07/2018. | 11/03/2020. |
| QZ6281 92 2 | SINGAPORE GOV'T 1.25 10/01/21 | | B | | 1FE | 3,631,153 | 98.418 | 3,742,802 | 5,200,000 | 3,764,557 | 0 | 13,740 | 0 | (81,363) | 1.250 | 1.627 | AO | 11,982 | 48,252 | 03/01/2017. | 10/01/2021. |
| 0699999. All Other Governments - Issuer Obligations | | | | | | 166,885,347 | XXX | 164,172,032 | 174,950,000 | 163,431,119 | 0 | (830,984) | 0 | (685,552) | XXX | XXX | XXX | 553,230 | 4,113,204 | XXX | XXX |
| 1099999. Total - All Other Governments | | | | | | 166,885,347 | XXX | 164,172,032 | 174,950,000 | 163,431,119 | 0 | (830,984) | 0 | (685,552) | XXX | XXX | XXX | 553,230 | 4,113,204 | XXX | XXX |
| **U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 13063C XP 0 | CALIFORNIA ST REF CM 3.875 12/01/2030 | | | 2 | 1FE | 1,490,000 | 106.254 | 1,583,185 | 1,490,000 | 1,490,002 | 0 | 38 | 0 | 0 | 3.875 | 3.875 | JD | 4,811 | 59,681 | 10/09/2015. | 12/01/2030. |
| 13063C XS 4 | CALIFORNIA ST REF CM 2.45 12/01/2031 | | | 2 | 1FE | 9,795,000 | 97.962 | 9,595,378 | 9,795,000 | 9,795,039 | 0 | (32) | 0 | 0 | 2.450 | 2.450 | JD | 19,998 | 239,978 | 10/09/2015. | 12/01/2031. |
| 20772J GW 6 | CONNECTICUT ST REF C 5.00 06/01/2024 | | | 2 | 1FE | 3,084,282 | 107.998 | 2,861,947 | 2,650,000 | 2,843,146 | 0 | (53,212) | 0 | 0 | 5.000 | 2.750 | JD | 11,042 | 132,500 | 03/19/2014. | 06/01/2024. |
| 574193 JR 0 | MARYLAND ST 1ST SER A 4.00 03/01/2025 | SD | | 2 | 1FE | 10,704,936 | 106.500 | 10,479,600 | 9,840,000 | 10,207,365 | 0 | (109,566) | 0 | 0 | 4.000 | 2.760 | MS | 131,200 | 393,600 | 03/18/2014. | 03/01/2025. |

# 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 and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 68609T HV 3 | OREGON ST VETERANS F-103 4.25 06/01/2049 | | | 2 | 1FE | 1,056,520 | 109.101 | 1,091,010 | 1,000,000 | 1,056,027 | 0 | (493) | 0 | 0 | 4.250 | 3.513 | JD | 3,896 | 0 | 11/01/2018. | 06/01/2049. |
| 70914P SK 9 | PA ST 1ST SER 5.00 06/01/2024 | | | 2 | 1FE | 3,623,461 | 110.124 | 3,430,363 | 3,115,000 | 3,340,984 | 0 | (62,245) | 0 | 0 | 5.000 | 2.760 | JD | 12,979 | 155,750 | 03/18/2014. | 06/01/2024. |
| 70914P VA 7 | PENNSYLVANIA ST 2ND 5.00 10/15/2030 | | | 2 | 1FE | 13,465,536 | 110.186 | 12,836,669 | 11,650,000 | 12,638,679 | 0 | (188,851) | 0 | 0 | 5.000 | 3.080 | AO | 122,972 | 582,500 | 05/13/2014. | 10/15/2030. |
| 93974C C9 9 | WA ST REF SER R-2012 A 5.00 07/01/2024 | | | 2 | 1FE | 3,278,983 | 107.414 | 3,029,075 | 2,820,000 | 2,987,283 | 0 | (64,017) | 0 | 0 | 5.000 | 2.536 | JJ | 70,500 | 141,000 | 03/18/2014. | 07/01/2024. |
| 93974C F6 2 | WA ST MV TAX SER C 5.00 06/01/2023 | | | 2 | 1FE | 7,033,560 | 107.243 | 6,434,580 | 6,000,000 | 6,366,990 | 0 | (145,851) | 0 | 0 | 5.000 | 2.380 | JD | 25,000 | 300,000 | 03/18/2014. | 06/01/2023. |
| 93974C L7 3 | WA ST REF SER R 4.00 07/01/2028 | | | 2 | 1FE | 970,000 | 105.525 | 1,055,250 | 1,000,000 | 978,727 | 0 | 1,782 | 0 | 0 | 4.000 | 4.275 | JJ | 20,000 | 40,000 | 08/28/2013. | 07/01/2028. |
| 1199999. U.S. States, Territories & Possessions - Issuer Obligations | | | | | | 54,502,279 | XXX | 52,397,056 | 49,360,000 | 51,704,241 | 0 | (622,448) | 0 | 0 | XXX | XXX | XXX | 422,398 | 2,045,009 | XXX | XXX |
| 1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed) | | | | | | 54,502,279 | XXX | 52,397,056 | 49,360,000 | 51,704,241 | 0 | (622,448) | 0 | 0 | XXX | XXX | XXX | 422,398 | 2,045,009 | XXX | XXX |
| **U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 346843 DV 4 | FT BEND TX IND SD 5.00 02/15/2019 | SD | | | 1FE | 1,152,740 | 100.381 | 1,003,810 | 1,000,000 | 1,002,348 | 0 | (18,993) | 0 | 0 | 5.000 | 3.050 | FA | 18,889 | 50,000 | 02/03/2010. | 02/15/2019. |
| 414004 5F 4 | HARRIS CNTY TX 5.250 10/01/20 | SD | | | 1FE | 2,353,480 | 105.660 | 2,113,200 | 2,000,000 | 2,066,441 | 0 | (36,324) | 0 | 0 | 5.250 | 3.280 | AO | 26,250 | 105,000 | 01/08/2010. | 10/01/2020. |
| 605341 AD 8 | MS DEV HARRISON CNTY 5.00 01/01/19 | | | | 1FE | 1,297,077 | 100.000 | 1,160,000 | 1,160,000 | 1,160,000 | 0 | (17,517) | 0 | 0 | 5.000 | 3.451 | JJ | 29,000 | 58,000 | 01/21/2010. | 01/01/2019. |
| 605341 AF 3 | MS DEV HARRISON CNTY 5.25 01/01/21 | | | | 1FE | 1,458,899 | 105.268 | 1,352,694 | 1,285,000 | 1,322,290 | 0 | (17,637) | 0 | 0 | 5.250 | 3.731 | JJ | 33,731 | 67,463 | 01/21/2010. | 01/01/2021. |
| 681712 PJ 8 | OMAHA CONVENTION CTR 5.25 04/01/2020 | | | | 1FE | 3,091,258 | 104.287 | 2,721,891 | 2,610,000 | 2,675,645 | 0 | (50,724) | 0 | 0 | 5.250 | 3.180 | AO | 34,256 | 137,025 | 08/28/2009. | 04/01/2020. |
| 1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations | | | | | | 9,353,454 | XXX | 8,351,595 | 8,055,000 | 8,226,724 | 0 | (141,194) | 0 | 0 | XXX | XXX | XXX | 142,126 | 417,488 | XXX | XXX |
| 2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions | | | | | | 9,353,454 | XXX | 8,351,595 | 8,055,000 | 8,226,724 | 0 | (141,194) | 0 | 0 | XXX | XXX | XXX | 142,126 | 417,488 | 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** | | | | | | | | | | | | | | | | | | | | | |
| 130536 QR 9 | CA POLL CTRL FIN A1 3.375 7/01/25(WM) | | | | 1FE | 2,110,120 | 101.265 | 2,025,300 | 2,000,000 | 2,098,345 | 0 | (11,775) | 0 | 0 | 3.375 | 2.549 | JJ | 33,750 | 33,750 | 02/22/2018. | 07/01/2025. |
| 130536 QV 0 | CA ST POLL B-1 3.00 11/01/2025 (WM) | SD | | | 1FE | 3,000,000 | 102.196 | 3,065,880 | 3,000,000 | 2,999,989 | 0 | 1 | 0 | 0 | 3.000 | 3.000 | MN | 15,000 | 90,000 | 10/30/2015. | 11/01/2025. |
| 130536 QW 8 | CA ST POLL B-2 3.125 11/01/2040 (WM) | | | | 1FE | 2,425,000 | 102.282 | 2,480,339 | 2,425,000 | 2,424,987 | 0 | 0 | 0 | 0 | 3.125 | 3.125 | MN | 12,630 | 75,781 | 10/30/2015. | 11/01/2040. |
| 15976R AC 2 | CHARLES CITY ECON A 2.875 02/01/2029 | | | 2 | 1FE | 2,650,000 | 98.098 | 2,599,597 | 2,650,000 | 2,650,000 | 0 | 0 | 0 | 0 | 2.875 | 2.875 | MN | 12,698 | 76,188 | 10/28/2016. | 02/01/2029. |
| 19647P BU 6 | CO ST HSG MF PEAKVIEW II 3.76 8/01/2057 | | | 2 | 1FE | 2,550,000 | 100.150 | 2,553,825 | 2,550,000 | 2,550,000 | 0 | 0 | 0 | 0 | 3.760 | 3.790 | MON | 7,990 | 95,880 | 06/08/2017. | 08/01/2057. |
| 20775C N3 4 | CT ST HSG SU SER E-1 4.25 05/15/2042 | | | 2 | 1FE | 4,757,355 | 108.361 | 4,876,245 | 4,500,000 | 4,749,950 | 0 | (7,405) | 0 | 0 | 4.250 | 3.000 | MN | 29,219 | 0 | 10/24/2018. | 05/15/2042. |
| 267045 AL 6 | DUTCHESS CNTY NY 5.00 07/01/2019 | SD | | | 1FE | 514,700 | 101.475 | 507,375 | 500,000 | 501,027 | 0 | (1,985) | 0 | 0 | 5.000 | 4.580 | JJ | 12,500 | 25,000 | 11/24/2010. | 07/01/2019. |
| 311450 FD 7 | FARMINGTON NM POLL CTL 4.7 05/24 (PNW) | | | 2 | 1FE | 2,066,888 | 103.390 | 2,331,445 | 2,255,000 | 2,162,485 | 0 | 14,515 | 0 | 0 | 4.700 | 5.601 | AO | 26,496 | 105,985 | 02/02/2011. | 05/01/2024. |
| 353187 DV 6 | FRANKLIN CNTY OH HOSP A 3.125 11/01/2033 | | | 2 | 1FE | 1,954,380 | 100.227 | 2,004,540 | 2,000,000 | 1,956,856 | 0 | 2,208 | 0 | 0 | 3.125 | 3.310 | MN | 10,417 | 59,896 | 11/01/2017. | 11/01/2033. |
| 353187 DW 4 | FRANKLIN CNTY OH HOSP A 3.25 11/01/2034 | | | 2 | 1FE | 1,476,870 | 100.333 | 1,504,995 | 1,500,000 | 1,478,019 | 0 | 1,025 | 0 | 0 | 3.250 | 3.370 | MN | 8,125 | 46,719 | 11/01/2017. | 11/01/2034. |
| 353187 DX 2 | FRANKLIN CNTY OH HOSP A 3.375 11/01/2035 | | | 2 | 1FE | 1,544,416 | 100.392 | 1,566,115 | 1,560,000 | 1,545,121 | 0 | 631 | 0 | 0 | 3.375 | 3.450 | MN | 8,775 | 50,456 | 11/01/2017. | 11/01/2035. |
| 353187 DZ 7 | FRANKLIN CNTY OH HOSP A 3.50 11/01/2037 | | | 2 | 1FE | 1,791,991 | 99.737 | 1,805,240 | 1,810,000 | 1,792,683 | 0 | 620 | 0 | 0 | 3.500 | 3.570 | MN | 10,558 | 60,710 | 11/01/2017. | 11/01/2037. |
| 407272 N9 0 | HAMILTON HOSP REF 5.00 05/15/2022 | SD | | | 1FE | 2,287,160 | 109.903 | 2,198,060 | 2,000,000 | 2,124,648 | 0 | (34,597) | 0 | 0 | 5.000 | 3.041 | MN | 12,778 | 100,000 | 12/18/2013. | 05/15/2022. |
| 407272 P2 3 | HAMILTON HOSP REF 5.00 05/15/2023 | SD | | | 1FE | 2,268,160 | 112.335 | 2,246,700 | 2,000,000 | 2,135,590 | 0 | (28,368) | 0 | 0 | 5.000 | 3.321 | MN | 12,778 | 100,000 | 12/18/2013. | 05/15/2023. |
| 407272 P3 1 | HAMILTON HOSP REF 5.00 05/15/2024 | SD | | | 1FE | 2,809,325 | 114.348 | 2,858,700 | 2,500,000 | 2,674,463 | 0 | (28,984) | 0 | 0 | 5.000 | 3.561 | MN | 15,972 | 125,000 | 12/18/2013. | 05/15/2024. |
| 407272 P4 9 | HAMILTON HOSP REF 5.00 05/15/2025 | | | 2 | 1FE | 4,104,670 | 114.327 | 4,241,532 | 3,710,000 | 3,933,517 | 0 | (36,908) | 0 | 0 | 5.000 | 3.751 | MN | 23,703 | 185,500 | 12/18/2013. | 05/15/2025. |
| 485077 AX 9 | KS CITY MO 300 WYANDOTTE 5.70 01/01/2025 | | | 2 | 1FE | 3,004,065 | 100.156 | 2,774,321 | 2,770,000 | 2,770,000 | 0 | 0 | 0 | 0 | 5.700 | 5.700 | JJ | 78,945 | 157,890 | 02/01/2012. | 01/01/2025. |
| 485424 KN 4 | KANSAS HWY SER A 5.50 03/01/2019 | | | | 1FE | 2,863,249 | 100.580 | 2,418,949 | 2,405,000 | 2,414,353 | 0 | (55,402) | 0 | 0 | 5.500 | 3.130 | MS | 44,092 | 132,275 | 10/27/2009. | 03/01/2019. |
| 49118N DP 7 | KY ASSET/LIABILITY 5.00 09/01/22 | | | 2 | 1FE | 3,219,900 | 104.729 | 3,141,870 | 3,000,000 | 3,146,354 | 0 | (73,546) | 0 | 0 | 5.000 | 2.008 | MS | 50,000 | 150,000 | 02/22/2018. | 09/01/2022. |
| 49151E YA 5 | KY PPTY & BLDGS 5.00 08/01/2019 | SD | | | 1FE | 2,193,660 | 101.672 | 2,033,440 | 2,000,000 | 2,013,701 | 0 | (22,825) | 0 | 0 | 5.000 | 3.800 | FA | 41,667 | 100,000 | 11/03/2009. | 08/01/2019. |
| 49151E Z2 2 | KY PPTY & BLDGS 5.25 02/01/2019 | | | | 1FE | 2,874,486 | 100.264 | 2,596,838 | 2,590,000 | 2,592,943 | 0 | (34,871) | 0 | 0 | 5.250 | 3.860 | FA | 56,656 | 135,975 | 07/21/2009. | 02/01/2019. |
| 54628C DX 7 | LOUISIANA ST LOCAL 3.50 11/01/2032 | | | 2 | 2FE | 6,000,000 | 95.525 | 5,731,500 | 6,000,000 | 5,999,889 | 0 | (87) | 0 | 0 | 3.500 | 3.500 | MN | 35,000 | 193,667 | 11/21/2017. | 11/01/2032. |
| 546589 C7 5 | LOUISVILLE SWR PREREF B 5.00 05/15/2020 | | | 2 | 1 | 3,520,515 | 102.723 | 3,513,127 | 3,420,000 | 3,449,002 | 0 | (32,076) | 0 | 0 | 5.000 | 4.000 | MN | 21,850 | 171,000 | 09/16/2016. | 05/15/2020. |
| 546589 D3 3 | LOUISVILLE SWR UNREF B 5.00 05/15/2020 | SD | | 2 | 1FE | 2,655,827 | 102.715 | 2,650,047 | 2,580,000 | 2,601,879 | 0 | (24,198) | 0 | 0 | 5.000 | 4.000 | MN | 16,483 | 129,000 | 09/16/2016. | 05/15/2020. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 56052F HW 8 | ME HSG AUTH MTG D-1 3.50 11/15/2037 | | | 2 | 1FE | 5,000,000 | 99.504 | 4,975,200 | 5,000,000 | 4,999,822 | 0 | 7 | 0 | 0 | 3.500 | 3.500 | MN | 22,361 | 175,000 | 07/20/2017. | 11/15/2037. |
| 57419R 3B 9 | MARYLAND ST CMNTY DEV-MD 4.50 09/01/2048 | | | 2 | 1FE | 12,699,600 | 108.776 | 13,053,120 | 12,000,000 | 12,679,294 | 0 | (20,306) | 0 | 0 | 4.500 | 3.175 | MS | 79,500 | 0 | 10/24/2018. | 09/01/2048. |
| 574204 VT 7 | MARYLAND ST DOT 4.00 05/15/2021 | | | 2 | 1FE | 2,782,728 | 100.890 | 2,623,140 | 2,600,000 | 2,608,385 | 0 | (22,097) | 0 | 0 | 4.000 | 3.120 | MN | 13,289 | 104,000 | 02/05/2010. | 05/15/2021. |
| 57429R BS 1 | MARYLAND ST REV 5.25 03/01/2019 | SD | | | 1FE | 1,142,630 | 100.567 | 1,005,670 | 1,000,000 | 1,002,867 | 0 | (16,953) | 0 | 0 | 5.250 | 3.500 | MS | 17,500 | 52,500 | 06/19/2009. | 03/01/2019. |
| 576029 AT 9 | MASSACHUSETTS TPK A 5.00 01/01/2020 | | | 2 | 1 | 1,303,014 | 101.225 | 1,143,843 | 1,130,000 | 1,149,324 | 0 | (18,711) | 0 | 0 | 5.000 | 3.248 | JJ | 28,250 | 56,500 | 08/14/2009. | 01/01/2020. |
| 576049 SG 6 | MA WTR RES SR A 6.50 7/15/2019 | | | | 1FE | 356,172 | 101.148 | 293,329 | 290,000 | 294,462 | 0 | (8,061) | 0 | 0 | 6.500 | 3.590 | JJ | 8,692 | 18,850 | 03/24/2010. | 07/15/2019. |
| 576528 CZ 4 | MATAGORDA CNTY TX NAV 4.55 05/30 (AEP) | | | | 2FE | 1,542,500 | 111.791 | 2,235,820 | 2,000,000 | 1,665,719 | 0 | 19,234 | 0 | 0 | 4.550 | 6.676 | MN | 15,167 | 91,000 | 01/18/2011. | 05/01/2030. |
| 59259N AY 9 | MET TRANSN SER A NY 6.00 04/01/2020 | | | | 1FE | 10,457,143 | 102.542 | 8,772,468 | 8,555,000 | 8,834,009 | 0 | (212,338) | 0 | 0 | 6.000 | 3.313 | AO | 128,325 | 513,300 | 02/22/2018. | 04/01/2020. |
| 59465H UA 2 | MI HOSP FIN AUTH F-5 2.40 11/15/2047 | | | | 1FE | 1,000,000 | 101.724 | 1,017,240 | 1,000,000 | 1,000,013 | 0 | (3) | 0 | 0 | 2.400 | 2.400 | MN | 3,067 | 24,000 | 02/23/2017. | 11/15/2047. |
| 60636U BS 7 | MO ST ENV IMPT PREREF 5.00 01/01/2019 | | | | 1 | 5,307 | 100.000 | 5,000 | 5,000 | 5,000 | 0 | (103) | 0 | 0 | 5.000 | 2.890 | JJ | 125 | 250 | 12/08/2015. | 01/01/2019. |
| 60636U BZ 1 | MO ST ENVR IMPT UNREF A 5.00 1/01/19 | SD | | | 1FE | 2,780,895 | 100.000 | 2,620,000 | 2,620,000 | 2,620,000 | 0 | (54,094) | 0 | 0 | 5.000 | 2.890 | JJ | 65,500 | 131,000 | 12/08/2015. | 01/01/2019. |
| 60637A MA 7 | MO ST HLTH & EDUCTNL C 3.125 11/15/2033 | | | 2 | 1FE | 567,455 | 96.367 | 558,929 | 580,000 | 568,142 | 0 | 609 | 0 | 0 | 3.125 | 3.300 | MN | 2,316 | 18,175 | 10/25/2017. | 11/15/2033. |
| 60637A MB 5 | MO ST HLTH & EDUCTNL C 3.25 11/15/2034 | | | 2 | 1FE | 985,830 | 97.223 | 972,230 | 1,000,000 | 986,545 | 0 | 633 | 0 | 0 | 3.250 | 3.360 | MN | 4,153 | 32,590 | 10/25/2017. | 11/15/2034. |
| 60637A MC 3 | MO ST HLTH & EDUCTNL C 3.375 11/15/2035 | | | 2 | 1FE | 8,403,780 | 97.766 | 8,310,110 | 8,500,000 | 8,408,243 | 0 | 3,953 | 0 | 0 | 3.375 | 3.460 | MN | 36,656 | 287,672 | 10/25/2017. | 11/15/2035. |
| 639707 AZ 1 | NE UTIL CORP REV 5.00 01/01/2020 | | | | 1FE | 1,529,107 | 103.098 | 1,484,611 | 1,440,000 | 1,488,295 | 0 | (40,812) | 0 | 0 | 5.000 | 1.606 | JJ | 36,000 | 36,000 | 02/22/2018. | 01/01/2020. |
| 646136 TQ 4 | NJ ST TRN TR AUTH C 0.00 12/15/2031 | SD | | | 1FE | 953,275 | 61.997 | 1,549,925 | 2,500,000 | 1,261,488 | 0 | 64,876 | 0 | 0 | 0.000 | 5.350 | JD | 0 | 0 | 09/06/2013. | 12/15/2031. |
| 64971Q XS 7 | NYC TRANSIT REF B 5.00 11/01/2027 | | | 2 | 1FE | 53,742,362 | 111.007 | 52,739,426 | 47,510,000 | 50,500,776 | 0 | (721,648) | 0 | 0 | 5.000 | 3.240 | MN | 395,917 | 2,375,500 | 03/19/2014. | 11/01/2027. |
| 64990E DG 9 | NY ST DORM INC TAX A 5.00 12/15/2027 | | | 2 | 1FE | 39,946,550 | 111.198 | 39,302,933 | 35,345,000 | 37,693,457 | 0 | (540,700) | 0 | 0 | 5.000 | 3.198 | JD | 78,544 | 1,767,250 | 02/22/2018. | 12/15/2027. |
| 658546 RJ 7 | N CENT TX HLTH 5.50 06/01/2021 | | | 2 | 1 | 4,056,850 | 105.174 | 3,639,020 | 3,460,000 | 3,610,106 | 0 | (58,432) | 0 | 0 | 5.500 | 3.609 | JD | 15,858 | 190,300 | 03/29/2010. | 06/01/2021. |
| 67760H MF 5 | OH TPK COMMN PREREFUND A 5.00 02/15/2021 | | | 2 | 1 | 1,817,871 | 100.421 | 1,812,599 | 1,805,000 | 1,806,890 | 0 | (10,981) | 0 | 0 | 5.000 | 4.125 | FA | 34,094 | 45,125 | 04/11/2018. | 02/15/2021. |
| 67760H MK 4 | OH TPK COMMN UNREFUND A 5.00 02/15/2021 | | | 2 | 1FE | 699,956 | 100.000 | 695,000 | 695,000 | 695,728 | 0 | (4,228) | 0 | 0 | 5.000 | 4.125 | FA | 13,128 | 17,375 | 04/11/2018. | 02/15/2021. |
| 67766W GY 2 | OH ST WTR DEV AUTH F 5.50 12/01/2021 | SD | | | 1FE | 8,830,640 | 110.153 | 8,812,240 | 8,000,000 | 8,227,339 | 0 | (71,485) | 0 | 0 | 5.500 | 4.450 | JD | 36,667 | 440,000 | 09/18/2008. | 12/01/2021. |
| 686087 WV 5 | OR HSG & CMNTY SVC G 3.45 01/01/2033 | | | 2 | 1FE | 4,105,000 | 99.374 | 4,079,303 | 4,105,000 | 4,105,152 | 0 | 152 | 0 | 0 | 3.450 | 3.449 | JJ | 70,811 | 73,380 | 12/07/2017. | 01/01/2033. |
| 721781 AC 6 | PIMA CNTY AZ IND DEV 4.95 10/20 (UNS) | | | | 1FE | 2,884,740 | 104.845 | 3,145,350 | 3,000,000 | 2,974,541 | 0 | 13,519 | 0 | 0 | 4.950 | 5.466 | AO | 37,125 | 148,500 | 01/25/2011. | 10/01/2020. |
| 74445M AA 7 | PUB FIN AUTH WI A-1 2.625 11/01/25 (WM) | | | | 1FE | 1,000,000 | 98.991 | 989,910 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 2.625 | 2.625 | MN | 4,375 | 26,250 | 05/05/2016. | 11/01/2025. |
| 74529J NN 1 | PUERTO RICO SALES TAX C 5.00 08/01/2021 | | | | 6FE | 3,174,585 | 78.000 | 2,484,300 | 3,185,000 | 1,242,150 | (0) | 0 | 0 | 0 | 5.000 | 0.000 | FA | 0 | 0 | 10/09/2013. | 08/01/2021. |
| 756872 HT 7 | RED RIVER TX EDU FIN 5.00 03/15/2025 | | | 2 | 1FE | 543,680 | 112.205 | 561,025 | 500,000 | 521,331 | 0 | (4,585) | 0 | 0 | 5.000 | 3.890 | MS | 7,361 | 25,000 | 08/28/2013. | 03/15/2025. |
| 756872 HV 2 | RED RIVER TX EDU FIN 5.00 03/15/2027 | | | 2 | 1FE | 528,230 | 111.610 | 558,050 | 500,000 | 513,909 | 0 | (2,960) | 0 | 0 | 5.000 | 4.270 | MS | 7,361 | 25,000 | 08/28/2013. | 03/15/2027. |
| 805777 HZ 5 | SAYRE PA HLTH CARE 12/24 (SAYRE) | | | 2 | 1FE | 4,259,625 | 98.294 | 5,455,317 | 5,550,000 | 4,959,972 | 0 | 85,966 | 0 | 0 | 2.615 | 4.711 | MJSD | 12,326 | 118,740 | 02/11/2010. | 12/01/2024. |
| 870487 CG 8 | SWEETWATER PCR WY 5.25 07/26 (IDA) | | | 2 | 1FE | 5,058,463 | 102.095 | 5,094,541 | 4,990,000 | 4,996,170 | 0 | (9,275) | 0 | 0 | 5.250 | 5.051 | FA | 109,156 | 261,975 | 01/26/2011. | 07/15/2026. |
| 896221 AD 0 | TRIMBLE CNTY KY A 3.75 06/01/2033 | | | 2 | 1FE | 3,500,000 | 102.422 | 3,584,770 | 3,500,000 | 3,500,000 | 0 | 0 | 0 | 0 | 3.750 | 3.750 | JD | 10,938 | 131,250 | 05/18/2017. | 06/01/2033. |
| 914119 TP 7 | UNIV OF CINCINNATI 5.00 06/01/2022 | | | 2 | 1FE | 1,148,007 | 107.376 | 1,127,448 | 1,050,000 | 1,122,961 | 0 | (25,046) | 0 | 0 | 5.000 | 2.038 | JD | 4,375 | 52,500 | 02/22/2018. | 06/01/2022. |
| 96634R AS 1 | WHITING ENVRN FACS A 5.00 03/01/46(BPLN) | SD | | | 1FE | 3,531,210 | 108.569 | 3,257,070 | 3,000,000 | 3,333,788 | 0 | (75,711) | 0 | 0 | 5.000 | 2.191 | MS | 50,000 | 150,000 | 05/04/2016. | 03/01/2046. |
| 97712D E2 8 | WI HLTH & EDU FACS 3.375 08/15/2035 | | | 2 | 1FE | 5,227,381 | 97.263 | 5,237,613 | 5,385,000 | 5,234,045 | 0 | 6,410 | 0 | 0 | 3.375 | 3.601 | FA | 68,659 | 121,667 | 11/30/2017. | 08/15/2035. |
| 97712D QP 4 | WISCONSIN ST REF A 4.00 11/15/2035 | | | 2 | 1FE | 6,877,500 | 103.554 | 7,248,780 | 7,000,000 | 6,886,887 | 0 | 4,561 | 0 | 0 | 4.000 | 4.134 | MN | 35,778 | 280,000 | 12/01/2016. | 11/15/2035. |
| 97712D RA 6 | WISCONSIN ST REF A 4.00 11/15/2036 | | | 2 | 1FE | 8,070,781 | 103.475 | 8,510,819 | 8,225,000 | 8,081,740 | 0 | 5,327 | 0 | 0 | 4.000 | 4.139 | MN | 42,039 | 329,000 | 12/02/2016. | 11/15/2036. |
| 2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations | | | | | | 275,155,603 | XXX | 272,682,125 | 259,750,000 | 263,344,350 | (0) | (2,087,309) | 0 | 0 | XXX | XXX | XXX | 2,093,494 | 10,520,322 | XXX | XXX |
| **U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 31339W 6X 9 | FHR 2426 SL IO INV 3/15/32 | | | 16 | 1 | 2,554,085 | 18.618 | 14,890 | 0 | 0 | 0 | 0 | 0 | 0 | 5.395 | 9,999.000 | MON | 192 | 5,336 | 05/07/2002. | 03/15/2032. |
| 3133TK EB 2 | FHR 2145 S IO INV 4/15/2029 | | | 16 | 1 | 1,477,968 | 13.252 | 14,094 | 0 | 0 | 0 | 0 | 0 | 0 | 5.145 | 9,999.000 | MON | 243 | 6,758 | 02/23/2001. | 04/15/2029. |
| 3133TR YA 7 | FHR 2292 SI IO INV 11/15/2030 | | | 16 | 1 | 1,279,531 | 15.591 | 4,402 | 0 | 0 | 0 | 0 | 0 | 0 | 5.545 | 9,999.000 | MON | 70 | 1,871 | 03/01/2001. | 11/15/2030. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 31359S 6M 7 | FNR 2001-33 SA IO INV 7/25/2031 | | | 6 | 1 | 897,947 | 21.670 | 5,405 | 0 | 0 | 0 | 0 | 0 | 0 | 5.544 | 9,999.000 | MON | 23 | 1,710 | 09/19/2001. | 07/25/2031. |
| 3137FA NH 7 | FHR 4709 WI IO INV 10/15/2038 | | | 16 | 1 | 733,220 | 6.488 | 608,236 | 0 | 651,393 | 0 | (81,826) | 0 | 0 | 1.542 | 2.992 | MON | 24,488 | 101,125 | 03/02/2018. | 10/15/2038. |
| 31392C EM 2 | FNW 02-W2 AF5 SEQ HEL STP 6/25/32 | | | 1 | 1FE | 130,354 | 106.880 | 145,073 | 135,734 | 129,376 | 0 | 571 | 0 | 0 | 6.505 | 7.373 | MON | 736 | 8,821 | 03/12/2002. | 06/25/2032. |
| 31392H FC 2 | FNR 2002-97 SR IO INV 1/25/2033 | | | 6 | 1 | 1,816,935 | 17.154 | 34,151 | 0 | 7,116 | 0 | (2,199) | 0 | 0 | 4.494 | 127.248 | MON | 149 | 11,156 | 03/13/2003. | 01/25/2033. |
| 31392T FH 5 | FHR 2480 NS IO INV 1/15/2032 | | | 16 | 1 | 532,905 | 16.723 | 35,029 | 0 | 15,134 | 0 | (4,585) | 0 | 0 | 5.545 | 58.677 | MON | 516 | 14,319 | 12/01/2007. | 01/15/2032. |
| 31393B VF 9 | FNR 2003-42 JS IO INV 5/25/2033 | | | 6 | 1 | 855,863 | 18.981 | 42,450 | 0 | 18,678 | 0 | (5,163) | 0 | 0 | 4.994 | 42.082 | MON | 186 | 13,887 | 12/01/2007. | 05/25/2033. |
| 31397H GE 2 | FHR 3320 IN IO INV 07/15/36 | | | 16 | 1 | 272,256 | 0.607 | 15,680 | 0 | 11,288 | 0 | (2,760) | 0 | 0 | 0.150 | 14.570 | MON | 172 | 4,515 | 11/14/2008. | 07/15/2036. |
| 31397W F3 4 | FHR 3457 ES IO INV 06/15/2038 | | | 16 | 1 | 843,318 | 10.967 | 15,592 | 0 | 0 | 0 | 0 | 0 | 0 | 3.545 | 9,999.000 | MON | 224 | 6,094 | 12/03/2008. | 06/15/2038. |
| 2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities | | | | | | 11,394,382 | XXX | 935,001 | 135,734 | 832,987 | 0 | (95,962) | 0 | 0 | XXX | XXX | XXX | 26,999 | 175,593 | XXX | XXX |
| **U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 30295A AN 8 | FREMF 2016-K722 B MEZ 3.8348 07/49 | | | 1 | 1FM | 1,180,824 | 100.349 | 1,254,363 | 1,250,000 | 1,203,195 | 0 | 9,280 | 0 | 0 | 3.836 | 4.868 | MON | 3,996 | 48,623 | 06/22/2016. | 07/25/2049. |
| 2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities | | | | | | 1,180,824 | XXX | 1,254,363 | 1,250,000 | 1,203,195 | 0 | 9,280 | 0 | 0 | XXX | XXX | XXX | 3,996 | 48,623 | 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** | | | | | | | | | | | | | | | | | | | | | |
| 01039W AZ 5 | AL PUB HSG B 4.45 01/01/2024 | | | 2 | 1FE | 3,830,012 | 100.171 | 3,866,601 | 3,860,000 | 3,839,184 | 0 | 1,524 | 0 | 0 | 4.450 | 4.571 | JJ | 85,885 | 150,324 | 02/22/2018. | 01/01/2024. |
| 041083 VB 9 | AR ST DEV FIN SFM A 3.10 07/01/2043 | | | 2 | 1FE | 1,302,811 | 97.751 | 1,273,511 | 1,302,811 | 1,302,811 | 0 | 0 | 0 | 0 | 3.100 | 3.120 | MON | 3,366 | 40,387 | 06/12/2013. | 07/01/2043. |
| 051687 DB 4 | AURORA IL SF MTG 5.50 12/01/2039 | | | | 1FE | 263,411 | 99.456 | 258,106 | 259,518 | 262,669 | 0 | (190) | 0 | 0 | 5.500 | 5.422 | MON | 1,189 | 14,274 | 01/12/2011. | 12/01/2039. |
| 130333 BW 6 | CA HSG FIN AGY 4.75 08/01/2028 | | | 2 | 1FE | 1,486,028 | 101.078 | 1,495,954 | 1,480,000 | 1,481,221 | 0 | (728) | 0 | 0 | 4.750 | 4.695 | FA | 29,292 | 74,247 | 05/18/2011. | 08/01/2028. |
| 130333 CA 3 | CA HSG FIN AGY A 2.90 02/01/2042 | | | 2 | 1FE | 108,492 | 98.666 | 107,045 | 108,492 | 108,492 | 0 | 0 | 0 | 0 | 2.900 | 2.918 | MON | 262 | 3,146 | 04/19/2013. | 02/01/2042. |
| 130333 CB 1 | CA HSG FIN AGY B 2.90 02/01/2042 | | | 2 | 1FE | 181,159 | 98.451 | 178,800 | 181,613 | 181,241 | 0 | 54 | 0 | 0 | 2.900 | 2.954 | MON | 439 | 5,267 | 05/01/2013. | 02/01/2042. |
| 13079P FG 3 | CA MULTI FAM HSG 4.50 01/15/2040 | | | 2 | 1FE | 1,351,000 | 97.879 | 1,370,306 | 1,400,000 | 1,359,281 | 0 | 1,112 | 0 | 0 | 4.500 | 4.719 | JJ | 29,050 | 63,000 | 02/17/2010. | 01/15/2040. |
| 13079P TZ 6 | CA STWD CMNTY DEV 3.30 07/15/2030 | | | 2 | 1FE | 1,960,150 | 100.616 | 1,982,135 | 1,970,000 | 1,962,812 | 0 | 503 | 0 | 0 | 3.300 | 3.338 | JJ | 29,977 | 65,010 | 05/15/2013. | 07/15/2030. |
| 196479 E6 2 | CO HSG & FIN C 4.00 05/01/2048 | | | 2 | 1FE | 4,506,029 | 104.082 | 4,319,403 | 4,150,000 | 4,532,087 | 0 | (8,892) | 0 | 0 | 4.000 | 1.645 | MN | 27,667 | 166,461 | 10/06/2017. | 05/01/2048. |
| 196479 N9 6 | CO HSG & FIN-B-1-REF -CO 4 48 11/01/2048 | | | 2 | 1FE | 4,919,705 | 104.842 | 4,869,911 | 4,645,000 | 4,886,844 | 0 | (36,857) | 0 | 0 | 4.000 | 2.618 | MN | 30,967 | 88,771 | 04/12/2018. | 11/01/2048. |
| 196479 TY 5 | CO HSG SF PR I AA 4.85 11/01/2026 | | | 2 | 1FE | 535,000 | 102.172 | 546,620 | 535,000 | 535,000 | 0 | 0 | 0 | 0 | 4.850 | 4.850 | MN | 4,325 | 25,948 | 04/13/2011. | 11/01/2026. |
| 19647P BA 0 | CO ST HSG FIN AUTH MF I 3.20 02/01/2044 | | | | 1FE | 3,175,733 | 98.251 | 3,135,651 | 3,191,470 | 3,166,250 | 0 | 0 | 0 | 0 | 3.200 | 3.237 | MON | 8,511 | 100,654 | 02/22/2018. | 02/01/2044. |
| 19647P BH 5 | CO HSG FIN AUTH I 3.45 06/01/2056 | | | 2 | 1FE | 2,438,340 | 92.283 | 2,250,173 | 2,438,340 | 2,438,340 | 0 | 0 | 0 | 0 | 3.450 | 3.734 | MON | 7,010 | 84,123 | 04/25/2016. | 06/01/2056. |
| 19647P BK 8 | CO ST HSG FIN AUTH II 3.00 9/1/2056 | | | 2 | 1FE | 4,550,000 | 87.920 | 4,000,360 | 4,550,000 | 4,302,670 | 0 | (105,121) | 0 | 0 | 3.000 | 0.504 | MON | 11,375 | 136,500 | 07/12/2016. | 09/01/2056. |
| 19647P BQ 5 | CO HSG FIN AUTH V 3.40 11/01/2045 | | | | 1FE | 7,661,989 | 99.189 | 7,599,850 | 7,661,989 | 7,661,832 | 0 | 4 | 0 | 0 | 3.400 | 3.424 | MON | 21,709 | 260,508 | 12/05/2016. | 11/01/2045. |
| 20774W G9 6 | CT HSG FIN 4.00 11/15/2040 | | | 2 | 1FE | 1,202,409 | 101.754 | 1,175,259 | 1,155,000 | 1,168,018 | 0 | (5,177) | 0 | 0 | 4.000 | 3.501 | MN | 5,903 | 49,331 | 08/01/2011. | 11/15/2040. |
| 20775B 7X 8 | CT HSG FIN AUTH A 3.35 11/15/2030 | | | 2 | 1FE | 2,420,000 | 101.840 | 2,464,528 | 2,420,000 | 2,420,000 | 0 | 0 | 0 | 0 | 3.350 | 3.350 | MN | 10,359 | 81,070 | 02/11/2015. | 11/15/2030. |
| 20775B D8 6 | CT HSG FIN AUTH F-2 2.75 11/15/2035 | | | | 1FE | 959,789 | 100.827 | 952,815 | 945,000 | 959,196 | 0 | (549) | 0 | 0 | 2.750 | 2.639 | MN | 3,321 | 27,914 | 02/22/2018. | 11/15/2035. |
| 20775B N8 5 | CT ST HSG FIN AUTH B-2 4.00 11/15/2032 | | | 2 | 1FE | 2,570,743 | 102.665 | 2,479,360 | 2,415,000 | 2,487,158 | 0 | (17,252) | 0 | 0 | 4.000 | 3.174 | MN | 12,343 | 100,929 | 10/11/2013. | 11/15/2032. |
| 20775C B6 0 | CONNECTICUT ST HSG B-2 4.00 11/15/2039 | | | 2 | 1FE | 1,316,263 | 104.564 | 1,307,050 | 1,250,000 | 1,308,128 | 0 | (8,134) | 0 | 0 | 4.000 | 2.838 | MN | 6,389 | 25,694 | 04/25/2018. | 11/15/2039. |
| 20775C EL 4 | CT HSG FIN AUTH B-1 2.95 11/15/2031 | | | 2 | 1FE | 969,880 | 99.838 | 998,380 | 1,000,000 | 971,430 | 0 | 1,550 | 0 | 0 | 2.950 | 3.223 | MN | 3,769 | 29,500 | 02/22/2018. | 11/15/2031. |
| 20775C LV 4 | CT HSG FIN AUTH F-1 3.05 11/15/2031 | | | 2 | 1FE | 1,500,000 | 99.439 | 1,491,585 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 3.050 | 3.050 | MN | 5,846 | 45,750 | 11/02/2016. | 11/15/2031. |
| 20775C QA 5 | CT HSG FIN AUTH A-1 3.875 11/15/2035 | | | 2 | 1FE | 1,250,000 | 102.813 | 1,285,163 | 1,250,000 | 1,250,109 | 0 | (12) | 0 | 0 | 3.875 | 3.874 | MN | 6,189 | 48,438 | 02/16/2017. | 11/15/2035. |
| 20775C RY 2 | CT HSG FIN AUTH A-4 3.65 11/15/2032 | | | 2 | 1FE | 1,759,730 | 102.803 | 1,799,053 | 1,750,000 | 1,758,993 | 0 | (802) | 0 | 0 | 3.650 | 3.574 | MN | 8,162 | 63,875 | 02/22/2018. | 11/15/2032. |
| 20775C RZ 9 | CT HSG FIN AUTH A-4 3.85 11/15/2034 | | | 2 | 1FE | 1,500,000 | 102.829 | 1,542,435 | 1,500,000 | 1,500,129 | 0 | (14) | 0 | 0 | 3.850 | 3.849 | MN | 7,379 | 57,750 | 02/16/2017. | 11/15/2034. |
| 20775C SP 0 | CT HSG FIN AUTH A-5 3.85 11/15/2034 | | | 2 | 1FE | 550,000 | 102.829 | 565,560 | 550,000 | 550,069 | 0 | 17 | 0 | 0 | 3.850 | 3.848 | MN | 2,706 | 21,669 | 02/16/2017. | 11/15/2034. |
| 20775C TV 6 | CONNECTICUT ST HSG C-1 3.65 11/15/2037 | | | 2 | 1FE | 971,410 | 100.439 | 1,004,390 | 1,000,000 | 972,300 | 0 | 890 | 0 | 0 | 3.650 | 3.858 | MN | 4,664 | 36,500 | 02/22/2018. | 11/15/2037. |
| 20775C XL 3 | CT ST HSG FIN F-1 4.00 05/15/2047 | | | 2 | 1FE | 7,954,372 | 104.646 | 7,639,158 | 7,300,000 | 7,552,972 | 0 | (384,888) | 0 | 0 | 4.000 | 1.820 | MN | 37,311 | 295,940 | 11/02/2017. | 05/15/2047. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 20775C ZE 7 | CT HSG FIN AUTH A-2 4.00 11/15/2041 | | | 2 | 1FE | 2,117,480 | 104.136 | 2,082,720 | 2,000,000 | 2,096,443 | 0 | (21,037) | 0 | 0 | 4.000 | 2.590 | MN | 10,222 | 56,444 | 02/07/2018. | 11/15/2041. |
| 23410B CH 2 | DAKOTA CNTY MN SF 4.50 06/01/2035 | | | 2 | 1FE | 725,085 | 101.636 | 686,043 | 675,000 | 686,752 | 0 | (5,739) | 0 | 0 | 4.500 | 3.566 | JD | 2,531 | 30,878 | 06/16/2011. | 06/01/2035. |
| 246395 WY 9 | DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029 | | | 2 | 1FE | 259,900 | 101.523 | 253,808 | 250,000 | 253,125 | 0 | (1,099) | 0 | 0 | 4.900 | 4.394 | JJ | 6,125 | 12,598 | 09/29/2011. | 07/01/2029. |
| 25477P HN 8 | DC COL HSG AGY 4.80 11/01/2036 | | | 2 | 1FE | 1,390,000 | 108.951 | 1,514,419 | 1,390,000 | 1,390,000 | 0 | 0 | 0 | 0 | 4.800 | 4.800 | MN | 11,120 | 66,720 | 05/12/2010. | 11/01/2036. |
| 31397P PN 4 | FHM M012 A1A2 1.60 08/15/2051 | | | | 1FE | 5,715,000 | 96.606 | 5,796,360 | 6,000,000 | 5,813,650 | 0 | 49,403 | 0 | 0 | 1.600 | 3.361 | MON | 8,000 | 96,000 | 12/13/2016. | 08/15/2051. |
| 31397P PP 9 | FHM M012 A1A3 2.65 08/15/2051 | | | | 1FE | 16,000,000 | 100.396 | 16,063,360 | 16,000,000 | 16,000,000 | 0 | 0 | 0 | 0 | 2.650 | 2.665 | MON | 35,333 | 424,000 | 11/06/2014. | 08/15/2051. |
| 31397P PV 6 | FHM M012 AB31 2.50 08/15/2051 | | | | 1FE | 3,013,860 | 99.901 | 2,997,030 | 3,000,000 | 3,013,608 | 0 | (252) | 0 | 0 | 2.500 | 2.474 | MON | 6,250 | 43,750 | 05/30/2018. | 08/15/2051. |
| 34074H EE 8 | FL HSG FIN CORP MF 4.10 07/01/2022 | | | 2 | 1FE | 680,000 | 102.677 | 698,204 | 680,000 | 680,000 | 0 | 0 | 0 | 0 | 4.100 | 4.100 | JJ | 13,940 | 27,880 | 05/06/2011. | 07/01/2022. |
| 34074H EF 5 | FL HSG FIN CORP MF 4.95 07/01/2029 | | | 2 | 1FE | 2,830,000 | 103.079 | 2,917,136 | 2,830,000 | 2,830,000 | 0 | 0 | 0 | 0 | 4.950 | 4.950 | JJ | 70,043 | 140,085 | 05/06/2011. | 07/01/2029. |
| 34074H EV 0 | FL HSG FIN CORP MF 4.875 07/01/2028 | | | 2 | 1FE | 2,860,000 | 103.106 | 2,948,832 | 2,860,000 | 2,860,000 | 0 | 0 | 0 | 0 | 4.875 | 4.875 | JJ | 69,713 | 139,425 | 05/06/2011. | 07/01/2028. |
| 34074H EW 8 | FL HSG FIN CORP MF 4.10 07/01/2022 | | | 2 | 1FE | 620,000 | 102.677 | 636,597 | 620,000 | 620,000 | 0 | 0 | 0 | 0 | 4.100 | 4.100 | JJ | 12,710 | 25,420 | 05/09/2011. | 07/01/2022. |
| 34074M CH 2 | FL HSG FIN CORP 5.00 07/01/2028 | | | 2 | 1FE | 237,710 | 101.138 | 222,504 | 220,000 | 232,551 | 0 | (2,432) | 0 | 0 | 5.000 | 3.841 | JJ | 5,500 | 11,000 | 04/28/2011. | 07/01/2028. |
| 34074M GX 3 | FL HSG 4.45 07/01/2026 | | | 2 | 1FE | 2,690,000 | 102.537 | 2,758,245 | 2,690,000 | 2,690,000 | 0 | 0 | 0 | 0 | 4.450 | 4.450 | JJ | 59,853 | 120,363 | 06/14/2011. | 07/01/2026. |
| 34074M GZ 8 | FL HSG 4.50 01/01/2029 | | | 2 | 1FE | 1,150,392 | 101.278 | 1,078,611 | 1,065,000 | 1,107,170 | 0 | (9,689) | 0 | 0 | 4.500 | 3.499 | JJ | 23,963 | 47,925 | 06/14/2011. | 01/01/2029. |
| 34074M KB 6 | FL ST HSG FIN C 4.00 7/01/2035 | | | 2 | 1FE | 2,063,616 | 102.822 | 1,974,182 | 1,920,000 | 1,993,103 | 0 | (14,921) | 0 | 0 | 4.000 | 3.087 | JJ | 38,400 | 76,800 | 12/12/2013. | 07/01/2035. |
| 34074M LZ 2 | FL HSG FIN CORP A 3.50 07/01/2046 | | | 2 | 1FE | 2,073,171 | 101.435 | 1,937,409 | 1,910,000 | 1,948,984 | 0 | (32,537) | 0 | 0 | 3.500 | 1.720 | JJ | 33,425 | 66,850 | 01/22/2015. | 07/01/2046. |
| 34074M MY 4 | FLORIDA HSG FIN CORP 1 4.00 01/01/2047 | | | 2 | 1FE | 2,733,579 | 103.718 | 2,608,508 | 2,515,000 | 2,624,909 | 0 | (30,796) | 0 | 0 | 4.000 | 2.487 | JJ | 50,300 | 100,600 | 11/24/2015. | 01/01/2047. |
| 34074M PA 3 | FL HSG FIN CORP 2.90 07/01/2031 | | | 2 | 1FE | 1,245,000 | 95.348 | 1,187,083 | 1,245,000 | 1,245,009 | 0 | (1) | 0 | 0 | 2.900 | 2.900 | JJ | 18,053 | 36,105 | 05/11/2016. | 07/01/2031. |
| 34074M QB 0 | FL HSG FIN CORP 1 3.60 07/01/2037 | | | 2 | 1FE | 9,880,000 | 99.053 | 9,786,436 | 9,880,000 | 9,880,074 | 0 | 70 | 0 | 0 | 3.600 | 3.600 | JJ | 177,840 | 187,358 | 12/13/2017. | 07/01/2037. |
| 373539 2E 4 | GEORGIA HSG & FIN B-1 3.50 12/01/2045 | | | 2 | 1FE | 2,751,712 | 102.390 | 2,657,021 | 2,595,000 | 2,661,726 | 0 | (25,445) | 0 | 0 | 3.500 | 2.102 | JD | 7,569 | 94,199 | 12/02/2015. | 12/01/2045. |
| 373539 4G 7 | GA HSG & FIN AMT A-2 3.10 12/01/2031 | | | 2 | 1FE | 2,416,650 | 99.503 | 2,487,575 | 2,500,000 | 2,420,869 | 0 | 4,219 | 0 | 0 | 3.100 | 3.405 | JD | 6,458 | 77,500 | 02/22/2018. | 12/01/2031. |
| 373539 4H 5 | GA HSG & FIN AMT A-2 3.30 12/01/2034 | | | 2 | 1FE | 1,938,620 | 99.924 | 1,998,480 | 2,000,000 | 1,941,031 | 0 | 2,411 | 0 | 0 | 3.300 | 3.544 | JD | 5,500 | 66,000 | 02/22/2018. | 12/01/2034. |
| 373539 5F 8 | GA HSG & FIN AUTH B-2 3.50 06/01/2039 | | | 2 | 1FE | 852,552 | 101.683 | 813,464 | 800,000 | 829,296 | 0 | (9,826) | 0 | 0 | 3.500 | 1.999 | JD | 2,333 | 28,726 | 10/06/2016. | 06/01/2039. |
| 373539 6Q 3 | GA ST HSG & FIN A 3.65 12/01/2032 | | | 2 | 1FE | 1,385,730 | 102.793 | 1,413,404 | 1,375,000 | 1,384,776 | 0 | (940) | 0 | 0 | 3.650 | 3.540 | JD | 4,182 | 50,188 | 02/22/2018. | 12/01/2032. |
| 373539 7W 9 | GEORGIA ST HSG & FIN B 3.40 12/01/2037 | | | 2 | 1FE | 1,463,790 | 97.985 | 1,469,775 | 1,500,000 | 1,464,947 | 0 | 1,157 | 0 | 0 | 3.400 | 3.571 | JD | 4,250 | 51,000 | 02/22/2018. | 12/01/2037. |
| 373539 K6 1 | GA HSG & FIN AUTH 3.45 12/01/2032 | | | 2 | 1FE | 9,090,810 | 100.435 | 9,039,150 | 9,000,000 | 9,052,486 | 0 | (12,362) | 0 | 0 | 3.450 | 3.290 | JD | 25,875 | 310,500 | 10/01/2015. | 12/01/2032. |
| 373539 Y2 5 | GEORGIA ST HSG & FIN A-1 3.50 06/01/2045 | | | 2 | 1FE | 2,043,646 | 102.230 | 1,947,482 | 1,905,000 | 1,953,965 | 0 | (20,444) | 0 | 0 | 3.500 | 1.960 | JD | 5,556 | 70,175 | 04/09/2015. | 06/01/2045. |
| 373539 Y4 1 | GEORGIA ST HSG & FIN A-1 3.65 12/01/2033 | | | 2 | 1FE | 4,000,000 | 101.466 | 4,058,640 | 4,000,000 | 4,000,116 | 0 | (17) | 0 | 0 | 3.650 | 3.649 | JD | 12,167 | 146,000 | 04/09/2015. | 12/01/2033. |
| 373539 ZB 4 | GA ST HSG 5.00 06/01/2029 | | | 2 | 1FE | 277,995 | 101.834 | 264,768 | 260,000 | 261,256 | 0 | (801) | 0 | 0 | 5.000 | 3.496 | JD | 1,083 | 13,951 | 04/25/2011. | 06/01/2029. |
| 37353P AH 2 | GA HSG & FIN C 3.50 12/01/2038 | | | 2 | 1FE | 2,500,000 | 99.444 | 2,486,100 | 2,500,000 | 2,499,954 | 0 | (45) | 0 | 0 | 3.500 | 3.500 | JD | 7,292 | 80,938 | 12/19/2017. | 12/01/2038. |
| 419818 HM 4 | HI ST HSG FIN A TXB 2.60 07/01/2037 | | | 3 | 1FE | 1,257,520 | 96.508 | 1,213,608 | 1,257,520 | 1,257,520 | 0 | 0 | 0 | 0 | 2.600 | 2.614 | MON | 2,725 | 32,696 | 03/14/2013. | 07/01/2037. |
| 45129Y F4 3 | ID HSG SFM A-2 I 4.00 07/01/2034 | | | 2 | 1FE | 1,005,109 | 101.534 | 969,650 | 955,000 | 991,033 | 0 | (14,076) | 0 | 0 | 4.000 | 1.819 | JJ | 19,100 | 19,100 | 02/22/2018. | 07/01/2034. |
| 45201L WF 8 | IL ST HSG DEV AUTH C 3.875 12/01/2043 | | | 2 | 1FE | 5,533,485 | 100.466 | 5,559,271 | 5,533,485 | 5,533,485 | 0 | 0 | 0 | 0 | 3.875 | 3.906 | MON | 17,869 | 214,423 | 10/11/2013. | 12/01/2043. |
| 45201Y F3 6 | IL HSG DEV A TXBL 4.00 02/01/2034 | | | 2 | 1FE | 3,981,050 | 102.369 | 3,951,443 | 3,860,000 | 3,966,038 | 0 | 0 | 0 | 0 | 4.000 | 5.781 | FA | 64,333 | 161,035 | 01/13/2016. | 02/01/2034. |
| 45201Y N2 9 | IL HSG DEV AUTH A 3.125 02/01/2047 | | | 2 | 1FE | 3,452,200 | 96.388 | 3,327,507 | 3,452,200 | 3,451,930 | 0 | 27 | 0 | 0 | 3.125 | 3.146 | MON | 8,990 | 107,881 | 01/25/2017. | 02/01/2047. |
| 45201Y Q9 1 | ILLINOIS ST HSG DEV B 3.45 10/01/2033 | | | 2 | 1FE | 3,000,000 | 98.675 | 2,960,250 | 3,000,000 | 2,999,898 | 0 | (90) | 0 | 0 | 3.450 | 3.450 | AO | 25,875 | 81,075 | 12/01/2017. | 10/01/2033. |
| 45201Y R3 3 | ILLINOIS ST HSG DEV B 4.00 10/01/2048 | | | 2 | 1FE | 5,783,221 | 104.762 | 5,662,386 | 5,405,000 | 5,831,615 | 0 | 50,177 | 0 | 0 | 4.000 | 2.313 | AO | 54,050 | 170,290 | 02/22/2018. | 10/01/2048. |
| 45201Y S5 7 | IL HSG DEV A1 4.00 8/01/2048 | | | 2 | 1FE | 4,033,576 | 104.067 | 3,990,969 | 3,835,000 | 4,014,167 | 0 | (19,409) | 0 | 0 | 4.000 | 2.778 | FA | 72,439 | 722 | 06/01/2018. | 08/01/2048. |
| 45201Y X8 5 | IL HSG DEV AUTH 4.50 10/01/2048 | | | 2 | 1FE | 6,939,713 | 109.975 | 7,142,876 | 6,495,000 | 6,924,121 | 0 | (15,592) | 0 | 0 | 4.500 | 2.989 | AO | 53,584 | 0 | 10/18/2018. | 10/01/2048. |
| 45201Y YK 7 | IL HSG DEV AUTH A 2.45 06/01/2043 | | | 2 | 1FE | 916,014 | 92.886 | 897,463 | 966,198 | 917,509 | 0 | 2,698 | 0 | 0 | 2.450 | 2.943 | MON | 1,973 | 19,727 | 02/22/2018. | 06/01/2043. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 45203F AM 8 | IL HSG DEV 4.60 09/01/2025 | | | 2 | 1FE | 1,862,971 | 100.113 | 1,932,181 | 1,930,000 | 1,893,229 | 0 | 4,429 | 0 | 0 | 4.600 | 4.938 | MS | 29,593 | 89,538 | 12/09/2010. | 09/01/2025. |
| 45203L BD 4 | IL HSG DEV MFH 5.375 12/01/2028 | | | 2 | 1FE | 9,391,050 | 104.361 | 9,392,490 | 9,000,000 | 9,093,641 | 0 | (45,600) | 0 | 0 | 5.375 | 4.800 | JD | 40,313 | 483,750 | 05/26/2011. | 12/01/2028. |
| 45203L BS 1 | IL ST HSG DEV MF PT 3.00 2/01/2031 | | | 2 | 1FE | 1,585,677 | 98.495 | 1,561,813 | 1,585,677 | 1,585,677 | 0 | 0 | 0 | 0 | 3.000 | 3.019 | MON | 4,096 | 52,204 | 01/22/2015. | 02/01/2031. |
| 45203L CD 3 | IL HSG DEV AUTH 2.85 07/01/2032 | | | 2 | 1FE | 2,315,829 | 93.970 | 2,176,185 | 2,315,829 | 2,323,448 | 0 | (479) | 0 | 0 | 2.850 | 2.875 | MON | 11,199 | 66,852 | 06/10/2016. | 07/01/2032. |
| 45203L CE 1 | IL HSG DEV AUTH 2.80 07/01/2032 | | | 2 | 1FE | 4,822,743 | 94.117 | 4,539,021 | 4,822,743 | 4,822,743 | 0 | 0 | 0 | 0 | 2.800 | 2.816 | MON | 22,912 | 137,142 | 06/22/2016. | 07/01/2032. |
| 45203L CL 5 | IL HSG DEV AUTH A 4.05 03/01/2059 | | | 2 | 1FE | 9,494,950 | 100.681 | 9,564,695 | 9,500,000 | 9,495,390 | 0 | 215 | 0 | 0 | 4.050 | 4.089 | MON | 32,063 | 384,750 | 02/06/2017. | 03/01/2059. |
| 45505T GP 0 | IN HSG & CMNTY DEV A-1 2.85 07/01/2031 | | | 2 | 1FE | 1,755,000 | 99.220 | 1,741,311 | 1,755,000 | 1,755,001 | 0 | (0) | 0 | 0 | 2.850 | 2.850 | JJ | 25,009 | 50,018 | 06/09/2016. | 07/01/2031. |
| 45505T JA 0 | IN HSG & CMNTY DEV A-1 3.60 07/01/2032 | | | 2 | 1FE | 2,000,000 | 102.382 | 2,047,640 | 2,000,000 | 1,999,967 | 0 | 2 | 0 | 0 | 3.600 | 3.600 | JJ | 36,000 | 72,000 | 01/11/2017. | 07/01/2032. |
| 45505T JC 6 | IN HSG & CMNTY DEV A-2 4.00 01/01/2039 | | | 2 | 1FE | 2,673,066 | 103.436 | 2,611,759 | 2,525,000 | 2,617,443 | 0 | (36,281) | 0 | 0 | 4.000 | 2.450 | JJ | 50,500 | 101,000 | 01/11/2017. | 01/01/2039. |
| 45505T LC 3 | IN ST HSG & CMNTY C-2 4.00 01/01/2037 | | | 2 | 1FE | 2,303,039 | 103.045 | 2,246,381 | 2,180,000 | 2,274,633 | 0 | (32,375) | 0 | 0 | 4.000 | 2.387 | JJ | 43,600 | 46,022 | 12/05/2017. | 01/01/2037. |
| 45506A CK 5 | IN ST HSG 4.45 12/01/2027 | | | 2 | 1FE | 960,000 | 103.611 | 994,666 | 960,000 | 960,000 | 0 | 0 | 0 | 0 | 4.450 | 4.450 | JD | 3,560 | 42,720 | 06/15/2011. | 12/01/2027. |
| 462467 NW 7 | IA ST FIN SF MTGE SER 3 2.90 2/01/2042 | | | 2 | 1FE | 895,000 | 94.432 | 845,166 | 895,000 | 895,000 | 0 | 0 | 0 | 0 | 2.900 | 2.918 | MON | 2,163 | 25,955 | 05/23/2013. | 02/01/2042. |
| 462467 VD 0 | IA FIN AUTH A 4.00 07/01/2047 | | | 2 | 1FE | 3,982,950 | 105.239 | 3,946,463 | 3,750,000 | 3,953,396 | 0 | (29,554) | 0 | 0 | 4.000 | 2.650 | JJ | 75,000 | 24,167 | 04/03/2018. | 07/01/2047. |
| 46940Y BL 4 | JACKSONVILLE HSG FIN 3.40 02/01/2033 | | | 2 | 1FE | 2,500,000 | 98.603 | 2,465,075 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 3.400 | 3.424 | MON | 7,319 | 86,417 | 01/26/2017. | 02/01/2033. |
| 49130T ME 3 | KY HSG CORP A 5.00 01/01/2028 | | | 2 | 1FE | 161,576 | 101.655 | 152,483 | 150,000 | 154,223 | 0 | (1,100) | 0 | 0 | 5.000 | 4.128 | JJ | 3,750 | 7,966 | 04/29/2011. | 01/01/2028. |
| 49130T PR 1 | KY ST HSG CORP A 4.25 07/01/2033 | | | 2 | 1FE | 1,141,856 | 101.705 | 1,118,755 | 1,100,000 | 1,113,059 | 0 | (4,894) | 0 | 0 | 4.250 | 3.748 | JJ | 23,375 | 47,996 | 06/11/2012. | 07/01/2033. |
| 49130T PS 9 | KY HSG CORP A 3.00 11/01/2041 | | | 2 | 1FE | 165,000 | 99.113 | 163,536 | 165,000 | 165,000 | 0 | 0 | 0 | 0 | 3.000 | 3.019 | MON | 413 | 4,950 | 04/19/2013. | 11/01/2041. |
| 49130T PT 7 | KY HSG CORP B 3.00 11/01/2041 | | | 2 | 1FE | 800,000 | 97.251 | 778,008 | 800,000 | 800,000 | 0 | 0 | 0 | 0 | 3.000 | 3.019 | MON | 2,000 | 24,000 | 04/19/2013. | 11/01/2041. |
| 49130T VQ 6 | KY HSG CORP TXBL B 4.00 07/01/2037 | | | 2 | 1FE | 2,617,361 | 96.907 | 2,437,211 | 2,515,000 | 2,576,587 | 0 | (18,623) | 0 | 0 | 4.000 | 2.986 | JJ | 50,300 | 101,818 | 11/22/2016. | 07/01/2037. |
| 54627D BV 2 | LOUISIANA HSG CORP A 3.05 12/01/2038 | | | 2 | 1FE | 1,739,090 | 97.001 | 1,724,300 | 1,777,611 | 1,739,787 | 0 | 6,712 | 0 | 0 | 3.050 | 3.594 | MON | 4,518 | 45,186 | 02/22/2018. | 12/01/2038. |
| 56052E 7K 8 | MAINE HSG AUTH A-1 3.25 11/15/2043 | | | 2 | 1FE | 845,962 | 100.955 | 822,783 | 815,000 | 831,657 | 0 | (3,149) | 0 | 0 | 3.250 | 2.798 | MN | 3,385 | 26,742 | 01/29/2014. | 11/15/2043. |
| 56052F AR 6 | ME HSG AUTH B 3.20 11/15/2030 | | | 2 | 1FE | 3,435,000 | 100.520 | 3,452,862 | 3,435,000 | 3,434,920 | 0 | 5 | 0 | 0 | 3.200 | 3.200 | MN | 14,045 | 109,920 | 02/04/2015. | 11/15/2030. |
| 56052F BR 5 | MAINE ST HSG AUTH MTG D 4.00 11/15/2045 | | | 2 | 1FE | 706,173 | 103.892 | 696,076 | 670,000 | 701,986 | 0 | (4,188) | 0 | 0 | 4.000 | 3.104 | MN | 3,424 | 29,491 | 02/22/2018. | 11/15/2045. |
| 56052F CE 3 | ME HSG AUTH E-1 3.50 11/15/2035 | | | 2 | 1FE | 628,550 | 101.923 | 621,730 | 610,000 | 626,401 | 0 | (2,149) | 0 | 0 | 3.500 | 2.997 | MN | 2,728 | 21,430 | 02/22/2018. | 11/15/2035. |
| 56052F DF 9 | ME HSG AUTH G 3.50 11/15/2045 | | | 2 | 1FE | 429,292 | 102.776 | 416,243 | 405,000 | 415,964 | 0 | (4,138) | 0 | 0 | 3.500 | 2.225 | MN | 1,811 | 14,712 | 12/02/2015. | 11/15/2045. |
| 56052F GP 4 | ME HSG AUTH MTG A 4.00 11/15/2047 | | | 2 | 1FE | 1,009,647 | 105.116 | 993,346 | 945,000 | 1,001,643 | 0 | (8,004) | 0 | 0 | 4.000 | 2.769 | MN | 4,830 | 38,637 | 02/22/2018. | 11/15/2047. |
| 57419P K2 4 | MD ST CMNTY DEV 5.00 03/01/2041 | | | 2 | 1FE | 1,658,462 | 102.422 | 1,602,904 | 1,565,000 | 1,589,173 | 0 | (10,442) | 0 | 0 | 5.000 | 4.246 | MS | 26,083 | 82,984 | 04/21/2011. | 03/01/2041. |
| 57419R H7 3 | MD CMNTY DEV HSG A 3.95 11/01/2058 | | | 2 | 1FE | 2,000,000 | 98.239 | 1,964,780 | 2,000,000 | 2,000,039 | 0 | (3) | 0 | 0 | 3.950 | 3.982 | MON | 6,583 | 79,000 | 03/30/2017. | 11/01/2058. |
| 57419R JY 2 | MD CMNTY DEV ADMIN 3.25 09/01/2044 | | | 2 | 1FE | 1,546,503 | 100.605 | 1,504,045 | 1,495,000 | 1,522,073 | 0 | (5,354) | 0 | 0 | 3.250 | 2.833 | MS | 16,196 | 50,254 | 01/30/2014. | 09/01/2044. |
| 57419R S9 7 | MD DEPT HSG CMNTY G 3.35 09/15/2034 | | | 2 | 1FE | 1,957,320 | 101.136 | 2,022,720 | 2,000,000 | 1,959,026 | 0 | 1,706 | 0 | 0 | 3.350 | 3.521 | MS | 19,728 | 73,700 | 02/22/2018. | 09/15/2034. |
| 57419R YB 5 | MD CMNTY DEV ADMIN A 3.50 09/01/2045 | | | 2 | 1FE | 3,583,463 | 102.097 | 3,455,983 | 3,385,000 | 3,568,940 | 0 | (19,808) | 0 | 0 | 3.500 | 2.712 | MS | 39,492 | 121,646 | 11/18/2015. | 09/01/2045. |
| 57586N S2 8 | MA ST HSG FIN A 4.00 12/01/2032 | | | 2 | 1FE | 1,000,000 | 103.340 | 1,033,400 | 1,000,000 | 1,000,081 | 0 | (13) | 0 | 0 | 4.000 | 3.998 | JD | 3,333 | 40,000 | 03/07/2017. | 12/01/2032. |
| 57586P 8H 2 | MA HSG FIN AGY 167 4.00 12/01/2043 | | | 2 | 1FE | 632,250 | 103.044 | 607,960 | 590,000 | 611,077 | 0 | (4,385) | 0 | 0 | 4.000 | 3.128 | JD | 1,967 | 24,349 | 10/24/2013. | 12/01/2043. |
| 57586P E5 1 | MA HSG FIN REV C 4.30 12/01/2019 | | | | 1FE | 645,000 | 101.489 | 654,604 | 645,000 | 645,000 | 0 | 0 | 0 | 0 | 4.300 | 4.300 | JD | 2,311 | 31,221 | 11/10/2010. | 12/01/2019. |
| 57586P K8 8 | MA HSG AUTH 5.00 12/01/2028 | | | 2 | 1FE | 773,006 | 101.616 | 731,635 | 720,000 | 721,544 | 0 | (2,411) | 0 | 0 | 5.000 | 3.376 | JD | 3,000 | 40,617 | 05/12/2011. | 12/01/2028. |
| 57586P P2 6 | MA ST HSG 4.50 06/01/2029 | | | 2 | 1FE | 587,684 | 102.223 | 567,338 | 555,000 | 562,705 | 0 | (3,809) | 0 | 0 | 4.500 | 3.742 | JD | 2,081 | 28,139 | 08/12/2011. | 06/01/2029. |
| 57586P Y5 9 | MASS ST HSG-SF-160 3.75 06/01/2034 | | | 2 | 1FE | 240,697 | 100.724 | 231,665 | 230,000 | 234,145 | 0 | (1,131) | 0 | 0 | 3.750 | 3.189 | JD | 719 | 9,069 | 09/06/2012. | 06/01/2034. |
| 57586Y CA 3 | MA ST HSG FIN A 4.375 12/01/2026 | | | 2 | 1FE | 2,365,000 | 103.994 | 2,459,458 | 2,365,000 | 2,365,000 | 0 | 0 | 0 | 0 | 4.375 | 4.375 | JD | 8,622 | 103,469 | 06/21/2011. | 12/01/2026. |
| 57587A A8 1 | MA HSG FIN SFH 195 4 48 12/01/2048 | | | 2 | 1FE | 2,373,705 | 104.310 | 2,346,975 | 2,250,000 | 2,359,594 | 0 | (14,111) | 0 | 0 | 4.000 | 2.679 | JD | 7,500 | 40,500 | 05/31/2018. | 12/01/2048. |
| 57587A FR 4 | MA HSG FIN AGY 172 3.30 12/01/2029 | | | 2 | 1FE | 1,885,000 | 101.411 | 1,911,597 | 1,885,000 | 1,885,000 | 0 | 0 | 0 | 0 | 3.300 | 3.300 | JD | 5,184 | 65,265 | 10/23/2014. | 12/01/2029. |
| 57587A FT 0 | MA HSG FIN AGY 172 4.00 06/01/2045 | | | 2 | 1FE | 1,782,389 | 103.667 | 1,679,405 | 1,620,000 | 1,717,548 | 0 | (16,461) | 0 | 0 | 4.000 | 2.794 | JD | 5,400 | 68,082 | 10/23/2014. | 06/01/2045. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 57587A JD 1 | MA HSG FIN AGY 178 3.50 06/01/2042 | | | 2 | 1FE | 3,951,946 | 103.723 | 3,879,240 | 3,740,000 | 3,833,683 | 0 | (34,703) | 0 | 0 | 3.500 | 2.243 | JD | 10,908 | 136,580 | 11/18/2015. | 06/01/2042. |
| 57587A JE 9 | MA HSG FIN AGY 178 3.70 12/01/2033 | | | 2 | 1FE | 2,320,000 | 101.177 | 2,347,306 | 2,320,000 | 2,320,025 | 0 | (3) | 0 | 0 | 3.700 | 3.700 | JD | 7,153 | 85,840 | 11/18/2015. | 12/01/2033. |
| 57587A L3 0 | MASSACHUSETTS ST HSG 203 4.50 12/01/2048 | | | 2 | 1FE | 2,671,025 | 107.453 | 2,686,325 | 2,500,000 | 2,669,882 | 0 | (1,143) | 0 | 0 | 4.500 | 2.813 | JD | 3,438 | 0 | 12/06/2018. | 12/01/2048. |
| 57587A MD 7 | MA HSG FIN AGY I 3.45 12/01/2050 | SD | | | 1FE | 5,000,000 | 100.679 | 5,033,950 | 5,000,000 | 4,999,944 | 0 | 1 | 0 | 0 | 3.450 | 3.450 | JD | 14,375 | 172,500 | 12/11/2015. | 12/01/2050. |
| 57587A RG 5 | MASSACHUSETTS HSG D 2.90 12/01/2031 | | | 2 | 1FE | 2,415,000 | 96.547 | 2,331,610 | 2,415,000 | 2,414,953 | 0 | 3 | 0 | 0 | 2.900 | 2.900 | JD | 5,836 | 70,035 | 07/22/2016. | 12/01/2031. |
| 57587A TX 6 | MA HSG FIN AGY 186 4.00 06/01/2039 | | | 2 | 1FE | 4,160,752 | 103.700 | 4,090,965 | 3,945,000 | 4,187,331 | 0 | (44,140) | 0 | 0 | 4.000 | 2.650 | JD | 13,150 | 163,454 | 11/30/2016. | 06/01/2039. |
| 57587A VM 7 | MA HSG FIN AGY 187 3.25 12/01/2032 | | | 2 | 1FE | 3,855,000 | 99.014 | 3,816,990 | 3,855,000 | 3,854,890 | 0 | 6 | 0 | 0 | 3.250 | 3.250 | JD | 10,441 | 125,288 | 07/20/2017. | 12/01/2032. |
| 57587A VN 5 | MA HSG FIN AGY 187 3.55 12/01/2037 | | | 2 | 1FE | 5,000,000 | 100.121 | 5,006,050 | 5,000,000 | 4,999,826 | 0 | 6 | 0 | 0 | 3.550 | 3.550 | JD | 14,792 | 177,500 | 07/20/2017. | 12/01/2037. |
| 57587A XE 3 | MASSACHUSETTS ST HSG D 3.60 12/01/2037 | | | 2 | 1FE | 5,080,000 | 99.197 | 5,039,208 | 5,080,000 | 5,079,975 | 0 | (21) | 0 | 0 | 3.600 | 3.600 | JD | 15,240 | 179,832 | 11/29/2017. | 12/01/2037. |
| 592113 AV 6 | MET GOVT NASHVILLE 3.75 03/15/2028 | | | 2 | 1FE | 2,206,400 | 101.313 | 2,269,411 | 2,240,000 | 2,216,486 | 0 | 2,085 | 0 | 0 | 3.750 | 3.887 | MS | 24,733 | 84,000 | 10/03/2013. | 03/15/2028. |
| 594653 6J 1 | MICHIGAN ST HSG DEV A 4.00 06/01/2046 | | | 2 | 1FE | 779,908 | 103.311 | 764,501 | 740,000 | 770,946 | 0 | (8,963) | 0 | 0 | 4.000 | 2.193 | JD | 2,467 | 29,600 | 02/22/2018. | 06/01/2046. |
| 594653 7G 6 | MI HSG DEV AUTH A 3.35 12/01/2031 | | | 2 | 1FE | 1,493,880 | 100.551 | 1,508,265 | 1,500,000 | 1,494,234 | 0 | 354 | 0 | 0 | 3.350 | 3.387 | JD | 4,188 | 50,250 | 02/22/2018. | 12/01/2031. |
| 594653 7K 7 | MI HSG DEV AUTH A 4.00 06/01/2046 | | | 2 | 1FE | 2,691,745 | 104.575 | 2,661,434 | 2,545,000 | 2,687,960 | 0 | (26,432) | 0 | 0 | 4.000 | 2.100 | JD | 8,483 | 101,800 | 05/30/2018. | 06/01/2046. |
| 594653 7L 5 | MI HSG DEV AUTH B 3.10 12/01/2031 | | | 2 | 1FE | 3,625,000 | 98.095 | 3,555,944 | 3,625,000 | 3,625,082 | 0 | (10) | 0 | 0 | 3.100 | 3.100 | JD | 9,365 | 112,375 | 09/23/2016. | 12/01/2031. |
| 594654 BD 6 | MI HSG DEV B 3.35 12/01/2034 | | | 2 | 1FE | 7,660,000 | 98.818 | 7,569,459 | 7,660,000 | 7,660,174 | 0 | 122 | 0 | 0 | 3.350 | 3.350 | JD | 21,384 | 277,281 | 10/13/2017. | 12/01/2034. |
| 594654 BE 4 | MI HSG DEV B 3.50 06/01/2048 | | | 2 | 1FE | 6,536,787 | 103.119 | 6,321,195 | 6,130,000 | 6,464,847 | 0 | (79,071) | 0 | 0 | 3.500 | 2.080 | JD | 17,879 | 231,833 | 10/13/2017. | 06/01/2048. |
| 594654 CL 7 | MI HSG DEV A 3.60 12/01/2033 | | | 2 | 1FE | 2,000,000 | 101.692 | 2,033,840 | 2,000,000 | 2,000,138 | 0 | 138 | 0 | 0 | 3.600 | 3.599 | JD | 6,000 | 48,600 | 03/09/2018. | 12/01/2033. |
| 594654 CM 5 | MI HSG DEV A 4.00 12/01/2048 | | | 2 | 1FE | 4,187,854 | 104.601 | 4,126,509 | 3,945,000 | 4,155,667 | 0 | (35,138) | 0 | 0 | 4.000 | 2.658 | JD | 13,150 | 106,515 | 03/09/2018. | 12/01/2048. |
| 594654 DQ 5 | MI HSG DEV C 4.25 06/01/2049 | | | 2 | 1FE | 19,479,546 | 108.762 | 20,077,465 | 18,460,000 | 19,443,370 | 0 | (36,176) | 0 | 0 | 4.250 | 2.892 | JD | 130,758 | 0 | 10/11/2018. | 06/01/2049. |
| 59465M 3H 6 | MICHIGAN ST HSG DEV A 3.625 10/01/2037 | | | 2 | 1FE | 7,393,550 | 99.109 | 7,363,799 | 7,430,000 | 7,395,099 | 0 | 1,267 | 0 | 0 | 3.625 | 3.660 | AO | 67,334 | 269,338 | 06/29/2017. | 10/01/2037. |
| 59465M B4 6 | MI HSG DEV AUTH A2 4.75 10/01/2046 | | | 2 | 1FE | 993,750 | 103.994 | 1,039,940 | 1,000,000 | 994,282 | 0 | 97 | 0 | 0 | 4.750 | 4.787 | AO | 11,875 | 47,500 | 02/10/2012. | 10/01/2046. |
| 59465M D3 6 | MI HSG DEV AUTH C 3.50 10-01-22 | | | 2 | 1FE | 1,885,000 | 100.077 | 1,886,451 | 1,885,000 | 1,885,000 | 0 | 0 | 0 | 0 | 3.500 | 3.500 | AO | 16,494 | 65,975 | 02/08/2012. | 10/01/2022. |
| 60415N 4Z 2 | MN HFA SRS E 5.05 07/01/2034 | | | 2 | 1FE | 2,925,960 | 100.593 | 2,897,078 | 2,880,000 | 2,884,441 | 0 | (8,635) | 0 | 0 | 5.050 | 4.734 | JJ | 72,720 | 149,731 | 10/31/2014. | 07/01/2034. |
| 60416Q FZ 2 | MN HSG FIN B 2.95 09/01/2044 | | | 2 | 1FE | 1,090,332 | 95.922 | 1,070,325 | 1,115,829 | 1,087,416 | 0 | 0 | 0 | 0 | 2.950 | 3.038 | MON | 2,743 | 27,437 | 02/22/2018. | 09/01/2044. |
| 60416Q GB 4 | MN HSG FIN AGY D 2.875 11/01/2044 | | | 2 | 1FE | 7,688,361 | 95.918 | 7,386,552 | 7,700,903 | 7,685,601 | 0 | 0 | 0 | 0 | 2.875 | 2.897 | MON | 18,450 | 216,214 | 02/22/2018. | 11/01/2044. |
| 60416Q GC 2 | MINNESOTA ST HSG FIN A 2.80 02/01/2045 | | | 2 | 1FE | 9,436,393 | 94.106 | 8,888,026 | 9,444,696 | 9,435,546 | 0 | 0 | 0 | 0 | 2.800 | 2.819 | MON | 22,038 | 233,048 | 05/30/2018. | 02/01/2045. |
| 60416Q GD 0 | MINNESOTA ST HSG FIN 3.00 04/01/2045 | | | 2 | 1FE | 4,531,560 | 96.197 | 4,386,458 | 4,559,870 | 4,531,996 | 0 | 3,126 | 0 | 0 | 3.000 | 3.119 | MON | 11,400 | 130,333 | 02/22/2018. | 04/01/2045. |
| 60416Q GF 5 | MN ST HSG FIN D 2.90 11/01/2045 | | | 2 | 1FE | 4,544,816 | 92.920 | 4,223,043 | 4,544,816 | 4,544,821 | 0 | (1) | 0 | 0 | 2.900 | 2.918 | MON | 10,983 | 131,800 | 10/09/2015. | 11/01/2045. |
| 60416Q GG 3 | MN HSG FIN A 2.95 02/01/2046 | | | 2 | 1FE | 10,100,806 | 95.564 | 9,652,734 | 10,100,806 | 10,100,806 | 0 | 0 | 0 | 0 | 2.950 | 2.968 | MON | 24,831 | 297,974 | 01/13/2016. | 02/01/2046. |
| 60416Q GJ 7 | MN ST HSG FIN AGY C 2.33 08/01/2046 | | | 2 | 1FE | 4,131,870 | 92.532 | 3,823,302 | 4,131,870 | 4,131,871 | 0 | (0) | 0 | 0 | 2.330 | 2.341 | MON | 8,023 | 96,273 | 07/15/2016. | 08/01/2046. |
| 60416Q GM 0 | MN HSG FIN AGY E 2.35 10/01/2046 | | | 2 | 1FE | 6,249,376 | 86.821 | 5,652,358 | 6,510,359 | 6,224,772 | 0 | 0 | 0 | 0 | 2.350 | 2.470 | MON | 12,749 | 146,210 | 02/22/2018. | 10/01/2046. |
| 60416Q GQ 1 | MN HSG FIN AGY A 2.93 03/01/2047 | | | 2 | 1FE | 2,954,949 | 96.993 | 2,866,094 | 2,954,949 | 2,954,953 | 0 | (0) | 0 | 0 | 2.930 | 2.948 | MON | 7,215 | 86,580 | 02/10/2017. | 03/01/2047. |
| 60416Q GY 4 | MN HSG FIN AGY I 2.80 12/01/2047 | | | 2 | 1FE | 4,785,923 | 95.892 | 4,589,317 | 4,785,923 | 4,785,928 | 0 | (1) | 0 | 0 | 2.800 | 2.816 | MON | 11,167 | 137,356 | 11/10/2017. | 12/01/2047. |
| 60416S B6 6 | MN HSG FIN AGY E 4.25 01/01/2049 | | | 2 | 1FE | 15,849,450 | 105.602 | 15,840,300 | 15,000,000 | 15,840,827 | 0 | (8,623) | 0 | 0 | 4.250 | 2.989 | JJ | 33,646 | 0 | 11/15/2018. | 01/01/2049. |
| 60416S BE 9 | MN HSG FIN AGY-D 4.00 07/01/2040 | | | 2 | 1FE | 484,134 | 102.072 | 464,428 | 455,000 | 465,022 | 0 | (3,133) | 0 | 0 | 4.000 | 3.224 | JJ | 9,100 | 19,949 | 03/28/2012. | 07/01/2040. |
| 60416S BU 3 | MN HSG FIN AGY A 3.00 07/01/2031 | | | 2 | 1FE | 990,557 | 100.209 | 962,006 | 960,000 | 975,243 | 0 | (3,461) | 0 | 0 | 3.000 | 2.579 | JJ | 14,400 | 24,385 | 02/22/2018. | 07/01/2031. |
| 60416S HX 1 | MN HSG FIN AGY C AMT 4.00 1/1/2045 | | | 2 | 1FE | 5,279,839 | 103.217 | 5,000,864 | 4,845,000 | 4,992,610 | 0 | (55,987) | 0 | 0 | 4.000 | 2.048 | JJ | 96,900 | 201,718 | 12/04/2014. | 01/01/2045. |
| 60416S JB 7 | MINNESOTA HSG FIN E 3.50 01/01/2032 | | | 2 | 1FE | 3,252,756 | 102.423 | 3,344,111 | 3,265,000 | 3,255,138 | 0 | 589 | 0 | 0 | 3.500 | 3.529 | JJ | 57,138 | 116,073 | 02/17/2015. | 01/01/2032. |
| 60416S KD 1 | MN ST HSG FIN AGY A 4.00 01/01/2041 | | | 2 | 1FE | 622,775 | 102.677 | 605,794 | 590,000 | 615,388 | 0 | (7,387) | 0 | 0 | 4.000 | 2.050 | JJ | 11,800 | 12,889 | 02/22/2018. | 01/01/2041. |
| 60416S MZ 0 | MN HSG FIN AGY E 3.50 01/01/2046 | | | 2 | 1FE | 8,510,437 | 102.591 | 8,299,612 | 8,090,000 | 8,388,319 | 0 | (41,180) | 0 | 0 | 3.500 | 2.874 | JJ | 141,575 | 294,591 | 11/25/2015. | 01/01/2046. |
| 60416S PH 7 | MN HSG FIN AGY A 3.10 07/01/2031 | | | 2 | 1FE | 2,480,000 | 99.856 | 2,476,429 | 2,480,000 | 2,480,066 | 0 | (9) | 0 | 0 | 3.100 | 3.100 | JJ | 38,440 | 78,677 | 05/26/2016. | 07/01/2031. |

# SCHEDULE D - PART 1

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

| 1 | | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 60416S | TB 6 | MINNESOTA HSG FIN E 3.70 01/01/2031 | | | 2 | 1FE | 2,435,000 | 102.877 | 2,505,055 | 2,435,000 | 2,435,111 | 0 | (14) | 0 | 0 | 3.700 | 3.699 | JJ | 45,048 | 92,584 | 12/14/2016. | 01/01/2031. |
| 60416S | TC 4 | MINNESOTA HSG FIN E 4.00 01/01/2047 | | | 2 | 1FE | 2,452,233 | 104.194 | 2,412,091 | 2,315,000 | 2,391,471 | 0 | (28,522) | 0 | 0 | 4.000 | 2.467 | JJ | 46,300 | 95,892 | 12/14/2016. | 01/01/2047. |
| 60416S | UA 6 | MN HSG FIN AGY A 3.20 07/01/2030 | | | 2 | 1FE | 1,870,000 | 102.934 | 1,924,866 | 1,870,000 | 1,870,021 | 0 | (2) | 0 | 0 | 3.200 | 3.200 | JJ | 29,920 | 59,247 | 06/21/2017. | 07/01/2030. |
| 60416S | WB 2 | MN HSG FIN AGY D 3.30 01/01/2030 | | | 2 | 1FE | 845,000 | 98.799 | 834,852 | 845,000 | 845,022 | 0 | 22 | 0 | 0 | 3.300 | 3.300 | JJ | 13,943 | 15,269 | 12/05/2017. | 01/01/2030. |
| 60416S | WD 8 | MN HSG FIN AGY E 4.00 01/01/2048 | | | 2 | 1FE | 8,656,561 | 105.156 | 8,470,316 | 8,055,000 | 8,534,599 | 0 | (118,976) | 0 | 0 | 4.000 | 2.312 | JJ | 161,100 | 174,508 | 02/22/2018. | 01/01/2048. |
| 60535Q | LY 4 | MS ST HOME CORP SF MTGE 2.75 12/01/2032 | | | 2 | 1FE | 402,916 | 96.219 | 387,682 | 402,916 | 402,916 | 0 | 0 | 0 | 0 | 2.750 | 2.766 | MON | 923 | 11,080 | 06/20/2013. | 12/01/2032. |
| 60535Q | ND 8 | MISSISSIPPI HOME CORP C 3.50 12/01/2038 | | | 2 | 1FE | 1,640,620 | 103.541 | 1,599,708 | 1,545,000 | 1,597,242 | 0 | (22,305) | 0 | 0 | 3.500 | 1.958 | JD | 4,506 | 55,993 | 11/03/2016. | 12/01/2038. |
| 60637B | CR 9 | MO HSG DEV SF MTG REV D 2.55 10/01/2034 | | | 2 | 1FE | 1,547,447 | 98.015 | 1,523,825 | 1,554,685 | 1,545,943 | 0 | 0 | 0 | 0 | 2.550 | 2.576 | MON | 3,304 | 38,333 | 02/22/2018. | 10/01/2034. |
| 60637B | EZ 9 | MO HSG DEV B 4.00 11/01/2040 | | | 2 | 1FE | 2,809,401 | 102.542 | 2,619,948 | 2,555,000 | 2,711,937 | 0 | (24,401) | 0 | 0 | 4.000 | 2.849 | MN | 17,033 | 107,056 | 10/02/2014. | 11/01/2040. |
| 60637B | FA 3 | MISSOURI HSG DEV C 2.97 08/01/2036 | | | 2 | 1FE | 911,528 | 97.188 | 885,896 | 911,528 | 911,528 | 0 | 0 | 0 | 0 | 2.970 | 2.988 | MON | 2,256 | 27,072 | 11/20/2014. | 08/01/2036. |
| 60637B | GC 8 | MO HSG DEV A 3.75 05/01/2038 | | | 2 | 1FE | 1,279,444 | 102.109 | 1,266,152 | 1,240,000 | 1,274,877 | 0 | (4,567) | 0 | 0 | 3.750 | 3.217 | MN | 7,750 | 48,781 | 02/22/2018. | 05/01/2038. |
| 60637B | GM 6 | MO HSG DEV B-1 4.00 11/01/2045 | | | 2 | 1FE | 661,248 | 103.490 | 651,987 | 630,000 | 655,160 | 0 | (6,088) | 0 | 0 | 4.000 | 2.450 | MN | 4,200 | 25,985 | 02/22/2018. | 11/01/2045. |
| 60637B | HV 5 | MO HSG DEV COMMSN C 4.00 11/01/2036 | | | 2 | 1FE | 5,879,399 | 103.912 | 5,632,030 | 5,420,000 | 5,721,528 | 0 | (51,312) | 0 | 0 | 4.000 | 2.803 | MN | 36,133 | 225,143 | 11/20/2015. | 11/01/2036. |
| 60637B | PZ 7 | MO HSG DEV COMM D 4.00 05/01/2047 | | | 2 | 1FE | 2,870,762 | 104.191 | 2,792,319 | 2,680,000 | 2,832,339 | 0 | (36,691) | 0 | 0 | 4.000 | 2.462 | MN | 17,867 | 94,737 | 12/01/2017. | 05/01/2047. |
| 60637B | SP 6 | MISSOURI ST HSG DEV B 4.25 05/01/2049 | | | 2 | 1FE | 2,116,760 | 108.834 | 2,176,680 | 2,000,000 | 2,114,692 | 0 | (2,068) | 0 | 0 | 4.250 | 2.953 | MN | 7,792 | 0 | 11/01/2018. | 05/01/2049. |
| 61212R | 3Q 7 | MT BRD HSG A-2 AMT 3.00 12/01/2043 | | | 2 | 1FE | 863,311 | 100.705 | 855,993 | 850,000 | 861,056 | 0 | (2,255) | 0 | 0 | 3.000 | 2.648 | JD | 2,125 | 25,500 | 02/22/2018. | 12/01/2043. |
| 61212R | T9 7 | MT BRD HSG-SFM B2 5.00 12/1/2027 | | | 2 | 1FE | 67,740 | 101.698 | 66,104 | 65,000 | 66,450 | 0 | (310) | 0 | 0 | 5.000 | 4.452 | JD | 271 | 3,250 | 10/14/2011. | 12/01/2027. |
| 61212R | X7 6 | MT ST BRD OF HSG-A 4.00 12/01/2038 | | | 2 | 1FE | 656,838 | 103.547 | 647,169 | 625,000 | 640,327 | 0 | (2,814) | 0 | 0 | 4.000 | 3.453 | JD | 2,083 | 25,000 | 07/11/2012. | 12/01/2038. |
| 613907 | BU 7 | MONT CNTY TX 3.75 06/01/2031 | | | 2 | 1FE | 4,075,000 | 102.205 | 4,164,854 | 4,075,000 | 4,075,000 | 0 | 0 | 0 | 0 | 3.750 | 3.750 | JD | 12,734 | 152,813 | 05/17/2011. | 06/01/2031. |
| 63968M | EV 7 | NEBRASKA ST INVT SFH A 3.00 03/01/2043 | | | 2 | 1FE | 677,984 | 100.807 | 645,165 | 640,000 | 656,005 | 0 | (4,139) | 0 | 0 | 3.000 | 2.285 | MS | 6,400 | 20,611 | 05/02/2013. | 03/01/2043. |
| 63968M | NV 7 | NEBRASKA ST INVEST C 3.00 09/01/2031 | | | 2 | 1FE | 1,500,000 | 100.376 | 1,505,640 | 1,500,000 | 1,499,963 | 0 | 2 | 0 | 0 | 3.000 | 3.000 | MS | 15,000 | 45,000 | 10/26/2016. | 09/01/2031. |
| 63968M | RC 5 | NE INVESTMENT FIN A 3.55 09/01/2033 | | | 2 | 1FE | 3,500,000 | 98.534 | 3,448,690 | 3,500,000 | 3,499,934 | 0 | (66) | 0 | 0 | 3.550 | 3.550 | MS | 41,417 | 52,806 | 03/07/2018. | 09/01/2033. |
| 63968M | RE 1 | NE INVESTMENT FIN A 4.00 09/01/2048 | | | 2 | 1FE | 3,106,384 | 105.866 | 3,091,287 | 2,920,000 | 3,082,372 | 0 | (27,208) | 0 | 0 | 4.000 | 2.610 | MS | 38,933 | 49,789 | 03/07/2018. | 09/01/2048. |
| 641279 | LM 4 | NEVADA ST HSG DIV 3.30 10/01/2029 | | | 2 | 1FE | 1,130,000 | 102.513 | 1,158,397 | 1,130,000 | 1,130,000 | 0 | 0 | 0 | 0 | 3.300 | 3.300 | AO | 9,323 | 37,290 | 10/24/2014. | 10/01/2029. |
| 641279 | LR 3 | NEVADA ST HSG DIV 3.50 04/01/2044 | | | 2 | 1FE | 4,138,330 | 102.170 | 3,923,328 | 3,840,000 | 4,008,588 | 0 | (33,020) | 0 | 0 | 3.500 | 2.514 | AO | 33,600 | 134,400 | 10/24/2014. | 04/01/2044. |
| 646129 | 6Y 7 | NJ HSG & MTG B 4.25 10/01/2032 | | | 2 | 1FE | 433,509 | 102.509 | 425,412 | 415,000 | 420,886 | 0 | (1,998) | 0 | 0 | 4.250 | 3.703 | AO | 4,409 | 17,638 | 12/09/2011. | 10/01/2032. |
| 647200 | 2F 0 | NM MTGE FIN CLASS I A 4.00 03/01/2044 | | | 2 | 1FE | 515,482 | 102.945 | 494,136 | 480,000 | 497,974 | 0 | (3,866) | 0 | 0 | 4.000 | 3.065 | MS | 6,400 | 19,518 | 12/06/2013. | 03/01/2044. |
| 647200 | 2H 6 | NM MTGE FIN B TXBL 2.75 12/01/2035 | | | 2 | 1FE | 565,715 | 94.470 | 554,228 | 586,671 | 566,351 | 0 | 3,194 | 0 | 0 | 2.750 | 3.535 | MON | 1,344 | 13,445 | 02/22/2018. | 12/01/2035. |
| 647200 | 3H 5 | NEW MEXICO MTGE FIN A 3.25 03/01/2045 | | | 2 | 1FE | 1,970,170 | 100.992 | 1,903,699 | 1,885,000 | 1,943,085 | 0 | (5,684) | 0 | 0 | 3.250 | 3.179 | MS | 20,421 | 62,660 | 02/22/2018. | 03/01/2045. |
| 647200 | 3M 4 | NEW MEXICO ST MTGE C 3.00 09/01/2041 | | | 2 | 1FE | 4,116,666 | 94.693 | 4,005,514 | 4,230,000 | 4,089,380 | 0 | (22,302) | 0 | 0 | 3.000 | 2.188 | MON | 10,575 | 121,081 | 02/22/2018. | 09/01/2041. |
| 647200 | 3N 2 | NEW MEXICO MTG FIN D 3.125 02/01/2037 | | | 2 | 1FE | 1,071,531 | 96.766 | 1,060,722 | 1,096,173 | 1,072,187 | 0 | 3,173 | 0 | 0 | 3.125 | 3.568 | MON | 2,855 | 28,546 | 02/22/2018. | 02/01/2037. |
| 647200 | 3P 7 | NEW MEXICO ST MTG E 3.10 09/01/2037 | | | 2 | 1FE | 2,756,721 | 97.751 | 2,694,723 | 2,756,721 | 2,756,720 | 0 | 0 | 0 | 0 | 3.100 | 3.120 | MON | 7,122 | 85,458 | 11/18/2015. | 09/01/2037. |
| 647200 | 4R 2 | NEW MEXICO ST MTGE A-2 3.50 03/01/2046 | | | 2 | 1FE | 966,257 | 101.848 | 952,279 | 935,000 | 967,080 | 0 | 823 | 0 | 0 | 3.500 | 4.016 | MS | 10,908 | 33,337 | 02/22/2018. | 03/01/2046. |
| 647200 | 5P 5 | NM MTGE FIN AUTH I C-1 3.00 09/01/2031 | | | 2 | 1FE | 865,000 | 98.833 | 854,905 | 865,000 | 864,979 | 0 | 1 | 0 | 0 | 3.000 | 3.000 | MS | 8,650 | 25,950 | 10/26/2016. | 09/01/2031. |
| 647200 | 6V 1 | NM MTGE FIN B-1 3.55 09/01/2037 | | | 2 | 1FE | 1,895,000 | 100.717 | 1,908,587 | 1,895,000 | 1,894,932 | 0 | (38) | 0 | 0 | 3.550 | 3.550 | MS | 22,424 | 53,558 | 10/04/2017. | 09/01/2037. |
| 647200 | 6Z 2 | NM MTGE FIN AMT B-2 3.75 03/01/2048 | | | 2 | 1FE | 5,306,404 | 103.869 | 5,167,483 | 4,975,000 | 5,275,898 | 0 | (43,449) | 0 | 0 | 3.750 | 2.694 | MS | 62,188 | 149,082 | 12/13/2017. | 03/01/2048. |
| 647200 | 7V 0 | NM MTGE FIN A-1 4.00 01/01/2049 | | | 2 | 1FE | 5,839,680 | 105.224 | 5,787,320 | 5,500,000 | 5,811,682 | 0 | (27,998) | 0 | 0 | 4.000 | 3.026 | JJ | 110,000 | 31,167 | 04/04/2018. | 01/01/2049. |
| 647200 | N4 2 | NM MTG FIN SFM 5.35 03/01/2030 | | | 2 | 1FE | 1,464,992 | 104.489 | 1,478,519 | 1,415,000 | 1,426,616 | 0 | (6,004) | 0 | 0 | 5.350 | 4.873 | MS | 25,234 | 75,703 | 04/13/2011. | 03/01/2030. |
| 647200 | P6 5 | NM SFM B CL I 5.00 09/01/2028 | | | 2 | 1FE | 851,252 | 103.789 | 804,365 | 775,000 | 796,624 | 0 | (8,618) | 0 | 0 | 5.000 | 3.760 | MS | 12,917 | 42,866 | 07/13/2011. | 09/01/2028. |
| 647200 | P8 1 | NM SFM MTG FIN AUTH 4.625 3/1/2028 | | | 2 | 1FE | 947,907 | 104.371 | 939,339 | 900,000 | 915,712 | 0 | (5,183) | 0 | 0 | 4.625 | 3.966 | MS | 13,875 | 42,643 | 09/22/2011. | 03/01/2028. |
| 647200 | V3 5 | NEW MEXICO SF MTGE B-1 3.75 03/01/2043 | | | 2 | 1FE | 1,122,317 | 100.988 | 1,070,473 | 1,060,000 | 1,082,867 | 0 | (6,782) | 0 | 0 | 3.750 | 3.030 | MS | 13,250 | 41,173 | 08/15/2012. | 03/01/2043. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 647200 X3 3 | NM MTG FIN AUTH A 2.60 02/01/2043 | | | 2 | 1FE | 244,008 | 93.704 | 237,887 | 253,871 | 244,196 | 0 | 997 | 0 | 0 | 2.600 | 3.202 | MON | 550 | 5,501 | 02/22/2018. | 02/01/2043. |
| 647200 X4 1 | NM MTGE FIN CL I B-1 2.85 07/01/2043 | | | 2 | 1FE | 798,090 | 101.322 | 831,943 | 821,088 | 801,517 | 0 | 8,153 | 0 | 0 | 2.850 | 4.152 | MON | 1,950 | 19,540 | 02/22/2018. | 07/01/2043. |
| 647200 X5 8 | NM MTGE FIN AUTH B-2 2.23 10/01/2034 | | | 2 | 1FE | 1,352,530 | 93.607 | 1,266,063 | 1,352,530 | 1,352,530 | 0 | 0 | 0 | 0 | 2.230 | 2.240 | MON | 2,513 | 30,161 | 05/10/2013. | 10/01/2034. |
| 647201 DM 1 | NM MTGE FIN AUTH D 4.25 07/01/2049 | | | 2 | 1FE | 2,643,650 | 105.665 | 2,641,625 | 2,500,000 | 2,642,730 | 0 | (920) | 0 | 0 | 4.250 | 3.320 | JJ | 5,313 | 0 | 11/02/2018. | 07/01/2049. |
| 64966T AX 2 | NYC HSG DEV MULT FAM 4.60 01/15/2026 | | | 2 | 1FE | 1,548,368 | 100.173 | 1,602,768 | 1,600,000 | 1,570,772 | 0 | 3,367 | 0 | 0 | 4.600 | 4.907 | JJ | 33,938 | 73,600 | 02/01/2011. | 01/15/2026. |
| 64966T AY 0 | NYC MFH A NY 4.75 01/15/2039 | | | 2 | 1FE | 3,738,995 | 100.124 | 3,969,917 | 3,965,000 | 3,773,596 | 0 | 5,368 | 0 | 0 | 4.750 | 5.139 | JJ | 86,845 | 188,338 | 06/15/2011. | 01/15/2039. |
| 64966W DH 7 | NYC NY HSG DEV B1 5.00 7/01/2024 | | | 2 | 1FE | 3,790,290 | 110.431 | 3,865,085 | 3,500,000 | 3,647,527 | 0 | (29,390) | 0 | 0 | 5.000 | 3.968 | JJ | 87,500 | 175,000 | 08/30/2013. | 07/01/2024. |
| 64970H ET 7 | NEW YORK CITY HSG A-1 3.375 11/15/2029 | | | 2 | 1FE | 6,000,000 | 102.946 | 6,176,760 | 6,000,000 | 6,000,000 | 0 | 0 | 0 | 0 | 3.375 | 3.375 | MN | 25,875 | 202,500 | 02/18/2015. | 11/15/2029. |
| 64972B H8 1 | NYC HSG L-2-A 3.60 11/01/2033 | | | 2 | 1FE | 10,958,500 | 101.803 | 11,045,626 | 10,850,000 | 10,908,405 | 0 | (14,022) | 0 | 0 | 3.600 | 3.449 | MN | 65,100 | 390,600 | 03/24/2015. | 11/01/2033. |
| 64972C CL 5 | NYC HSG DEV G-1 3.375 11/01/2029 | | | 2 | 1FE | 3,260,000 | 102.150 | 3,330,090 | 3,260,000 | 3,260,000 | 0 | 0 | 0 | 0 | 3.375 | 3.375 | MN | 18,338 | 110,025 | 12/11/2014. | 11/01/2029. |
| 64972C L4 3 | NEW YORK CITY HSG C-1 3.45 11/01/2037 | | | 2 | 1FE | 2,500,000 | 97.958 | 2,448,950 | 2,500,000 | 2,499,925 | 0 | 3 | 0 | 0 | 3.450 | 3.450 | MN | 14,375 | 86,250 | 06/14/2017. | 11/01/2037. |
| 64972C P6 4 | NYC HSG DEV CORP E-2 3.35 11/01/2036 | | | 2 | 1FE | 2,000,000 | 97.604 | 1,952,080 | 2,000,000 | 2,000,028 | 0 | 16 | 0 | 0 | 3.350 | 3.350 | MN | 11,167 | 70,536 | 09/28/2017. | 11/01/2036. |
| 64972C SH 7 | NY HSG DEV CORP H 2.95 11/01/2045 | | | 2 | 1FE | 8,020,000 | 102.164 | 8,193,553 | 8,020,000 | 8,019,837 | 0 | 4 | 0 | 0 | 2.950 | 2.950 | MN | 39,432 | 236,590 | 12/09/2015. | 11/01/2045. |
| 64972C T8 6 | NYC HSG DEV CORP G-1 3.45 11/01/2037 | | | 2 | 1FE | 3,000,000 | 98.632 | 2,958,960 | 3,000,000 | 2,999,909 | 0 | (89) | 0 | 0 | 3.450 | 3.450 | MN | 17,250 | 87,113 | 12/06/2017. | 11/01/2037. |
| 64972C WW 9 | NYC HSG DEV CORP E 2.85 11/01/2031 | | | 2 | 1FE | 1,500,000 | 96.236 | 1,443,540 | 1,500,000 | 1,499,972 | 0 | 2 | 0 | 0 | 2.850 | 2.850 | MN | 7,125 | 42,750 | 06/10/2016. | 11/01/2031. |
| 64972C WX 7 | NYC HSG DEV CORP E 3.15 11/01/2036 | | | 2 | 1FE | 1,500,000 | 97.988 | 1,469,820 | 1,500,000 | 1,499,964 | 0 | 1 | 0 | 0 | 3.150 | 3.150 | MN | 7,875 | 47,250 | 06/10/2016. | 11/01/2036. |
| 64986M K3 8 | NY ST HSG FIN AGY 4.50 11/15/2027 | | | 2 | 1FE | 1,233,375 | 100.140 | 1,266,771 | 1,265,000 | 1,244,894 | 0 | 1,778 | 0 | 0 | 4.500 | 4.720 | MN | 7,274 | 56,925 | 06/08/2011. | 11/15/2027. |
| 64986M Q3 2 | NY ST HSG 5.40 11/15/2042 | | | 2 | 1FE | 2,928,000 | 100.105 | 3,003,150 | 3,000,000 | 2,936,394 | 0 | 1,256 | 0 | 0 | 5.400 | 5.562 | MN | 20,700 | 162,000 | 03/18/2011. | 11/15/2042. |
| 64987B KW 7 | NEW YORK HSG FIN B 2.95 11/01/2031 | | | 2 | 1FE | 2,000,000 | 98.160 | 1,963,200 | 2,000,000 | 1,999,983 | 0 | 1 | 0 | 0 | 2.950 | 2.950 | MN | 9,833 | 59,000 | 05/04/2016. | 11/01/2031. |
| 64987B NQ 7 | NY HSG FIN AGY C 2.75 11/01/2031 | | | 2 | 1FE | 6,000,000 | 96.419 | 5,785,140 | 6,000,000 | 5,999,894 | 0 | 7 | 0 | 0 | 2.750 | 2.750 | MN | 27,500 | 165,000 | 06/22/2016. | 11/01/2031. |
| 649883 2W 4 | NY MTGE AGY AMT 206 4.00 10/01/2037 | | | 2 | 1FE | 4,872,875 | 105.158 | 4,742,626 | 4,510,000 | 4,791,080 | 0 | (72,021) | 0 | 0 | 4.000 | 2.066 | AO | 45,100 | 160,555 | 10/11/2017. | 10/01/2037. |
| 649883 5R 2 | NEW YORK MTGE AGY 213 4.25 10/01/2047 | | | 2 | 1FE | 8,967,415 | 105.418 | 8,960,530 | 8,500,000 | 8,954,348 | 0 | (13,067) | 0 | 0 | 4.250 | 2.893 | AO | 46,160 | 0 | 11/09/2018. | 10/01/2047. |
| 649883 D8 5 | NY MTGE AGY AMT 189 3.85 10/01/2034 | | | 2 | 1FE | 2,485,000 | 101.777 | 2,529,158 | 2,485,000 | 2,485,000 | 0 | 0 | 0 | 0 | 3.850 | 3.850 | AO | 23,918 | 99,549 | 10/09/2014. | 10/01/2034. |
| 649883 D9 3 | NY MTGE AGY 190 3.45 10/01/2030 | | | 2 | 1FE | 1,175,000 | 102.273 | 1,201,708 | 1,175,000 | 1,175,000 | 0 | 0 | 0 | 0 | 3.450 | 3.450 | AO | 10,134 | 40,538 | 02/11/2015. | 10/01/2030. |
| 649883 F2 6 | NY MTGE AGY 191 3.50 10/01/2034 | | | 2 | 1FE | 3,595,907 | 101.193 | 3,455,741 | 3,415,000 | 3,468,379 | 0 | (29,012) | 0 | 0 | 3.500 | 1.956 | AO | 29,881 | 132,370 | 02/22/2018. | 10/01/2034. |
| 649883 H6 5 | NY MTGE AGY REF194 3.50 10/01/2035 | | | 2 | 1FE | 1,901,328 | 101.944 | 1,880,867 | 1,845,000 | 1,888,471 | 0 | (12,857) | 0 | 0 | 3.500 | 2.291 | AO | 16,144 | 68,247 | 02/22/2018. | 10/01/2035. |
| 649883 VZ 5 | NY MTGE AGY-178 3.50 10/01/2043 | | | 2 | 1FE | 2,553,857 | 101.565 | 2,508,656 | 2,470,000 | 2,509,972 | 0 | (8,674) | 0 | 0 | 3.500 | 3.091 | AO | 21,613 | 96,809 | 07/11/2013. | 10/01/2043. |
| 649883 Y7 4 | NY MTGE AGY 203 3.40 10/01/2038 | | | 2 | 1FE | 6,000,000 | 98.607 | 5,916,420 | 6,000,000 | 5,999,798 | 0 | 7 | 0 | 0 | 3.400 | 3.400 | AO | 51,000 | 204,000 | 06/22/2017. | 10/01/2038. |
| 64988R FL 1 | NY ST MTGE REV SER 48 2.625 04/01/2041 | | | 2 | 1FE | 1,216,149 | 99.014 | 1,163,415 | 1,175,000 | 1,178,990 | 0 | (9,599) | 0 | 0 | 2.625 | 2.218 | AO | 7,711 | 32,159 | 02/13/2013. | 04/01/2041. |
| 64988R GY 2 | NEW YORK ST MTGE AGY 52 3.50 10/01/2030 | | | 2 | 1FE | 386,333 | 101.944 | 382,290 | 375,000 | 383,752 | 0 | (2,580) | 0 | 0 | 3.500 | 2.443 | AO | 3,281 | 13,518 | 02/22/2018. | 10/01/2030. |
| 64988R HQ 8 | NEW YORK ST MTGE 54TH 3.65 04/01/2032 | | | 2 | 1FE | 1,385,000 | 101.659 | 1,407,977 | 1,385,000 | 1,385,009 | 0 | (1) | 0 | 0 | 3.650 | 3.650 | AO | 12,638 | 50,553 | 03/07/2017. | 04/01/2032. |
| 658207 LZ 6 | NC HSG FIN AG 4.50 07/01/2028 | | | 2 | 1FE | 769,225 | 101.102 | 732,990 | 725,000 | 736,369 | 0 | (5,099) | 0 | 0 | 4.500 | 3.722 | JJ | 16,313 | 35,105 | 08/04/2011. | 07/01/2028. |
| 658207 SL 0 | NC HSG FIN AGY 37-A 3.50 07/01/2039 | | | 2 | 1FE | 4,254,184 | 101.590 | 4,088,998 | 4,025,000 | 4,175,250 | 0 | (54,987) | 0 | 0 | 3.500 | 2.040 | JJ | 70,438 | 140,875 | 10/20/2016. | 07/01/2039. |
| 658207 TZ 8 | NC HSG FIN 38-B 4.00 07/01/2047 | | | 2 | 1FE | 2,070,249 | 104.326 | 1,997,843 | 1,915,000 | 2,039,949 | 0 | (33,481) | 0 | 0 | 4.000 | 2.090 | JJ | 38,300 | 81,707 | 11/22/2017. | 07/01/2047. |
| 658207 WG 6 | NC HSG FIN AGY 40 4.25 07/01/2047 | | | 2 | 1FE | 6,906,645 | 108.770 | 7,108,120 | 6,535,000 | 6,897,284 | 0 | (9,361) | 0 | 0 | 4.250 | 3.000 | JJ | 36,260 | 0 | 11/01/2018. | 07/01/2047. |
| 658877 EZ 4 | ND ST HSG FIN D 4.25 07/01/2028 | | | 2 | 1FE | 396,920 | 101.899 | 392,311 | 385,000 | 387,964 | 0 | (1,399) | 0 | 0 | 4.250 | 3.846 | JJ | 8,181 | 16,363 | 10/19/2011. | 07/01/2028. |
| 658877 FB 6 | ND HSG FIN C 2.85 07/01/2032 | | | 2 | 1FE | 1,710,000 | 98.302 | 1,680,964 | 1,710,000 | 1,709,967 | 0 | 2 | 0 | 0 | 2.850 | 2.850 | JJ | 24,368 | 49,800 | 08/05/2016. | 07/01/2032. |
| 658909 KS 4 | ND HSG FIN AGY A 2.95 07/01/2031 | | | 2 | 1FE | 5,712,748 | 98.578 | 5,988,614 | 6,075,000 | 5,750,860 | 0 | 20,387 | 0 | 0 | 2.950 | 3.480 | JJ | 89,606 | 179,213 | 02/07/2017. | 07/01/2031. |
| 658909 KT 2 | ND HSG FIN AGY A 3.20 01/01/2035 | | | 2 | 1FE | 4,100,775 | 99.442 | 4,355,560 | 4,380,000 | 4,122,527 | 0 | 11,628 | 0 | 0 | 3.200 | 3.690 | JJ | 70,080 | 140,160 | 02/07/2017. | 01/01/2035. |
| 658909 NG 7 | ND HSG FIN AGY D 3.45 07/01/2037 | | | 2 | 1FE | 3,500,000 | 100.394 | 3,513,790 | 3,500,000 | 3,499,884 | 0 | 4 | 0 | 0 | 3.450 | 3.450 | JJ | 60,375 | 96,935 | 08/17/2017. | 07/01/2037. |
| 658909 PF 7 | ND HSG FIN AGY F 4.00 07/01/2048 | | | 2 | 1FE | 2,071,199 | 104.226 | 2,011,562 | 1,930,000 | 2,044,501 | 0 | (27,227) | 0 | 0 | 4.000 | 2.420 | JJ | 38,600 | 41,394 | 12/01/2017. | 07/01/2048. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 677377 U9 2 | OHIO HSG 4.80 11/01/2028 | | | 2 | 1FE | 124,452 | 103.569 | 119,104 | 115,000 | 117,557 | 0 | (1,029) | 0 | 0 | 4.800 | 3.795 | MN | 920 | 5,520 | 05/11/2011. | 11/01/2028. |
| 677377 Y2 3 | OHIO HSG FIN AGY 4.50 11/01/2028 | | | 2 | 1FE | 764,551 | 103.187 | 727,468 | 705,000 | 721,264 | 0 | (6,584) | 0 | 0 | 4.500 | 3.462 | MN | 5,288 | 31,811 | 08/17/2011. | 11/01/2028. |
| 67756Q NM 5 | OHIO HSG FIN AGY 3.05 02/01/2044 | | | 2 | 1FE | 6,151,826 | 94.833 | 5,708,377 | 6,019,399 | 6,139,760 | 0 | (12,839) | 0 | 0 | 3.050 | 2.796 | MON | 15,299 | 183,592 | 02/05/2015. | 02/01/2044. |
| 67756Q NP 8 | OHIO ST HSG FIN AGY B 2.70 03/01/2036 | | | 2 | 1FE | 1,476,509 | 97.565 | 1,495,081 | 1,532,395 | 1,478,082 | 0 | 9,016 | 0 | 0 | 2.700 | 3.539 | MON | 3,448 | 34,484 | 02/22/2018. | 03/01/2036. |
| 67756Q NQ 6 | OH HSG FIN AGY A 2.80 03/01/2046 | | | 2 | 1FE | 5,421,283 | 96.815 | 5,251,525 | 5,424,289 | 5,421,345 | 0 | 403 | 0 | 0 | 2.800 | 2.827 | MON | 12,657 | 144,673 | 02/22/2018. | 03/01/2046. |
| 67756Q NR 4 | OH HSG FIN AGY B TXBL 3.25 03/01/2046 | | | 2 | 1FE | 2,994,472 | 96.168 | 2,929,198 | 3,045,918 | 2,994,918 | 0 | 4,737 | 0 | 0 | 3.250 | 3.603 | MON | 8,249 | 57,746 | 05/30/2018. | 03/01/2046. |
| 67756Q SR 9 | OH HSG FIN AGY J 3.50 09/01/2036 | | | 2 | 1FE | 1,076,400 | 104.435 | 1,080,902 | 1,035,000 | 1,079,637 | 0 | 2,186 | 0 | 0 | 3.500 | 3.875 | MS | 12,075 | 37,164 | 06/07/2016. | 09/01/2036. |
| 67756Q TQ 0 | OHIO ST HSG FIN AGY K 2.80 09/01/2031 | | | 2 | 1FE | 3,760,000 | 96.906 | 3,643,666 | 3,760,000 | 3,759,932 | 0 | 4 | 0 | 0 | 2.800 | 2.800 | MS | 35,093 | 105,280 | 10/06/2016. | 09/01/2031. |
| 67756Q UV 7 | OH ST HSG FIN A 3.70 03/01/2032 | | | 2 | 1FE | 2,065,000 | 102.685 | 2,120,445 | 2,065,000 | 2,064,959 | 0 | 2 | 0 | 0 | 3.700 | 3.700 | MS | 25,468 | 76,405 | 03/14/2017. | 03/01/2032. |
| 67756Q UZ 8 | OH HSG FIN AGY B 4.50 03/01/2047 | | | 2 | 1FE | 1,901,760 | 106.161 | 1,857,818 | 1,750,000 | 1,858,239 | 0 | (32,082) | 0 | 0 | 4.500 | 2.504 | MS | 26,250 | 79,344 | 03/14/2017. | 03/01/2047. |
| 67756Q WE 3 | OH HSG FIN AGY D 3.40 09/01/2037 | | | 2 | 1FE | 1,980,000 | 99.191 | 1,963,982 | 1,980,000 | 1,979,967 | 0 | (12) | 0 | 0 | 3.400 | 3.400 | MS | 22,440 | 62,458 | 09/07/2017. | 09/01/2037. |
| 67756Q XP 7 | OHIO ST HSG FIN AGY B 3.70 04/01/2040 | | | 2 | 1FE | 9,666,218 | 101.320 | 9,793,812 | 9,666,218 | 9,666,227 | 0 | 8 | 0 | 0 | 3.700 | 3.729 | MON | 29,804 | 64,576 | 09/12/2018. | 04/01/2040. |
| 67886M PT 0 | OK ST HSG FIN AGY C 3.75 03/01/2044 | | | 2 | 1FE | 7,068,392 | 100.776 | 7,123,243 | 7,068,392 | 7,068,392 | 0 | 0 | 0 | 0 | 3.750 | 3.779 | MON | 22,089 | 265,065 | 10/10/2013. | 03/01/2044. |
| 67886M PU 7 | OK ST HSG FIN AGY D 3.35 09/01/2035 | | | 2 | 1FE | 3,216,580 | 101.956 | 3,279,496 | 3,216,580 | 3,216,580 | 0 | 0 | 0 | 0 | 3.350 | 3.373 | MON | 8,980 | 107,755 | 10/10/2013. | 09/01/2035. |
| 68450W CA 7 | ORANGE CNTY FL HSG 4.50 03/01/2031 | | | 2 | 1FE | 891,254 | 103.193 | 856,502 | 830,000 | 851,156 | 0 | (6,859) | 0 | 0 | 4.500 | 3.583 | MS | 12,450 | 37,350 | 06/30/2011. | 03/01/2031. |
| 684907 VJ 4 | ORANGE HSG FIN A 4.25 09/01/2049 | | | 2 | 1FE | 4,747,439 | 107.861 | 4,848,352 | 4,495,000 | 4,743,728 | 0 | (3,711) | 0 | 0 | 4.250 | 3.504 | MS | 28,125 | 0 | 10/19/2018. | 09/01/2049. |
| 686087 B6 3 | OR HSG AND CMNTY D 4.75 01/01/2050 | | | 2 | 1FE | 2,159,660 | 109.695 | 2,193,900 | 2,000,000 | 2,159,160 | 0 | (500) | 0 | 0 | 4.750 | 3.702 | JJ | 3,167 | 0 | 11/29/2018. | 01/01/2050. |
| 686087 NS 2 | OR HSG & CMNTY SVCS B 2.50 07/01/2034 | | | 2 | 1FE | 515,000 | 96.863 | 498,844 | 515,000 | 515,000 | 0 | 0 | 0 | 0 | 2.500 | 2.500 | JJ | 6,438 | 13,576 | 05/31/2013. | 07/01/2034. |
| 686087 PG 6 | OR HSG & CMNTY SVC 4.00 07/01/2043 | | | 2 | 1FE | 1,472,668 | 102.843 | 1,408,949 | 1,370,000 | 1,421,837 | 0 | (10,579) | 0 | 0 | 4.000 | 3.093 | JJ | 27,400 | 57,321 | 11/08/2013. | 07/01/2043. |
| 686087 RY 5 | OREGON ST HSG & CMNTY C 3.125 07/01/2044 | | | 2 | 1FE | 4,490,717 | 100.533 | 4,297,786 | 4,275,000 | 4,331,663 | 0 | (30,152) | 0 | 0 | 3.125 | 1.956 | JJ | 66,797 | 135,209 | 12/10/2014. | 07/01/2044. |
| 686087 SU 2 | OREGON HSG & CMNTY A 3.50 07/01/2036 | | | 2 | 1FE | 734,406 | 102.891 | 725,382 | 705,000 | 727,950 | 0 | (6,455) | 0 | 0 | 3.500 | 2.172 | JJ | 12,338 | 13,160 | 02/22/2018. | 07/01/2036. |
| 686087 VV 6 | OREGON ST HSG & CMNTY D 3.45 01/01/2038 | | | 2 | 1FE | 1,174,329 | 97.733 | 1,182,569 | 1,210,000 | 1,175,436 | 0 | 1,106 | 0 | 0 | 3.450 | 3.660 | JJ | 20,873 | 20,955 | 02/22/2018. | 01/01/2038. |
| 686087 WW 3 | OR HSG & CMNTY SVCS G 4.00 01/01/2040 | | | 2 | 1FE | 2,914,285 | 104.504 | 2,847,734 | 2,725,000 | 2,880,754 | 0 | (33,315) | 0 | 0 | 4.000 | 2.388 | JJ | 54,500 | 57,996 | 02/22/2018. | 01/01/2040. |
| 686087 YJ 0 | OREGON ST HSG & CMNTY A 4.50 01/01/2049 | | | 2 | 1FE | 3,510,130 | 107.119 | 3,481,368 | 3,250,000 | 3,481,935 | 0 | (28,195) | 0 | 0 | 4.500 | 2.760 | JJ | 83,688 | 0 | 05/09/2018. | 01/01/2049. |
| 68608N CH 3 | OREGON ST HSG 5.00 07/01/2028 | | | 2 | 1FE | 243,749 | 101.945 | 234,474 | 230,000 | 230,516 | 0 | (614) | 0 | 0 | 5.000 | 3.669 | JJ | 5,750 | 12,614 | 04/15/2011. | 07/01/2028. |
| 68608N DG 4 | OR HSG SVCS-SFM-B 5.25 07/01/2028 | | | 2 | 1FE | 334,853 | 102.462 | 312,509 | 305,000 | 312,343 | 0 | (3,460) | 0 | 0 | 5.250 | 3.986 | JJ | 8,006 | 17,755 | 07/27/2011. | 07/01/2028. |
| 708796 3A 3 | PA HSG FIN 120 2.80 10/01/2031 | | | 2 | 1FE | 5,000,000 | 95.403 | 4,770,150 | 5,000,000 | 4,999,900 | 0 | 6 | 0 | 0 | 2.800 | 2.800 | AO | 35,000 | 140,000 | 06/22/2016. | 10/01/2031. |
| 708796 3Z 8 | PENNSYLVANIA ST HSG 121 3.10 10/01/2036 | | | 2 | 1FE | 3,375,000 | 95.676 | 3,587,850 | 3,750,000 | 3,399,343 | 0 | 13,585 | 0 | 0 | 3.100 | 3.831 | AO | 29,063 | 116,250 | 03/03/2017. | 10/01/2036. |
| 708796 4R 5 | PA HSG FIN AGY 122 4.00 10/01/2046 | | | 2 | 1FE | 3,207,387 | 104.770 | 3,158,816 | 3,015,000 | 3,132,852 | 0 | (36,901) | 0 | 0 | 4.000 | 2.369 | AO | 30,150 | 126,898 | 01/11/2017. | 10/01/2046. |
| 708796 4T 1 | PA HSG FIN AGY-122 2017-122 3.65 10/01/2 | | | 2 | 1FE | 6,000,000 | 102.723 | 6,163,380 | 6,000,000 | 5,999,802 | 0 | 11 | 0 | 0 | 3.650 | 3.650 | AO | 54,750 | 219,000 | 01/11/2017. | 10/01/2032. |
| 708796 7D 3 | PENNSYLVANIA ST 124B 3.50 10/01/2037 | | | 2 | 1FE | 2,995,710 | 98.857 | 2,965,710 | 3,000,000 | 2,995,901 | 0 | 191 | 0 | 0 | 3.500 | 3.510 | AO | 26,250 | 52,500 | 05/30/2018. | 10/01/2037. |
| 708796 8D 2 | PA HSG FIN AGY 125A 3.40 10/01/2032 | | | 2 | 1FE | 9,000,000 | 100.025 | 9,002,250 | 9,000,000 | 8,999,703 | 0 | (260) | 0 | 0 | 3.400 | 3.400 | AO | 76,500 | 239,700 | 12/07/2017. | 10/01/2032. |
| 708796 8E 0 | PA HSG FIN AGY 125A 3.70 10/01/2037 | | | 2 | 1FE | 5,035,000 | 97.875 | 4,928,006 | 5,035,000 | 5,034,800 | 0 | (176) | 0 | 0 | 3.700 | 3.700 | AO | 46,574 | 146,659 | 12/07/2017. | 10/01/2037. |
| 708796 B9 7 | PA HSG SFM 113 4.00 10/01/2041 | | | 2 | 1FE | 515,419 | 101.613 | 502,984 | 495,000 | 500,445 | 0 | (2,288) | 0 | 0 | 4.000 | 3.487 | AO | 4,950 | 23,030 | 09/13/2011. | 10/01/2041. |
| 708796 N9 4 | PA HSG FIN AGY A 3.85 10/01/2030 | | | 2 | 1FE | 5,465,000 | 102.858 | 5,621,190 | 5,465,000 | 5,465,251 | 0 | 230 | 0 | 0 | 3.850 | 3.849 | AO | 52,601 | 229,393 | 02/12/2015. | 10/01/2030. |
| 708796 T8 0 | PA ST HSG FIN 2015-117A 3.50 04/01/2040 | | | 2 | 1FE | 1,870,859 | 103.231 | 1,842,673 | 1,785,000 | 1,819,054 | 0 | (13,686) | 0 | 0 | 3.500 | 2.330 | AO | 15,619 | 65,297 | 08/19/2015. | 04/01/2040. |
| 708796 X3 6 | PA HSG FIN-118A-AM 2015-118A 3.85 10/01/ | | | 2 | 1FE | 1,905,000 | 102.895 | 1,960,150 | 1,905,000 | 1,905,016 | 0 | 88 | 0 | 0 | 3.850 | 3.850 | AO | 18,336 | 79,970 | 11/05/2015. | 10/01/2030. |
| 708796 XM 4 | PENNSYLVANIA HSG 4.125 10/01/2025 | | | 2 | 1FE | 3,737,888 | 100.833 | 3,821,571 | 3,790,000 | 3,762,296 | 0 | 3,476 | 0 | 0 | 4.125 | 4.251 | AO | 39,084 | 156,338 | 11/01/2010. | 10/01/2025. |
| 708796 YR 2 | PA HSG FIN AG 5.00 04/01/2028 | | | 2 | 1FE | 848,704 | 102.129 | 817,032 | 800,000 | 801,707 | 0 | (2,071) | 0 | 0 | 5.000 | 3.610 | AO | 10,000 | 41,972 | 03/03/2011. | 04/01/2028. |
| 72316W XD 4 | PINELLAS FL SFM A 4.50 09/01/2028 | | | 2 | 1FE | 263,620 | 102.530 | 251,199 | 245,000 | 249,503 | 0 | (2,232) | 0 | 0 | 4.500 | 3.509 | MS | 3,675 | 11,255 | 07/20/2011. | 09/01/2028. |
| 72316W ZE 0 | PINELLAS HSG FIN B 3.35 01/01/2046 | | | 2 | 1FE | 3,090,822 | 102.105 | 3,092,760 | 3,029,000 | 3,084,028 | 0 | (7,161) | 0 | 0 | 3.350 | 3.077 | MON | 8,456 | 101,472 | 12/10/2015. | 01/01/2046. |

# 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 and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 76221R RB 1 | RI HSG & MTG 63A 4.00 10/01/2040 | | | 2 | 1FE | 227,853 | 102.469 | 220,308 | 215,000 | 219,352 | 0 | (1,490) | 0 | 0 | 4.000 | 3.225 | AO | 2,150 | 8,738 | 10/11/2012. | 10/01/2040. |
| 76221R SE 4 | RI HSG & MTGE FIN 2.75 04/01/2040 | | | 2 | 1FE | 912,578 | 100.047 | 880,414 | 880,000 | 892,196 | 0 | (3,574) | 0 | 0 | 2.750 | 2.305 | AO | 6,050 | 24,200 | 11/30/2012. | 04/01/2040. |
| 76221R UK 7 | RI HSG & MTG 66-A1 4.00 04/01/2033 | | | 2 | 1FE | 1,172,416 | 102.890 | 1,152,368 | 1,120,000 | 1,160,398 | 0 | (12,018) | 0 | 0 | 4.000 | 2.001 | AO | 11,200 | 45,339 | 02/22/2018. | 04/01/2033. |
| 76221R XN 8 | RI HSG & MTGE C 3.15 10/01/2031 | | | 2 | 1FE | 959,620 | 100.069 | 1,000,690 | 1,000,000 | 961,664 | 0 | 2,044 | 0 | 0 | 3.150 | 3.526 | AO | 7,875 | 31,500 | 02/22/2018. | 10/01/2031. |
| 76221R XP 3 | RI HSG & MTGE 68-C 3.40 10/01/2035 | | | 2 | 1FE | 4,543,406 | 101.086 | 4,629,739 | 4,580,000 | 4,545,283 | 0 | 1,516 | 0 | 0 | 3.400 | 3.460 | AO | 38,930 | 155,720 | 10/03/2017. | 10/01/2035. |
| 76221T KB 4 | RI HSG & MTG 4-B 3.80 10/01/2037 | | | 2 | 1FE | 4,980,570 | 100.800 | 5,040,000 | 5,000,000 | 4,980,974 | 0 | 421 | 0 | 0 | 3.800 | 3.828 | AO | 47,500 | 147,778 | 02/22/2018. | 10/01/2037. |
| 795678 LT 6 | SALT LAKE CO HSG MF 3.375 08/01/2028 | | | 2 | 1FE | 5,610,000 | 100.868 | 5,547,740 | 5,500,000 | 5,557,585 | 0 | (13,036) | 0 | 0 | 3.375 | 3.100 | FA | 77,344 | 185,625 | 10/01/2014. | 08/01/2028. |
| 83712D WK 8 | SC HSG FIN & DEV B-2 4.00 07/01/2043 | | | 2 | 1FE | 429,969 | 103.739 | 409,769 | 395,000 | 417,329 | 0 | (4,556) | 0 | 0 | 4.000 | 2.520 | JJ | 7,900 | 16,124 | 06/29/2016. | 07/01/2043. |
| 83712D XF 8 | SC HSG FIN A 3.55 01/01/2032 | | | 2 | 1FE | 770,000 | 101.249 | 779,617 | 770,000 | 770,017 | 0 | (2) | 0 | 0 | 3.550 | 3.550 | JJ | 13,668 | 27,335 | 01/12/2017. | 01/01/2032. |
| 83712D XJ 0 | SC HSG FIN A 4.00 01/01/2047 | | | 2 | 1FE | 1,475,815 | 103.144 | 1,418,230 | 1,375,000 | 1,436,775 | 0 | (20,373) | 0 | 0 | 4.000 | 2.379 | JJ | 27,500 | 55,530 | 01/12/2017. | 01/01/2047. |
| 83712D YN 0 | SC HSG FIN & DEV B 3.40 07/01/2038 | | | 2 | 1FE | 1,657,576 | 97.010 | 1,692,825 | 1,745,000 | 1,660,206 | 0 | 2,631 | 0 | 0 | 3.400 | 3.754 | JJ | 29,665 | 29,707 | 02/22/2018. | 07/01/2038. |
| 83755N DR 0 | SD HSG SF FAM 5.00 05/01/2028 | | | 2 | 1FE | 452,840 | 102.448 | 425,159 | 415,000 | 423,585 | 0 | (4,441) | 0 | 0 | 5.000 | 3.820 | MN | 3,458 | 21,699 | 06/23/2011. | 05/01/2028. |
| 83755N EU 2 | SD HSG DEV SFH 2 4.25 5/01/2032 | | | 2 | 1FE | 617,670 | 102.239 | 608,322 | 595,000 | 601,354 | 0 | (2,560) | 0 | 0 | 4.250 | 3.767 | MN | 4,215 | 26,731 | 09/29/2011. | 05/01/2032. |
| 83755N EZ 1 | SD HSG DEV TXBL 1 3.50 11/01/2041 | | | 2 | 1FE | 2,084,792 | 101.266 | 2,035,447 | 2,010,000 | 2,052,133 | 0 | (13,319) | 0 | 0 | 3.500 | 2.568 | MN | 11,725 | 71,582 | 10/14/2016. | 11/01/2041. |
| 83756C DH 5 | SD HSG DEV AUTH-A- 2013 A 3.00 11/01/203 | | | 2 | 1FE | 505,886 | 98.458 | 472,598 | 480,000 | 491,269 | 0 | (2,778) | 0 | 0 | 3.000 | 2.356 | MN | 2,400 | 14,874 | 04/30/2013. | 11/01/2030. |
| 83756C HG 3 | SD HSG DEV AUTH D 3.15 11/01/2028 | | | 2 | 1FE | 2,590,000 | 101.505 | 2,628,980 | 2,590,000 | 2,590,000 | 0 | 0 | 0 | 0 | 3.150 | 3.150 | MN | 13,598 | 85,921 | 10/24/2014. | 11/01/2028. |
| 83756C HX 6 | SD HSG DEV AUTH F 4.00 05/01/2034 | | | 2 | 1FE | 1,385,090 | 99.316 | 1,306,005 | 1,315,000 | 1,357,403 | 0 | (7,152) | 0 | 0 | 4.000 | 3.335 | MN | 8,767 | 54,362 | 10/24/2014. | 05/01/2034. |
| 83756C LL 7 | SD HSG DEV AUTH D 4.00 11/01/2045 | | | 2 | 1FE | 2,433,423 | 104.535 | 2,336,357 | 2,235,000 | 2,324,890 | 0 | (32,930) | 0 | 0 | 4.000 | 2.086 | MN | 14,900 | 91,647 | 12/02/2015. | 11/01/2045. |
| 83756C TC 9 | SD HSG DEV AUTH-RE 2017 D 4.00 11/01/204 | | | 2 | 1FE | 5,310,345 | 103.654 | 5,047,950 | 4,870,000 | 5,223,503 | 0 | (81,177) | 0 | 0 | 4.000 | 2.052 | MN | 32,467 | 176,174 | 11/07/2017. | 11/01/2047. |
| 83756C TX 3 | SD HSG DEV AUTH AMT E 4.00 05/01/2039 | | | 2 | 1FE | 2,645,899 | 104.657 | 2,605,959 | 2,490,000 | 2,610,885 | 0 | (34,697) | 0 | 0 | 4.000 | 2.376 | MN | 16,600 | 86,218 | 12/12/2017. | 05/01/2039. |
| 88045R B7 6 | TN HSG DEV AGY A 3.50 07/01/2045 | | | 2 | 1FE | 1,153,053 | 103.279 | 1,136,069 | 1,100,000 | 1,143,096 | 0 | (9,957) | 0 | 0 | 3.500 | 2.101 | JJ | 19,250 | 20,720 | 02/22/2018. | 07/01/2045. |
| 88045R C6 7 | TN HSG DEV AGY A 3.55 07/01/2031 | | | 2 | 1FE | 2,055,000 | 103.631 | 2,129,617 | 2,055,000 | 2,055,045 | 0 | (7) | 0 | 0 | 3.550 | 3.550 | JJ | 36,476 | 75,243 | 04/30/2015. | 07/01/2031. |
| 88045R UR 1 | TN HSG B HSG FIN 4.50 01/01/2028 | | | 2 | 1FE | 924,836 | 103.820 | 903,234 | 870,000 | 883,349 | 0 | (6,316) | 0 | 0 | 4.500 | 3.697 | JJ | 19,575 | 43,016 | 08/05/2011. | 01/01/2028. |
| 88045R WH 1 | TN HSG DEV 1A 4.50 07/01/2031 | | | 2 | 1FE | 642,463 | 103.002 | 638,612 | 620,000 | 625,683 | 0 | (2,676) | 0 | 0 | 4.500 | 4.018 | JJ | 13,950 | 29,781 | 11/10/2011. | 07/01/2031. |
| 880461 AR 9 | TN HSG DEV AGY 1B 3.60 01/01/2031 | | | 2 | 1FE | 636,783 | 101.207 | 708,449 | 700,000 | 651,324 | 0 | 3,033 | 0 | 0 | 3.600 | 4.350 | JJ | 12,600 | 26,564 | 10/07/2013. | 01/01/2031. |
| 880461 BP 2 | TN HSG DEV AGY 2A 4.00 07/01/2043 | | | 2 | 1FE | 489,399 | 102.777 | 472,774 | 460,000 | 473,956 | 0 | (3,222) | 0 | 0 | 4.000 | 3.186 | JJ | 9,200 | 19,476 | 10/24/2013. | 07/01/2043. |
| 880461 DN 5 | TN HSG DEV AGY 2A 4.00 07/01/2045 | | | 2 | 1FE | 2,355,926 | 103.126 | 2,206,896 | 2,140,000 | 2,270,577 | 0 | (21,673) | 0 | 0 | 4.000 | 2.795 | JJ | 42,800 | 90,672 | 10/16/2014. | 07/01/2045. |
| 880461 JR 0 | TN HSG DEV AGY 1B 3.25 07/01/2036 | | | 2 | 1FE | 7,060,329 | 98.880 | 7,420,944 | 7,505,000 | 7,091,426 | 0 | 16,585 | 0 | 0 | 3.250 | 3.680 | JJ | 121,956 | 244,263 | 02/08/2017. | 07/01/2036. |
| 880461 KB 3 | TN HSG DEV AGY 2A 3.50 01/01/2047 | | | 2 | 1FE | 851,783 | 102.400 | 839,680 | 820,000 | 845,538 | 0 | (6,245) | 0 | 0 | 3.500 | 2.451 | JJ | 14,350 | 15,253 | 02/22/2018. | 01/01/2047. |
| 880461 NJ 3 | TN HSG FIN AGY 3.625 07/01/2032 | | | 2 | 1FE | 2,020,000 | 102.062 | 2,061,652 | 2,020,000 | 2,019,926 | 0 | 4 | 0 | 0 | 3.625 | 3.625 | JJ | 36,613 | 74,294 | 02/23/2017. | 07/01/2032. |
| 880461 NL 8 | TN HSG FIN AGY 4.00 07/01/2042 | | | 2 | 1FE | 1,890,818 | 103.464 | 1,826,140 | 1,765,000 | 1,857,620 | 0 | (24,315) | 0 | 0 | 4.000 | 2.328 | JJ | 35,300 | 54,638 | 02/22/2018. | 07/01/2042. |
| 880461 NP 9 | TN HSG FIN AGY 2A 4.00 01/01/2042 | | | 2 | 1FE | 992,993 | 104.845 | 964,574 | 920,000 | 979,106 | 0 | (13,887) | 0 | 0 | 4.000 | 2.056 | JJ | 18,400 | 18,914 | 02/22/2018. | 01/01/2042. |
| 880461 PS 1 | TN HSG FIN AGY B2 3.70 07/01/2036 | | | 2 | 1FE | 931,925 | 101.771 | 956,647 | 940,000 | 932,224 | 0 | 299 | 0 | 0 | 3.700 | 3.765 | JJ | 17,390 | 17,754 | 02/22/2018. | 07/01/2036. |
| 880461 SC 3 | TN HSG FIN AGY 4B 4.00 07/01/2048 | | | 2 | 1FE | 3,190,713 | 104.654 | 3,055,897 | 2,920,000 | 3,139,165 | 0 | (52,667) | 0 | 0 | 4.000 | 2.016 | JJ | 58,400 | 62,739 | 11/09/2017. | 07/01/2048. |
| 880461 XF 0 | TN HSG FIN AGY 4.50 07/01/2049 | | | 2 | 1FE | 5,373,750 | 109.747 | 5,487,350 | 5,000,000 | 5,364,512 | 0 | (9,238) | 0 | 0 | 4.500 | 2.857 | JJ | 28,750 | 0 | 10/04/2018. | 07/01/2049. |
| 88275A CW 8 | TX ST DEPT OF HSG & CMNTY 3.45 1/01/2032 | | | | 1FE | 7,403,720 | 100.346 | 7,355,779 | 7,330,416 | 7,376,193 | 0 | (15,342) | 0 | 0 | 3.450 | 3.218 | MON | 21,777 | 255,709 | 12/03/2015. | 01/01/2032. |
| 88275F NV 7 | TEXAS ST DEPT OF HSG 3.125 03/01/2046 | | | 2 | 1FE | 2,606,332 | 101.678 | 2,613,125 | 2,570,000 | 2,607,152 | 0 | 790 | 0 | 0 | 3.125 | 3.689 | MS | 26,771 | 81,937 | 02/22/2018. | 03/01/2046. |
| 88275F NW 5 | TEXAS ST DEPT OF HSG A 3.00 03/01/2046 | | | 2 | 1FE | 6,155,000 | 96.069 | 5,913,047 | 6,155,000 | 6,155,000 | 0 | 0 | 0 | 0 | 3.000 | 3.067 | MS | 61,550 | 190,076 | 01/15/2016. | 03/01/2046. |
| 88275F PA 1 | TX ST DEPT OF HSG & CMNTY C 3.10 9/1/47 | | | 2 | 1FE | 1,869,876 | 97.114 | 1,870,262 | 1,925,841 | 1,872,215 | 0 | 4,325 | 0 | 0 | 3.100 | 3.485 | MON | 4,975 | 50,110 | 02/22/2018. | 09/01/2047. |
| 924190 EL 1 | VT HSG FIN AGY B 4.125 11/01/2042 | | | 2 | 1FE | 442,748 | 102.345 | 434,966 | 425,000 | 438,579 | 0 | (135) | 0 | 0 | 4.125 | 3.966 | MN | 2,922 | 17,531 | 04/11/2012. | 11/01/2042. |

# 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 and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 924190 FR 7 | VT HSG FIN AGY C 4.00 11/01/2043 | | | 2 | 1FE | 843,544 | 103.132 | 825,056 | 800,000 | 821,042 | 0 | (4,442) | 0 | 0 | 4.000 | 3.343 | MN | 5,333 | 32,000 | 07/12/2013. | 11/01/2043. |
| 924190 HG 9 | VERMONT ST HSG FIN B 3.75 11/01/2045 | | | 2 | 1FE | 1,534,264 | 101.083 | 1,480,866 | 1,465,000 | 1,542,491 | 0 | 4,886 | 0 | 0 | 3.750 | 4.070 | MN | 9,156 | 47,279 | 05/08/2018. | 11/01/2045. |
| 924190 MD 0 | VT HSG FIN AGY A 4.00 11/01/2047 | | | 2 | 1FE | 2,296,713 | 103.720 | 2,235,166 | 2,155,000 | 2,264,906 | 0 | (28,014) | 0 | 0 | 4.000 | 2.530 | MN | 14,367 | 86,200 | 03/09/2017. | 11/01/2047. |
| 924190 NA 5 | VT HSG FIN AGY AMT C 4.00 05/01/2048 | | | 2 | 1FE | 2,075,227 | 103.859 | 1,999,286 | 1,925,000 | 2,049,944 | 0 | (33,312) | 0 | 0 | 4.000 | 2.121 | MN | 12,833 | 77,214 | 10/20/2017. | 05/01/2048. |
| 92812U C3 0 | VIRGINIA ST HSG DEV A 1.85 01/01/2021 | SD | | | 1FE | 2,859,188 | 99.232 | 2,902,536 | 2,925,000 | 2,907,537 | 0 | 8,455 | 0 | 0 | 1.850 | 2.157 | JJ | 27,056 | 54,113 | 12/14/2012. | 01/01/2021. |
| 92812U C4 8 | VIRGINIA ST HSG DEV A 1.90 07/01/2021 | | | | 1FE | 2,126,617 | 99.211 | 2,128,076 | 2,145,000 | 2,131,207 | 0 | 4,589 | 0 | 0 | 1.900 | 2.166 | JJ | 20,378 | 20,378 | 02/22/2018. | 07/01/2021. |
| 92812U Q4 3 | VA HSG DEV A 3.50 10/25/2037 | | | | 1FE | 7,953,628 | 96.934 | 7,709,770 | 7,953,628 | 7,953,628 | 0 | 0 | 0 | 0 | 3.500 | 3.526 | MON | 23,198 | 278,377 | 11/21/2014. | 10/25/2037. |
| 92812U Q5 0 | VA HSG DEV A 3.25 06/25/2042 | | | | 1FE | 6,692,076 | 97.938 | 6,554,086 | 6,692,076 | 6,702,719 | 0 | 14,777 | 0 | 0 | 3.250 | 3.234 | MON | 18,224 | 217,492 | 10/29/2015. | 06/25/2042. |
| 92812V CT 1 | VA HSG DEV AUTH A 3.375 03/01/2032 | | | 2 | 1FE | 1,987,519 | 101.414 | 2,023,209 | 1,995,000 | 1,988,823 | 0 | 366 | 0 | 0 | 3.375 | 3.404 | MS | 22,444 | 67,331 | 03/19/2015. | 03/01/2032. |
| 92812V MA 1 | VA HSG DEV AUTH A 3.125 11/25/2039 | | | | 1FE | 1,531,497 | 97.138 | 1,508,070 | 1,552,503 | 1,531,877 | 0 | 2,600 | 0 | 0 | 3.125 | 3.344 | MON | 4,043 | 40,430 | 02/22/2018. | 11/25/2039. |
| 93978P ML 8 | WASHINGTON ST HSG 3.50 07/01/2030 | | | 2 | 1FE | 1,267,500 | 101.793 | 1,323,309 | 1,300,000 | 1,275,967 | 0 | 1,650 | 0 | 0 | 3.500 | 3.699 | JJ | 22,750 | 45,500 | 06/06/2013. | 07/01/2030. |
| 93978T QX 0 | WA HSG FIN 1N-R 3.00 06/01/2037 | | | 2 | 1FE | 921,924 | 100.993 | 898,838 | 890,000 | 906,031 | 0 | (3,386) | 0 | 0 | 3.000 | 2.566 | JD | 2,225 | 27,720 | 12/18/2013. | 06/01/2037. |
| 93978T VD 8 | WA HSG FIN COMM 2A-R 3.50 12/01/2046 | | | 2 | 1FE | 1,253,197 | 102.242 | 1,211,568 | 1,185,000 | 1,227,138 | 0 | (16,712) | 0 | 0 | 3.500 | 1.997 | JD | 3,456 | 42,355 | 10/20/2016. | 12/01/2046. |
| 93978T VL 0 | WA HSG FIN COMM 2N 3.05 12/01/2031 | | | 2 | 1FE | 2,700,000 | 99.375 | 2,683,125 | 2,700,000 | 2,700,001 | 0 | (0) | 0 | 0 | 3.050 | 3.050 | JD | 6,863 | 82,350 | 10/20/2016. | 12/01/2031. |
| 93978T WE 5 | WA HSG FIN COMM 1A 4.00 06/01/2039 | | | 2 | 1FE | 1,312,916 | 104.794 | 1,294,206 | 1,235,000 | 1,297,390 | 0 | (19,417) | 0 | 0 | 4.000 | 2.038 | JD | 4,117 | 50,043 | 02/22/2018. | 06/01/2039. |
| 93978T XE 4 | WA HSG FIN COMM 1N 3.60 12/01/2032 | | | 2 | 1FE | 2,250,000 | 101.876 | 2,292,210 | 2,250,000 | 2,250,068 | 0 | (7) | 0 | 0 | 3.600 | 3.600 | JD | 6,750 | 81,000 | 03/23/2017. | 12/01/2032. |
| 95662M 2A 7 | WV HSG DEV REF A 3.70 11/01/2029 | | | 2 | 1FE | 1,000,000 | 103.246 | 1,032,460 | 1,000,000 | 999,992 | 0 | 1 | 0 | 0 | 3.700 | 3.700 | MN | 6,167 | 37,000 | 05/01/2015. | 11/01/2029. |
| 95662M 4E 7 | WV HSG DEV B 3.70 11/01/2032 | | | 2 | 1FE | 1,700,000 | 102.982 | 1,750,694 | 1,700,000 | 1,700,017 | 0 | (2) | 0 | 0 | 3.700 | 3.700 | MN | 10,483 | 62,900 | 03/10/2017. | 11/01/2032. |
| 95662M T8 3 | WV ST HSG DEV B AMT 4.35 11/01/2027 | | | 2 | 1FE | 430,000 | 104.017 | 447,273 | 430,000 | 430,000 | 0 | 0 | 0 | 0 | 4.350 | 4.350 | MN | 3,118 | 20,329 | 09/27/2013. | 11/01/2027. |
| 97689Q BZ 8 | WI HSG & ECON A 4.00 09/01/2045 | | | 2 | 1FE | 1,342,034 | 102.852 | 1,306,220 | 1,270,000 | 1,328,287 | 0 | (13,748) | 0 | 0 | 4.000 | 1.926 | MS | 16,933 | 50,800 | 02/22/2018. | 09/01/2045. |
| 97689Q DD 5 | WI HSG & ECON AMT A 3.50 03/01/2046 | | | 2 | 1FE | 1,421,269 | 102.037 | 1,403,009 | 1,375,000 | 1,412,048 | 0 | (9,221) | 0 | 0 | 3.500 | 2.371 | MS | 16,042 | 48,125 | 02/22/2018. | 03/01/2046. |
| 97689Q EF 9 | WISCONSIN ST HSG D 3.30 09/01/2036 | | | 2 | 1FE | 2,985,710 | 98.390 | 3,197,675 | 3,250,000 | 3,002,703 | 0 | 9,576 | 0 | 0 | 3.300 | 3.900 | MS | 35,750 | 107,250 | 03/09/2017. | 09/01/2036. |
| 97689Q EK 8 | WISCONSIN ST HSG D 3.00 09/01/2032 | | | 2 | 1FE | 3,769,280 | 98.059 | 3,863,525 | 3,940,000 | 3,777,256 | 0 | 7,976 | 0 | 0 | 3.000 | 3.380 | MS | 39,400 | 118,200 | 02/22/2018. | 09/01/2032. |
| 97689Q FK 7 | WI HSG & ECON DEV C 4.00 3/1/2048 | | | 2 | 1FE | 8,265,719 | 104.423 | 7,957,033 | 7,620,000 | 8,130,376 | 0 | (137,236) | 0 | 0 | 4.000 | 2.040 | MS | 101,600 | 259,927 | 10/06/2017. | 03/01/2048. |
| 976904 L3 4 | WI HSG & ECON DEV A 3.40 11/01/2032 | | | 2 | 1FE | 2,000,000 | 100.209 | 2,004,180 | 2,000,000 | 1,999,946 | 0 | (50) | 0 | 0 | 3.400 | 3.400 | MN | 11,333 | 58,556 | 11/29/2017. | 11/01/2032. |
| 976904 L4 2 | WI HSG & ECON DEV A 3.75 11/01/2037 | | | 2 | 1FE | 4,000,000 | 99.568 | 3,982,720 | 4,000,000 | 3,999,867 | 0 | (123) | 0 | 0 | 3.750 | 3.750 | MN | 25,000 | 129,167 | 11/29/2017. | 11/01/2037. |
| 98321C AY 5 | WYOMING CMNTY DEV 4.00 12/01/2025 | | | 2 | 1FE | 215,000 | 102.385 | 220,128 | 215,000 | 215,000 | 0 | 0 | 0 | 0 | 4.000 | 4.000 | JD | 717 | 9,523 | 11/01/2010. | 12/01/2025. |
| 98322Q HV 2 | WYOMING ST CMNTY DEV 3 3.00 12/01/2044 | | | 2 | 1FE | 1,819,379 | 98.824 | 1,719,538 | 1,740,000 | 1,763,602 | 0 | (10,893) | 0 | 0 | 3.000 | 1.913 | JD | 4,350 | 55,141 | 01/07/2015. | 12/01/2044. |
| 98322Q PK 7 | WY CMNTY DEV AUTH 5 3.40 12/01/2037 | | | 2 | 1FE | 2,000,000 | 98.855 | 1,977,100 | 2,000,000 | 2,000,015 | 0 | 12 | 0 | 0 | 3.400 | 3.400 | JD | 5,667 | 69,889 | 11/08/2017. | 12/01/2037. |
| 98322Q PM 3 | WY CMNTY DEV AUTH 5 4.00 12/01/2046 | | | 2 | 1FE | 5,311,343 | 105.035 | 5,125,708 | 4,880,000 | 5,217,470 | 0 | (87,378) | 0 | 0 | 4.000 | 2.040 | JD | 16,267 | 201,354 | 11/08/2017. | 12/01/2046. |
| 2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities | | | | | | 967,326,535 | XXX | 957,997,101 | 948,348,356 | 961,115,900 | 0 | (2,975,734) | 0 | 0 | XXX | XXX | XXX | 7,731,365 | 28,545,776 | XXX | XXX |
| 3199999. Total - U.S. Special Revenue & Special Assessment Obligations | | | | | | 1,255,057,343 | XXX | 1,232,868,590 | 1,209,484,090 | 1,226,496,431 | (0) | (5,149,725) | 0 | 0 | XXX | XXX | XXX | 9,855,854 | 39,290,314 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 00085B AB 9 | ABPCI V L+225 01/24/2028 | | | | 1FE | 21,008,956 | 100.000 | 21,000,000 | 21,000,000 | 21,009,115 | 0 | 159 | 0 | 0 | 4.590 | 4.610 | JAJO | 216,878 | 549,516 | 06/21/2018. | 01/24/2028. |
| 00206R DP 4 | AT&T INC 3.80 03/01/2024 | | | 12 | 2FE | 2,998,080 | 98.837 | 2,965,101 | 3,000,000 | 2,998,601 | 0 | 241 | 0 | 0 | 3.800 | 3.810 | MS | 38,000 | 114,000 | 01/31/2017. | 03/01/2024. |
| 02315Q AA 6 | AMBAC LSNI LLC L+500 02/12/23 | | C | 2 | 5GI | 2,941 | 100.000 | 2,933 | 2,933 | 2,933 | 0 | (8) | 0 | 0 | 7.803 | 7.879 | MJSD | 1 | 191 | 02/12/2018. | 02/12/2023. |
| 02665W BP 5 | AMERICAN HONDA F MTN 2.90 02/16/2024 | SD | | 1 | 1FE | 7,912,130 | 96.785 | 7,742,776 | 8,000,000 | 7,928,074 | 0 | 11,655 | 0 | 0 | 2.900 | 3.091 | FA | 87,000 | 203,000 | 02/22/2018. | 02/16/2024. |
| 02665W CQ 2 | AMERICAN HONDA FIN MTN 3.625 10/10/2023 | | | 1 | 1FE | 14,987,700 | 100.711 | 15,106,635 | 15,000,000 | 14,988,210 | 0 | 510 | 0 | 0 | 3.625 | 3.643 | AO | 122,344 | 0 | 10/03/2018. | 10/10/2023. |
| 03674X AC 0 | ANTERO RESOURCES 5.125 12/01/2022 | | | 1 | 3FE | 360,000 | 94.000 | 376,000 | 400,000 | 376,000 | (1) | 5,174 | 0 | 0 | 5.125 | 6.900 | JD | 1,708 | 20,500 | 08/28/2015. | 12/01/2022. |
| 03761U AG 1 | APOLLO INV CORP 5.25 03/03/2025 | | | 1 | 2FE | 1,238,038 | 97.017 | 1,212,713 | 1,250,000 | 1,241,888 | 0 | 1,082 | 0 | 0 | 5.250 | 5.375 | MS | 21,510 | 65,625 | 02/24/2015. | 03/03/2025. |
| 037833 AK 6 | APPLE INC 2.40 05/03/2023 | SD | | 1 | 1FE | 8,385,750 | 96.820 | 8,713,773 | 9,000,000 | 8,705,911 | 0 | 62,218 | 0 | 0 | 2.400 | 3.213 | MN | 34,800 | 216,000 | 06/19/2013. | 05/03/2023. |

# 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 and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 038923 AD 0 | ARBOR REALTY TRUST 5.625 05/01/2023 | | | 1 | 1PL | 1,999,740 | 103.020 | 2,060,404 | 2,000,000 | 1,999,997 | 0 | 257 | 0 | 0 | 5.625 | 5.625 | MN | 18,750 | 71,250 | 03/08/2018. | 05/01/2023. |
| 04010L AP 8 | ARES CAPITAL CORP 3.875 01/15/2020 | | | 12 | 2FE | 2,504,625 | 100.241 | 2,506,033 | 2,500,000 | 2,501,023 | 0 | (1,031) | 0 | 0 | 3.875 | 3.831 | JJ | 44,670 | 96,875 | 01/23/2015. | 01/15/2020. |
| 04010L AV 5 | ARES CAPITAL CORP 4.25 03/01/2025 | | | 12 | 2FE | 4,981,050 | 95.529 | 4,776,435 | 5,000,000 | 4,983,654 | 0 | 2,604 | 0 | 0 | 4.250 | 4.311 | MS | 70,833 | 135,764 | 01/08/2018. | 03/01/2025. |
| 045054 AD 5 | ASHTEAD CAPITAL 4.125 08/15/25 | | | 12 | 2FE | 606,750 | 91.250 | 593,125 | 650,000 | 607,685 | 0 | 935 | 0 | 0 | 4.125 | 5.303 | FA | 10,129 | 0 | 10/26/2018. | 08/15/2025. |
| 04685A 2B 6 | ATHENE GLOBAL FUNDING 4.00 01/25/2022 | | | | 1FE | 15,057,488 | 100.453 | 15,067,890 | 15,000,000 | 15,040,492 | 0 | (11,376) | 0 | 0 | 4.000 | 3.905 | JJ | 260,000 | 560,000 | 02/22/2018. | 01/25/2022. |
| 05381N AA 5 | AVISON YOUNG CA 9.50 12/15/2021 | | | 12 | 4FE | 1,716,225 | 107.750 | 1,885,625 | 1,750,000 | 1,727,959 | 0 | 6,132 | 0 | 0 | 9.500 | 10.003 | JD | 7,389 | 166,250 | 12/20/2016. | 12/15/2021. |
| 05568Y AA 6 | BNSF RAILWAY CO 5.996 04/01/24 | | | 1 | 1FE | 1,570,010 | 106.961 | 1,679,294 | 1,570,010 | 1,570,011 | 0 | 0 | 0 | 0 | 5.996 | 5.996 | AO | 23,534 | 94,138 | 06/11/2007. | 04/01/2024. |
| 05579H AE 2 | BNZ INTL FUNDING/LONDON 2.90 02/21/2022 | | C | | 1FE | 3,959,018 | 98.199 | 3,927,964 | 4,000,000 | 3,967,901 | 0 | 8,313 | 0 | 0 | 2.900 | 3.170 | FA | 41,889 | 87,000 | 02/22/2018. | 02/21/2022. |
| 05580M 50 4 | B RILEY FINL INC 7.375 05/31/2023 | | | 3 | 1PL | 9,000,000 | 24.301 | 8,748,360 | 9,000,000 | 9,000,000 | 0 | 0 | 0 | 0 | 7.375 | 7.443 | JAJO | 112,469 | 302,375 | 05/14/2018. | 05/31/2023. |
| 05580M 60 3 | B RILEY FINL INC 6.875 09/30/2023 | | | 3 | 1PL | 3,000,000 | 23.180 | 2,781,600 | 3,000,000 | 2,999,393 | 0 | (607) | 0 | 0 | 6.875 | 6.873 | 0 | 0 | 28,646 | 09/06/2018. | 09/30/2023. |
| 07330N AQ 8 | BRANCH BKG & TR 5YR 2.625 01/15/2022 | | | 2 | 1FE | 4,996,550 | 98.087 | 4,904,340 | 5,000,000 | 4,997,822 | 0 | 680 | 0 | 0 | 2.625 | 2.640 | JJ | 60,521 | 131,250 | 01/23/2017. | 01/15/2022. |
| 08888# AA 4 | BIDTELLECT INC 10.00 7/16/2019 | | | | 4Z | 507,340 | 300.000 | 1,522,019 | 507,340 | 507,335 | 0 | (5) | 0 | 0 | 10.000 | 10.212 | MON | 4,228 | 26,753 | 12/01/2018. | 07/16/2019. |
| 09257W AC 4 | BLACKSTONE MTGE 4.75 03/15/2023 | | | | 1FE | 1,477,500 | 97.044 | 1,455,662 | 1,500,000 | 1,480,577 | 0 | 3,077 | 0 | 0 | 4.750 | 5.096 | MS | 20,979 | 33,250 | 03/23/2018. | 03/15/2023. |
| 10373Q AD 2 | BP CAP MARKETS AMERICA 3.79 02/06/2024 | | | 12 | 1FE | 9,000,000 | 101.758 | 9,158,193 | 9,000,000 | 8,999,768 | 0 | (232) | 0 | 0 | 3.790 | 3.791 | FA | 52,113 | 0 | 11/01/2018. | 02/06/2024. |
| 10948G AA 6 | BRIGHTSPHERE INVESTMENT 4.80 07/27/2026 | | C | 1 | 2FE | 4,796,650 | 96.784 | 4,839,190 | 5,000,000 | 4,797,984 | 0 | 1,334 | 0 | 0 | 4.800 | 5.458 | JJ | 102,667 | 0 | 12/07/2018. | 07/27/2026. |
| 11042A AA 2 | BRITISH AIRWAYS 4.625 06/20/2024 | | | 1 | 1FE | 2,345,587 | 102.507 | 2,400,394 | 2,341,684 | 2,343,664 | 0 | (502) | 0 | 0 | 4.625 | 4.626 | MJSD | 3,309 | 108,315 | 06/26/2013. | 06/20/2024. |
| 11042B AA 0 | BRITISH AIRWAYS 5.625 06/20/2020 | | | 1 | 1FE | 394,235 | 101.500 | 400,149 | 394,235 | 394,235 | 0 | 0 | 0 | 0 | 5.625 | 5.665 | MJSD | 678 | 22,176 | 06/25/2013. | 06/20/2020. |
| 111021 AM 3 | BRITISH TELECOMM 4.50 12/04/2023 | | C | 12 | 2FE | 7,002,640 | 101.135 | 7,079,478 | 7,000,000 | 7,002,604 | 0 | (36) | 0 | 0 | 4.500 | 4.491 | JD | 23,625 | 0 | 11/30/2018. | 12/04/2023. |
| 11133T AB 9 | BROADRIDGE FINANCIAL SOL 3.95 09/01/2020 | | | 1 | 2FE | 3,066,093 | 99.829 | 2,994,879 | 3,000,000 | 3,044,180 | 0 | (21,913) | 0 | 0 | 3.950 | 3.037 | MS | 39,500 | 118,500 | 02/22/2018. | 09/01/2020. |
| 11134L AF 6 | BROADCOM CRP / FIN 3.625 01/15/2024 | | | 12 | 2FE | 5,993,760 | 94.154 | 5,649,234 | 6,000,000 | 5,995,330 | 0 | 830 | 0 | 0 | 3.625 | 3.642 | JJ | 100,292 | 217,500 | 01/11/2017. | 01/15/2024. |
| 11271R AA 7 | BROOKFIELD FINANCE LLC 4.00 04/01/2024 | | | 12 | 1FE | 1,496,130 | 99.195 | 1,487,930 | 1,500,000 | 1,497,050 | 0 | 495 | 0 | 0 | 4.000 | 4.042 | AO | 15,000 | 60,000 | 03/07/2017. | 04/01/2024. |
| 118230 AK 7 | BUCKEYE PARTNERS 4.15 07/01/2023 | | | 12 | 2FE | 920,401 | 97.356 | 1,012,502 | 1,040,000 | 962,287 | 0 | 14,608 | 0 | 0 | 4.150 | 6.073 | JJ | 21,580 | 43,160 | 12/11/2015. | 07/01/2023. |
| 118230 AN 1 | BUCKEYE PARTNERS 4.35 10/15/2024 | | | 12 | 2FE | 510,314 | 100.039 | 600,235 | 600,000 | 535,622 | 0 | 8,868 | 0 | 0 | 4.350 | 6.611 | AO | 5,510 | 26,100 | 12/15/2015. | 10/15/2024. |
| 12189P AE 2 | BURLINGTON NORTH 7.16 01/02/20 | | | | 1FE | 348,857 | 101.500 | 324,990 | 320,187 | 320,187 | 0 | 0 | 0 | 0 | 7.160 | 7.160 | JJ | 11,399 | 22,925 | 06/28/2002. | 01/02/2020. |
| 12189P AL 6 | BUR NTH/SAN FA 5.943 01/15/2022 | | | | 1FE | 205,279 | 101.715 | 208,800 | 205,279 | 205,780 | 0 | 31 | 0 | 0 | 5.943 | 5.960 | JJ | 5,625 | 12,200 | 06/21/2002. | 01/15/2022. |
| 12325J AA 9 | BUSINESS DEVELOPMENT 6.00 09/01/2020 | | | 1 | 2PL | 995,000 | 102.086 | 1,020,856 | 1,000,000 | 998,161 | 0 | 1,019 | 0 | 0 | 6.000 | 6.118 | MS | 20,000 | 60,000 | 10/05/2015. | 09/01/2020. |
| 12325J AB 7 | BUSINESS DEVELOPMENT 4.75 12/30/2022 | | | 1 | 2PL | 7,458,450 | 100.099 | 7,507,403 | 7,500,000 | 7,466,295 | 0 | 7,590 | 0 | 0 | 4.750 | 4.875 | JD | 990 | 367,135 | 12/14/2017. | 12/30/2022. |
| 12325J AD 3 | BUSINESS DEVELOPMENT 5.375 05/30/2023 | | | 1 | 2PL | 3,729,488 | 102.054 | 3,827,006 | 3,750,000 | 3,731,841 | 0 | 2,353 | 0 | 0 | 5.375 | 5.500 | MN | 17,357 | 108,620 | 05/11/2018. | 05/30/2023. |
| 12673P AH 8 | CA INC 3.60 08/15/2022 | | | 12 | 2FE | 2,999,484 | 96.599 | 2,897,958 | 3,000,000 | 2,999,817 | 0 | 82 | 0 | 0 | 3.600 | 3.601 | FA | 40,800 | 99,000 | 02/22/2018. | 08/15/2022. |
| 12738A AA 9 | CADENCE FINANCIAL 4.875 06/28/2019 | | | 1 | 2FE | 1,268,050 | 99.904 | 1,248,800 | 1,250,000 | 1,252,254 | 0 | (4,436) | 0 | 0 | 4.875 | 4.500 | JD | 508 | 60,938 | 03/06/2015. | 06/28/2019. |
| 134429 BE 8 | CAMPBELL SOUP CO 3.65 03/15/2023 | | | 12 | 2FE | 4,820,050 | 97.255 | 4,862,770 | 5,000,000 | 4,824,560 | 0 | 4,510 | 0 | 0 | 3.650 | 4.576 | MS | 53,736 | 0 | 11/15/2018. | 03/15/2023. |
| 136385 AV 3 | CANADIAN NATL RESOURCES 3.90 02/01/2025 | | | 12 | 2FE | 1,894,970 | 96.882 | 1,937,648 | 2,000,000 | 1,927,280 | 0 | 10,147 | 0 | 0 | 3.900 | 4.592 | FA | 32,500 | 78,000 | 08/21/2015. | 02/01/2025. |
| 141781 AY 0 | CARGILL INC 4.307 05/14/2021 | SD | | 1 | 1FE | 9,628,000 | 102.510 | 9,869,682 | 9,628,000 | 9,628,000 | 0 | 0 | 0 | 0 | 4.307 | 4.307 | MN | 54,139 | 414,678 | 05/16/2011. | 05/14/2021. |
| 149556 ZZ 8 | CAZ CREEK TAX LIEN FUND 6.50 05/08/2021 | | | | 2Z | 8,370,277 | 100.000 | 8,391,255 | 8,391,255 | 8,373,527 | 0 | 3,250 | 0 | 0 | 6.500 | 6.687 | MON | 46,968 | 313,623 | 05/08/2018. | 05/08/2021. |
| 17288X AA 2 | CITADEL LP 5.375 01/17/2023 | | | 12 | 2FE | 3,999,440 | 99.007 | 3,960,280 | 4,000,000 | 4,000,015 | 0 | 475 | 0 | 0 | 5.375 | 5.375 | JJ | 97,944 | 141,542 | 11/15/2017. | 01/17/2023. |
| 17401Q AQ 4 | CITIZENS BANK NA BKNT 3.70 03/29/2023 | | | 2 | 2FE | 3,994,200 | 100.219 | 4,008,764 | 4,000,000 | 3,995,010 | 0 | 810 | 0 | 0 | 3.700 | 3.732 | MS | 37,822 | 74,000 | 03/26/2018. | 03/29/2023. |
| 205887 CA 8 | CONAGRA BRANDS 4.30 05/01/2024 | | | 12 | 2FE | 9,995,000 | 99.204 | 9,920,350 | 10,000,000 | 9,995,195 | 0 | 195 | 0 | 0 | 4.300 | 4.310 | MN | 82,417 | 0 | 10/15/2018. | 05/01/2024. |
| 210795 QB 9 | CONTL AIRLINES 12-2 A 4.00 10/29/2024 | | | 1 | 1FE | 3,798,364 | 98.815 | 3,697,889 | 3,742,230 | 3,778,888 | 0 | (7,078) | 0 | 0 | 4.000 | 3.770 | AO | 25,780 | 149,689 | 02/05/2014. | 10/29/2024. |
| 212015 AH 4 | CONTINENTAL RESOURCES 5.00 09/15/2022 | | | 12 | 2FE | 1,388,681 | 98.875 | 1,522,675 | 1,540,000 | 1,451,828 | 0 | 19,458 | 0 | 0 | 5.000 | 6.772 | MS | 22,672 | 83,459 | 08/26/2015. | 09/15/2022. |
| 21688A AJ 1 | RABOBANK NED NY 2.75 01/10/2022 | | C | | 1FE | 7,955,984 | 98.034 | 7,842,680 | 8,000,000 | 7,967,250 | 0 | 9,109 | 0 | 0 | 2.750 | 2.892 | JJ | 104,500 | 192,500 | 02/22/2018. | 01/10/2022. |
| 225401 AB 4 | CREDIT SUISSE 3.574 01/09/2023 | | C | 12 | 2FE | 6,997,148 | 97.487 | 6,824,097 | 7,000,000 | 6,997,663 | 0 | 515 | 0 | 0 | 3.574 | 3.583 | JJ | 119,530 | 220,955 | 02/22/2018. | 01/09/2023. |

# 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 and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 225433 | AC | 5 | CREDIT SUISSE GP FUND 3.75 03/26/2025 | | C | | 2FE | 4,988,000 | 95.585 | 4,779,255 | 5,000,000 | 4,992,000 | 0 | 1,118 | 0 | 0 | 3.750 | 3.779 | MS | 49,479 | 187,500 | 03/23/2015. | 03/26/2025. |
| 23204H | BM | 9 | CUSTOMERS BANK 6.125 06/26/2029 | | | 2 | 2FE | 2,020,000 | 101.962 | 2,039,248 | 2,000,000 | 2,019,938 | 0 | (62) | 0 | 0 | 6.125 | 5.910 | JD | 1,701 | 61,250 | 12/19/2018. | 06/26/2029. |
| 23311V | AE | 7 | DCP MIDSTREAM OP 2.70 04/01/2019 | | | 12 | 3FE | 2,441,500 | 99.000 | 2,945,250 | 2,975,000 | 2,929,225 | 0 | 175,188 | 0 | 0 | 2.700 | 9.136 | AO | 20,081 | 80,325 | 12/16/2015. | 04/01/2019. |
| 23359* | AA | 7 | DTV AMERICA 14% 6/22/2019 | | | | 4Z | 600,000 | 100.000 | 600,000 | 600,000 | 600,000 | 0 | 0 | 0 | 0 | 14.000 | 11.951 | MAT | 127,266 | 0 | 06/19/2018. | 06/22/2019. |
| 233851 | CS | 1 | DAIMLER FINANCE 2.85 01/06/2022 | SD | | 1 | 1FE | 11,957,322 | 97.538 | 11,704,524 | 12,000,000 | 11,968,238 | 0 | 8,851 | 0 | 0 | 2.850 | 2.942 | JJ | 166,250 | 313,500 | 02/22/2018. | 01/06/2022. |
| 247358 | AA | 2 | DELTA AIR 2012-1 4 05/07/20 | | | 1 | 1FE | 424,380 | 101.207 | 429,502 | 424,380 | 424,380 | 0 | 0 | 0 | 0 | 4.750 | 4.750 | MN | 3,024 | 20,158 | 06/27/2012. | 05/07/2020. |
| 25272K | AD | 5 | DIAMOND 1 FIN/DIAMOND 2 4.42 06/15/2021 | | | 12 | 2FE | 999,710 | 99.804 | 998,037 | 1,000,000 | 999,861 | 0 | 53 | 0 | 0 | 4.420 | 4.426 | JD | 1,964 | 44,200 | 05/17/2016. | 06/15/2021. |
| 25470X | AE | 5 | DISH DBS CORP 6.75 06/01/2021 | | | 1 | 4FE | 1,033,500 | 98.750 | 1,036,875 | 1,050,000 | 1,036,875 | (5,060) | 2,960 | 0 | 0 | 6.750 | 7.102 | JD | 5,906 | 70,875 | 12/22/2015. | 06/01/2021. |
| 256853 | AA | 0 | DOLPHIN ENERGY 5.888 06/15/2019 | | C | 1 | 1FE | 260,946 | 100.493 | 262,890 | 261,600 | 261,538 | 0 | 132 | 0 | 0 | 5.888 | 5.941 | JD | 685 | 15,403 | 07/27/2009. | 06/15/2019. |
| 258257 | AA | 2 | DORIC NIMROD AIR 2012-1B 6.50 05/30/2021 | | C | 1 | 2FE | 46,590 | 101.625 | 47,347 | 46,590 | 46,590 | 0 | 0 | 0 | 0 | 6.500 | 6.500 | MN | 261 | 3,747 | 06/28/2012. | 05/30/2021. |
| 258258 | AA | 0 | DORIC NIMROD AIR 2012-1A 5.125 11/30/24 | | C | 1 | 2FE | 526,426 | 100.625 | 529,716 | 526,426 | 526,426 | 0 | 0 | 0 | 0 | 5.125 | 5.125 | MN | 2,323 | 26,979 | 06/28/2012. | 11/30/2022. |
| 260543 | CM | 3 | DOW CHEMICAL CO 4.55 11/30/2025 | | | 12 | 2FE | 4,994,950 | 101.769 | 5,088,470 | 5,000,000 | 4,995,003 | 0 | 53 | 0 | 0 | 4.550 | 4.567 | MN | 19,590 | 0 | 11/28/2018. | 11/30/2025. |
| 260543 | CQ | 4 | DOW CHEMICAL CO 4.80 11/30/2028 | | | 12 | 2FE | 2,996,940 | 101.722 | 3,051,663 | 3,000,000 | 2,996,961 | 0 | 21 | 0 | 0 | 4.800 | 4.813 | MN | 12,400 | 0 | 11/28/2018. | 11/30/2028. |
| 26845# | AA | 8 | EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019 | | | | 1 | 1,981,707 | 100.000 | 1,981,707 | 1,981,707 | 1,981,707 | 0 | 0 | 0 | 0 | 3.500 | 3.515 | JAJO | 14,643 | 69,360 | 02/23/2016. | 01/15/2019. |
| 26884T | AT | 9 | ERAC USA FINANCE 2.70 11/01/2023 | | | 12 | 2FE | 9,981,500 | 94.562 | 9,456,150 | 10,000,000 | 9,986,969 | 0 | 2,490 | 0 | 0 | 2.700 | 2.729 | MN | 45,000 | 270,000 | 10/11/2016. | 11/01/2023. |
| 278642 | AN | 3 | EBAY INC 3.80 03/09/2022 | | | 12 | 2FE | 4,988,600 | 100.201 | 5,010,040 | 5,000,000 | 4,993,620 | 0 | 1,847 | 0 | 0 | 3.800 | 3.843 | MS | 59,111 | 190,000 | 03/02/2016. | 03/09/2022. |
| 288522 | AC | 9 | ELLINGTON FINANCIAL 5.25 09/01/2022 | | | 12 | 1PL | 10,000,000 | 98.251 | 9,825,130 | 10,000,000 | 10,000,186 | 0 | 27 | 0 | 0 | 5.250 | 5.249 | MS | 175,000 | 543,958 | 08/15/2017. | 09/01/2022. |
| 29157T | AA | 4 | EMORY UNIVERSITY 5 09/01/19 | SD | | 1 | 1FE | 4,970,700 | 101.946 | 5,097,310 | 5,000,000 | 4,997,488 | 0 | 3,604 | 0 | 0 | 5.625 | 5.703 | MS | 93,750 | 281,250 | 03/24/2009. | 09/01/2019. |
| 292505 | AJ | 3 | ENCANA CORP 3.90 11/15/2021 | | | 12 | 2FE | 2,168,150 | 100.119 | 2,302,726 | 2,300,000 | 2,234,149 | 0 | 20,818 | 0 | 0 | 3.900 | 4.982 | MN | 11,462 | 89,700 | 08/21/2015. | 11/15/2021. |
| 29250N | AF | 2 | ENBRIDGE INC 4.00 10/01/2023 | | | 12 | 2FE | 2,845,090 | 99.791 | 2,993,721 | 3,000,000 | 2,901,846 | 0 | 18,011 | 0 | 0 | 4.000 | 4.778 | AO | 30,000 | 120,000 | 09/11/2015. | 10/01/2023. |
| 29336U | AE | 7 | ENLINK MIDSTREAM 4.15 06/01/2025 | | | 12 | 3FE | 1,106,678 | 90.144 | 1,077,221 | 1,195,000 | 1,077,221 | (54,980) | 8,080 | 0 | 0 | 4.150 | 5.121 | JD | 4,133 | 49,593 | 09/02/2015. | 06/01/2025. |
| 29977A | A* | 6 | EVERCORE SEN NT A 4.88 3/30/2021 | | | | 2 | 2,500,000 | 97.392 | 2,434,800 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 4.880 | 4.880 | MS | 30,839 | 122,000 | 03/30/2016. | 03/30/2021. |
| 29977G | AB | 8 | EVERBANK FINL CORP 6.00 03/15/2026 | | | 2 | 1FE | 1,000,000 | 102.843 | 1,028,427 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 6.000 | 6.000 | MS | 17,667 | 60,000 | 03/09/2016. | 03/15/2026. |
| 302635 | AB | 3 | FS INVST CORP 4.25 01/15/2020 | | | 12 | 2FE | 1,507,965 | 100.079 | 1,501,182 | 1,500,000 | 1,502,631 | 0 | (2,646) | 0 | 0 | 4.250 | 4.061 | JJ | 29,396 | 63,750 | 12/01/2016. | 01/15/2020. |
| 302635 | AC | 1 | FS INVST CORP 4.75 05/15/2022 | | | 12 | 2FE | 5,029,380 | 98.946 | 4,947,305 | 5,000,000 | 5,020,061 | 0 | (5,571) | 0 | 0 | 4.750 | 4.616 | MN | 30,347 | 237,500 | 01/05/2017. | 05/15/2022. |
| 314890 | AA | 2 | FERGUSON FINANCE PLC 4.50 10/24/2028 | | C | 12 | 2FE | 9,965,000 | 99.748 | 9,974,830 | 10,000,000 | 9,965,522 | 0 | 522 | 0 | 0 | 4.500 | 4.544 | AO | 83,750 | 0 | 10/17/2018. | 10/24/2028. |
| 337930 | AC | 5 | FLAGSTAR BANCORP INC 6.125 07/15/2021 | | | 12 | 2FE | 1,999,980 | 101.750 | 2,035,000 | 2,000,000 | 2,000,000 | 0 | (0) | 0 | 0 | 6.125 | 6.125 | JJ | 56,486 | 122,500 | 06/29/2016. | 07/15/2021. |
| 345397 | YG | 2 | FORD MOTOR CREDIT 3.81 01/09/2024 | | | 2 | 2FE | 10,000,000 | 91.433 | 9,143,260 | 10,000,000 | 10,000,000 | 0 | 0 | 0 | 0 | 3.810 | 3.810 | JJ | 182,033 | 381,000 | 01/04/2017. | 01/09/2024. |
| 345397 | YL | 1 | FORD MOTOR CREDIT CO 3.339 03/28/2022 | | | 2 | 2FE | 2,986,470 | 94.112 | 2,823,348 | 3,000,000 | 2,989,035 | 0 | 2,726 | 0 | 0 | 3.339 | 3.459 | MS | 25,877 | 100,170 | 02/22/2018. | 03/28/2022. |
| 360271 | AK | 6 | FULTON FINANCIAL 3.60 03/16/2022 | | | | 2FE | 3,984,600 | 99.152 | 3,966,084 | 4,000,000 | 3,989,801 | 0 | 2,943 | 0 | 0 | 3.600 | 3.685 | MS | 42,000 | 144,000 | 03/13/2017. | 03/16/2022. |
| 36246M | AU | 3 | GTP ACQUISITION 3.482 06/16/2025 | SD | | 12 | 1FE | 2,694,724 | 98.647 | 2,633,863 | 2,670,000 | 2,691,003 | 0 | (3,721) | 0 | 0 | 3.482 | 3.333 | MON | 4,132 | 92,969 | 01/10/2018. | 06/16/2025. |
| 37045X | BB | 1 | GEN MOTORS FINL 3.10 01/15/2019 | | | 12 | 2FE | 4,997,700 | 99.996 | 4,999,785 | 5,000,000 | 4,999,970 | 0 | 778 | 0 | 0 | 3.100 | 3.116 | JJ | 71,472 | 155,000 | 10/07/2015. | 01/15/2019. |
| 37254B | AB | 6 | GENPACT LUX SARL 3.70 04/01/2022 | | C | 12 | 2FE | 3,979,687 | 97.249 | 3,889,948 | 4,000,000 | 3,983,781 | 0 | 3,988 | 0 | 0 | 3.700 | 3.833 | AO | 37,000 | 148,806 | 02/22/2018. | 04/01/2022. |
| 410867 | AA | 3 | ALLMERICA FINL 7.625 10/15/2025 | | | | 2FE | 81,310 | 116.173 | 109,203 | 94,000 | 87,364 | 0 | 683 | 0 | 0 | 7.625 | 9.040 | AO | 1,513 | 7,168 | 05/22/2003. | 10/15/2025. |
| 42234Q | AD | 4 | HEARTLAND FINL 5.75 12/30/2024 | | | 2 | 2FE | 1,000,000 | 99.143 | 991,430 | 1,000,000 | 1,000,021 | 0 | 0 | 0 | 0 | 5.750 | 5.750 | JD | 160 | 86,250 | 12/12/2014. | 12/30/2024. |
| 42809H | AG | 2 | HESS CORP 4.30 04/01/2027 | | | 12 | 3FE | 4,989,500 | 91.493 | 4,574,670 | 5,000,000 | 4,574,670 | (416,723) | 852 | 0 | 0 | 4.300 | 4.325 | AO | 53,750 | 215,000 | 09/19/2016. | 04/01/2027. |
| 43132A | AA | 6 | HILDENE COLLATERAL MGMT 5.50 12/28/42 | | | | 1PL | 2,000,000 | 100.000 | 2,000,000 | 2,000,000 | 2,000,188 | 0 | 188 | 0 | 0 | 5.500 | 5.498 | JD | 28,722 | 0 | 09/27/2018. | 12/28/2042. |
| 438516 | BM | 7 | HONEYWELL INTL 1.85 11/01/2021 | | | 12 | 1FE | 7,924,270 | 96.653 | 7,732,264 | 8,000,000 | 7,941,082 | 0 | 16,981 | 0 | 0 | 1.850 | 2.117 | MN | 24,667 | 148,000 | 02/22/2018. | 11/01/2021. |
| 446150 | AJ | 3 | HUNTINGTON BANCSHARES 3.15 03/14/2021 | | | 2 | 2FE | 4,990,150 | 99.592 | 4,979,575 | 5,000,000 | 4,995,470 | 0 | 1,955 | 0 | 0 | 3.150 | 3.193 | MS | 46,813 | 157,500 | 03/09/2016. | 03/14/2021. |
| 44891A | AM | 9 | HYUNDAI CAPITAL AMERICA 3.10 04/05/2022 | | | 1 | 2FE | 4,927,792 | 97.774 | 4,888,690 | 5,000,000 | 4,942,373 | 0 | 14,141 | 0 | 0 | 3.100 | 3.475 | AO | 37,028 | 155,000 | 02/22/2018. | 04/05/2022. |
| 451102 | BJ | 5 | ICAHN ENTERPRISES/FIN 6.25 02/01/2022 | | | 12 | 3FE | 4,591,574 | 99.250 | 4,466,250 | 4,500,000 | 4,466,250 | (98,753) | (25,538) | 0 | 0 | 6.250 | 5.505 | FA | 117,188 | 187,500 | 02/14/2018. | 02/01/2022. |

# 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 and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 451102 BM 8 | ICAHN ENTERPRISES/FIN 6.75 02/01/2024 | | | 12 | 3FE | 2,500,000 | 98.750 | 2,468,750 | 2,500,000 | 2,468,750 | (31,326) | (21) | 0 | 0 | 6.750 | 6.749 | FA | 70,313 | 168,750 | 01/17/2017. | 02/01/2024. |
| 46849L SS 1 | JACKSON NATL LIFE 3.25 01/30/2024 | SD | | 1 | FE | 9,965,017 | 97.973 | 9,797,340 | 10,000,000 | 9,967,828 | 0 | 4,634 | 0 | 0 | 3.250 | 3.319 | JJ | 136,319 | 276,250 | 02/22/2018. | 01/30/2024. |
| 478160 CD 4 | JOHNSON & JOHNSON 2.25 03/03/2022 | SD | | 12 | 1FE | 978,979 | 97.953 | 979,526 | 1,000,000 | 983,267 | 0 | 4,288 | 0 | 0 | 2.250 | 2.805 | MS | 7,375 | 22,500 | 02/22/2018. | 03/03/2022. |
| 49326E EH 2 | KEYCORP MTN 4.15 10/29/2025 | | | | 2FE | 9,993,400 | 101.672 | 10,167,150 | 10,000,000 | 9,993,542 | 0 | 142 | 0 | 0 | 4.150 | 4.161 | AO | 71,472 | 0 | 10/22/2018. | 10/29/2025. |
| 49918# AA 2 | KNOPP BIOSCIENCES LLC 5.00 04/01/2019 | | | 8 | 5 | 2,347,600 | 100.000 | 2,347,600 | 2,347,600 | 2,347,600 | 34,424 | 0 | 0 | 0 | 5.000 | 3.919 | MAT | 215,143 | 0 | 11/15/2018. | 04/01/2019. |
| 500750 AB 0 | KPNQWEST BV 8.125 06/01/2009 | | C | 12 | 6 | 3,356,235 | 1.245 | 44,511 | 3,575,143 | 0 | 0 | 0 | 0 | 0 | 8.125 | 0.000 | JD | 0 | 0 | 11/20/2000. | 06/01/2009. |
| 53944Y AC 7 | LLOYDS BK GR PLC 3.00 01/11/2022 | | C | | 1FE | 11,928,734 | 96.541 | 11,584,896 | 12,000,000 | 11,949,388 | 0 | 14,423 | 0 | 0 | 3.000 | 3.147 | JJ | 170,000 | 330,000 | 02/22/2018. | 01/11/2022. |
| 552915 AC 4 | MAI HOLDINGS INC IAI 9.50 06/01/23 | | | 12 | 4FE | 1,000,000 | 96.000 | 960,000 | 1,000,000 | 960,000 | (39,904) | (96) | 0 | 0 | 9.500 | 9.503 | JD | 7,917 | 42,222 | 06/20/2018. | 06/01/2023. |
| 55336V AA 8 | MPLX LP 4.00 02/15/2025 | | | 12 | 2FE | 929,470 | 96.889 | 968,892 | 1,000,000 | 950,813 | 0 | 6,729 | 0 | 0 | 4.000 | 4.941 | FA | 15,111 | 40,000 | 08/19/2015. | 02/15/2025. |
| 55343@ AA 6 | MJX VENTURE JUNIOR L+4.635 10/15/2031 | | | | 2FE | 405,469 | 100.000 | 405,750 | 405,750 | 405,399 | 0 | (70) | 0 | 0 | 7.125 | 7.074 | JAJO | 5,461 | 0 | 10/25/2018. | 10/15/2031. |
| 55616X AN 7 | MACYS RETAIL HLDGS 3.45 01/15/2021 | | | 12 | 2FE | 4,749,198 | 99.026 | 4,707,701 | 4,754,000 | 4,752,046 | 0 | 910 | 0 | 0 | 3.450 | 3.471 | JJ | 75,628 | 164,013 | 12/07/2015. | 01/15/2021. |
| 56035L AC 8 | MAIN STREET CAPITAL 4.50 12/01/2022 | | | 1 | 2FE | 4,957,800 | 100.491 | 5,024,540 | 5,000,000 | 4,966,364 | 0 | 7,712 | 0 | 0 | 4.500 | 4.690 | JD | 18,750 | 231,250 | 11/16/2017. | 12/01/2022. |
| 565849 AL 0 | MARATHON OIL CORP 3.85 06/01/2025 | | | 12 | 2FE | 933,160 | 93.905 | 939,047 | 1,000,000 | 952,802 | 0 | 6,168 | 0 | 0 | 3.850 | 4.711 | JD | 3,208 | 38,500 | 08/19/2015. | 06/01/2025. |
| 571748 BA 9 | MARSH & MCLENNAN 3.30 03/14/2023 | | | 12 | 1FE | 2,497,200 | 98.336 | 2,458,390 | 2,500,000 | 2,498,243 | 0 | 384 | 0 | 0 | 3.300 | 3.318 | MS | 24,521 | 82,500 | 03/09/2016. | 03/14/2023. |
| 571748 BB 7 | MARSH & MCLENNAN 2.75 01/30/2022 | | | 12 | 1FE | 7,971,502 | 96.637 | 7,730,928 | 8,000,000 | 7,979,059 | 0 | 5,758 | 0 | 0 | 2.750 | 2.839 | JJ | 92,278 | 206,250 | 02/22/2018. | 01/30/2022. |
| 57629W CD 0 | MASSMUTUAL GLOBAL 2.50 04/13/2022 | SD | | | 1FE | 972,459 | 97.255 | 972,549 | 1,000,000 | 977,894 | 0 | 5,435 | 0 | 0 | 2.500 | 3.215 | AO | 5,417 | 25,000 | 02/22/2018. | 04/13/2022. |
| 58503F 40 3 | MEDLEY CAPITAL 6.50 01/30/2021 | | | 2 | 3FE | 1,731,135 | 24.725 | 1,730,750 | 1,750,000 | 1,730,750 | (3,283) | 1,033 | 0 | 0 | 6.500 | 6.677 | JAJO | 0 | 113,750 | 12/14/2015. | 01/30/2021. |
| 590111 ZA 1 | MJX VENTURE SENIOR TL L+1.682 04/30/2031 | | | | 1FE | 9,930,000 | 100.000 | 9,930,000 | 9,930,000 | 9,931,195 | 0 | 1,195 | 0 | 0 | 4.018 | 4.037 | JAJO | 77,580 | 218,332 | 04/04/2018. | 04/30/2031. |
| 590111 ZB 9 | MJX VENTURE JUNIOR L+4.418 4/30/2031 | | | | 2FE | 1,119,000 | 100.000 | 1,140,000 | 1,140,000 | 1,120,170 | 0 | 1,170 | 0 | 0 | 6.743 | 7.012 | JAJO | 20,518 | 37,559 | 04/04/2018. | 04/30/2031. |
| 590111 ZC 7 | MJX VENTURE SENIOR TL L+1.387 10/15/2031 | | | | 1FE | 3,041,250 | 100.000 | 3,041,250 | 3,041,250 | 3,040,875 | 0 | (375) | 0 | 0 | 3.877 | 3.899 | JAJO | 22,271 | 0 | 10/25/2018. | 10/15/2031. |
| 59217G CD 9 | MET LIFE GLOB FUNDING 2.65 04/08/2022 | | | | 1FE | 979,813 | 96.019 | 960,192 | 1,000,000 | 983,818 | 0 | 4,005 | 0 | 0 | 2.650 | 3.175 | AO | 6,110 | 26,500 | 02/22/2018. | 04/08/2022. |
| 59217G CR 8 | MET LIFE GLOB FUNDING I 3.45 10/09/2021 | | | | 1FE | 9,994,900 | 100.483 | 10,048,330 | 10,000,000 | 9,995,271 | 0 | 371 | 0 | 0 | 3.450 | 3.468 | AO | 78,583 | 0 | 10/03/2018. | 10/09/2021. |
| 59408T AA 8 | MICHAEL KORS USA 4.00 11/01/2024 | | | 12 | 2FE | 1,492,620 | 95.084 | 1,426,263 | 1,500,000 | 1,493,751 | 0 | 943 | 0 | 0 | 4.000 | 4.081 | MN | 10,000 | 61,833 | 10/05/2017. | 11/01/2024. |
| 61125# AA 6 | MONROE CAP MGMT A-2 LIBOR+285 10/30/23 | | | | 1FE | 14,555,932 | 100.000 | 14,574,194 | 14,574,194 | 14,520,376 | 0 | 5,176 | 0 | 0 | 4.986 | 5.104 | JAJO | 144,737 | 476,252 | 12/26/2018. | 10/30/2023. |
| 626717 AD 4 | MURPHY OIL CORP 4.00 06/01/2022 | | | 12 | 3FE | 175,868 | 93.363 | 186,726 | 200,000 | 186,571 | 0 | 3,429 | 0 | 0 | 4.000 | 6.212 | JD | 667 | 8,000 | 08/25/2015. | 06/01/2022. |
| 626717 AF 9 | MURPHY OIL CORP 3.70 12/01/2022 | | | 12 | 3FE | 688,240 | 94.698 | 757,582 | 800,000 | 733,113 | 0 | 14,411 | 0 | 0 | 4.450 | 6.924 | JD | 2,967 | 35,600 | 08/21/2015. | 12/01/2022. |
| 62856R AB 1 | MYRIAD INT HOLDINGS BV 6.00 07/18/2020 | | C | | 2FE | 1,500,000 | 102.822 | 1,542,326 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 6.000 | 6.000 | JJ | 40,750 | 90,000 | 07/11/2013. | 07/18/2020. |
| 62947Q AZ 1 | NXP BV/NXP FUNDING 4.875 03/01/2024 | | C | 12 | 2FE | 2,999,130 | 100.250 | 3,007,500 | 3,000,000 | 2,999,079 | 0 | (51) | 0 | 0 | 4.875 | 4.883 | MS | 10,156 | 0 | 12/03/2018. | 03/01/2024. |
| 63254A AU 2 | NATL AUS BANK/NY 2.80 01/10/2022 | | C | | 1FE | 9,933,976 | 98.035 | 9,803,510 | 10,000,000 | 9,949,150 | 0 | 13,847 | 0 | 0 | 2.800 | 2.977 | JJ | 133,000 | 224,000 | 02/22/2018. | 01/10/2022. |
| 637432 NJ 0 | NATL RURAL UTIL 2.70 02/15/2023 | | | 12 | 1FE | 3,989,080 | 97.815 | 3,912,596 | 4,000,000 | 3,993,346 | 0 | 1,505 | 0 | 0 | 2.700 | 2.743 | FA | 40,800 | 108,000 | 02/03/2016. | 02/15/2023. |
| 637432 NL 5 | NATL RURAL UTIL COOP 2.95 02/07/2024 | | | 12 | 1FE | 3,992,200 | 98.332 | 3,933,268 | 4,000,000 | 3,994,161 | 0 | 1,045 | 0 | 0 | 2.950 | 2.981 | FA | 47,200 | 118,000 | 01/31/2017. | 02/07/2024. |
| 64755* AA 1 | NEW MOUNTAIN GUARD PTNRS A 5.925 3/15/22 | | | 3 | 1FE | 1,460,000 | 100.250 | 1,463,650 | 1,460,000 | 1,459,956 | 0 | (44) | 0 | 0 | 5.925 | 5.928 | MS | 8,410 | 0 | 11/26/2018. | 03/15/2022. |
| 647551 A* 1 | NEW MOUNTAIN FINANCE 5.313 05/15/2021 | | | 1 | 2PL | 3,000,000 | 98.878 | 2,966,340 | 3,000,000 | 2,999,895 | 0 | 41 | 0 | 0 | 5.313 | 5.315 | MN | 20,367 | 159,390 | 09/30/2016. | 05/15/2021. |
| 647551 B* 0 | NEW MOUNTAIN FINANCE 4.87 01/30/2023 | | | 1 | 2PL | 4,000,000 | 100.000 | 4,000,000 | 4,000,000 | 4,000,027 | 0 | 27 | 0 | 0 | 4.870 | 4.870 | FA | 73,591 | 105,517 | 01/23/2018. | 01/30/2023. |
| 649445 AC 7 | NY COMMUNITY BANCORP 5.90 11/06/2028 | | | 2 | 2FE | 5,000,000 | 99.495 | 4,974,755 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 5.900 | 5.900 | MN | 45,069 | 0 | 11/02/2018. | 11/06/2028. |
| 649604 AD 7 | NY MORTGAGE TRUST 6.25 01/15/2022 | | | | 2FE | 3,735,313 | 97.720 | 3,664,500 | 3,750,000 | 3,738,132 | 0 | 2,819 | 0 | 0 | 6.250 | 6.366 | JJ | 108,073 | 117,188 | 06/19/2018. | 01/15/2022. |
| 651290 AP 3 | NEWFIELD EXPLORATION 5.75 01/30/2022 | | | 1 | 3FE | 640,688 | 101.250 | 734,063 | 725,000 | 677,877 | 0 | 12,856 | 0 | 0 | 5.750 | 8.169 | JJ | 17,486 | 41,688 | 12/21/2015. | 01/30/2022. |
| 654740 AV 1 | NISSAN MOTOR ACCEPT 2.80 01/13/2022 | | | 1 | 1FE | 8,994,600 | 96.602 | 8,694,153 | 9,000,000 | 8,996,635 | 0 | 1,048 | 0 | 0 | 2.800 | 2.813 | JJ | 117,600 | 252,000 | 01/10/2017. | 01/13/2022. |
| 654740 BL 2 | NISSAN MOTOR ACCEPT 3.875 09/21/2023 | | | 1 | 1FE | 14,994,600 | 99.458 | 14,918,700 | 15,000,000 | 14,994,875 | 0 | 275 | 0 | 0 | 3.875 | 3.883 | MS | 161,458 | 0 | 09/18/2018. | 09/21/2023. |
| 67102* AA 4 | ORCC FINANCING II L+200 10/10/2026 | | | | 1FE | 20,000,000 | 100.000 | 20,000,000 | 20,000,000 | 19,998,362 | 0 | (1,638) | 0 | 0 | 4.600 | 4.627 | FMAN | 138,000 | 66,578 | 10/11/2018. | 10/10/2026. |
| 67112P AA 6 | SYNERGY 1608 10.00 08/30/2020 | | | | 6* | 723,913 | 10.000 | 80,749 | 807,493 | 80,749 | 16,303 | 7,136 | 669,433 | 0 | 10.000 | 15.200 | MON | 34,318 | 0 | 01/06/2017. | 08/20/2020. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 679574 AG 8 | OLD DOMIN ELEC 6.21 B 12/01/2028 | | .. | 1 | 1FE | 833,333 | 112.249 | 935,412 | 833,333 | 833,318 | 0 | 3 | 0 | 0 | 6.210 | 6.210 | JD | 4,313 | 51,750 | 12/12/2002. | 12/01/2028. |
| 68286# AA 6 | FBI WESTCHESTER CTL A-1 3.61 07/05/2032 | | .. | 1 | | 5,081,571 | 96.960 | 4,926,974 | 5,081,451 | 5,081,570 | 0 | (15) | 0 | 0 | 3.610 | 3.637 | MON | 13,248 | 183,441 | 07/05/2017. | 07/05/2032. |
| 686330 AK 7 | ORIX CORP 3.25 12/04/2024 | | C | | 1FE | 7,490,250 | 96.250 | 7,218,750 | 7,500,000 | 7,491,608 | 0 | 1,264 | 0 | 0 | 3.250 | 3.271 | JD | 18,281 | 243,750 | 11/27/2017. | 12/04/2024. |
| 68764W AA 0 | SYNERGY 1657 10.00 8/30/2020 | | .. | | 6* | 2,269,432 | 10.000 | 242,587 | 2,425,871 | 242,587 | 124,596 | 15,516 | 2,080,809 | 0 | 10.000 | 13.605 | MON | 103,100 | 0 | 01/06/2017. | 08/30/2020. |
| 69120# AA 4 | OWL ROCK CAP CORP 4.75 06/21/2023 | | .. | | 2PL | 8,932,500 | 96.100 | 8,649,000 | 9,000,000 | 8,943,789 | 0 | 11,343 | 0 | 0 | 4.750 | 4.907 | JD | 11,875 | 427,500 | 12/15/2017. | 06/21/2023. |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | .. | | 1FE | 18,727,991 | 99.354 | 18,659,705 | 18,780,952 | 18,730,366 | 0 | 2,375 | 0 | 0 | 4.113 | 4.218 | MJSD | 51,564 | 335,682 | 12/12/2018. | 05/02/2023. |
| 70932A AB 9 | PENNYMAC CORP 5.375 05/01/2020 | | .. | | 2FE | 8,134,765 | 98.900 | 8,093,976 | 8,184,000 | 8,137,386 | 0 | 2,621 | 0 | 0 | 5.375 | 5.822 | MN | 73,315 | 0 | 12/19/2018. | 05/01/2020. |
| 709599 AV 6 | PENSKE TRUCK LEASING 3.30 04/01/2021 | | .. | 12 | 2FE | 4,977,150 | 99.133 | 4,956,625 | 5,000,000 | 4,989,900 | 0 | 4,251 | 0 | 0 | 3.300 | 3.394 | AO | 41,250 | 165,000 | 11/04/2015. | 04/01/2021. |
| 713448 DT 2 | PEPSICO INC 2.25 05/02/2022 | | .. | 12 | 1FE | 1,940,100 | 97.201 | 1,944,016 | 2,000,000 | 1,951,797 | 0 | 11,697 | 0 | 0 | 2.250 | 3.015 | MN | 7,375 | 45,000 | 02/22/2018. | 05/02/2022. |
| 71424# AA 3 | PERMIAN HOLDCO 2 14.00 10/15/2021 | | .. | | 5GI | 188,994 | 100.000 | 188,994 | 188,994 | 188,942 | 0 | 13 | 0 | 0 | 14.000 | 14.258 | MJSD | 73 | 24,297 | 12/31/2018. | 10/15/2021. |
| 714244 ZZ 6 | PERMIAN DD 14.00 10/15/2021 | | .. | | 5GI | 97,317 | 100.000 | 97,317 | 97,317 | 96,899 | 0 | (387) | 0 | 0 | 14.000 | 14.441 | MJSD | 38 | 12,053 | 12/31/2018. | 10/15/2021. |
| 717081 DH 3 | PFIZER INC 3.00 06/15/2023 | SD | .. | 1 | 1FE | 8,829,730 | 99.253 | 8,932,752 | 9,000,000 | 8,917,306 | 0 | 16,997 | 0 | 0 | 3.000 | 3.223 | JD | 12,000 | 270,000 | 06/19/2013. | 06/15/2023. |
| 72303# AA 7 | PINEBRIDGE FEEDER 6.00 12/31/2031 | | .. | | 1PL | 2,136,539 | 100.000 | 2,136,539 | 2,136,539 | 2,136,230 | 0 | (309) | 0 | 0 | 6.000 | 6.046 | MJSD | 12,107 | 0 | 11/28/2018. | 12/31/2031. |
| 74348T AS 1 | PROSPECT CAPITAL NOTZ 6.375 01/15/2024 | | .. | 12 | 2FE | 2,990,550 | 103.133 | 3,093,981 | 3,000,000 | 2,990,629 | 0 | 79 | 0 | 0 | 6.375 | 6.449 | JJ | 47,813 | 0 | 09/27/2018. | 01/15/2024. |
| 74733V AB 6 | QEP RESOURCES 5.375 10/01/2022 | | .. | 12 | 3FE | 1,764,000 | 92.000 | 1,656,000 | 1,800,000 | 1,656,000 | (116,019) | 6,508 | 0 | 0 | 5.375 | 5.843 | AO | 24,188 | 96,750 | 10/04/2017. | 10/01/2022. |
| 755763 AA 7 | READYCAP HOLDINGS LLC 7.50 02/15/2022 | | .. | 12 | 1PL | 15,147,450 | 103.279 | 15,491,790 | 15,000,000 | 15,100,760 | 0 | (30,820) | 0 | 0 | 7.500 | 7.236 | FA | 425,000 | 1,125,000 | 06/08/2017. | 02/15/2022. |
| 758202 AK 1 | REED ELSEVR CPTL 3.125 10/15/2022 | | .. | 12 | 2FE | 2,100,787 | 98.188 | 2,074,706 | 2,113,000 | 2,102,761 | 0 | 2,154 | 0 | 0 | 3.125 | 3.261 | AO | 13,940 | 66,031 | 02/22/2018. | 10/15/2022. |
| 75951A AJ 7 | RELIANCE STAND LIFE II 3.85 09/19/2023 | | .. | | 1FE | 9,994,600 | 100.806 | 10,080,620 | 10,000,000 | 9,994,880 | 0 | 280 | 0 | 0 | 3.850 | 3.862 | MS | 109,083 | 0 | 09/12/2018. | 09/19/2023. |
| 76117W AB 5 | RESOLUTE FOREST 5.875 05/15/2023 | | .. | 12 | 4FE | 552,600 | 99.000 | 1,084,050 | 1,095,000 | 688,416 | 0 | 56,681 | 0 | 0 | 5.875 | 18.661 | MN | 8,220 | 64,331 | 02/29/2016. | 05/15/2023. |
| 77775* BU 4 | ROSENTHAL & ROSENTHAL 4.38 1/15/2025 | | .. | 1 | 2 | 5,000,000 | 98.800 | 4,940,000 | 5,000,000 | 4,999,984 | 0 | (16) | 0 | 0 | 4.380 | 4.380 | JJ | 100,983 | 108,283 | 01/18/2018. | 01/15/2025. |
| 78012K ZG 5 | ROYAL BK CANADA MTN 2.75 02/01/2022 | | .. | | 1FE | 2,999,310 | 98.542 | 2,956,260 | 3,000,000 | 2,999,420 | 0 | 178 | 0 | 0 | 2.750 | 2.757 | FA | 34,375 | 82,500 | 01/25/2017. | 02/01/2022. |
| 78355H KB 4 | RYDER SYSTEM INC MTN 3.45 11/15/2021 | | .. | 12 | 2FE | 4,496,310 | 99.877 | 4,494,443 | 4,500,000 | 4,498,283 | 0 | 559 | 0 | 0 | 3.450 | 3.464 | MN | 19,838 | 155,250 | 02/17/2016. | 11/15/2021. |
| 78355H KD 0 | RYDER SYSTEM INC MTN 2.80 03/01/2022 | | .. | 12 | 2FE | 1,996,740 | 97.565 | 1,951,306 | 2,000,000 | 1,997,896 | 0 | 627 | 0 | 0 | 2.800 | 2.835 | MS | 18,667 | 56,000 | 02/16/2017. | 03/01/2022. |
| 78403D AF 7 | SBA TOWER TRUST 144A 3.722 04/15/2023 | | .. | 1 | 1FE | 2,000,000 | 99.829 | 1,996,579 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.722 | 3.751 | MON | 3,308 | 74,854 | 04/04/2013. | 04/15/2023. |
| 78403D AG 5 | SBA TOWER TRUST 14-1 C 2.898 10/15/2019 | | .. | 12 | 1FE | 11,489,085 | 99.411 | 11,432,211 | 11,500,000 | 11,493,702 | 0 | 4,617 | 0 | 0 | 2.898 | 2.987 | MON | 15,738 | 304,935 | 05/30/2018. | 10/15/2019. |
| 78403D AJ 9 | SBA TOWER TRUST 3.156 10/15/2020 | | .. | 12 | 1FE | 3,000,000 | 99.328 | 2,979,840 | 3,000,000 | 3,000,000 | 0 | (0) | 0 | 0 | 3.156 | 3.177 | MON | 4,208 | 95,206 | 10/06/2015. | 10/15/2020. |
| 78403D AM 2 | SBA TOWER TRUST 18-1 C 3.448 03/15/2023 | | .. | | 1FE | 8,000,000 | 100.231 | 8,018,480 | 8,000,000 | 7,999,996 | 0 | (5) | 0 | 0 | 3.448 | 3.473 | MON | 12,260 | 213,010 | 02/16/2018. | 03/15/2023. |
| 80281L AD 7 | SANTANDER UK GRP 3.125 01/08/2021 | | C | | 2FE | 6,992,930 | 98.144 | 6,870,045 | 7,000,000 | 6,997,011 | 0 | 1,412 | 0 | 0 | 3.125 | 3.147 | JJ | 105,122 | 218,750 | 01/05/2016. | 01/08/2021. |
| 80281L AF 2 | SANTANDER UK GRP 3.571 01/10/2023 | | C | 2 | 2FE | 3,000,000 | 95.868 | 2,876,049 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.571 | 3.571 | JJ | 50,887 | 107,130 | 01/03/2017. | 01/10/2023. |
| 80282K AU 0 | SANTANDER HOLDINGS 4.45 12/03/2021 | | .. | 2 | 2FE | 4,991,150 | 101.267 | 5,063,350 | 5,000,000 | 4,991,350 | 0 | 200 | 0 | 0 | 4.450 | 4.514 | JD | 16,069 | 0 | 11/28/2018. | 12/03/2021. |
| 808513 AY 1 | CHARLES SCHWAB 3.55 02/01/2024 | | .. | 12 | 1FE | 6,990,270 | 100.681 | 7,047,663 | 7,000,000 | 6,989,940 | 0 | (330) | 0 | 0 | 3.550 | 3.582 | FA | 42,107 | 0 | 10/29/2018. | 02/01/2024. |
| 813084 A* 1 | SEBRING 11.50 4/25/2018 | | .. | | 6 | 3,945,871 | 45.000 | 1,861,625 | 4,136,943 | 1,834,937 | 0 | 0 | 0 | 0 | 11.500 | 0.000 | MJSD | 0 | 0 | 12/27/2013. | 04/25/2018. |
| 81618T AB 6 | SELECT INCOME REIT 3.60 02/01/2020 | | .. | 12 | 2FE | 1,984,200 | 99.434 | 1,988,682 | 2,000,000 | 1,996,319 | 0 | 3,270 | 0 | 0 | 3.600 | 3.775 | FA | 30,000 | 72,000 | 01/29/2015. | 02/01/2020. |
| 81618T AD 2 | SELECT INCOME REIT 4.15 02/01/2022 | | .. | 12 | 2FE | 987,460 | 99.027 | 990,265 | 1,000,000 | 994,004 | 0 | 1,780 | 0 | 0 | 4.150 | 4.360 | FA | 17,292 | 41,500 | 01/29/2015. | 02/01/2022. |
| 81788Y AA 1 | 767-3-25285 & 25392 TRUST 5.25 10/05/22 | | .. | 3 | 2FE | 1,100,617 | 100.000 | 1,100,617 | 1,100,617 | 1,100,617 | 0 | 0 | 0 | 0 | 5.250 | 5.308 | MON | 4,173 | 57,782 | 02/11/2016. | 10/05/2022. |
| 82620K AS 2 | SIEMENS FINANCIAL 3.125 03/16/2024 | | C | 1 | 1FE | 3,982,546 | 97.617 | 3,904,664 | 4,000,000 | 3,985,158 | 0 | 2,286 | 0 | 0 | 3.125 | 3.203 | MS | 36,458 | 125,000 | 02/22/2018. | 03/16/2024. |
| 82671A AA 1 | SIGNET UK FINANCE 4.70 06/15/2024 | | C | 12 | 3FE | 401,625 | 87.750 | 394,875 | 450,000 | 394,875 | (7,016) | 266 | 0 | 0 | 4.700 | 7.098 | JD | 940 | 0 | 12/14/2018. | 06/15/2024. |
| 828730 AB 7 | SIMMONS FIRST NTL CORP 5.00 04/01/2028 | | .. | 2 | 2FE | 2,000,000 | 99.500 | 1,990,000 | 2,000,000 | 2,000,015 | 0 | 15 | 0 | 0 | 5.000 | 5.000 | AO | 25,000 | 51,389 | 03/21/2018. | 04/01/2028. |
| 832248 AY 4 | SMITHFIELD FOODS 3.35 02/01/2022 | | .. | 12 | 2FE | 2,996,160 | 95.122 | 2,853,657 | 3,000,000 | 2,997,557 | 0 | 740 | 0 | 0 | 3.350 | 3.378 | FA | 41,875 | 100,500 | 01/25/2017. | 02/01/2022. |
| 85208N AA 8 | SPRINT SPECTRUM A-1 3.36 09/20/2021 | | .. | 1 | 2FE | 3,437,443 | 98.895 | 3,399,499 | 3,437,500 | 3,437,462 | 0 | 25 | 0 | 0 | 3.360 | 3.375 | MJSD | 3,529 | 115,500 | 10/20/2016. | 09/20/2021. |

# 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 and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 85208N | AD 2 | SPRINT SPECTRUM 4.738 03/20/2025 | | | | 2FE | 3,000,000 | 98.125 | 2,943,750 | 3,000,000 | 2,999,998 | 0 | (2) | 0 | 0 | 4.738 | 4.766 | MJSD. | 4,343 | 106,210 | 03/14/2018. | 03/20/2025. |
| 860630 | AE 2 | STIFEL FINANCIAL 3.50 12/01/2020 | | | 1 | 2FE | 9,463,330 | 99.420 | 9,444,881 | 9,500,000 | 9,485,173 | 0 | 7,347 | 0 | 0 | 3.500 | 3.585 | JD | 27,708 | 332,500 | 11/23/2015. | 12/01/2020. |
| 86202* | AA 3 | STONEHENGE CAP NC 2015-B-1 8.00 10/15/19 | | | | 1FE | 188,975 | 100.000 | 188,975 | 188,975 | 188,979 | 0 | (4) | 0 | 0 | 8.000 | 8.078 | JAJO | 3,192 | 15,624 | 06/30/2015. | 10/15/2019. |
| 86765B | AR 0 | SUNOCO LOGISTICS 4.40 04/01/2021 | | | 12 | 2FE | 9,990,500 | 100.870 | 10,087,010 | 10,000,000 | 9,995,549 | 0 | 1,843 | 0 | 0 | 4.400 | 4.421 | AO | 110,000 | 440,000 | 11/12/2015. | 04/01/2021. |
| 867914 | BM 4 | SUNTRUST BANKS 2.70 01/27/2022 | | | 2 | 2FE | 11,984,640 | 97.400 | 11,687,988 | 12,000,000 | 11,990,861 | 0 | 2,815 | 0 | 0 | 2.700 | 2.726 | JJ | 138,600 | 324,000 | 11/28/2016. | 01/27/2022. |
| 87236Y | AH 1 | TD AMERITRADE 3.75 04/01/2024 | | | 12 | 1FE | 12,971,270 | 101.854 | 13,241,033 | 13,000,000 | 12,971,956 | 0 | 686 | 0 | 0 | 3.750 | 3.796 | AO | 81,250 | 0 | 10/30/2018. | 04/01/2024. |
| 87265K | AD 4 | TPG SPECIALTY LENDING 4.50 08/01/2022 | | | | 2FE | 5,000,000 | 97.860 | 4,893,000 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 4.500 | 4.500 | FA | 93,750 | 225,000 | 01/27/2017. | 08/01/2022. |
| 87265K | AE 2 | TPG SPECIALTY LE 4 01/22/23 | | | 1 | 2FE | 9,996,900 | 99.853 | 9,985,270 | 10,000,000 | 9,997,433 | 0 | 533 | 0 | 0 | 4.500 | 4.507 | JJ | 198,750 | 225,000 | 01/17/2018. | 01/22/2023. |
| 874060 | AR 7 | TAKEDA PHARMACEUTICAL 4.40 11/26/2023 | | C | 12 | 2FE | 8,996,400 | 101.222 | 9,109,953 | 9,000,000 | 8,996,463 | 0 | 63 | 0 | 0 | 4.400 | 4.409 | MN | 38,500 | 0 | 11/19/2018. | 11/26/2023. |
| 87612B | AR 3 | TARGA RES PRTNRS 4.125 11/15/2019 | | | 12 | 3FE | 847,500 | 99.500 | 995,000 | 1,000,000 | 961,529 | 0 | 40,789 | 0 | 0 | 4.125 | 8.815 | MN | 5,271 | 41,250 | 12/11/2015. | 11/15/2019. |
| 88731E | AF 7 | TIME WARNER ENT 8.375 03/15/2023 | | | | 2FE | 634,245 | 113.885 | 569,424 | 500,000 | 577,233 | 0 | (16,417) | 0 | 0 | 8.375 | 4.318 | MS | 12,330 | 41,875 | 04/23/2015. | 03/15/2023. |
| 88732J | AP 3 | TIME WARNER CABLE 8.75 02/14/2019 | | | 1 | 2FE | 586,935 | 100.627 | 503,135 | 500,000 | 502,117 | 0 | (17,401) | 0 | 0 | 8.750 | 5.114 | FA | 16,649 | 43,750 | 07/19/2013. | 02/14/2019. |
| 88732J | AS 7 | TIME WARNER CABLE 8.25 04/01/2019 | | | 1 | 2FE | 6,383,620 | 101.126 | 5,561,925 | 5,500,000 | 5,543,948 | 0 | (171,558) | 0 | 0 | 8.250 | 4.974 | AO | 113,438 | 453,750 | 07/19/2013. | 04/01/2019. |
| 896239 | AB 6 | TRIMBLE INC 4.15 06/15/2023 | | | 12 | 2FE | 1,499,460 | 100.518 | 1,507,776 | 1,500,000 | 1,499,514 | 0 | 54 | 0 | 0 | 4.150 | 4.158 | JD | 2,767 | 31,125 | 06/07/2018. | 06/15/2023. |
| 90187B | AA 9 | TWO HARBORS 6.25 01/15/2022 | | | 2 | | 15,627,055 | 98.044 | 15,294,880 | 15,600,000 | 15,627,154 | 0 | 99 | 0 | 0 | 6.250 | 6.185 | JJ | 449,583 | 0 | 12/12/2018. | 01/15/2022. |
| 90351D | AH 0 | UBS GROUP FUNDING 2.65 02/01/2022 | | C | | 1FE | 7,780,740 | 96.797 | 7,743,792 | 8,000,000 | 7,852,599 | 0 | 42,819 | 0 | 0 | 2.650 | 3.283 | FA | 88,333 | 185,500 | 02/22/2018. | 02/01/2022. |
| 90919W | AA 8 | UNISON LEASE FND 2.981 03/16/2020 | | SD | 1 | 1FE | 2,500,000 | 99.118 | 2,477,949 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 2.981 | 3.000 | MON | 3,312 | 74,525 | 03/12/2013. | 03/15/2020. |
| 909319 | AA 3 | UNITED AIR 2013-1 A 4.30 08/15/2025 | | | 3 | 1FE | 802,487 | 100.720 | 808,267 | 802,487 | 802,487 | 0 | 0 | 0 | 0 | 4.300 | 4.300 | FA | 13,036 | 34,507 | 08/01/2013. | 08/15/2025. |
| 92343V | ER 1 | VERIZON COMM INC 4.329 09/21/28 | | | 1 | 2FE | 2,451,124 | 100.439 | 2,492,906 | 2,482,000 | 2,452,715 | 0 | 1,591 | 0 | 0 | 4.329 | 4.479 | MS | 56,708 | 0 | 06/21/2018. | 09/21/2028. |
| 928668 | AR 3 | VOLKSWAGEN GROUP 4.25 11/13/2023 | | | 1 | 2FE | 7,885,560 | 99.125 | 7,929,984 | 8,000,000 | 7,887,129 | 0 | 1,569 | 0 | 0 | 4.250 | 4.576 | MN | 45,333 | 0 | 12/07/2018. | 11/13/2023. |
| 95763P | AJ 0 | WESTERN ALLIANCE 5.00 07/15/2025 | | | 2 | 2FE | 1,018,086 | 101.124 | 1,011,235 | 1,000,000 | 1,011,841 | 0 | (6,245) | 0 | 0 | 5.000 | 4.197 | JJ | 23,056 | 25,000 | 02/22/2018. | 07/15/2025. |
| 961214 | DG 5 | WESTPAC BANKING 2.80 01/11/2022 | | C | | 1FE | 11,959,730 | 98.118 | 11,774,124 | 12,000,000 | 11,969,080 | 0 | 8,413 | 0 | 0 | 2.800 | 2.889 | JJ | 158,667 | 308,000 | 02/22/2018. | 01/11/2022. |
| G6461# | AA 6 | NEW MOUNTAIN GUARDIAN II A 5.925 3/15/22 | | | 3 | 1FE | 8,540,000 | 100.250 | 8,561,350 | 8,540,000 | 8,539,745 | 0 | (255) | 0 | 0 | 5.925 | 5.928 | MS | 49,194 | 0 | 11/26/2018. | 03/15/2022. |
| 3299999. | Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 894,373,624 | XXX | 882,337,939 | 899,193,267 | 886,348,600 | (597,742) | 532,197 | 2,750,242 | 0 | XXX | XXX | XXX | 9,673,462 | 22,804,518 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | | |
| 00443P | AA 7 | ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036 | | | 1 | 1FM | 3,462,126 | 89.283 | 4,050,585 | 4,536,774 | 3,587,469 | 0 | 142,038 | 0 | 0 | 2.646 | 4.358 | MON | 2,334 | 96,584 | 02/23/2015. | 12/25/2036. |
| 00703Q | AD 4 | ARMT 2006-3 4A11 SEQ SSNR FLT 08/25/2036 | | | 1 | 1FM | 1,423,329 | 68.875 | 1,378,909 | 2,002,045 | 1,356,397 | 0 | 49,030 | 0 | 0 | 2.686 | 4.579 | MON | 1,046 | 42,488 | 10/18/2016. | 08/25/2036. |
| 02147B | AD 7 | CWALT 2007-7T2 A4 IO INV 4/25/37 | | | 16 | 5GI | 270,965 | 14.000 | 1,095,818 | 0 | 0 | 0 | 0 | 0 | 0 | 2.894 | 9,999.000 | MON | 3,775 | 285,016 | 12/11/2007. | 04/25/2037. |
| 02148H | AF 8 | CWALT 2006-31CB A6 IO INV 11/25/36 | | | 16 | 6FE | 597,525 | 13.060 | 832,272 | 0 | 0 | 0 | 0 | 0 | 0 | 2.744 | 9,999.000 | MON | 2,914 | 222,504 | 01/17/2008. | 11/25/2036. |
| 02149M | AB 5 | CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037 | | | 1 | 1FM | 1,273,600 | 94.568 | 1,385,530 | 1,465,119 | 1,177,557 | 0 | 63,157 | 0 | 0 | 5.750 | 12.749 | MON | 7,020 | 84,699 | 09/13/2013. | 03/25/2037. |
| 02149M | AV 1 | CWALT 2007-J1 2A7 IO INV 3/25/37 | | | 16 | 5GI | 531,878 | 15.000 | 996,407 | 0 | 0 | 0 | 0 | 0 | 0 | 2.894 | 9,999.000 | MON | 3,204 | 237,469 | 02/01/2008. | 03/25/2037. |
| 02660L | AA 8 | AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046 | | | 1 | 1FM | 412,524 | 70.941 | 390,199 | 550,033 | 331,386 | 0 | 10,765 | 0 | 0 | 2.696 | 3.801 | MON | 288 | 11,989 | 05/20/2008. | 10/25/2046. |
| 02660T | AR 4 | AHM 2004-1 4A SEQ SNR FLT 04/25/2044 | | | 1 | 3AM | 900,829 | 98.875 | 900,829 | 911,079 | 900,829 | (372) | 486 | 0 | 0 | 4.886 | 5.080 | MON | 3,710 | 5,966 | 11/15/2018. | 04/25/2044. |
| 04544N | AD 6 | ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036 | | | 1 | 1FM | 4,857,830 | 96.884 | 5,602,917 | 5,783,131 | 5,312,691 | 0 | 201,382 | 0 | 0 | 2.666 | 6.103 | MON | 2,998 | 124,299 | 01/14/2014. | 11/25/2036. |
| 05530M | AA 7 | BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037 | | | 1 | 1FM | 2,794,485 | 93.227 | 3,403,527 | 3,650,789 | 2,871,110 | 0 | 122,426 | 0 | 0 | 2.676 | 5.698 | MON | 1,900 | 78,952 | 09/18/2014. | 01/25/2037. |
| 05533D | AK 2 | BCAP 2010-RR7 2A1 SEQ SSNR FLT 07/45 RE | | | | 1FM | 265,298 | 100.410 | 273,742 | 272,624 | 268,664 | 0 | 2,983 | 0 | 0 | 3.753 | 3.734 | MON | 881 | 9,840 | 02/19/2016. | 07/26/2045. |
| 05533N | AJ 3 | BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE | | | | 1FM | 3,231,176 | 93.150 | 3,435,468 | 3,688,103 | 3,326,623 | 0 | 73,047 | 0 | 0 | 3.591 | 5.976 | MON | 11,036 | 126,641 | 06/07/2016. | 06/26/2037. |
| 05545J | AJ 8 | BCAP 2015-RR3 4A1 SEQ SSNR FLT 02/37 RE | | | | 1FM | 2,812,535 | 95.250 | 3,001,613 | 3,151,300 | 2,937,059 | 0 | 99,168 | 0 | 0 | 2.465 | 4.012 | MON | 1,510 | 67,412 | 12/29/2015. | 02/27/2037. |
| 05946X | H5 5 | BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035 | | | 1 | 1FM | 3,104,182 | 91.810 | 3,182,516 | 3,466,416 | 3,079,895 | 0 | 49,020 | 0 | 0 | 4.322 | 5.488 | MON | 12,485 | 132,097 | 12/05/2014. | 11/20/2035. |
| 05946X | YV 9 | BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035 | | | 1 | 1FM | 528,449 | 94.161 | 533,980 | 567,091 | 523,399 | 0 | 11,039 | 0 | 0 | 4.420 | 6.049 | MON | 2,089 | 22,953 | 01/04/2017. | 09/20/2035. |
| 059475 | AG 8 | BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37 | | | 1 | 1FM | 1,649,382 | 90.613 | 1,752,729 | 1,934,313 | 1,178,363 | 0 | 30,542 | 0 | 0 | 6.000 | 14.901 | MON | 9,672 | 118,788 | 09/18/2013. | 06/25/2037. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 05948K ZF 9 | BOAA 2005-4 CB6 SEQ FLT 5/25/2035 | | | 1 | 1FM | 487,615 | 87.500 | 526,310 | 601,497 | 447,606 | 0 | 28,396 | 0 | 0 | 2.906 | 8.384 | MON | 291 | 14,258 | 04/07/2008. | 05/25/2035. |
| 05948X 5V 9 | BOAMS 2004-C B1 MEZ FLT 04/25/2034 | | | 1 | 1FM | 505,044 | 98.499 | 532,046 | 540,154 | 504,324 | 0 | 11,020 | 0 | 0 | 4.136 | 5.417 | MON | 1,862 | 21,849 | 07/18/2016. | 04/25/2034. |
| 05949C KS 4 | BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35 | | | 1 | 3FM | 30,039 | 99.950 | 30,728 | 30,743 | 30,728 | 572 | (75) | 0 | 0 | 4.521 | 3.412 | MON | 116 | 1,221 | 09/10/2008. | 11/25/2035. |
| 05950A AW 6 | BOAA 2006-4 CBIO IO 6.0 5/25/46 | | | 16 | 5GI | 512,879 | 24.900 | 158,116 | 0 | 59,600 | 0 | (17,606) | 0 | 0 | 6.000 | 45.981 | MON | 3,175 | 41,842 | 11/30/2007. | 05/25/2046. |
| 05950R BG 3 | BAFC 2006-6 3A2 IO INV 08/25/36 | | | 16 | 5GI | 612,626 | 7.150 | 16,689 | 0 | 0 | 0 | 0 | 0 | 0 | 2.894 | 9,999.000 | MON | 113 | 9,660 | 10/24/2008. | 08/25/2036. |
| 05951U AC 5 | BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036 | | | 1 | 1FM | 29,517 | 88.460 | 27,595 | 31,194 | 23,281 | 0 | 147 | 0 | 0 | 5.791 | 7.690 | MON | 151 | 2,089 | 04/30/2008. | 10/25/2036. |
| 059522 AU 6 | BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036 | | | 1 | 1FM | 1,975,712 | 95.789 | 2,052,023 | 2,142,227 | 1,963,989 | 0 | 39,857 | 0 | 0 | 4.173 | 5.709 | MON | 7,450 | 82,129 | 02/12/2016. | 05/20/2036. |
| 05952H AV 1 | BOAMS 2007-1 1A20 IO INV 3/25/37 | | | 16 | 6FE | 395,414 | 7.538 | 50,122 | 0 | 0 | 0 | 0 | 0 | 0 | 2.894 | 9,999.000 | MON | 321 | 26,688 | 01/31/2008. | 03/25/2037. |
| 05953Y AH 4 | BAFC 2007-4 TA1B SEQ STP 05/25/37 | | | 1 | 1FM | 413,507 | 90.921 | 430,211 | 473,173 | 375,092 | 0 | 10,437 | 0 | 0 | 5.774 | 9.329 | MON | 2,277 | 24,519 | 04/25/2008. | 05/25/2037. |
| 05990E AD 2 | BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE | | | | 1FM | 1,194,055 | 90.944 | 1,247,812 | 1,372,069 | 1,243,970 | 0 | 37,790 | 0 | 0 | 2.505 | 4.387 | MON | 668 | 30,210 | 01/24/2017. | 07/26/2036. |
| 07384M S8 6 | BSARM 2004-5 3A SEQ SNR FLT 07/25/2034 | | | 1 | 1FM | 136,405 | 100.000 | 134,599 | 134,599 | 136,573 | 0 | (901) | 0 | 0 | 4.936 | 3.455 | MON | 554 | 6,269 | 01/27/2017. | 07/25/2034. |
| 07384Y KF 2 | BSABS 2003-AC4 A SEQ 5.5 09/25/2033 | | | 1 | 1FM | 1,981,617 | 99.040 | 1,941,951 | 1,960,784 | 1,965,868 | 0 | (5,855) | 0 | 0 | 5.500 | 5.163 | MON | 8,987 | 107,843 | 07/10/2013. | 09/25/2033. |
| 07386H QZ 7 | BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35 | | | 1 | 1FM | 2,163,541 | 90.809 | 2,291,941 | 2,523,918 | 2,078,300 | 0 | 73,059 | 0 | 0 | 4.189 | 7.603 | MON | 8,811 | 95,482 | 02/11/2016. | 04/25/2035. |
| 073879 M5 4 | BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020 | | | 1 | 1FM | 973,245 | 99.796 | 959,865 | 961,823 | 967,198 | 0 | (3,389) | 0 | 0 | 5.250 | 4.813 | MON | 4,208 | 50,496 | 12/27/2013. | 09/25/2020. |
| 12489W QE 7 | CBASS 2005-CB8 AF3 SEQ SNR 4.1978 12/35 | | | 1 | 1FM | 2,248,042 | 98.850 | 2,302,787 | 2,329,577 | 2,267,968 | 0 | 10,519 | 0 | 0 | 3.691 | 4.249 | MON | 7,166 | 77,726 | 01/27/2015. | 12/25/2035. |
| 125431 AH 9 | CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36 | | | 1 | 1FM | 506,312 | 85.800 | 444,110 | 517,613 | 302,131 | 0 | 25,881 | 0 | 0 | 3.831 | 14.539 | MON | 1,652 | 20,103 | 08/29/2007. | 06/20/2036. |
| 12641P CH 5 | CSMC 2009-6R 9A3 SUB SSUP CSTR 4/26/36 | | | | 1FM | 126,930 | 100.125 | 127,088 | 126,930 | 120,076 | 0 | 553 | 0 | 0 | 3.722 | 23.810 | MON | 394 | 4,592 | 05/29/2009. | 04/26/2036. |
| 12641P CJ 1 | CSMC 2009-6R 9A4 SUB SSUP CSTR 4/26/36 | | | | 1FM | 474,320 | 96.250 | 456,533 | 474,320 | 343,700 | 0 | 46,293 | 0 | 0 | 3.722 | 22.714 | MON | 1,471 | 17,160 | 05/29/2009. | 04/26/2036. |
| 12641P CK 8 | CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36 | | | | 1FM | 315,094 | 92.625 | 340,078 | 367,156 | 5,873 | 0 | 172 | 0 | 0 | 3.722 | 344.055 | MON | 1,139 | 12,597 | 05/29/2009. | 04/26/2036. |
| 12641Q AA 0 | CSMC 2009-7R 3A3 MEZ 6.00 9/26/37 | | | | 1FM | 50,525 | 91.000 | 68,327 | 75,085 | 49,962 | 0 | 3,199 | 0 | 0 | 6.000 | 15.655 | MON | 375 | 4,514 | 05/31/2009. | 09/26/2037. |
| 12641Q AF 9 | CSMC 2009-7R 4A2 SUB CSTR 7/26/37 | | | | 1FM | 682,095 | 92.125 | 628,380 | 682,095 | 505,622 | 0 | 9,902 | 0 | 0 | 6.000 | 10.272 | MON | 3,410 | 40,326 | 05/31/2009. | 07/26/2037. |
| 12641Q AG 7 | CSMC 2009-7R 4A3 SUB CSTR 7/26/37 | | | | 1FM | 350,000 | 86.875 | 304,063 | 350,000 | 104,648 | 0 | (3,286) | 0 | 0 | 6.000 | 16.983 | MON | 1,750 | 20,689 | 05/31/2009. | 07/26/2037. |
| 12641Q AH 5 | CSMC 2009-7R 4A4 SUB 6.00 07/26/2037 | | | | 1FM | 350,000 | 80.250 | 280,875 | 350,000 | 42,040 | 0 | (208) | 0 | 0 | 6.000 | 52.661 | MON | 1,750 | 20,689 | 05/31/2009. | 07/26/2037. |
| 12641Q AJ 1 | CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037 | | | | 1FM | 178,290 | 24.750 | 79,541 | 321,377 | 123,593 | 0 | (7,213) | 0 | 0 | 6.000 | 12.189 | MON | 1,607 | 20,153 | 05/31/2009. | 07/26/2037. |
| 12641Q BF 8 | CSMC 2009-7R 7A4 MEZ FLT 12/26/36 | | | | 1FM | 297,174 | 87.375 | 1,737,915 | 1,989,030 | 505,115 | 0 | 173,066 | 0 | 0 | 6.000 | 68.909 | MON | 1,989 | 120,056 | 05/31/2009. | 12/26/2036. |
| 12641Q CR 1 | CSMC 2009-7R 12A4 SUB 5.75 1/26/36 | | | | 1FM | 59,352 | 92.250 | 54,752 | 59,352 | 59,173 | 0 | 47 | 0 | 0 | 5.750 | 5.711 | MON | 284 | 3,413 | 05/31/2009. | 01/26/2036. |
| 12641Q CS 9 | CSMC 2009-7R 12A5 MEZ 5.75 1/26/36 | | | | 1FM | 176,904 | 79.000 | 141,876 | 179,590 | 84,993 | 0 | 526 | 0 | 0 | 5.750 | 13.073 | MON | 861 | 10,352 | 05/31/2009. | 01/26/2036. |
| 12641Q DH 2 | CSMC 2009-7R 14A6 MEZ 5.75 4/26/37 | | | | 1FM | 1,212,519 | 70.625 | 1,083,377 | 1,533,984 | 989,743 | 0 | 25,295 | 0 | 0 | 5.750 | 6.882 | MON | 7,350 | 44,234 | 05/31/2009. | 04/26/2037. |
| 12641Q DM 1 | CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37 | | | | 1FM | 218,202 | 100.125 | 242,289 | 241,986 | 228,522 | 0 | 7,481 | 0 | 0 | 6.000 | 9.871 | MON | 242 | 14,519 | 05/31/2009. | 04/26/2037. |
| 12641Q DN 9 | CSMC 2009-7R 15A2 SUB FLT 4/26/37 | | | | 1FM | 65,338 | 96.125 | 179,934 | 187,188 | 94,995 | 0 | 6,177 | 0 | 0 | 6.000 | 19.777 | MON | 187 | 11,231 | 05/31/2009. | 04/26/2037. |
| 12641Q DP 4 | CSMC 2009-7R 15A3 SUB FLT 4/26/37 | | | | 1FM | 26,135 | 94.250 | 88,212 | 93,594 | 35,389 | 0 | (131) | 0 | 0 | 6.000 | 15.968 | MON | 94 | 5,616 | 05/31/2009. | 04/26/2037. |
| 12641Q DQ 2 | CSMC 2009-7R 15A4 SUB FLT 4/26/37 | | | | 1FM | 19,057 | 8.500 | 2,327 | 27,380 | 925 | 0 | (13) | 0 | 0 | 6.000 | 9,999.000 | MON | 27 | 2,660 | 05/31/2009. | 04/26/2037. |
| 12641Q EA 6 | CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37 | | | | 1FM | 219,087 | 100.000 | 259,153 | 259,153 | 252,814 | 0 | 7,569 | 0 | 0 | 2.465 | 5.571 | MON | 124 | 3,134 | 05/31/2009. | 03/26/2037. |
| 12641Q EB 4 | CSMC 2009-7R 17A2 SUB FLT 3/26/37 | | | | 1FM | 711,316 | 90.000 | 918,000 | 1,020,000 | 324,932 | 0 | 69,379 | 0 | 0 | 2.465 | 39.513 | MON | 489 | 11,702 | 05/31/2009. | 03/26/2037. |
| 12641Q EC 2 | CSMC 2009-7R 17A3 SUB FLT 3/26/37 | | | | 1FM | 336,612 | 55.000 | 297,000 | 540,000 | 23,099 | 0 | 2,341 | 0 | 0 | 2.465 | 40.004 | MON | 259 | 6,182 | 05/31/2009. | 03/26/2037. |
| 12641Q ED 0 | CSMC 2009-7R 17A4 SUB FLT 03/26/37 | | | | 1FM | 323,289 | 10.000 | 54,000 | 540,000 | 4,341 | 0 | (229) | 0 | 0 | 2.465 | 180.541 | MON | 259 | 6,195 | 05/31/2009. | 03/26/2037. |
| 12641Q EE 8 | CSMC 2009-7R 17A5 SUB FLT 3/26/37 | | | | 1FM | 268,471 | 8.000 | 48,000 | 600,000 | 2,423 | 0 | (92) | 0 | 0 | 2.465 | 499.058 | MON | 288 | 6,883 | 05/31/2009. | 03/26/2037. |
| 12641Q EF 5 | CSMC 2009-7R 17A6 MEZ FLT 03/26/37 | | | | 1FM | 111,359 | 7.500 | 90,000 | 1,200,000 | 3,047 | 0 | (16) | 0 | 0 | 2.465 | 1,128.574 | MON | 575 | 13,767 | 05/31/2009. | 03/26/2037. |
| 12641Q EK 4 | CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37 | | | | 1FM | 214,071 | 101.000 | 216,212 | 214,071 | 214,071 | 0 | 0 | 0 | 0 | 5.880 | 5.953 | MON | 1,049 | 7,144 | 05/31/2009. | 03/26/2037. |
| 12641Q EL 2 | CSMC 2009-7R 18A2 SUB STP 3/26/37 | | | | 1FM | 1,700,000 | 97.250 | 1,653,250 | 1,700,000 | 1,681,452 | 0 | (6,076) | 0 | 0 | 5.880 | 2.181 | MON | 8,330 | 47,559 | 05/31/2009. | 03/26/2037. |
| 12641Q EM 0 | CSMC 2009-7R 18A3 SUB STP 3/26/37 | | | | 1FM | 900,000 | 79.125 | 712,125 | 900,000 | 594,518 | 0 | 10,394 | 0 | 0 | 5.880 | 6.786 | MON | 4,410 | 25,178 | 05/31/2009. | 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 and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in 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 EN 8 | CSMC 2009-7R 18A4 SUB STP 3/26/37 | | | | 1FM | 900,000 | 33.750 | 303,750 | 900,000 | 90,329 | 0 | (3,469) | 0 | 0 | 5.880 | 21.000 | MON | 4,410 | 25,178 | 05/31/2009. | 03/26/2037. |
| 12641Q EP 3 | CSMC 2009-7R 18A5 SUB STP 3/26/37 | | | | 1FM | 1,000,000 | 17.875 | 178,750 | 1,000,000 | 46,312 | 0 | (5,925) | 0 | 0 | 5.880 | 35.495 | MON | 4,900 | 27,976 | 05/31/2009. | 03/26/2037. |
| 12641Q EQ 1 | CSMC 2009-7R 18A6 MEZ STP 3/26/37 | | | | 1FM | 1,999,875 | 11.625 | 232,500 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 5.880 | 9,999.000 | MON | 9,800 | 55,952 | 05/31/2009. | 03/26/2037. |
| 12647H BC 9 | CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE | | | | 1FM | 3,050,796 | 89.954 | 3,781,023 | 4,203,294 | 3,312,060 | 0 | 122,420 | 0 | 0 | 2.485 | 8.217 | MON | 1,741 | 90,684 | 06/01/2016. | 12/27/2036. |
| 126670 CJ 5 | CWL 2005-11 AF4 SEQ 5.21 2/25/2036 | | | 1 | 1FM | 1,733,252 | 98.290 | 1,703,674 | 1,733,313 | 1,523,423 | 0 | 190,066 | 0 | 0 | 5.210 | 18.814 | MON | 7,525 | 77,571 | 09/12/2005. | 02/25/2036. |
| 12667F 5E 1 | CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35 | | | 1 | 2FM | 4,354,607 | 98.375 | 4,218,743 | 4,288,430 | 4,070,440 | 0 | 24,044 | 0 | 0 | 5.250 | 6.294 | MON | 18,762 | 227,610 | 01/16/2014. | 04/25/2035. |
| 12667F RE 7 | CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024 | | | 1 | 1FM | 1,399,503 | 103.050 | 1,420,875 | 1,378,820 | 1,384,762 | 0 | (3,462) | 0 | 0 | 5.500 | 5.155 | MON | 6,320 | 75,835 | 09/10/2013. | 08/25/2024. |
| 12667F UV 5 | CWALT 2004-J10 1A2 IO INV 10/25/2034 | | | 16 | 2FE | 1,008,313 | 1.200 | 1,062 | 0 | 0 | 0 | 0 | 0 | 0 | 4.594 | 9,999.000 | MON | 68 | 11,213 | 12/01/2007. | 10/25/2034. |
| 12667F VF 9 | CWALT 2004-J10 4CB1 SEQ SNR 6.5 10/25/34 | | | 1 | 1FM | 138,968 | 103.750 | 141,699 | 136,578 | 137,702 | 0 | (222) | 0 | 0 | 6.500 | 6.225 | MON | 740 | 8,878 | 01/10/2014. | 10/25/2034. |
| 12668A 4C 6 | CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036 | | | 1 | 1FM | 0 | 47.870 | 293,460 | 613,035 | 124,961 | (0) | 0 | 0 | 0 | 3.206 | 9,999.000 | MON | 382 | 16,969 | 07/08/2008. | 01/25/2036. |
| 12668A P9 0 | CWALT 2005-J14 A2 IO INV 12/25/2035 | | | 16 | 5FE | 444,248 | 12.506 | 367,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2.494 | 9,999.000 | MON | 1,220 | 96,573 | 01/18/2008. | 12/25/2035. |
| 12668B YA 5 | CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36 | | | 1 | 1FM | 283,453 | 79.080 | 259,533 | 328,191 | 144,592 | 0 | 14,344 | 0 | 0 | 6.000 | 24.154 | MON | 1,641 | 20,203 | 03/25/2008. | 05/25/2036. |
| 12668E AC 1 | CWALT 2006-J5 1A3 IO INV 09/25/2036 | | | 16 | 5GI | 99,216 | 18.225 | 820,950 | 0 | 0 | 0 | 0 | 0 | 0 | 3.494 | 9,999.000 | MON | 2,623 | 186,373 | 10/15/2007. | 09/25/2036. |
| 12668E AX 5 | CWALT 2006-J5 1A7 IO INV 9/25/2036 | | | 16 | 5GI | 102,316 | 14.020 | 527,228 | 0 | 0 | 0 | 0 | 0 | 0 | 3.394 | 9,999.000 | MON | 2,127 | 153,682 | 10/15/2007. | 09/25/2036. |
| 126694 D5 4 | CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36 | | | 1 | 1FM | 820,080 | 91.433 | 856,078 | 936,286 | 803,100 | 0 | 23,921 | 0 | 0 | 3.712 | 6.637 | MON | 2,897 | 32,396 | 06/23/2016. | 04/20/2036. |
| 126694 HN 1 | CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035 | | | 1 | 1FM | 56,268 | 91.340 | 51,784 | 56,693 | 44,610 | 0 | 656 | 0 | 0 | 5.500 | 8.736 | MON | 260 | 3,118 | 11/10/2005. | 11/25/2035. |
| 126694 QJ 0 | CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35 | | | 1 | 1FM | 862,933 | 98.250 | 933,922 | 950,557 | 871,766 | 0 | 18,072 | 0 | 0 | 3.962 | 5.530 | MON | 3,138 | 33,487 | 02/01/2017. | 12/20/2035. |
| 126694 UJ 5 | CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036 | | | 1 | 1FM | 696,598 | 94.780 | 762,944 | 804,964 | 678,473 | 0 | 22,728 | 0 | 0 | 3.561 | 7.545 | MON | 2,389 | 28,141 | 07/15/2016. | 01/25/2036. |
| 12669F V8 3 | CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034 | | | 1 | 1FM | 207,791 | 99.750 | 206,953 | 207,472 | 207,861 | 0 | (150) | 0 | 0 | 4.296 | 3.015 | MON | 743 | 8,101 | 01/27/2017. | 09/20/2034. |
| 12669F VH 3 | CWHL 2004-6 2A1 SEQ SNR FLT 05/25/2034 | | | 1 | 1FM | 215,723 | 100.500 | 216,400 | 215,324 | 214,801 | 0 | (351) | 0 | 0 | 4.113 | 3.070 | MON | 738 | 8,541 | 01/27/2017. | 05/25/2034. |
| 12669G BY 6 | CWHL 2004-HYB7 1A1 SEQ SNR FLT 11/20/34 | | | 1 | 1FM | 311,908 | 98.875 | 307,059 | 310,553 | 312,120 | 0 | (603) | 0 | 0 | 3.829 | 2.930 | MON | 991 | 10,864 | 01/27/2017. | 11/20/2034. |
| 12669G BZ 3 | CWHL 2004-HYB7 1A2 SEQ SNR FLT 11/20/34 | | | 1 | 1FM | 449,867 | 99.250 | 444,554 | 447,913 | 450,172 | 0 | (870) | 0 | 0 | 3.829 | 2.930 | MON | 1,429 | 15,669 | 01/27/2017. | 11/20/2034. |
| 16162W NB 1 | CHASE 2005-S3 A1 NAS SSNR 5.50 11/25/35 | | | 1 | 4FM | 1,554,125 | 97.403 | 1,513,535 | 1,553,882 | 1,513,535 | 0 | (11,639) | 15,095 | 0 | 5.500 | 4.757 | MON | 7,122 | 85,464 | 02/16/2017. | 11/25/2035. |
| 16162W PV 5 | CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36 | | | 1 | 1FM | 90,453 | 94.680 | 99,669 | 105,270 | 77,468 | 0 | 1,606 | 0 | 0 | 4.032 | 11.018 | MON | 354 | 3,773 | 09/05/2008. | 01/25/2036. |
| 16162X AD 9 | CHASE 2006-S3 1A4 SEQ SSNR FLT 1136 | | | 1 | 1FM | 509,920 | 87.410 | 510,855 | 584,436 | 425,777 | 0 | (4,114) | 0 | 0 | 6.000 | 3.431 | MON | 584 | 35,066 | 02/27/2008. | 11/25/2036. |
| 16165Y AV 4 | CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37 | | | 1 | 1FM | 5,000,159 | 94.899 | 5,467,668 | 5,761,573 | 4,548,675 | 0 | 63,936 | 0 | 0 | 4.270 | 6.523 | MON | 20,501 | 241,069 | 10/03/2013. | 08/25/2037. |
| 17307G 4H 8 | CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036 | | | 1 | 1FM | 192,570 | 65.840 | 126,790 | 192,573 | 68,102 | 0 | 3,906 | 0 | 0 | 4.952 | 13.647 | MON | 795 | 6,918 | 03/22/2006. | 03/25/2036. |
| 17307G VN 5 | CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035 | | | 1 | 1FM | 164,744 | 98.405 | 162,121 | 164,749 | 68,504 | 0 | 16,094 | 0 | 0 | 5.090 | 43.409 | MON | 699 | 8,137 | 08/11/2005. | 08/25/2035. |
| 17309A AD 1 | CMALT 2006-A1 1A4 NAS 5.75 04/25/36 | | | 1 | 1FM | 591,633 | 94.290 | 586,727 | 622,258 | 561,481 | 0 | 5,872 | 0 | 0 | 5.750 | 7.494 | MON | 2,982 | 36,240 | 07/17/2013. | 04/25/2036. |
| 17312V AA 6 | CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37 | | | 1 | 1FM | 39,397 | 86.676 | 97,857 | 112,900 | 37,778 | 0 | 15,798 | 0 | 0 | 3.510 | 56.961 | MON | 330 | 3,831 | 11/18/2008. | 03/25/2037. |
| 18976G AR 7 | CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37 | | | 1 | 1FM | 1,302,180 | 96.082 | 1,544,638 | 1,607,629 | 1,251,431 | 0 | 13,769 | 0 | 0 | 6.000 | 10.080 | MON | 8,038 | 98,038 | 03/04/2008. | 06/25/2037. |
| 21075W CJ 2 | CONHE 1996-1 A7 SEQ 7.00 3/15/2027 | | | 1 | 1FM | 299,895 | 83.447 | 250,448 | 300,129 | 55,984 | 0 | 0 | 0 | 0 | 6.798 | 37.197 | MON | 1,700 | 20,853 | 02/02/1996. | 03/15/2027. |
| 23242L AB 9 | CWHEL 2006-F 2A1A SEQ FLT 7/15/2036 | | | 1 | 1FM | 264,675 | 93.295 | 353,386 | 378,783 | 337,008 | 0 | 53,672 | 0 | 0 | 2.595 | 19.844 | MON | 464 | 7,984 | 03/13/2008. | 07/15/2036. |
| 23245G AB 7 | CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36 | | | 1 | 1FM | 110,001 | 99.404 | 144,363 | 145,228 | 130,807 | 0 | 56,642 | 0 | 0 | 2.666 | 59.275 | MON | 75 | 3,151 | 05/13/2008. | 12/25/2046. |
| 24763L AE 0 | DELHE 1995-2 A5 HE SEQ 7.1 1/25/27 | | | 1 | 1FM | 21,802 | 96.265 | 20,916 | 21,728 | 21,728 | 0 | 0 | 0 | 0 | 7.100 | 6.159 | MON | 129 | 1,543 | 12/20/1995. | 01/25/2027. |
| 25150M AC 0 | DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36 | | | 1 | 1FM | 948,495 | 93.910 | 1,131,091 | 1,204,438 | 1,022,337 | 0 | 37,524 | 0 | 0 | 2.656 | 4.323 | MON | 622 | 11,876 | 09/23/2013. | 12/25/2036. |
| 25150R AD 7 | DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037 | | | 1 | 1FM | 775,052 | 97.930 | 823,652 | 841,066 | 778,579 | 0 | 28,035 | 0 | 0 | 2.676 | 4.864 | MON | 438 | 18,320 | 06/13/2016. | 02/25/2037. |
| 251510 DP 5 | DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35 | | | 1 | 1FM | 2,915,493 | 101.336 | 2,937,006 | 2,898,285 | 2,738,431 | 0 | 14,160 | 0 | 0 | 5.452 | 6.650 | MON | 13,168 | 158,744 | 01/29/2014. | 04/25/2035. |
| 251510 DQ 3 | DBALT 2005-2 2A1 SEQ FLT 3/25/2020 | | | 1 | 1FM | 18,838 | 98.522 | 21,644 | 21,969 | 22,081 | 0 | 1,328 | 0 | 0 | 2.806 | 9.513 | MON | 10 | 496 | 03/19/2008. | 03/25/2020. |
| 251510 MD 2 | DBALT 2006-AB1 A1A SEQ 5.431 02/25/36 | | | 1 | 1FM | 213,592 | 95.068 | 203,384 | 213,935 | 141,733 | 0 | 9,162 | 0 | 0 | 5.431 | 12.990 | MON | 968 | 11,030 | 01/25/2006. | 02/25/2036. |
| 251563 FP 2 | DMSI 2004-4 7AR3 IO CSTR 06/25/2034 | | | 16 | 5GI | 542,476 | 7.304 | 71,707 | 0 | 0 | 0 | 0 | 0 | 0 | 1.490 | 9,999.000 | MON | 244 | 19,933 | 08/18/2004. | 06/25/2034. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 29445U AB 1 | EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037 | | | 1 | 1FM | 6,948,851 | 92.800 | 7,760,552 | 8,362,664 | 7,284,853 | 0 | 216,392 | 0 | 0 | 2.696 | 3.583 | MON | 4,384 | 182,303 | 10/28/2014. | 04/25/2037. |
| 32027L AE 5 | FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036 | | | 1 | 1FM | 3,638,181 | 97.250 | 4,002,258 | 4,115,433 | 3,831,520 | 0 | 143,626 | 0 | 0 | 2.666 | 5.571 | MON | 2,134 | 88,493 | 06/07/2016. | 10/25/2036. |
| 32028H AD 5 | FFML 2006-FF10 A4 SEQ FLT 07/25/2036 | | | 1 | 1FM | 687,568 | 99.440 | 733,701 | 737,832 | 732,255 | 0 | 16,715 | 0 | 0 | 2.656 | 2.626 | MON | 381 | 15,855 | 02/13/2013. | 07/25/2036. |
| 32051G EZ 4 | FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35 | | | 1 | 1FM | 1,262,712 | 91.440 | 1,358,381 | 1,485,543 | 1,255,645 | 0 | 40,584 | 0 | 0 | 3.806 | 8.387 | MON | 4,711 | 51,923 | 02/19/2016. | 02/25/2035. |
| 32051G XQ 3 | FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35 | | | 1 | 1FM | 444,807 | 94.750 | 442,898 | 467,438 | 373,066 | 0 | 1,478 | 0 | 0 | 4.695 | 4.243 | MON | 1,829 | 18,395 | 07/12/2016. | 11/25/2035. |
| 32113J CG 8 | FNLC 2005-4 A4 SEQ SNR FLT 02/25/2036 | | | 1 | 1FM | 7,186,394 | 96.308 | 8,091,890 | 8,402,068 | 7,770,458 | 0 | 195,052 | 0 | 0 | 2.896 | 3.119 | MON | 4,732 | 200,269 | 01/23/2015. | 02/25/2036. |
| 361856 CP 0 | GMACM 2003-HE2 A4 SEQ STP 4/25/2033 | | | 1 | 1FM | 66,319 | 97.753 | 65,525 | 67,031 | 67,031 | 0 | 0 | 0 | 0 | 5.120 | 49.583 | MON | 286 | 3,432 | 05/24/2007. | 04/25/2033. |
| 361856 DX 2 | GMACM 2004-HE5 A5 SEQ CSTR 9/25/34 | | | 1 | 1FM | 418,931 | 101.146 | 423,732 | 418,931 | 234,330 | 0 | 82,462 | 0 | 0 | 5.865 | 50.231 | MON | 2,048 | 24,570 | 11/18/2004. | 09/25/2034. |
| 36185M AJ 1 | GMACM 2005-AF1 A2 SEQ SNR FLT 07/25/35 | | | 1 | 1FM | 325,553 | 88.750 | 342,561 | 385,984 | 328,014 | 0 | 8,311 | 0 | 0 | 3.106 | 4.198 | MON | 200 | 9,873 | 01/20/2017. | 07/25/2035. |
| 3622EA AA 8 | GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047 | | | 1 | 1FM | 588,839 | 72.510 | 643,872 | 887,977 | 555,727 | 0 | 26,204 | 0 | 0 | 2.576 | 7.829 | MON | 445 | 17,204 | 01/05/2016. | 03/25/2047. |
| 362341 7S 2 | GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036 | | | 1 | 4FM | 2,460,399 | 100.300 | 2,324,800 | 2,317,846 | 2,139,391 | 0 | (56,691) | 0 | 0 | 5.500 | 2.943 | MON | 10,623 | 130,266 | 12/16/2014. | 02/25/2036. |
| 362341 BR 9 | GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035 | | | 1 | 1FM | 286,578 | 99.953 | 292,288 | 292,427 | 291,812 | 0 | 2,088 | 0 | 0 | 3.511 | 1.921 | MON | 200 | 8,791 | 05/17/2013. | 06/25/2035. |
| 36242D BZ 5 | GSR 2004-9 B1 MEZ FLT 08/25/2034 | | | 1 | 1FM | 576,781 | 98.001 | 581,985 | 593,854 | 577,033 | 0 | 3,735 | 0 | 0 | 4.242 | 4.023 | MON | 2,099 | 23,191 | 01/19/2017. | 08/25/2034. |
| 36242D PG 2 | GSR 2004-14 3A2 SEQ CSTR 12/25/2034 | | | 1 | 1FM | 698,981 | 100.654 | 714,506 | 709,864 | 695,125 | 0 | 2,161 | 0 | 0 | 4.715 | 3.592 | MON | 2,789 | 25,799 | 02/05/2016. | 12/25/2034. |
| 36242D T6 0 | GSMPS 2005-RP2 1AS IO SNR CSTR 03/25/35 | | | 16 | 4FE | 6,502,695 | 7.950 | 1,672,088 | 0 | 1,579,218 | (46,245) | (524,643) | 0 | 0 | 2.365 | 7.236 | MON | 8,291 | 617,419 | 11/12/2013. | 03/25/2035. |
| 36242D UQ 4 | GSR 2005-AR1 4A1 SEQ SSNR FLT 01/25/2035 | | | 1 | 1FM | 1,051,976 | 95.124 | 1,028,984 | 1,081,723 | 1,046,515 | 0 | 4,613 | 0 | 0 | 3.485 | 3.238 | MON | 3,141 | 33,622 | 03/14/2017. | 01/25/2035. |
| 36242D VY 6 | GSR 2005-AR1 4A2 MEZ FLT 01/25/2035 | | | 1 | 1FM | 135,697 | 94.504 | 134,989 | 142,839 | 134,850 | 0 | 1,372 | 0 | 0 | 3.485 | 3.949 | MON | 415 | 4,440 | 03/14/2017. | 01/25/2035. |
| 39678W AA 6 | GCSP 2005-1 A SEQ CSTR 9-25-34 | | | | 1FM | 508,700 | 104.116 | 535,327 | 514,163 | 519,176 | 0 | 4,736 | 0 | 0 | 4.752 | 6.409 | MON | 2,036 | 24,571 | 07/18/2005. | 09/25/2034. |
| 40432B AA 7 | HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037 | | | 1 | 3FM | 32,664 | 94.276 | 35,093 | 37,223 | 35,093 | 1,563 | (9,041) | 0 | 0 | 5.500 | 5.000 | MON | 171 | 2,047 | 09/19/2008. | 09/25/2037. |
| 40432B AZ 2 | HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037 | | | 1 | 5FM | 1,265,014 | 69.464 | 1,021,109 | 1,469,980 | 1,021,109 | 0 | 14,207 | 44,375 | 0 | 6.000 | 5.883 | MON | 7,350 | 88,094 | 09/03/2013. | 09/25/2037. |
| 41161P EZ 2 | HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034 | | | 1 | 1FM | 272,092 | 99.000 | 270,560 | 273,293 | 271,216 | 0 | 111 | 0 | 0 | 3.824 | 3.013 | MON | 871 | 9,942 | 01/27/2017. | 06/19/2034. |
| 41161P FV 0 | HVMLT 2004-6 5A SEQ SNR FLT 08/19/2034 | | | 1 | 1FM | 227,923 | 99.250 | 223,150 | 224,836 | 230,915 | 0 | (1,133) | 0 | 0 | 4.653 | 3.015 | MON | 872 | 9,557 | 01/27/2017. | 08/19/2034. |
| 41161V AC 4 | HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46 | | | 1 | 1FM | 5,714,270 | 90.880 | 6,622,425 | 7,287,000 | 5,735,224 | 0 | 252,954 | 0 | 0 | 2.503 | 4.928 | MON | 6,585 | 159,244 | 12/04/2014. | 09/19/2046. |
| 41162N AC 1 | HVMLT 2006-14 2A1A SEQ SNR FLT 01/25/47 | | | 1 | 1FM | 6,142,550 | 94.000 | 7,237,884 | 7,699,876 | 6,164,017 | 0 | 213,831 | 0 | 0 | 2.620 | 5.902 | MON | 7,284 | 163,286 | 09/19/2014. | 01/25/2047. |
| 43739E AP 2 | HMBT 2005-1 A1 SEQ SSNR FLT 03/25/2035 | | | 1 | 1FM | 808,013 | 91.934 | 815,744 | 887,317 | 809,057 | 0 | 21,923 | 0 | 0 | 2.756 | 4.107 | MON | 476 | 22,130 | 02/15/2017. | 03/25/2035. |
| 43739H AA 8 | HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036 | | | 1 | 1FM | 1,082,698 | 97.349 | 1,204,569 | 1,237,370 | 1,126,496 | 0 | 43,779 | 0 | 0 | 2.686 | 5.434 | MON | 646 | 28,968 | 02/11/2016. | 12/25/2036. |
| 45254N MZ 7 | IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035 | | | 1 | 1FM | 364,970 | 94.125 | 408,962 | 434,488 | 388,917 | 0 | 13,974 | 0 | 0 | 3.126 | 4.653 | MON | 264 | 11,365 | 02/11/2008. | 04/25/2035. |
| 45254N NT 0 | IMM 2005-3 M1 MEZ FLT 08/25/2035 | | | 1 | 1FM | 259,912 | 57.157 | 298,159 | 521,652 | 51,864 | 0 | 81,445 | 0 | 0 | 3.136 | 245.195 | MON | 318 | 15,858 | 05/20/2008. | 08/25/2035. |
| 45257E AB 0 | IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037 | | | 1 | 1FM | 4,289,912 | 91.563 | 4,527,468 | 4,944,675 | 4,348,044 | 0 | 198,513 | 0 | 0 | 2.706 | 5.438 | MON | 2,602 | 108,471 | 07/21/2016. | 02/25/2037. |
| 45660L CK 3 | INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35 | | | 1 | 1FM | 1,084,255 | 81.000 | 1,181,481 | 1,458,619 | 1,076,946 | 0 | 41,603 | 0 | 0 | 3.186 | 6.216 | MON | 904 | 39,019 | 02/16/2016. | 02/25/2035. |
| 45660L LP 2 | INDX 2005-AR7 4A1 SEQ SSNR FLT 06/25/35 | | | 1 | 1FM | 736,183 | 89.110 | 743,441 | 834,295 | 700,076 | 0 | 19,343 | 0 | 0 | 4.238 | 6.835 | MON | 2,947 | 33,645 | 11/10/2016. | 06/25/2035. |
| 45660L LQ 0 | INDX 2005-AR7 5A1 SEQ SNR FLT 06/25/2035 | | | 1 | 1FM | 867,930 | 86.010 | 887,783 | 1,032,186 | 853,627 | 0 | 42,054 | 0 | 0 | 4.201 | 8.828 | MON | 3,613 | 39,725 | 02/18/2016. | 06/25/2035. |
| 45660N X9 1 | INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34 | | | 1 | 1FM | 206,925 | 95.675 | 241,434 | 252,348 | 209,565 | 0 | 12,041 | 0 | 0 | 4.315 | 12.581 | MON | 907 | 9,917 | 05/30/2008. | 10/25/2034. |
| 46590B AA 2 | JPTEP 2011-1 A SEQ CSTR 06/17/41 | | | 1 | 1FE | 4,183,532 | 100.220 | 4,192,736 | 4,183,532 | 4,183,532 | 0 | 0 | 0 | 0 | 3.479 | 3.504 | MON | 12,128 | 145,666 | 06/27/2011. | 06/17/2041. |
| 466247 UG 6 | JPMMT 2005-A6 7A1 SEQ SNR FLT 08/25/2035 | | | 1 | 1FM | 478,649 | 98.125 | 480,473 | 489,654 | 475,757 | 0 | 904 | 0 | 0 | 4.366 | 3.991 | MON | 1,782 | 19,594 | 03/21/2017. | 08/25/2035. |
| 46627M AD 9 | JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35 | | | 1 | 1FM | 322,560 | 72.100 | 241,877 | 335,474 | 207,731 | 0 | (5,860) | 0 | 0 | 6.000 | 6.808 | MON | 1,677 | 20,300 | 02/07/2008. | 12/25/2035. |
| 46627M CU 9 | JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36 | | | 1 | 1FM | 970,809 | 94.340 | 916,354 | 971,331 | 707,611 | 0 | 32,225 | 0 | 0 | 3.867 | 9.311 | MON | 3,130 | 36,453 | 02/07/2006. | 03/25/2036. |
| 46630P AP 0 | JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37 | | | 1 | 1FM | 41,053 | 94.460 | 40,495 | 42,870 | 29,594 | 0 | 2,621 | 0 | 0 | 3.797 | 13.222 | MON | 136 | 1,497 | 06/23/2008. | 04/25/2037. |
| 46632T AA 3 | JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37 | | | | 1FM | 860,693 | 99.380 | 1,054,369 | 1,060,947 | 919,549 | 0 | 11,571 | 0 | 0 | 3.503 | 5.368 | MON | 3,097 | 35,491 | 08/26/2008. | 07/27/2037. |
| 46633A AC 9 | JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE | | | | 1FM | 681,954 | 104.590 | 919,588 | 879,231 | 879,231 | 0 | 0 | 0 | 0 | 6.537 | 6.626 | MON | 4,789 | 51,712 | 12/18/2008. | 11/26/2036. |
| 46633M AM 1 | JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE | | | | 1FM | 181,691 | 96.210 | 1,730,596 | 1,798,769 | 0 | 0 | 0 | 0 | 0 | 4.045 | 9,471.916 | MON | 6,063 | 70,991 | 06/11/2009. | 04/26/2035. |

# 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 and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 46637U AA 5 | | JPTEP 2012-3 A PT 3.0 10/27/2042 | | | 1 | 1FE | 10,441,809 | 97.650 | 10,566,245 | 10,820,527 | 10,472,152 | 0 | 52,828 | 0 | 0 | 3.000 | 3.725 | MON | 27,051 | 324,615 | 12/10/2013. | 10/27/2042. |
| 46637V AA 3 | | JPTEP 2012-2 A SEQ 3.00 09/17/42 | | | 1 | 1FE | 2,049,807 | 97.760 | 2,018,017 | 2,064,257 | 2,050,795 | 0 | 2,452 | 0 | 0 | 3.000 | 3.132 | MON | 5,161 | 61,942 | 12/02/2013. | 09/17/2042. |
| 46639A AA 7 | | JPTEP 2012-5 A PT 2.50 12/27/2042 | | | 1 | 1FE | 966,189 | 94.600 | 952,099 | 1,006,447 | 969,104 | 0 | 5,130 | 0 | 0 | 2.500 | 3.115 | MON | 2,097 | 25,161 | 08/11/2014. | 12/27/2042. |
| 46645A AB 7 | | JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE | | | | 1FE | 3,986,514 | 97.740 | 4,252,572 | 4,350,902 | 4,120,549 | 0 | 118,993 | 0 | 0 | 2.505 | 3.547 | MON | 2,119 | 94,839 | 12/30/2015. | 06/26/2047. |
| 472320 AA 8 | | JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47 | | | | 1FM | 1,532,746 | 90.314 | 1,464,855 | 1,621,954 | 1,224,874 | 0 | 79,226 | 0 | 0 | 7.615 | 15.365 | MON | 2,402 | 122,043 | 07/07/2008. | 06/25/2047. |
| 472321 AA 6 | | JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035 | | | | 1FM | 1,106,981 | 111.427 | 1,609,431 | 1,444,376 | 1,281,924 | 0 | 39,248 | 0 | 0 | 6.000 | 10.245 | MON | 7,222 | 86,662 | 08/26/2008. | 10/25/2035. |
| 472321 AB 4 | | JMAC 2008-R2 1A2 SUB CSTR 10/25/2035 | | | | 1FM | 250,600 | 103.311 | 568,212 | 550,000 | 142,160 | 0 | 195 | 0 | 0 | 6.000 | 24.128 | MON | 2,750 | 33,000 | 08/26/2008. | 10/25/2035. |
| 472321 AG 3 | | JMAC 2008-R2 1A3 MEZ CSTR 10/25/35 | | | | 1FM | 105,764 | 33.999 | 163,820 | 481,842 | 7,635 | 0 | (1,169) | 0 | 0 | 6.000 | 527.680 | MON | 2,409 | 28,959 | 08/26/2008. | 10/25/2035. |
| 47232C AH 7 | | JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE | | | | 1FM | 897,874 | 96.636 | 1,048,857 | 1,085,365 | 1,077,798 | 0 | 121,714 | 0 | 0 | 4.360 | 7.488 | MON | 3,943 | 41,885 | 02/23/2016. | 06/21/2037. |
| 47232D AA 0 | | JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37 | | | | 1FM | 1,260,138 | 98.500 | 1,241,236 | 1,260,138 | 1,230,361 | 0 | 68,834 | 0 | 0 | 2.915 | 7.528 | MON | 612 | 32,245 | 03/31/2009. | 04/26/2037. |
| 47232D AB 8 | | JMAC 2009-R5 1A2 SUB SSNR CSTR 4/26/37 | | | | 1FM | 2,731,087 | 50.125 | 1,368,957 | 2,731,087 | 867,481 | 0 | 234,901 | 0 | 0 | 2.915 | 38.937 | MON | 1,327 | 69,843 | 03/31/2009. | 04/26/2037. |
| 47232D AC 6 | | JMAC 2009-R5 1A3 SUB SSUP CSTR 04/26/37 | | | | 1FM | 883,087 | 35.375 | 483,061 | 1,365,544 | 20,545 | 0 | (5) | 0 | 0 | 2.915 | 84.584 | MON | 663 | 34,921 | 03/31/2009. | 04/26/2037. |
| 47232D AD 4 | | JMAC 2009-R5 1A4 SUB SSUP CSTR 4/26/37 | | | | 1FM | 256,523 | 28.500 | 389,180 | 1,365,544 | 13,234 | 0 | (0) | 0 | 0 | 2.915 | 142.749 | MON | 663 | 34,921 | 03/31/2009. | 04/26/2037. |
| 47232D AE 2 | | JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37 | | | | 1FM | 84,395 | 15.125 | 167,125 | 1,104,961 | 0 | 0 | (12) | 0 | 0 | 2.915 | 9,999.000 | MON | 537 | 32,269 | 03/31/2009. | 04/26/2037. |
| 47232D AG 7 | | JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36 | | | | 1FM | 43,803 | 101.000 | 44,241 | 43,803 | 43,506 | 0 | 239 | 0 | 0 | 6.500 | 6.909 | MON | 237 | 2,863 | 03/31/2009. | 09/26/2036. |
| 47232D AH 5 | | JMAC 2009-R5 2A3 SUB SSUP CSTR 9/26/36 | | | | 1FM | 72,904 | 107.250 | 78,190 | 72,904 | 62,566 | 0 | 2,532 | 0 | 0 | 6.500 | 12.267 | MON | 395 | 4,730 | 03/31/2009. | 09/26/2036. |
| 47232D AJ 1 | | JMAC 2009-R5 2A4 SUB SSUP CSTR 9/26/36 | | | | 1FM | 72,904 | 67.750 | 49,392 | 72,904 | 41,221 | 0 | (389) | 0 | 0 | 6.500 | 10.778 | MON | 395 | 4,730 | 03/31/2009. | 09/26/2036. |
| 47232D AK 8 | | JMAC 2009-R5 2A5 SUB SSUP CSTR 9/26/36 | | | | 1FM | 72,904 | 66.250 | 48,299 | 72,904 | 7,591 | 0 | (17) | 0 | 0 | 6.500 | 67.742 | MON | 395 | 4,730 | 03/31/2009. | 09/26/2036. |
| 47232D AL 6 | | JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36 | | | | 1FM | 9,636 | 34.250 | 12,233 | 35,718 | - | 0 | 0 | 0 | 0 | 6.500 | 1,792.630 | MON | 193 | 2,724 | 03/31/2009. | 09/26/2036. |
| 47232D AU 6 | | JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36 | | | | 1FM | 1,377,063 | 100.750 | 1,463,302 | 1,452,409 | 1,415,163 | 0 | 9,712 | 0 | 0 | 4.722 | 5.059 | MON | 5,716 | 64,116 | 03/31/2009. | 09/26/2036. |
| 47232D AV 4 | | JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36 | | | | 1FM | 595,374 | 97.250 | 1,301,086 | 1,337,878 | 876,736 | 0 | 6,479 | 0 | 0 | 4.722 | 7.947 | MON | 5,265 | 61,823 | 03/31/2009. | 09/26/2036. |
| 47232D BJ 0 | | JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36 | | | | 1FM | 98,513 | 98.125 | 96,666 | 98,513 | 90,708 | 0 | 10,148 | 0 | 0 | 2.655 | 20.714 | MON | 44 | 2,264 | 03/31/2009. | 09/26/2036. |
| 47232D BK 7 | | JMAC 2009-R5 7A3 SUB SSUP CSTR 9/26/36 | | | | 1FM | 319,390 | 94.375 | 301,424 | 319,390 | 64,890 | 0 | 22,341 | 0 | 0 | 2.655 | 82.572 | MON | 141 | 7,339 | 03/31/2009. | 09/26/2036. |
| 47232D BL 5 | | JMAC 2009-R5 7A4 SUB SSUP CSTR 9/26/36 | | | | 1FM | 124,525 | 71.625 | 228,762 | 319,389 | 8,414 | 0 | 300 | 0 | 0 | 2.655 | 116.924 | MON | 141 | 7,339 | 03/31/2009. | 09/26/2036. |
| 47232D BM 3 | | JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36 | | | | 1FM | 14,070 | 5.250 | 6,513 | 124,052 | 42 | 0 | 18 | 0 | 0 | 2.655 | 9,999.000 | MON | 55 | 3,401 | 03/31/2009. | 09/26/2036. |
| 47232D CH 3 | | JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36 | | | | 1FM | 77,212 | 99.625 | 76,922 | 77,212 | 70,240 | 0 | 20,566 | 0 | 0 | 3.393 | 44.323 | MON | 218 | 2,565 | 03/31/2009. | 05/21/2036. |
| 47232D CJ 9 | | JMAC 2009-R5 11A3 SUB SSUP CSTR 5/21/36 | | | | 1FM | 427,673 | 97.250 | 415,912 | 427,673 | 304,041 | 0 | 50,290 | 0 | 0 | 3.393 | 26.996 | MON | 1,209 | 14,206 | 03/31/2009. | 05/21/2036. |
| 47232D CK 6 | | JMAC 2009-R5 11A4 SUB SSUP CSTR 5/21/36 | | | | 1FM | 427,673 | 90.125 | 385,440 | 427,673 | 172,086 | 0 | 23,562 | 0 | 0 | 3.393 | 25.057 | MON | 1,209 | 14,206 | 03/31/2009. | 05/21/2036. |
| 47232D CL 4 | | JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36 | | | | 1FM | 56,149 | 84.625 | 154,990 | 183,149 | 397 | 0 | (1,672) | 0 | 0 | 3.393 | 4,893.412 | MON | 518 | 6,083 | 03/31/2009. | 05/21/2036. |
| 47232D CQ 3 | | JMAC 2009-R5 12A3 SUB SSUP CSTR 12/26/36 | | | | 1FM | 101,770 | 101.750 | 117,267 | 115,250 | 101,233 | 0 | 11,121 | 0 | 0 | 5.999 | 19.610 | MON | 115 | 6,915 | 03/31/2009. | 12/26/2036. |
| 47232D CR 1 | | JMAC 2009-R5 12A4 SUB SSUP CSTR 12/26/36 | | | | 1FM | 79,431 | 84.875 | 181,985 | 214,415 | 109,591 | 0 | 2,310 | 0 | 0 | 5.999 | 14.421 | MON | 214 | 12,863 | 03/31/2009. | 12/26/2036. |
| 47232D CS 9 | | JMAC 2009-R5 12A5 SUB SSUP CSTR 12/26/36 | | | | 1FM | 62,172 | 72.125 | 154,647 | 214,415 | 63,254 | 0 | (888) | 0 | 0 | 5.999 | 19.527 | MON | 214 | 12,863 | 03/31/2009. | 12/26/2036. |
| 47232D CT 7 | | JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36 | | | | 1FM | 9,488 | 24.250 | 10,009 | 41,275 | 4,155 | 2,105 | (2,023) | 0 | 0 | 5.999 | 1.277 | MON | 41 | 3,371 | 03/31/2009. | 12/26/2036. |
| 47232D CW 0 | | JMAC 2009-R5 13A3 SUB SSUP CSTR 4/26/47 | | | | 1FM | 15,968 | 100.500 | 16,048 | 15,968 | 15,946 | 0 | 301 | 0 | 0 | 3.929 | 3.274 | MON | 52 | 596 | 03/31/2009. | 04/26/2047. |
| 47232D CX 8 | | JMAC 2009-R5 13A4 SUB SSUP CSTR 4/26/47 | | | | 1FM | 819,957 | 104.250 | 1,416,480 | 1,358,734 | 579,549 | 0 | 138,458 | 0 | 0 | 3.929 | 39.594 | MON | 4,448 | 50,747 | 03/31/2009. | 04/26/2047. |
| 47232D CY 6 | | JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47 | | | | 1FM | 134,327 | 51.875 | 123,436 | 237,948 | 0 | 0 | (306) | 0 | 0 | 3.929 | 107.699 | MON | 779 | 11,282 | 03/31/2009. | 04/26/2047. |
| 47232D CZ 3 | | JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37 | | | | 1FM | 87,290 | 102.125 | 112,888 | 110,539 | 96,332 | 0 | 11,501 | 0 | 0 | 5.500 | 18.589 | MON | 507 | 6,080 | 03/31/2009. | 06/26/2037. |
| 47232D DA 7 | | JMAC 2009-R5 14A2 SUB SSUP CSTR 6/26/37 | | | | 1FM | 79,553 | 77.000 | 167,640 | 217,714 | 114,481 | 0 | 1,299 | 0 | 0 | 5.500 | 11.865 | MON | 998 | 11,974 | 03/31/2009. | 06/26/2037. |
| 47232D DB 5 | | JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37 | | | | 1FM | 49,730 | 55.000 | 108,375 | 197,045 | 21,444 | 0 | (262) | 0 | 0 | 5.500 | 52.198 | MON | 903 | 10,903 | 03/31/2009. | 06/26/2037. |
| 47232D DE 9 | | JMAC 2009-R5 15A3 SUB SSUP CSTR 8/26/37 | | | | 1FM | 11,238 | 100.000 | 41,887 | 41,887 | 36,548 | 0 | 4,784 | 0 | 0 | 5.500 | 21.191 | MON | 192 | 2,304 | 03/31/2009. | 08/26/2037. |
| 47232D DF 6 | | JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37 | | | | 1FM | 48,282 | 73.000 | 184,560 | 252,822 | 72,015 | 0 | 4,075 | 0 | 0 | 5.500 | 40.603 | MON | 1,159 | 13,746 | 03/31/2009. | 08/26/2037. |

# 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 and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in 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 DR 0 | JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35 | | | | 1FM | 574,479 | 100.500 | 940,840 | 936,159 | 833,660 | 0 | 71,436 | 0 | 0 | 4.284 | 11.900 | MON | 3,342 | 36,953 | 03/31/2009. | 09/26/2035. |
| 47232D DS 8 | JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35 | | | | 1FM | 384,545 | 79.250 | 1,019,517 | 1,286,456 | 373,460 | 0 | 32,345 | 0 | 0 | 4.284 | 20.771 | MON | 4,593 | 51,334 | 03/31/2009. | 09/26/2035. |
| 47232D FJ 6 | JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36 | | | | 1FM | 554,925 | 62.250 | 345,441 | 554,925 | 367,027 | 0 | 2,849 | 0 | 0 | 5.611 | 7.099 | MON | 2,595 | 15,125 | 03/31/2009. | 12/26/2036. |
| 47232D FK 3 | JMAC 2009-R5 24A5 MEZ SSUP CSTR 12/26/36 | | | | 1FM | 196,101 | 12.250 | 61,250 | 500,000 | 0 | 0 | 0 | 0 | 0 | 5.611 | 9,999.000 | MON | 2,338 | 12,357 | 03/31/2009. | 12/26/2036. |
| 47232D FM 9 | JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37 | | | | 1FM | 4,548 | 97.875 | 22,851 | 23,347 | 23,347 | 0 | 420 | 0 | 0 | 3.990 | 2.016 | MON | 78 | 901 | 03/31/2009. | 06/26/2037. |
| 47232Q AA 1 | JMAC 2009-R2 1A SEQ CSTR 11-37 RE | | | | 1FM | 552,099 | 101.660 | 577,506 | 568,076 | 516,509 | 0 | 9,572 | 0 | 0 | 5.124 | 5.001 | MON | 2,426 | 27,834 | 04/12/2012. | 11/26/2037. |
| 47232V AA 0 | JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37 | | | | 1FM | 65,950 | 100.625 | 66,362 | 65,950 | 65,405 | 0 | 730 | 0 | 0 | 6.000 | 7.067 | MON | 330 | 3,957 | 03/31/2009. | 02/26/2037. |
| 47232V AB 8 | JMAC 2009-R4 1A2 SUB SSUP 6.00 02/26/37 | | | | 1FM | 230,694 | 102.750 | 237,038 | 230,694 | 230,054 | 0 | (81) | 0 | 0 | 6.000 | 6.019 | MON | 1,153 | 13,842 | 03/31/2009. | 02/26/2037. |
| 47232V AC 6 | JMAC 2009-R4 1A3 SUB SSUP 6.00 02/26/37 | | | | 1FM | 118,105 | 104.625 | 181,023 | 173,021 | 37,680 | 0 | 1,313 | 0 | 0 | 6.000 | 36.965 | MON | 865 | 10,381 | 03/31/2009. | 02/26/2037. |
| 47232V AD 4 | JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37 | | | | 1FM | 33,847 | 62.250 | 76,592 | 123,039 | 0 | 0 | 0 | 0 | 0 | 6.000 | 9,999.000 | MON | 615 | 8,081 | 03/31/2009. | 02/26/2037. |
| 47232V AF 9 | JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37 | | | | 1FM | 49,377 | 100.625 | 49,686 | 49,377 | 48,993 | 0 | 513 | 0 | 0 | 5.750 | 6.738 | MON | 237 | 2,839 | 03/31/2009. | 02/26/2037. |
| 47232V AG 7 | JMAC 2009-R4 2A2 SUB SSUP 5.75 02/26/37 | | | | 1FM | 173,022 | 104.375 | 180,592 | 173,022 | 172,579 | 0 | (63) | 0 | 0 | 5.750 | 5.762 | MON | 829 | 9,949 | 03/31/2009. | 02/26/2037. |
| 47232V AH 5 | JMAC 2009-R4 2A3 SUB SSUP 5.75 02/26/37 | | | | 1FM | 129,766 | 106.750 | 138,525 | 129,766 | 127,113 | 0 | 0 | 0 | 0 | 5.750 | 5.942 | MON | 622 | 7,462 | 03/31/2009. | 02/26/2037. |
| 47232V AJ 1 | JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37 | | | | 1FM | 92,415 | 50.750 | 46,901 | 92,415 | 9,137 | 0 | (1,000) | 0 | 0 | 5.750 | 55.714 | MON | 443 | 5,816 | 03/31/2009. | 02/26/2037. |
| 47232V AX 0 | JMAC 2009-R4 5A2 SUB SSUP CSTR 09/26/35 | | | | 1FM | 227,971 | 100.250 | 562,747 | 561,344 | 375,575 | 0 | 42,591 | 0 | 0 | 4.092 | 25.609 | MON | 1,914 | 20,712 | 03/31/2009. | 09/26/2035. |
| 47232V AY 8 | JMAC 2009-R4 5A3 SUB SSUP CSTR 09/26/35 | | | | 1FM | 56,678 | 103.125 | 224,863 | 218,049 | 27,062 | 0 | 2,742 | 0 | 0 | 4.092 | 51.863 | MON | 743 | 8,045 | 03/31/2009. | 09/26/2035. |
| 47232V AZ 5 | JMAC 2009-R4 5A4 SUB SSUP CSTR 09/26/35 | | | | 1FM | 109,990 | 80.000 | 146,952 | 183,689 | 24,559 | 0 | 295 | 0 | 0 | 4.092 | 35.516 | MON | 626 | 7,341 | 03/31/2009. | 09/26/2035. |
| 47232V BG 6 | JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36 | | | | 1FM | 600,406 | 98.875 | 724,728 | 732,974 | 663,510 | 0 | 64,033 | 0 | 0 | 2.985 | 12.968 | MON | 1,823 | 19,262 | 03/31/2009. | 11/26/2036. |
| 47232V BH 4 | JMAC 2009-R4 7A2 SUB SSUP FLT 11/26/36 | | | | 1FM | 210,484 | 87.000 | 702,392 | 807,347 | 12,905 | 0 | 3,247 | 0 | 0 | 2.985 | 284.165 | MON | 2,008 | 21,216 | 03/31/2009. | 11/26/2036. |
| 47232V BJ 0 | JMAC 2009-R4 7A3 SUB SSUP FLT 11/26/36 | | | | 1FM | 65,372 | 43.250 | 174,589 | 403,673 | 3,579 | 0 | (112) | 0 | 0 | 2.985 | 448.835 | MON | 1,004 | 10,608 | 03/31/2009. | 11/26/2036. |
| 47232V BK 7 | JMAC 2009-R4 7A4 SUB SSUP FLT 11/26/36 | | | | 1FM | 47,832 | 41.375 | 167,020 | 403,673 | 3,203 | 0 | (122) | 0 | 0 | 2.985 | 516.878 | MON | 1,004 | 10,608 | 03/31/2009. | 11/26/2036. |
| 47232V BL 5 | JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36 | | | | 1FM | 12,584 | 25.750 | 90,298 | 350,672 | 490 | 0 | 0 | 0 | 0 | 2.985 | 41.896 | MON | 872 | 9,601 | 03/31/2009. | 11/26/2036. |
| 47232V BN 1 | JMAC 2009-R4 8A2 SUB SSUP 5.50 11/26/36 | | | | 1FM | 272,939 | 100.375 | 273,963 | 272,939 | 272,073 | 0 | (10) | 0 | 0 | 5.500 | 5.505 | MON | 1,251 | 15,012 | 03/31/2009. | 11/26/2036. |
| 47232V BP 6 | JMAC 2009-R4 8A3 SUB SSUP 5.50 11/26/36 | | | | 1FM | 155,218 | 102.250 | 158,710 | 155,218 | 151,244 | 0 | 786 | 0 | 0 | 5.500 | 6.237 | MON | 711 | 8,537 | 03/31/2009. | 11/26/2036. |
| 47232V BQ 4 | JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36 | | | | 1FM | 217,297 | 64.375 | 335,548 | 521,240 | 57,872 | 0 | 1,542 | 0 | 0 | 5.500 | 58.838 | MON | 2,389 | 28,968 | 03/31/2009. | 11/26/2036. |
| 47232V BY 7 | JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37 | | | | 1FM | 15,997 | 100.125 | 66,608 | 66,525 | 59,520 | 0 | 10,708 | 0 | 0 | 4.426 | 20.371 | MON | 245 | 2,697 | 03/31/2009. | 11/26/2037. |
| 47232V CB 6 | JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36 | | | | 1FM | 230,418 | 101.000 | 232,722 | 230,418 | 229,434 | 0 | 285 | 0 | 0 | 6.000 | 6.086 | MON | 1,152 | 13,946 | 03/31/2009. | 07/26/2036. |
| 47232V CC 4 | JMAC 2009-R4 10A4 SUB SSUP 6.00 07/26/36 | | | | 1FM | 361,796 | 103.000 | 372,650 | 361,796 | 246,022 | 0 | 6,544 | 0 | 0 | 6.000 | 14.284 | MON | 1,809 | 21,505 | 03/31/2009. | 07/26/2036. |
| 47232V CD 2 | JMAC 2009-R4 10A5 SUB SSUP 6.00 07/26/36 | | | | 1FM | 253,061 | 64.750 | 212,061 | 327,508 | 41,831 | 0 | (309) | 0 | 0 | 6.000 | 49.186 | MON | 1,638 | 20,268 | 03/31/2009. | 07/26/2036. |
| 47232V CG 5 | JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37 | | | | 1FM | 122,242 | 98.750 | 120,714 | 122,242 | 121,512 | 0 | 1,348 | 0 | 0 | 5.837 | 3.687 | MON | 595 | 4,684 | 03/31/2009. | 04/26/2037. |
| 47232V CH 3 | JMAC 2009-R4 11A3 SUB SSUP 5.8368 04/37 | | | | 1FM | 302,343 | 96.500 | 291,761 | 302,343 | 278,368 | 0 | 9,267 | 0 | 0 | 5.837 | 7.290 | MON | 1,471 | 6,301 | 03/31/2009. | 04/26/2037. |
| 47232V CJ 9 | JMAC 2009-R4 11A4 SUB SSUP 5.8368 04/37 | | | | 1FM | 302,343 | 87.750 | 265,306 | 302,343 | 195,997 | 0 | 10,687 | 0 | 0 | 5.837 | 12.737 | MON | 1,471 | 6,301 | 03/31/2009. | 04/26/2037. |
| 47232V CK 6 | JMAC 2009-R4 11A5 SUB SSUP 5.8368 04/37 | | | | 1FM | 302,343 | 39.875 | 120,559 | 302,343 | 52,055 | 0 | 2,213 | 0 | 0 | 5.837 | 25.135 | MON | 1,471 | 6,301 | 03/31/2009. | 04/26/2037. |
| 47232V CL 4 | JMAC 2009-R4 11A6 MEZ SSUP 5.8368 04/37 | | | | 1FM | 756,389 | 14.250 | 179,516 | 1,259,764 | 52,248 | 0 | (6,048) | 0 | 0 | 5.837 | 46.438 | MON | 6,127 | 26,255 | 03/31/2009. | 04/26/2037. |
| 47232V DR 0 | JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36 | | | | 1FM | 141,814 | 100.250 | 142,168 | 141,814 | 138,638 | 0 | 1,804 | 0 | 0 | 6.000 | 7.309 | MON | 709 | 8,501 | 03/31/2009. | 04/26/2036. |
| 47232V DS 8 | JMAC 2009-R4 18A2 SUB SSUP 6.00 04/26/36 | | | | 1FM | 132,384 | 77.125 | 102,101 | 132,384 | 84,768 | 0 | (2,029) | 0 | 0 | 6.000 | 6.941 | MON | 662 | 7,933 | 03/31/2009. | 04/26/2036. |
| 47232V DT 6 | JMAC 2009-R4 18A3 SUB SSUP 6.00 04/26/36 | | | | 1FM | 58,536 | 59.125 | 39,136 | 66,192 | 1,316 | 0 | 0 | 0 | 0 | 6.000 | 421.360 | MON | 331 | 3,967 | 03/31/2009. | 04/26/2036. |
| 47232V DU 3 | JMAC 2009-R4 18A4 SUB SSUP 6.00 04/26/36 | | | | 1FM | 14,474 | 37.750 | 19,802 | 52,455 | 709 | 0 | (87) | 0 | 0 | 6.000 | 720.124 | MON | 262 | 3,357 | 03/31/2009. | 04/26/2036. |
| 47232V DZ 2 | JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36 | | | | 1FM | 108,535 | 100.875 | 109,484 | 108,535 | 107,681 | 0 | 2,003 | 0 | 0 | 6.000 | 7.724 | MON | 543 | 6,512 | 03/31/2009. | 03/26/2036. |
| 47232V EA 6 | JMAC 2009-R4 20A2 SUB SSUP 6.00 03/26/36 | | | | 1FM | 537,521 | 88.250 | 505,588 | 572,904 | 426,668 | 0 | 8,188 | 0 | 0 | 6.000 | 10.237 | MON | 2,865 | 34,374 | 03/31/2009. | 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 and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in 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 EB 4 | JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36 | | | | 1FM | 39,781 | 47.875 | 74,786 | 156,210 | 2,009 | 0 | (263) | 0 | 0 | 6.000 | 9,999.000 | MON | 781 | 9,459 | 03/31/2009. | 03/26/2036. |
| 47232V ED 0 | JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37 | | | | 1FM | 120,837 | 101.125 | 121,219 | 119,871 | 119,483 | 0 | 130 | 0 | 0 | 6.000 | 5.952 | MON | 599 | 7,193 | 03/31/2009. | 03/26/2037. |
| 47232V EE 8 | JMAC 2009-R4 21A3 SUB SSUP 6.00 03/26/37 | | | | 1FM | 169,256 | 103.625 | 173,989 | 167,903 | 167,467 | 0 | (73) | 0 | 0 | 6.000 | 6.020 | MON | 840 | 10,074 | 03/31/2009. | 03/26/2037. |
| 47232V EF 5 | JMAC 2009-R4 21A4 SUB SSUP 6.00 03/26/37 | | | | 1FM | 169,256 | 107.000 | 179,656 | 167,903 | 167,624 | 0 | (37) | 0 | 0 | 6.000 | 6.037 | MON | 840 | 10,074 | 03/31/2009. | 03/26/2037. |
| 47232V EG 3 | JMAC 2009-R4 21A5 SUB SSUP 6.00 03/26/37 | | | | 1FM | 169,255 | 86.625 | 145,446 | 167,903 | 18,632 | 0 | (22) | 0 | 0 | 6.000 | 57.926 | MON | 840 | 10,074 | 03/31/2009. | 03/26/2037. |
| 47232V EH 1 | JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37 | | | | 1FM | 77,545 | 16.000 | 12,333 | 77,078 | 0 | 0 | (101) | 0 | 0 | 6.000 | .631.452 | MON | 385 | 5,475 | 03/31/2009. | 03/26/2037. |
| 47232V EK 4 | JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37 | | | | 1FM | 129,688 | 100.375 | 128,254 | 127,774 | 127,313 | 0 | 195 | 0 | 0 | 5.750 | 5.736 | MON | 612 | 7,347 | 03/31/2009. | 04/26/2037. |
| 47232V EL 2 | JMAC 2009-R4 22A3 SUB SSUP 5.75 4/26/37 | | | | 1FM | 259,178 | 104.750 | 267,482 | 255,353 | 222,455 | 0 | 6,229 | 0 | 0 | 5.750 | 12.946 | MON | 1,224 | 14,683 | 03/31/2009. | 04/26/2037. |
| 47232V EM 0 | JMAC 2009-R4 22A4 SUB SSUP 5.75 04/26/37 | | | | 1FM | 259,178 | 92.750 | 236,840 | 255,353 | 27,984 | 0 | 1,881 | 0 | 0 | 5.750 | 72.491 | MON | 1,224 | 14,683 | 03/31/2009. | 04/26/2037. |
| 47232V EN 8 | JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37 | | | | 1FM | 84,492 | 9.500 | 7,908 | 83,245 | 1,726 | 0 | (728) | 0 | 0 | 5.750 | .302.625 | MON | 399 | 5,552 | 03/31/2009. | 04/26/2037. |
| 47232V EY 4 | JMAC 2009-R4 24A3 SUB SSUP 5.50 2/26/36 | | | | 1FM | 85,462 | 99.000 | 84,607 | 85,462 | 85,129 | 0 | 290 | 0 | 0 | 5.500 | 5.603 | MON | 392 | 4,700 | 03/31/2009. | 02/26/2036. |
| 47232V EZ 1 | JMAC 2009-R4 24A4 SUB SSUP 5.50 02/26/36 | | | | 1FM | 252,856 | 100.000 | 252,856 | 252,856 | 252,039 | 0 | (78) | 0 | 0 | 5.500 | 5.517 | MON | 1,159 | 13,907 | 03/31/2009. | 02/26/2036. |
| 47232V FA 5 | JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36 | | | | 1FM | 483,685 | 77.125 | 373,042 | 483,685 | 276,797 | 0 | 4,061 | 0 | 0 | 5.500 | 14.797 | MON | 2,217 | 28,913 | 03/31/2009. | 02/26/2036. |
| 47232V FE 7 | JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36 | | | | 1FM | 101,255 | 92.250 | 96,295 | 104,384 | 86,096 | 0 | 2,170 | 0 | 0 | 5.250 | 9.213 | MON | 457 | 5,621 | 03/31/2009. | 01/26/2036. |
| 47232V FV 9 | JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47 | | | | 1FM | 289,268 | 96.750 | 676,776 | 699,510 | 449,840 | 0 | 118,220 | 0 | 0 | 2.793 | 33.862 | MON | 1,628 | 16,054 | 03/31/2009. | 01/26/2047. |
| 47232V GF 3 | JMAC 2009-R4 31A5 SUB SSUP 5.75 2/26/36 | | | | 1FM | 316,613 | 100.000 | 352,218 | 352,218 | 280,899 | 0 | 25,213 | 0 | 0 | 5.198 | 17.244 | MON | 1,526 | 20,109 | 03/31/2009. | 02/26/2036. |
| 47232V GG 1 | JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36 | | | | 1FM | 80,785 | 68.250 | 72,101 | 105,643 | 39,459 | 0 | 1,788 | 0 | 0 | 5.198 | 24.570 | MON | 458 | 6,965 | 03/31/2009. | 02/26/2036. |
| 47232V GR 7 | JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47 | | | | 1FM | 49,663 | 89.875 | 888,106 | 988,157 | 15,871 | 0 | (13,986) | 0 | 0 | 2.793 | .188.361 | MON | 2,300 | 22,403 | 03/31/2009. | 01/26/2047. |
| 52520M BS 1 | LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035 | | | 1 | 1FM | 830,748 | 79.444 | 916,637 | 1,153,816 | 704,651 | 0 | 3,912 | 0 | 0 | 3.186 | 1.669 | MON | 613 | 30,501 | 06/27/2008. | 12/25/2035. |
| 52521R AC 5 | LMT 2007-5 1A1 SEQ FLT 6/25/2037 | | | 1 | 1FM | 482,460 | 87.750 | 599,023 | 682,644 | 348,105 | 0 | 63,965 | 0 | 0 | 3.156 | 22.614 | MON | 359 | 17,753 | 02/28/2008. | 06/25/2037. |
| 52521R AJ 0 | LMT 2007-5 1A7 IO INV 06/25/2037 | | | 16 | 5FE | 445,835 | 8.000 | 370,078 | 0 | 0 | 0 | 0 | 0 | 0 | 2.594 | 9,999.000 | MON | 2,000 | 160,920 | 12/11/2007. | 06/25/2037. |
| 52522D AG 6 | LXS 2006-16N A321 SEQ SSNR FLT 11/25/46 | | | 1 | 1FM | 9,087,386 | 93.662 | 10,960,931 | 11,702,679 | 9,567,303 | 0 | 563,716 | 0 | 0 | 2.706 | 7.521 | MON | 6,158 | 258,999 | 10/07/2015. | 11/25/2046. |
| 525241 AL 9 | LXS 2007-1 WF1 SEQ 7.00 01/25/2037 | | | 1 | 1FM | 248,892 | 90.775 | 349,803 | 385,351 | 267,842 | 0 | 15,940 | 0 | 0 | 4.458 | 11.558 | MON | 1,432 | 16,801 | 08/11/2008. | 01/25/2037. |
| 542514 EV 2 | LBMLT 2004-1 M2 MEZ FLT 02/25/2034 | | | 1 | 1FM | 143,399 | 99.848 | 146,103 | 146,326 | 143,339 | 0 | 1,934 | 0 | 0 | 3.331 | 2.354 | MON | 95 | 4,153 | 04/30/2013. | 02/25/2034. |
| 55265K Z7 7 | MASTR 2003-11 6A10 IO INV 12/25/33 | | | 16 | 1FE | 680,067 | 0.388 | 150 | 0 | 536 | 0 | (2,302) | 0 | 0 | 4.994 | .174.993 | MON | 32 | 4,151 | 02/06/2008. | 12/25/2033. |
| 576433 GM 2 | MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033 | | | 1 | 1FM | 743,320 | 98.001 | 756,845 | 772,281 | 746,066 | 0 | 7,221 | 0 | 0 | 4.099 | 3.867 | MON | 2,638 | 28,929 | 02/26/2016. | 12/25/2033. |
| 576433 XA 9 | MARM 2005-1 3A1 PT SNR FLT 02/25/2035 | | | 1 | 1FM | 181,142 | 99.828 | 190,348 | 190,676 | 181,379 | 0 | 1,890 | 0 | 0 | 6.282 | 4.445 | MON | 998 | 7,929 | 02/07/2017. | 02/25/2035. |
| 576434 U2 8 | MALT 2005-5 20AX 5.50 07/25/2025 | | | 16 | 5GI | 360,475 | 11.442 | 17,499 | 0 | 11,716 | 0 | (6,986) | 0 | 0 | 5.500 | 29.629 | MON | 701 | 10,283 | 11/30/2007. | 07/25/2025. |
| 576434 UH 5 | MALT 2004-9 A6 NAS STP 08/25/2034 | | | 1 | 1FM | 56,663 | 102.276 | 57,952 | 56,663 | 56,663 | 0 | 0 | 0 | 0 | 5.643 | 5.710 | MON | 266 | 3,150 | 08/10/2004. | 08/25/2034. |
| 57643L LC 8 | MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035 | | | 1 | 1FM | 1,365,844 | 100.000 | 1,367,554 | 1,367,554 | 1,334,826 | 0 | 3,590 | 0 | 0 | 5.648 | 3.780 | MON | 6,437 | 52,588 | 11/20/2014. | 11/25/2035. |
| 59020U ZE 8 | MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035 | | | 1 | 1FM | 1,664,011 | 98.460 | 1,757,570 | 1,785,060 | 1,719,955 | 0 | 47,794 | 0 | 0 | 2.776 | 3.651 | MON | 964 | 41,589 | 02/25/2016. | 08/25/2035. |
| 59024K AM 5 | MANA 2007-AF1 FIO IO CSTR 5/25/37 | | | 16 | 5GI | 1,000,610 | 17.579 | 185,911 | 0 | 83,140 | 0 | (26,532) | 0 | 0 | 5.856 | 24.006 | MON | 5,161 | 66,318 | 01/09/2008. | 05/25/2037. |
| 599809 CN 8 | MCMLT 2015-1 B1 MEZ 3.7821 06/25/2056 | | | 1 | 1FM | 4,365,172 | 100.890 | 4,489,605 | 4,450,000 | 4,367,755 | 0 | 2,583 | 0 | 0 | 3.785 | 4.226 | MON | 14,036 | 28,141 | 10/26/2018. | 06/25/2056. |
| 61690P AM 3 | MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE | | | | 1FM | 2,592,848 | 93.790 | 2,739,499 | 2,920,886 | 2,823,554 | 0 | 204,048 | 0 | 0 | 2.555 | 8.775 | MON | 1,451 | 65,744 | 05/19/2016. | 12/26/2046. |
| 61690P AV 3 | MSRR 2013-R7 10B SUB 6.0 12/26/2046 RE | | | | 1FM | 2,310,352 | 102.000 | 2,359,509 | 2,313,244 | 2,306,595 | 0 | (480) | 0 | 0 | 6.000 | 6.027 | MON | 11,566 | 138,795 | 10/15/2013. | 12/26/2046. |
| 61748H QJ 3 | MSM 2005-8SL A2B SEQ SNR FLT 11/25/2035 | | | 1 | 1FM | 269,924 | 98.870 | 288,903 | 292,205 | 282,786 | 0 | 7,707 | 0 | 0 | 3.246 | 3.702 | MON | 184 | 7,999 | 06/03/2015. | 11/25/2035. |
| 61749J AH 9 | MSM 2006-7 4A3 IO INV 06/25/2036 | | | 16 | 5GI | 523,712 | 14.733 | 1,399,261 | 0 | 0 | 0 | 0 | 0 | 0 | 2.744 | 9,999.000 | MON | 4,343 | 336,355 | 12/11/2007. | 06/25/2036. |
| 61749L BM 2 | MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36 | | | 1 | 1FM | 102,703 | 100.980 | 133,603 | 132,307 | 66,223 | 0 | 18,322 | 0 | 0 | 4.274 | 63.694 | MON | 471 | 4,959 | 05/27/2008. | 06/25/2036. |
| 61751D AE 4 | MSM 2006-17XS A3A SEQ STP 10/25/46 | | | 1 | 1FM | 3,877,533 | 55.480 | 2,511,193 | 4,526,304 | 1,880,007 | 0 | 73,518 | 0 | 0 | 5.651 | 9.184 | MON | 21,316 | 101,347 | 01/11/2013. | 10/25/2046. |
| 61751M AU 8 | MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047 | | | 1 | 1FM | 2,474,777 | 91.106 | 2,475,103 | 2,716,736 | 2,378,955 | 0 | 44,997 | 0 | 0 | 6.000 | 4.604 | MON | 13,584 | 69,410 | 01/08/2014. | 07/25/2047. |
| 61758M AA 5 | MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE | | | | 1FM | 1,314,505 | 102.123 | 1,292,749 | 1,265,871 | 1,215,745 | 0 | (11,860) | 0 | 0 | 6.000 | 4.786 | MON | 6,329 | 76,022 | 08/21/2012. | 04/26/2036. |

# 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 and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 643529 AC 4 | NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36 | | | 1 | 1FM | 679,820 | 42.680 | 436,311 | 1,022,285 | 389,473 | 0 | (4,315) | 0 | 0 | 5.079 | 4.770 | MON | 4,327 | 25,922 | 01/11/2013. | 10/25/2036. |
| 643529 AD 2 | NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36 | | | 1 | 1FM | 271,928 | 43.865 | 179,370 | 408,914 | 155,894 | 0 | (1,748) | 0 | 0 | 5.079 | 4.753 | MON | 1,731 | 10,368 | 01/11/2013. | 10/25/2036. |
| 65535V MJ 4 | NAA 2005-AR3 1A1 SEQ SSNR FLT 07/25/2035 | | | 1 | 1FM | 354,679 | 86.038 | 367,107 | 426,682 | 366,245 | 0 | 13,175 | 0 | 0 | 3.026 | 4.754 | MON | 251 | 10,776 | 10/21/2016. | 07/25/2035. |
| 65535V NL 8 | NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035 | | | 1 | 1FM | 1,475,733 | 86.984 | 1,863,736 | 2,142,625 | 1,524,502 | 0 | 100,353 | 0 | 0 | 2.796 | 9.018 | MON | 1,165 | 54,113 | 06/15/2016. | 08/25/2035. |
| 65536H BW 7 | NHELI 2006-FM1 2A3 SEQ SNR FLT 11/25/35 | | | 1 | 1FM | 3,553,732 | 98.854 | 4,037,943 | 4,084,750 | 4,078,754 | 0 | 0 | 0 | 0 | 2.716 | 2.732 | MON | 2,157 | 86,588 | 01/31/2014. | 11/25/2035. |
| 65538P AA 6 | NAA 2007-1 1A1A SEQ STP 3/25/2047 | | | 1 | 1FM | 394,651 | 81.992 | 325,465 | 396,946 | 205,194 | 0 | 12,999 | 0 | 0 | 5.995 | 20.182 | MON | 1,983 | 13,973 | 05/08/2007. | 03/25/2047. |
| 65539C AK 2 | NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE | | | | 1FM | 2,631,199 | 94.161 | 2,981,845 | 3,166,741 | 2,858,925 | 0 | 62,710 | 0 | 0 | 3.645 | 6.307 | MON | 9,620 | 109,308 | 06/06/2016. | 12/26/2036. |
| 74160M BN 1 | PRIME 2003-2 1A9 IO INV 10/25/2033 | | | 16 | 3FE | 2,123,121 | 13.753 | 34,598 | 0 | 4,854 | 0 | (3,886) | 0 | 0 | 4.894 | 86.513 | MON | 205 | 1,071 | 12/01/2007. | 10/25/2033. |
| 74923G AC 7 | RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037 | | | 1 | 1FM | 1,983,094 | 90.325 | 2,279,167 | 2,523,296 | 2,054,293 | 0 | 101,507 | 0 | 0 | 2.676 | 6.429 | MON | 1,313 | 54,480 | 11/24/2015. | 01/25/2037. |
| 74928X BB 6 | RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE | | | | 1FM | 1,752,382 | 95.750 | 1,736,516 | 1,813,593 | 1,753,504 | 0 | 13,250 | 0 | 0 | 4.102 | 4.196 | MON | 1,447 | 67,236 | 01/24/2017. | 01/26/2036. |
| 74929C AB 2 | RBSSP 2010-2 1A2 MEZ FLT 10/26/2035 RE | | | | 2FM | 3,612,772 | 103.820 | 3,807,230 | 3,667,145 | 3,625,048 | 0 | 10,628 | 0 | 0 | 4.752 | 3.803 | MON | 14,521 | 147,625 | 03/17/2017. | 10/26/2035. |
| 74931T AG 0 | RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE | | | | 1FM | 228,821 | 99.600 | 244,403 | 245,385 | 240,410 | 0 | 7,668 | 0 | 0 | 2.645 | 3.983 | MON | 126 | 5,694 | 01/13/2016. | 01/26/2036. |
| 74932H AC 4 | RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE | | | | 1FM | 486,088 | 99.405 | 549,087 | 552,373 | 536,293 | 0 | 24,654 | 0 | 0 | 2.905 | 5.424 | MON | 267 | 14,374 | 12/18/2013. | 07/26/2033. |
| 749577 AJ 1 | RFMSI 2006-S9 A9 IO INV 9/25/2036 | | | 16 | 5FE | 464,136 | 10.485 | 253,500 | 0 | 7,049 | 0 | (2,327) | 0 | 0 | 3.094 | 1,364.295 | MON | 1,247 | 99,842 | 08/20/2008. | 09/25/2036. |
| 74958W AC 0 | RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37 | | | 1 | 1FM | 420,960 | 84.110 | 624,295 | 742,237 | 268,570 | 0 | 52,885 | 0 | 0 | 4.429 | 30.838 | MON | 2,739 | 31,932 | 11/13/2008. | 02/25/2037. |
| 75115B AC 3 | RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36 | | | 1 | 1FM | 2,025,451 | 93.790 | 2,193,228 | 2,338,446 | 1,873,664 | 0 | 28,443 | 0 | 0 | 5.628 | 6.825 | MON | 10,967 | 129,468 | 02/11/2016. | 07/25/2036. |
| 75115C AP 2 | RALI 2006-QS9 1A14 IO INV 7/25/2036 | | | 16 | 6FE | 369,923 | 14.369 | 371,616 | 0 | 0 | 0 | 0 | 0 | 0 | 2.794 | 9,999.000 | MON | 1,204 | 92,646 | 02/01/2008. | 07/25/2036. |
| 75156V AD 7 | RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036 | | | 1 | 1FM | 11,943,419 | 91.810 | 14,053,307 | 15,306,946 | 12,275,919 | 0 | 501,913 | 0 | 0 | 2.806 | 4.649 | MON | 8,352 | 349,456 | 02/11/2016. | 05/25/2036. |
| 75156W AD 5 | RAMP 2006-RS4 A4 SEQ SNR FLT 07/25/2036 | | | 1 | 1FM | 6,046,305 | 98.750 | 6,743,792 | 6,829,156 | 6,454,012 | 0 | 123,798 | 0 | 0 | 2.786 | 3.099 | MON | 3,700 | 134,023 | 05/30/2018. | 07/25/2036. |
| 75970J AD 8 | RAMC 2007-1 AF1 SEQ 5.742 4/25/37 | | | 1 | 1FM | 2,385,756 | 45.680 | 1,089,824 | 2,385,780 | 1,066,679 | 0 | (9,709) | 0 | 0 | 5.742 | 6.079 | MON | 11,416 | 137,020 | 03/14/2007. | 04/25/2037. |
| 75970N BE 6 | RAMC 2005-3 AF4 SEQ 5.14 11/25/35 | | | 1 | 2FM | 4,964,887 | 100.848 | 5,007,039 | 4,964,937 | 4,964,937 | (494) | 0 | 0 | 0 | 5.140 | 5.195 | MON | 21,266 | 255,198 | 09/09/2005. | 11/25/2035. |
| 759950 FX 1 | RAMC 2005-4 A3 SEQ STP 2/25/36 | | | 1 | 1FM | 75,925 | 96.760 | 73,753 | 76,223 | 76,223 | 0 | 461 | 0 | 0 | 5.565 | 4.177 | MON | 353 | 3,007 | 05/10/2007. | 02/25/2036. |
| 76110H 2Y 4 | RALI 2005-QS5 A2 IO INV 4/25/2035 | | | 16 | 5GI | 455,201 | 4.975 | 240,646 | 0 | 240,646 | (169,012) | (45,543) | 0 | 0 | 2.844 | 5.058 | MON | 2,293 | 159,892 | 02/22/2018. | 04/25/2035. |
| 76110V QL 5 | RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34 | | | 1 | 1FM | 1,120 | 104.450 | 1,170 | 1,120 | 41,765 | 0 | 83 | 0 | 0 | 5.170 | 12.428 | MON | 5 | 58 | 06/22/2004. | 06/25/2034. |
| 76110V RX 8 | RFMS2 2005-HS1 AI4 SEQ STP 9/25/35 | | | 1 | 1FM | 3,744,610 | 62.125 | 2,327,149 | 3,745,914 | 1,082,024 | 0 | 247,780 | 0 | 0 | 5.610 | 40.238 | MON | 17,512 | 210,146 | 09/13/2005. | 09/25/2035. |
| 761118 BU 1 | RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035 | | | 1 | 1FM | 2,431,978 | 91.191 | 2,620,797 | 2,873,955 | 2,368,752 | 0 | 59,398 | 0 | 0 | 4.025 | 6.041 | MON | 9,641 | 111,490 | 12/03/2015. | 07/25/2035. |
| 761118 DV 7 | RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035 | | | 1 | 1FM | 1,066,226 | 82.081 | 1,045,090 | 1,273,242 | 915,173 | 0 | 38,485 | 0 | 0 | 2.856 | 6.144 | MON | 606 | 29,633 | 02/29/2008. | 08/25/2035. |
| 761118 KH 0 | RALI 2005-QS15 2A SEQ 6.0 10/25/35 | | | 1 | 1FM | 151,737 | 87.758 | 145,049 | 165,283 | 119,126 | 0 | (637) | 0 | 0 | 6.000 | 7.168 | MON | 826 | 10,213 | 02/08/2008. | 10/25/2035. |
| 761118 UQ 9 | RALI 2006-QS2 1A9 SEQ 5.50 2/25/36 | | | 1 | 1FM | 380,052 | 86.383 | 328,504 | 380,289 | 276,752 | 0 | 910 | 0 | 0 | 5.500 | 7.899 | MON | 1,743 | 21,961 | 02/13/2006. | 02/25/2036. |
| 76111X TF 0 | RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035 | | | 1 | 1FM | 127,763 | 100.241 | 130,756 | 130,441 | 128,784 | 0 | 1,470 | 0 | 0 | 4.575 | 4.393 | MON | 497 | 5,230 | 12/22/2016. | 03/25/2035. |
| 76112B HY 9 | RAMP 2005-RS1 AI6 NAS 4.713 1/25/35 | | | 1 | 1FM | 35,661 | 99.999 | 35,749 | 35,750 | 35,673 | 0 | 12 | 0 | 0 | 4.713 | 4.789 | MON | 140 | 1,687 | 04/20/2011. | 01/25/2035. |
| 76112B JS 0 | RAAC 2005-RP1 M3 MEZ SEQ FLT 07/25/2037 | | | 1 | 1FM | 1,217,415 | 99.016 | 1,245,926 | 1,258,310 | 1,251,403 | 0 | 5,971 | 0 | 0 | 5.056 | 3.212 | MON | 1,237 | 57,537 | 09/26/2014. | 07/25/2037. |
| 76112B NM 8 | GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035 | | | 1 | 1FM | 2,237,545 | 97.380 | 2,352,729 | 2,416,029 | 2,219,122 | 0 | 37,446 | 0 | 0 | 3.914 | 5.098 | MON | 7,879 | 93,224 | 07/05/2016. | 05/18/2035. |
| 81378E AA 1 | SABR 2007-BR4 A2A SEQ FLT 05/25/2037 | | | 1 | 1FM | 937,958 | 62.987 | 919,614 | 1,460,015 | 887,961 | 0 | 37,433 | 0 | 0 | 2.596 | 4.570 | MON | 737 | 30,346 | 11/18/2014. | 05/25/2037. |
| 81441N AC 0 | SNMLT 2006-2A A3 SEQ SNR 6.31 10/25/2036 | | | 1 | 1FM | 4,966,228 | 101.217 | 4,995,443 | 4,935,382 | 4,948,048 | 0 | (10,943) | 0 | 0 | 6.310 | 6.012 | MON | 25,952 | 311,423 | 01/09/2014. | 10/25/2036. |
| 83611M HM 3 | SVHE 2005-B M2 MEZ STP 5/25/2035 | | | 1 | 1FM | 519,373 | 97.080 | 923,033 | 950,797 | 264,842 | 0 | 104,272 | 0 | 0 | 6.225 | 66.465 | MON | 4,932 | 59,905 | 03/27/2008. | 05/25/2035. |
| 83612T AR 3 | SVHE 2007-OPT1 X IO CSTR 6/25/2037 | | | 16 | 6FE | 947,621 | 0.262 | 174,377 | 0 | 113,687 | (0) | (22,017) | 0 | 0 | 0.049 | 11.719 | MON | 636 | 34,626 | 10/04/2007. | 06/25/2037. |
| 863579 C3 0 | SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035 | | | 1 | 1FM | 1,198,268 | 93.048 | 1,269,986 | 1,364,879 | 1,191,730 | 0 | 47,095 | 0 | 0 | 4.629 | 8.042 | MON | 5,265 | 48,907 | 02/10/2016. | 11/25/2035. |
| 863579 UL 0 | SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35 | | | 1 | 1FM | 1,378,031 | 84.540 | 1,459,084 | 1,725,909 | 1,190,188 | 0 | 36,385 | 0 | 0 | 4.123 | 8.477 | MON | 5,930 | 65,099 | 02/16/2016. | 07/25/2035. |
| 863579 UU 0 | SARM 2005-15 4A1 PT SSNR FLT 07/25/2035 | | | 1 | 1FM | 769,028 | 98.910 | 862,859 | 872,368 | 732,159 | 0 | 16,653 | 0 | 0 | 4.198 | 8.485 | MON | 3,052 | 34,208 | 01/15/2016. | 07/25/2035. |
| 863579 VW 5 | SARM 2005-17 5A2 SEQ SSNR CSTR 08/35 | | | 1 | 1FM | 362,098 | 83.500 | 432,653 | 518,148 | 330,611 | 0 | 19,505 | 0 | 0 | 2.806 | 8.219 | MON | 242 | 11,776 | 08/27/2008. | 08/25/2035. |

# 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 and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 863579 | XR 4 | SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35 | | | 1 | 1FM | 1,639,213 | 94.050 | 1,697,632 | 1,805,032 | 1,628,174 | 0 | 37,402 | 0 | 0 | 4.223 | 6.593 | MON | 6,352 | 71,435 | 03/09/2017. | 09/25/2035. |
| 863579 | ZL 5 | SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035 | | | 1 | 1FM | 1,073,241 | 96.018 | 1,213,074 | 1,263,388 | 1,061,132 | 0 | 35,448 | 0 | 0 | 4.203 | 8.632 | MON | 4,425 | 47,797 | 02/04/2016. | 10/25/2035. |
| 863587 | AE 1 | SAIL 2006-3 A5 SEQ FLT 06/25/2036 | | | 1 | 1FM | 2,355,773 | 96.590 | 2,810,031 | 2,909,236 | 2,673,451 | 0 | 107,142 | 0 | 0 | 2.656 | 4.406 | MON | 1,503 | 62,266 | 11/06/2015. | 06/25/2036. |
| 86358R | DX 2 | SASC 2001-SB1 A5 SEQ 3.375 8/25/31 | | | 1 | 1FM | 185,229 | 96.310 | 197,394 | 204,956 | 193,196 | 0 | 3,417 | 0 | 0 | 3.375 | 5.832 | MON | 576 | 6,917 | 02/07/2013. | 08/25/2031. |
| 86359A | MG 5 | SASC 2003-AL1 APO 4/25/31 | | | 1 | 1AM | 168,211 | 96.323 | 230,044 | 238,824 | 205,885 | 0 | 9,233 | 0 | 0 | 0.000 | 4.520 | MON | 0 | 0 | 02/05/2003. | 04/25/2031. |
| 86359A | WT 6 | SASC 2003-AL2 APO 0.00 01/25/2031 | | | | 4Z | 370,962 | 95.835 | 457,283 | 477,158 | 415,188 | 0 | 13,026 | 0 | 0 | 0.000 | 2.486 | MON | 0 | 0 | 05/20/2003. | 01/25/2031. |
| 86359B | YF 2 | SARM 2004-10 4A SEQ SNR FLT 08/25/2034 | | | 1 | 1FM | 617,681 | 100.125 | 615,963 | 615,194 | 616,907 | 0 | (1,480) | 0 | 0 | 4.464 | 4.116 | MON | 2,289 | 24,676 | 01/27/2017. | 08/25/2034. |
| 881561 | GQ 1 | TMTS 2004-15AL A1 SEQ SNR 5.6654 07/34 | | | 1 | 1FM | 5,132,096 | 92.915 | 4,859,580 | 5,230,161 | 4,859,580 | (370,582) | 0 | 0 | 0 | 4.443 | 4.484 | MON | 19,364 | 234,340 | 09/30/2014. | 07/25/2034. |
| 88156E | AB 2 | TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38 | | | 1 | 1FM | 1,422,203 | 97.478 | 1,624,145 | 1,666,167 | 1,510,403 | 0 | 89,209 | 0 | 0 | 2.706 | 7.317 | MON | 877 | 36,486 | 03/04/2016. | 01/25/2038. |
| 885220 | KW 2 | TMST 2006-2 A2B SEQ SNR FLT 04/25/2036 | | | 1 | 1Z | 1,770,632 | 97.750 | 1,770,066 | 1,810,810 | 1,770,369 | 0 | 634 | 0 | 0 | 3.670 | 4.897 | MON | 1,292 | 5,537 | 12/11/2018. | 04/25/2036. |
| 89171D | AD 9 | TPMT 2015-1 A4 MEZ 4.25 10/25/2053 | | | 1 | 1FM | 4,403,469 | 102.410 | 4,403,630 | 4,300,000 | 4,376,235 | 0 | (14,290) | 0 | 0 | 4.250 | 3.863 | MON | 15,229 | 217,126 | 03/27/2017. | 10/25/2053. |
| 89171V | AF 4 | TPMT 2015-5 B2 MEZ FLT 05/25/2055 | | | 1 | 1FM | 3,903,104 | 97.000 | 3,880,000 | 4,000,000 | 3,905,997 | 0 | 2,893 | 0 | 0 | 3.985 | 4.438 | MON | 13,282 | 26,542 | 10/05/2018. | 05/25/2055. |
| 89172P | AE 9 | TPMT 2016-2 B1 MEZ 3.4799 08/25/2055 | | | 1 | 1FM | 7,283,817 | 96.142 | 7,354,853 | 7,650,000 | 7,294,537 | 0 | 10,719 | 0 | 0 | 3.506 | 4.368 | MON | 22,348 | 44,640 | 10/03/2018. | 08/25/2055. |
| 89172R | AD 7 | TPMT 2015-6 M2 MEZ 3.75 04/25/2055 | | | 1 | 1FM | 3,386,797 | 99.310 | 3,475,850 | 3,500,000 | 3,406,343 | 0 | 11,202 | 0 | 0 | 3.750 | 4.177 | MON | 10,938 | 131,250 | 03/27/2017. | 04/25/2055. |
| 89172Y | AD 2 | TPMT 2016-3 M2 MEZ 4.00 04/25/2056 | | | 1 | 1FM | 1,000,625 | 100.873 | 1,008,734 | 1,000,000 | 999,925 | 0 | (425) | 0 | 0 | 4.000 | 3.979 | MON | 3,333 | 40,000 | 05/02/2017. | 04/25/2056. |
| 89173U | AC 1 | TPMT 2017-4 M1 MEZ 3.25 06/25/2057 | | | 1 | 1FM | 1,667,728 | 93.662 | 1,691,543 | 1,806,000 | 1,670,208 | 0 | 2,480 | 0 | 0 | 3.250 | 4.334 | MON | 4,891 | 9,783 | 10/19/2018. | 06/25/2057. |
| 89175M | AE 3 | TPMT 2018-3 M1 MEZ 3.875 05/25/2058 | | | 1 | 1FE | 5,728,125 | 96.875 | 5,812,500 | 6,000,000 | 5,730,168 | 0 | 2,043 | 0 | 0 | 3.875 | 4.489 | MON | 19,375 | 19,375 | 11/27/2018. | 05/25/2058. |
| 89175V | AC 7 | TPMT 2018-2 M1 MEZ 3.50 03/25/2058 | | | 1 | 1FM | 9,400,280 | 93.375 | 9,337,500 | 10,000,000 | 9,409,000 | 0 | 8,720 | 0 | 0 | 3.500 | 4.679 | MON | 29,167 | 58,333 | 10/05/2018. | 03/25/2058. |
| 92922F | 3N 6 | WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35 | | | 1 | 1FM | 1,301,280 | 103.510 | 1,420,183 | 1,372,025 | 1,308,821 | 0 | 16,796 | 0 | 0 | 4.038 | 4.577 | MON | 4,617 | 48,445 | 12/16/2016. | 10/25/2035. |
| 92925C | CC 4 | WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46 | | | 1 | 1FM | 756,161 | 95.797 | 897,068 | 936,422 | 662,320 | 0 | 24,936 | 0 | 0 | 3.227 | 5.710 | MON | 2,518 | 24,313 | 04/30/2008. | 01/25/2046. |
| 92990G | AG 8 | WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37 | | | 1 | 1FM | 2,559,675 | 84.509 | 2,792,577 | 3,304,480 | 2,444,982 | 0 | 119,226 | 0 | 0 | 3.712 | 9.347 | MON | 10,223 | 121,394 | 02/17/2016. | 05/25/2037. |
| 933636 | AG 7 | WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37 | | | 1 | 1FM | 1,741,976 | 93.790 | 1,725,369 | 1,839,609 | 1,757,002 | 0 | 24,214 | 0 | 0 | 3.574 | 4.325 | MON | 5,479 | 63,213 | 01/06/2017. | 04/25/2037. |
| 933636 | AL 6 | WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36 | | | 1 | 1FM | 1,000,210 | 97.198 | 1,091,023 | 1,122,478 | 1,010,253 | 0 | 23,902 | 0 | 0 | 3.661 | 5.966 | MON | 3,425 | 38,540 | 02/23/2016. | 11/25/2036. |
| 93363N | AB 1 | WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36 | | | 1 | 1FM | 465,187 | 93.375 | 459,499 | 492,101 | 469,264 | 0 | 5,375 | 0 | 0 | 3.881 | 4.758 | MON | 1,591 | 17,189 | 03/13/2017. | 10/25/2036. |
| 93364F | AC 5 | WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37 | | | 1 | 1FM | 2,418,450 | 83.000 | 2,340,130 | 2,819,434 | 2,340,130 | 0 | 86,545 | 10,330 | 0 | 3.546 | 7.620 | MON | 8,332 | 96,198 | 01/29/2016. | 07/25/2037. |
| 939336 | 6E 8 | WMALT 2005-4 CB10 IO INV 6/25/2035 | | | 16 | 5GI | 309,890 | 8.897 | 120,835 | 0 | 0 | 0 | 0 | 0 | 0 | 2.594 | .576.819 | MON | 587 | 45,203 | 03/05/2008. | 06/25/2035. |
| 93934F | LV 2 | WMALT 2006-2 1A5 IO INV 3/25/2036 | | | 16 | 5FE | 695,109 | 10.012 | 382,562 | 0 | 0 | 0 | 0 | 0 | 0 | 2.794 | 9,999.000 | MON | 1,779 | 146,666 | 01/23/2008. | 03/25/2036. |
| 93934N | AR 6 | WMALT 2006-5 2CB2 SEQ FLT 07/25/2036 | | | 1 | 1FM | 270,035 | 63.270 | 216,267 | 341,816 | 124,306 | 0 | 5,999 | 0 | 0 | 3.106 | 6.727 | MON | 177 | 8,624 | 04/23/2008. | 07/25/2036. |
| 949773 | AF 2 | WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037 | | | 1 | 4FM | 857,881 | 99.375 | 799,072 | 804,098 | 799,072 | (14,535) | (10,442) | 18,012 | 0 | 6.000 | 4.653 | MON | 4,020 | 49,293 | 01/19/2017. | 05/25/2037. |
| 94982A | AA 0 | WFMBS 2004-Y 1A1 SEQ SNR FLT 11/25/2034 | | | 1 | 1FM | 227,338 | 100.750 | 226,499 | 224,813 | 227,699 | 0 | (1,071) | 0 | 0 | 4.918 | 2.748 | MON | 921 | 8,982 | 01/27/2017. | 11/25/2034. |
| 94983G | AA 6 | WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36 | | | 1 | 1FM | 581,842 | 99.513 | 579,727 | 582,563 | 484,950 | 0 | 27,930 | 0 | 0 | 4.048 | 9.912 | MON | 1,965 | 23,070 | 03/30/2006. | 03/25/2036. |
| 3399999. | Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 366,971,946 | XXX | 375,613,236 | 406,446,643 | 327,260,157 | (597,000) | 7,990,975 | 87,812 | 0 | XXX | XXX | XXX | 1,057,043 | 15,866,452 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | | |
| 05525C | AA 6 | BAMLL 2013-FRR2 A PO MEZ 09/26/2022 RE | | | | 1AM | 756,250 | 81.500 | 815,000 | 1,000,000 | 826,343 | 0 | 41,130 | 0 | 0 | 0.000 | 5.171 | MON | 0 | 0 | 04/03/2017. | 09/26/2022. |
| 05525F | AA 9 | BAMLL 2013-FRR3 A PO MEZ 06/26/23 RE | | | | 1AM | 2,285,156 | 77.570 | 2,327,100 | 3,000,000 | 2,398,537 | 0 | 113,381 | 0 | 0 | 0.000 | 5.030 | MON | 0 | 0 | 01/03/2018. | 06/26/2023. |
| 05525H | AW 7 | BAMLL 2014-FRR5 BK37 PO MEZ 01/27/47RE | | | | 1AM | 2,065,781 | 69.000 | 2,070,000 | 3,000,000 | 2,137,200 | 0 | 71,418 | 0 | 0 | 0.000 | 6.799 | MON | 0 | 0 | 06/26/2018. | 01/27/2047. |
| 23305M | AA 3 | DBCCR 2014-ARCP A SEQ SSNR 4.2382 01/34 | | | 1 | 1FM | 5,149,992 | 104.301 | 5,215,043 | 5,000,000 | 5,080,588 | 0 | (15,195) | 0 | 0 | 4.238 | 3.893 | MON | 17,659 | 211,910 | 01/24/2014. | 01/10/2034. |
| 30288B | AE 5 | FREMF 2015-K721 B MEZ 3.6806 11/25/2047 | | | 1 | 1FM | 3,141,875 | 98.816 | 3,458,560 | 3,500,000 | 3,282,612 | 0 | 50,277 | 0 | 0 | 3.565 | 5.478 | MON | 10,398 | 126,457 | 05/25/2016. | 11/25/2047. |
| 30288L | AN 3 | FREMF 2016-K53 B MEZ 4.1557 03/25/2049 | | | 1 | 1FM | 2,928,750 | 101.191 | 3,035,740 | 3,000,000 | 2,943,305 | 0 | 5,998 | 0 | 0 | 4.019 | 4.391 | MON | 10,047 | 122,281 | 06/16/2016. | 03/25/2049. |
| 30290U | AL 3 | FREMF 2012-K22 C MEZ 3.8108 08/25/2045 | | | 1 | 1FM | 997,813 | 98.666 | 986,661 | 1,000,000 | 997,596 | 0 | (139) | 0 | 0 | 3.686 | 3.753 | MON | 3,072 | 37,385 | 07/25/2016. | 08/25/2045. |
| 30295M | AS 1 | FREMF 2016-K723 B MEZ 3.582 11/25/2023 | | | 1 | 1FM | 702,110 | 97.450 | 730,875 | 750,000 | 714,626 | 0 | 6,025 | 0 | 0 | 3.579 | 4.710 | MON | 2,237 | 27,236 | 11/03/2016. | 11/25/2023. |

# 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 and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 30295X AS 7 | FREMF 2017-K724 B MEZ 3.5035 11/25/2023 | | | 1 | 1FM | 1,055,818 | 97.925 | 1,094,802 | 1,118,000 | 1,070,989 | 0 | 8,030 | 0 | 0 | 3.487 | 4.506 | MON | 3,249 | 39,515 | 01/13/2017. | 11/25/2023. |
| 357081 AE 8 | FREMF 2015-K720 B MEZ SEQ 3.3894 07/2022 | | | 1 | 1FM | 893,125 | 99.035 | 990,350 | 1,000,000 | 936,229 | 0 | 15,429 | 0 | 0 | 3.390 | 5.414 | MON | 2,825 | 34,378 | 01/15/2016. | 07/25/2022. |
| 36828Q QH 2 | GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045 | | | 1 | 1FM | 1,962,752 | 101.840 | 2,104,024 | 2,066,009 | 2,066,009 | 0 | 17,033 | 0 | 0 | 5.749 | 5.818 | MON | 9,897 | 120,636 | 06/03/2016. | 11/10/2045. |
| 46630J AE 9 | JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049 | | | 1 | 1FM | 143,797 | 100.040 | 146,277 | 146,219 | 145,192 | 0 | 906 | 0 | 0 | 5.464 | 6.018 | MON | 666 | 7,989 | 09/27/2016. | 01/15/2049. |
| 55312T AF 0 | MLCFC 2007-6 AM MEZ 5.526 03/12/2051 | | | 1 | 1FM | 553,754 | 100.140 | 549,890 | 549,121 | 549,121 | 0 | (533) | 0 | 0 | 5.526 | 5.590 | MON | 2,529 | 30,325 | 01/04/2017. | 03/12/2051. |
| 61764R BJ 6 | MSBAM 2015-C20 B MEZ SEQ 4.16 02/15/48 | | | 1 | 1FM | 5,133,859 | 100.825 | 5,041,250 | 5,000,000 | 5,084,487 | 0 | (13,379) | 0 | 0 | 4.160 | 3.847 | MON | 17,333 | 208,000 | 02/17/2015. | 02/15/2048. |
| 92935V AE 8 | WFRBS 2011-C3 A3 SEQ 3.998 03/15/44 | | | 1 | 1FM | 1,102,945 | 100.336 | 1,097,740 | 1,094,067 | 1,094,912 | 0 | 627 | 0 | 0 | 3.998 | 3.764 | MON | 3,645 | 45,030 | 10/31/2014. | 03/15/2044. |
| 3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities | | | | | | 28,873,778 | XXX | 29,663,312 | 31,223,416 | 29,327,746 | 0 | 301,006 | 0 | 0 | XXX | XXX | XXX | 83,557 | 1,011,145 | 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 | 1,728,021 | 99.000 | 1,710,749 | 1,728,030 | 1,728,028 | 0 | 0 | 0 | 0 | 3.967 | 4.000 | MON | 2,856 | 68,551 | 05/25/2017. | 05/16/2042. |
| 000823 AA 2 | ABPCI 2017-1A A1 CLO SSNR FLT 07/20/2029 | | | | 1FE | 2,000,000 | 99.421 | 1,988,420 | 2,000,000 | 1,998,333 | 0 | 131 | 0 | 0 | 4.249 | 3.116 | JAJO | 17,232 | 94,825 | 06/02/2017. | 07/20/2029. |
| 000823 AC 8 | ABPCI 2017-1A A2 CLO MEZ FLT 07/20/2029 | | | | 1FE | 1,500,000 | 97.560 | 1,463,400 | 1,500,000 | 1,498,638 | 0 | 51 | 0 | 0 | 4.819 | 3.688 | JAJO | 14,658 | 82,210 | 06/02/2017. | 07/20/2029. |
| 00085U AA 9 | ABPCI 2017-2A A1A CLO SSNR FLT 01/20/30 | | | | 1FE | 5,000,000 | 98.429 | 4,921,450 | 5,000,000 | 4,996,066 | 0 | (3,934) | 0 | 0 | 3.999 | 3.312 | JAJO | 40,545 | 135,372 | 12/20/2017. | 01/20/2030. |
| 00085U AC 5 | ABPCI 2017-2A A2 CLO MEZ FLT 01/20/2030 | | | | 1FE | 2,000,000 | 95.570 | 1,911,400 | 2,000,000 | 1,998,373 | 0 | (1,627) | 0 | 0 | 4.419 | 3.733 | JAJO | 17,922 | 60,472 | 12/20/2017. | 01/20/2030. |
| 00100F AC 9 | ACIS 2014-3A A1F CLO 3.7 02/01/2026 | | | 1 | 1FE | 1,894,142 | 99.125 | 1,887,003 | 1,903,660 | 1,901,547 | 0 | 1,616 | 0 | 0 | 3.700 | 3.809 | FMAN | 11,739 | 70,435 | 01/16/2014. | 02/01/2026. |
| 00102D AC 2 | ACIS 2014-5A A2 CLO SSNR 3.5346 11/01/26 | | | 1 | 1FE | 1,998,735 | 100.003 | 1,998,788 | 1,998,735 | 1,998,735 | 0 | 0 | 0 | 0 | 3.535 | 3.550 | FMAN | 11,775 | 70,647 | 10/09/2014. | 11/01/2026. |
| 001406 AA 5 | DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40 | | | | 1FE | 781,361 | 100.000 | 781,361 | 781,361 | 781,361 | 0 | 0 | 0 | 0 | 4.213 | 4.250 | MON | 1,463 | 32,919 | 02/13/2015. | 02/15/2040. |
| 001748 AF 9 | AMMC 2014-14A B2L1 CLO MEZ FLT 07/25/29 | | | | 2AM | 150,000 | 97.710 | 146,565 | 150,000 | 149,964 | 0 | 9 | 0 | 0 | 9.840 | 8.765 | JAJO | 2,788 | 14,147 | 07/10/2017. | 07/25/2029. |
| 001748 AH 5 | AMMC 2014-14A B2L2 CLO MEZ FLT 07/25/29 | | | | 1AM | 143,250 | 93.580 | 140,370 | 150,000 | 144,039 | 0 | 592 | 0 | 0 | 9.020 | 8.687 | JAJO | 2,556 | 12,900 | 07/10/2017. | 07/25/2029. |
| 00175L AJ 1 | AMMC 2014-14A A2LR CLO MEZ FLT 07/25/29 | | | | 1FE | 622,000 | 98.940 | 615,407 | 622,000 | 621,912 | 0 | 13 | 0 | 0 | 4.190 | 3.028 | JAJO | 4,923 | 23,030 | 07/10/2017. | 07/25/2029. |
| 00175L AL 6 | AMMC 2014-14A A3LR CLO MEZ FLT 07/25/29 | | | | 1FE | 249,000 | 97.550 | 242,900 | 249,000 | 248,968 | 0 | 11 | 0 | 0 | 4.890 | 3.736 | JAJO | 2,300 | 10,987 | 07/10/2017. | 07/25/2029. |
| 00175L AN 2 | AMMC 2014-14A B1LR CLO MEZ FLT 07/25/29 | | | | 2AM | 286,000 | 97.820 | 279,765 | 286,000 | 285,958 | 0 | 15 | 0 | 0 | 6.090 | 4.950 | JAJO | 3,290 | 16,099 | 07/10/2017. | 07/25/2029. |
| 00176B AH 6 | AMMC CLO 2013-13A B2L1 MEZ FLT 07/24/29 | | | | 2AM | 107,250 | 93.120 | 102,432 | 110,000 | 107,562 | 0 | 240 | 0 | 0 | 8.927 | 8.244 | JAJO | 1,882 | 9,359 | 06/23/2017. | 07/24/2029. |
| 00176B AK 9 | AMMC CLO 2013-13A B2L2 MEZ FLT 07/29 | | | | 1AM | 110,000 | 95.690 | 105,259 | 110,000 | 109,975 | 0 | 2 | 0 | 0 | 9.437 | 8.352 | JAJO | 1,990 | 9,928 | 06/23/2017. | 07/24/2029. |
| 00176B AM 5 | AMMC CLO 2013-13A B3LR MEZ FLT 07/29 | | | | 1AM | 101,200 | 91.620 | 100,782 | 110,000 | 102,088 | 0 | 655 | 0 | 0 | 10.787 | 11.187 | JAJO | 2,274 | 11,434 | 06/23/2017. | 07/24/2029. |
| 00176C AN 1 | AMMC CLO 2013-12A AR FLT 11/10/30 | | | | 1FE | 2,646,000 | 99.194 | 2,624,684 | 2,646,000 | 2,646,489 | 0 | 427 | 0 | 0 | 3.818 | 2.729 | FMAN | 14,593 | 86,025 | 11/01/2017. | 11/10/2030. |
| 00176C AQ 4 | AMMC CLO 2013-12A BR MEZ FLT 11/10/30 | | | | 1FE | 488,000 | 97.128 | 473,987 | 488,000 | 488,109 | 0 | 102 | 0 | 0 | 4.118 | 3.038 | FMAN | 2,903 | 17,362 | 11/01/2017. | 11/10/2030. |
| 00176C AS 0 | AMMC CLO 2013-12A CR MEZ FLT 11/10/30 | | | | 1FE | 1,808,500 | 95.203 | 1,743,163 | 1,831,000 | 1,808,970 | 0 | 468 | 0 | 0 | 4.518 | 4.831 | FMAN | 11,949 | 13,130 | 11/29/2018. | 11/10/2030. |
| 00176C AU 5 | AMMC CLO 2013-12A DR MEZ FLT 11/10/30 | | | | 1AM | 210,000 | 92.725 | 194,722 | 210,000 | 194,722 | (15,323) | 50 | 0 | 0 | 5.318 | 4.265 | FMAN | 1,613 | 10,047 | 11/01/2017. | 11/10/2030. |
| 00176D AG 4 | AMMC CLO 2013-13A A1LR SSNR FLT 07/29 | | | | 1FE | 2,599,000 | 100.120 | 2,602,119 | 2,599,000 | 2,598,788 | 0 | 42 | 0 | 0 | 3.747 | 2.584 | JAJO | 18,667 | 84,633 | 06/23/2017. | 07/24/2029. |
| 00176D AJ 8 | AMMC CLO 2013-13A A2LR MEZ FLT 07/29 | | | | 1FE | 525,000 | 98.950 | 519,488 | 525,000 | 524,961 | 0 | 3 | 0 | 0 | 4.187 | 3.025 | JAJO | 4,214 | 19,438 | 06/23/2017. | 07/24/2029. |
| 00176D AL 3 | AMMC CLO 2013-13A A3LR MEZ FLT 07/29 | | | | 1FE | 215,000 | 97.830 | 210,335 | 215,000 | 214,975 | 0 | 3 | 0 | 0 | 4.937 | 3.783 | JAJO | 2,035 | 9,595 | 06/23/2017. | 07/24/2029. |
| 00176D AN 9 | AMMC CLO 2013-13A B1LR MEZ FLT 07/29 | | | | 2AM | 257,000 | 97.820 | 251,397 | 257,000 | 256,963 | 0 | 4 | 0 | 0 | 6.087 | 4.946 | JAJO | 2,999 | 14,466 | 06/23/2017. | 07/24/2029. |
| 00176E AG 2 | AMMC CLO 2013-12A ER MEZ FLT 11/10/30 | | | | 2AM | 205,800 | 93.481 | 196,311 | 210,000 | 206,264 | 0 | 443 | 0 | 0 | 8.798 | 8.180 | FMAN | 2,669 | 17,518 | 11/01/2017. | 11/10/2030. |
| 00176J AH 9 | AMMC CLO 2015-16A XR FLT 04/14/29 | | | | 1FE | 60,000 | 99.990 | 59,994 | 60,000 | 58,152 | 0 | 166 | 0 | 0 | 3.486 | 2.569 | JAJO | 459 | 1,820 | 03/30/2017. | 04/14/2029. |
| 00176J AM 8 | AMMC CLO 2015-16A BR MEZ FLT 04/14/29 | | | | 1FE | 829,000 | 98.500 | 816,565 | 829,000 | 1,096,922 | 0 | (87,287) | 0 | 0 | 4.036 | 4.060 | JAJO | 7,343 | 29,680 | 03/30/2017. | 04/14/2029. |
| 00176J AP 1 | AMMC CLO 2015-16A CR MEZ FLT 04/14/29 | | | | 1FE | 450,000 | 97.190 | 437,355 | 450,000 | 450,497 | 0 | (153) | 0 | 0 | 4.786 | 3.545 | JAJO | 4,726 | 19,524 | 03/30/2017. | 04/14/2029. |
| 00176J AR 7 | AMMC CLO 2015-16A DR MEZ FLT 04/14/29 | | | | 1AM | 450,000 | 97.640 | 439,380 | 450,000 | 450,054 | 0 | 91 | 0 | 0 | 5.986 | 4.827 | JAJO | 5,911 | 24,984 | 03/30/2017. | 04/14/2029. |
| 00176K AE 3 | AMMC CLO 2015-16A ER MEZ FLT 04/14/29 | | | | 1AM | 389,813 | 92.940 | 376,407 | 405,000 | 392,585 | 0 | 1,831 | 0 | 0 | 8.496 | 8.105 | JAJO | 7,551 | 32,764 | 03/30/2017. | 04/14/2029. |
| 00178L AB 5 | AMMC CLO 2017-21A A FLT 11/02/30 | | | | 1FE | 3,624,900 | 99.252 | 3,597,768 | 3,624,900 | 3,624,925 | 0 | (279) | 0 | 0 | 3.809 | 2.745 | FMAN | 23,009 | 122,079 | 09/14/2017. | 11/02/2030. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 00178L AC 3 | AMMC CLO 2017-21A B MEZ FLT 11/02/30 | | | | 1FE | 786,900 | 97.430 | 766,677 | 786,900 | 786,886 | 0 | (68) | 0 | 0 | 4.239 | 3.179 | FMAN. | 5,559 | 30,063 | 09/14/2017. | 11/02/2030. |
| 00178L AD 1 | AMMC CLO 2017-21A C MEZ FLT 11/02/30 | | | | 1FE | 374,100 | 94.150 | 352,215 | 374,100 | 374,081 | 0 | (38) | 0 | 0 | 4.659 | 3.604 | FMAN. | 2,905 | 15,947 | 09/14/2017. | 11/02/2030. |
| 00178L AE 9 | AMMC CLO 2017-21A D MEZ FLT 11/02/30 | | | | 2AM | 322,500 | 94.050 | 303,311 | 322,500 | 322,453 | 0 | (51) | 0 | 0 | 5.659 | 4.614 | FMAN. | 3,041 | 17,142 | 09/14/2017. | 11/02/2030. |
| 00179T AA 9 | AMMC CLO 2017-21A E MEZ FLT 11/02/30 | | | | 1AM | 228,253 | 93.197 | 216,404 | 232,200 | 216,404 | (12,160) | 251 | 0 | 0 | 9.059 | 8.373 | FMAN. | 3,506 | 20,654 | 09/14/2017. | 11/02/2030. |
| 00190Y AV 7 | ARES 2013-2A CR CLO MEZ FLT 07/28/29 | | | | 1FE | 2,000,000 | 99.970 | 1,999,400 | 2,000,000 | 1,999,440 | 0 | 258 | 0 | 0 | 4.909 | 3.733 | JAJO.. | 17,728 | 88,148 | 06/09/2017. | 07/28/2029. |
| 00213R AB 9 | ARLFR 2012-1A A2 ABS SNR SEQ 3.81 12/42 | | | | 1FE | 859,500 | 101.119 | 910,072 | 900,000 | 871,958 | 0 | 6,307 | 0 | 0 | 3.810 | 4.720 | MON... | 1,524 | 34,290 | 12/20/2016. | 12/15/2042. |
| 00214M AA 1 | ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044 | | | | 1FE | 1,798,327 | 99.170 | 1,837,588 | 1,852,965 | 1,814,386 | 0 | 13,873 | 0 | 0 | 2.920 | 3.784 | MON... | 2,405 | 54,120 | 06/23/2016. | 06/15/2044. |
| 006346 AS 9 | ADMSO 2018-1 A ABS SSNR 4.81 11/15/2048 | | | | 1FE | 4,302,589 | 102.777 | 4,414,120 | 4,294,870 | 4,302,449 | 0 | (149) | 0 | 0 | 4.810 | 4.824 | MON... | 9,181 | 20,658 | 10/31/2018. | 11/15/2048. |
| 01448Q AA 8 | ALESC 4A A1 CDO SSNR FLT 07/30/2034 | | | | 1FE | 688,032 | 96.125 | 778,943 | 810,344 | 660,965 | 0 | (18,951) | 0 | 0 | 3.000 | 6.774 | JAJO.. | 4,255 | 20,052 | 09/29/2016. | 07/30/2034. |
| 01450B AA 6 | ALESC 15A A1 CDO SSNR FLT 12/23/2037 | | | | 1AM | 5,187,096 | 93.500 | 5,185,363 | 5,545,843 | 5,135,098 | 0 | 3,720 | 0 | 0 | 3.104 | 4.256 | MJSD. | 4,303 | 37,099 | 12/06/2018. | 12/23/2037. |
| 01749P AN 8 | ALLEG 2015-1A COMB CLO 07/25/2027 | | | 1 | 1FE | 6,820,625 | 85.370 | 5,975,900 | 7,000,000 | 6,287,509 | 0 | (82,491) | 0 | 0 | 7.230 | 7.230 | JAJO.. | 74,987 | 486,013 | 04/30/2015. | 07/25/2027. |
| 01749P AU 2 | ALLEG 2015-1A B2R CLO MEZ 3.64 07/25/27 | | | | 1FE | 1,500,000 | 99.170 | 1,487,550 | 1,500,000 | 1,499,997 | 0 | (3) | 0 | 0 | 3.640 | 3.657 | JAJO.. | 10,010 | 41,860 | 12/22/2017. | 07/25/2027. |
| 02665U AA 3 | AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36 | | | | 1FE | 1,416,176 | 100.110 | 1,395,923 | 1,394,389 | 1,407,728 | 0 | (2,512) | 0 | 0 | 3.786 | 3.586 | MON... | 4,399 | 52,792 | 12/18/2014. | 10/17/2036. |
| 02665X AA 7 | AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36 | | | | 1FE | 13,485,415 | 100.360 | 13,405,209 | 13,357,098 | 13,440,179 | 0 | (16,332) | 0 | 0 | 3.678 | 3.549 | MON... | 40,940 | 491,276 | 01/22/2016. | 12/17/2036. |
| 02665X AB 5 | AH4R 2014-SFR3 B ABS MEZ 4.201 12/17/36 | | | | 1FE | 1,399,954 | 102.720 | 1,438,080 | 1,400,000 | 1,400,000 | 0 | 0 | 0 | 0 | 4.201 | 4.238 | MON... | 4,901 | 58,814 | 11/20/2014. | 12/17/2036. |
| 02665X AC 3 | AH4R 2014-SFR3 C ABS MEZ 4.596 12/17/36 | | | | 1FE | 2,399,850 | 104.209 | 2,501,025 | 2,400,000 | 2,399,291 | 0 | (599) | 0 | 0 | 4.596 | 4.606 | MON... | 9,192 | 110,304 | 11/20/2014. | 12/17/2036. |
| 02666A AA 6 | AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45 | | | | 1FE | 4,198,609 | 99.160 | 4,163,510 | 4,198,779 | 4,195,207 | 0 | (520) | 0 | 0 | 3.467 | 3.473 | MON... | 12,131 | 145,572 | 02/26/2015. | 04/17/2052. |
| 02666A AB 4 | AH4R 2015-SFR1 B ABS MEZ SEQ 3.813 04/45 | | | | 1FE | 1,049,952 | 100.866 | 1,059,088 | 1,050,000 | 1,049,016 | 0 | (159) | 0 | 0 | 3.813 | 3.824 | MON... | 3,336 | 40,037 | 02/26/2015. | 04/17/2052. |
| 02666A AC 2 | AH4R 2015-SFR1 C ABS MEZ SEQ 4.11 04/45 | | | | 1FE | 749,966 | 98.000 | 735,000 | 750,000 | 749,249 | 0 | (122) | 0 | 0 | 4.110 | 4.124 | MON... | 2,569 | 30,825 | 02/26/2015. | 04/17/2052. |
| 02666B AG 1 | AH4R 2015-SFR2 XS ABS RES SNR 10/17/2045 | | | | 5GI | 10 | 0.001 | 10 | 0 | 10 | (26) | 26 | 0 | 0 | 0.000 | .245.260 | MON... | 0 | 0 | 02/22/2018. | 10/17/2045. |
| 03235T AA 5 | ACEF 2014-1A A ABS 8.00 12/20/24 | | | 1 | 1AM | 2,102,367 | 86.000 | 1,808,035 | 2,102,367 | 1,808,035 | (139,686) | 0 | 0 | 0 | 8.000 | 8.135 | MON... | 5,139 | 168,187 | 12/10/2014. | 12/20/2024. |
| 03330P AA 7 | ANCHF 2018-5A A CDO SSNR 4.1 04/25/2036 | | | | 1FE | 1,800,000 | 97.100 | 1,747,800 | 1,800,000 | 1,800,000 | 0 | 0 | 0 | 0 | 4.100 | 4.099 | AO..... | 13,530 | 46,945 | 01/26/2018. | 04/25/2036. |
| 03330P AC 3 | ANCHF 2018-5A B CDO MEZ 4.50 04/25/2036 | | | | 1FE | 2,400,000 | 96.500 | 2,316,000 | 2,400,000 | 2,400,000 | 0 | 0 | 0 | 0 | 4.500 | 4.499 | AO..... | 19,800 | 68,700 | 01/26/2018. | 04/25/2036. |
| 03665A AA 5 | ANTR 2017-2A A CLO SSNR FLT 01/20/2030 | | | | 1FE | 4,000,000 | 98.960 | 3,958,400 | 4,000,000 | 3,996,404 | 0 | (3,329) | 0 | 0 | 3.999 | 3.048 | JAJO.. | 32,436 | 124,173 | 11/09/2017. | 01/20/2030. |
| 03665L AA 1 | ANTR 2018-3A A1 CLO SSNR FLT 01/20/2031 | | | | 1FE | 3,000,000 | 98.500 | 2,955,000 | 3,000,000 | 2,999,944 | 0 | (56) | 0 | 0 | 4.100 | 4.127 | JAJO.. | 4,100 | 0 | 11/20/2018. | 01/20/2031. |
| 03665T AC 0 | ANTR 2018-2A A2 CLO SNR FLT 10/20/2030 | | | | 1FE | 1,000,000 | 98.050 | 980,500 | 1,000,000 | 999,294 | 0 | (706) | 0 | 0 | 4.008 | 3.929 | JAJO.. | 9,798 | 0 | 08/24/2018. | 10/20/2030. |
| 03665T AE 6 | ANTR 2018-2A B CLO MEZ FLT 10/20/2030 | | | | 1FE | 2,000,000 | 97.400 | 1,948,000 | 2,000,000 | 1,998,563 | 0 | (1,437) | 0 | 0 | 4.408 | 4.333 | JAJO.. | 21,551 | 0 | 08/24/2018. | 10/20/2030. |
| 03759C AL 4 | APID 2016-24A A2FR CLO MEZ 4.46 10/20/30 | | | | 1FE | 1,200,000 | 99.090 | 1,189,080 | 1,200,000 | 1,199,684 | 0 | (316) | 0 | 0 | 4.460 | 4.485 | JAJO.. | 10,555 | 5,352 | 08/23/2018. | 10/20/2030. |
| 03765X AD 8 | APID 2015-22A A2B CLO MEZ 10/20/2027 | | | | 1FE | 500,000 | 98.320 | 491,600 | 500,000 | 499,951 | 0 | (24) | 0 | 0 | 4.040 | 4.060 | JAJO.. | 3,984 | 20,200 | 09/16/2015. | 10/20/2027. |
| 03789X AA 6 | DIN 2014-1 A2 ABS 4.277 09/05/44 | | | | 1AM | 2,202,811 | 99.310 | 2,255,578 | 2,271,250 | 2,211,270 | 0 | 8,761 | 0 | 0 | 4.277 | 4.896 | MJSD. | 7,016 | 97,142 | 02/22/2018. | 09/05/2044. |
| 038779 AA 2 | ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45 | | | 1 | 2AM | 2,425,000 | 102.002 | 2,473,549 | 2,425,000 | 2,424,986 | 0 | 3 | 0 | 0 | 4.969 | 5.000 | JAJO.. | 20,418 | 120,498 | 11/06/2015. | 10/30/2045. |
| 04017T AE 9 | ARES 2014-31RA B CLO MEZ FLT 05/24/2030 | | C | | 1FE | 983,600 | 98.360 | 983,600 | 1,000,000 | 983,670 | 0 | 70 | 0 | 0 | 4.289 | 4.665 | FMAN. | 4,528 | 0 | 12/07/2018. | 05/24/2030. |
| 05352P AA 5 | AVNT 2018-A A ABS SSNR 3.09 06/15/2021 | | | 1 | 1FE | 1,984,753 | 99.830 | 1,981,428 | 1,984,802 | 1,984,669 | 0 | 54 | 0 | 0 | 3.090 | 3.129 | MON... | 2,726 | 33,221 | 05/22/2018. | 06/15/2021. |
| 05364C AS 1 | AVERY 2015-7A A2 CLO SSNR 3.22 01/15/28 | | | | 1FE | 2,495,750 | 97.290 | 2,432,250 | 2,500,000 | 2,497,794 | 0 | 620 | 0 | 0 | 3.220 | 3.261 | JAJO.. | 16,994 | 80,500 | 11/16/2015. | 01/15/2028. |
| 05377R CQ 5 | AESOP 2017-1A A ABS SSNR 3.07 09/20/23 | | | 1 | 1FE | 4,999,201 | 98.794 | 4,939,685 | 5,000,000 | 4,999,459 | 0 | 144 | 0 | 0 | 3.070 | 3.093 | MON... | 4,690 | 153,500 | 03/08/2017. | 09/20/2023. |
| 05377R CY 8 | AESOP 2018-1A A ABS SSNR 3.7 09/20/2024 | | | 1 | 1FE | 2,999,258 | 101.460 | 3,043,800 | 3,000,000 | 2,999,343 | 0 | 85 | 0 | 0 | 3.700 | 3.734 | MON... | 3,392 | 70,917 | 04/24/2018. | 09/20/2024. |
| 05492A AC 5 | BFNS 2017-1A A CDO SNR 3.994 01/25/2029 | | | | 1FE | 4,000,000 | 99.000 | 3,960,000 | 4,000,000 | 4,011,709 | 0 | 11,709 | 0 | 0 | 3.994 | 4.297 | JAJO.. | 30,177 | 126,033 | 12/12/2017. | 01/25/2029. |
| 055328 AA 6 | BMMC 2018-1A A1A CLO SSNR FLT 10/20/2030 | | | | 1FE | 6,410,000 | 98.199 | 6,294,556 | 6,410,000 | 6,410,097 | 0 | 97 | 0 | 0 | 3.769 | 3.959 | JAJO.. | 63,754 | 0 | 09/13/2018. | 10/20/2030. |
| 05549N AC 0 | BDS 2018-FL1 B CLO MEZ FLT 01/15/2035 | | | | 1FE | 1,914,313 | 100.000 | 1,914,313 | 1,914,313 | 1,914,977 | 0 | 663 | 0 | 0 | 3.705 | 2.998 | MON... | 3,321 | 50,496 | 02/13/2018. | 01/15/2035. |
| 05584A AA 8 | HGVGI 2017-1A A ABS SNR 2.94 05/25/2029 | | | 1 | 1FE | 1,400,596 | 98.723 | 1,383,063 | 1,400,951 | 1,400,637 | 0 | 111 | 0 | 0 | 2.940 | 2.967 | MON... | 686 | 41,188 | 04/04/2017. | 05/25/2029. |
| 05586A AA 6 | BSPRT 2018-FL4 A CLO SSNR FLT 09/15/2035 | | | 1 | 1FE | 6,500,000 | 99.751 | 6,483,797 | 6,500,000 | 6,499,564 | 0 | (436) | 0 | 0 | 3.505 | 3.354 | MON... | 10,759 | 39,855 | 09/27/2018. | 09/15/2035. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 05586A AC 2 | BSPRT 2018-FL4 AS CLO SNR FLT 09/15/2035 | | | 1 | 1FE | 6,500,000 | 98.977 | 6,433,506 | 6,500,000 | 6,499,557 | 0 | (443) | 0 | 0 | 3.755 | 3.610 | MON | 11,526 | 42,834 | 09/27/2018. | 09/15/2035. |
| 05605G AA 0 | B2R 2015-2 A ABS SEQ SSNR 3.336 11/48 | | | 1 | 1FE | 2,589,332 | 99.353 | 2,572,597 | 2,589,350 | 2,587,199 | 0 | 1,270 | 0 | 0 | 3.336 | 3.328 | MON | 7,198 | 110,294 | 11/10/2015. | 11/15/2048. |
| 05605G AJ 1 | B2R 2015-2 B ABS SEQ MEZ 4.867 11/2048 | | | 1 | 1FE | 4,119,932 | 103.604 | 4,144,160 | 4,000,000 | 4,071,863 | 0 | (16,209) | 0 | 0 | 4.867 | 4.405 | MON | 16,223 | 194,680 | 11/10/2015. | 11/15/2048. |
| 06760P AN 1 | BABSN 2018-3A B2 CLO MEZ 4.477 07/20/29 | | | | 1FE | 2,000,000 | 99.910 | 1,998,200 | 2,000,000 | 2,000,059 | 0 | 59 | 0 | 0 | 4.477 | 4.323 | JAJO | 17,659 | 31,339 | 05/18/2018. | 07/20/2029. |
| 08179C AE 1 | BSP 2017-11A A2A CLO MEZ FLT 04/15/2029 | | | | 1FE | 1,000,000 | 98.550 | 985,500 | 1,000,000 | 999,756 | 0 | 34 | 0 | 0 | 4.186 | 2.934 | JAJO | 9,070 | 37,319 | 03/27/2017. | 04/15/2029. |
| 08180F AQ 4 | BSP 2014-IVA A2R CLO MEZ FLT 01/20/2029 | | | | 1FE | 1,050,000 | 100.000 | 1,050,000 | 1,050,000 | 1,049,954 | 0 | 8 | 0 | 0 | 4.519 | 3.059 | JAJO | 9,622 | 42,854 | 12/09/2016. | 01/20/2029. |
| 09628V AN 4 | BLUEM 2016-3A A2R CLO SNR FLT 11/15/2030 | | | | 1FE | 2,000,000 | 98.680 | 1,973,593 | 2,000,000 | 2,000,440 | 0 | 440 | 0 | 0 | 4.066 | 4.047 | FMAN | 10,617 | 0 | 11/02/2018. | 11/15/2030. |
| 09630A AE 6 | BLUEM 2018-3A A2 CLO SNR FLT 10/25/2030 | | | | 1FE | 4,800,000 | 99.264 | 4,764,691 | 4,800,000 | 4,798,722 | 0 | (1,278) | 0 | 0 | 3.836 | 3.825 | JAJO | 39,898 | 0 | 10/03/2018. | 10/25/2030. |
| 09774X BF 8 | BCM 1999-B A5 SEQ 7.44 12/15/2029 | | | 1 | 6FE | 983,720 | 36.055 | 354,681 | 983,720 | 354,681 | 17,362 | 29,664 | 173,253 | 0 | 7.440 | 19.304 | MON | 6,099 | 72,189 | 08/26/1999. | 12/15/2029. |
| 107265 AE 0 | BRENT 2006-1A B CLO MEZ FLT 02/01/2022 | | | | 1FE | 342,161 | 99.650 | 355,402 | 356,650 | 356,650 | 0 | 928 | 0 | 0 | 3.361 | 3.375 | FMAN | 2,031 | 10,068 | 09/19/2016. | 02/01/2022. |
| 10901A AA 4 | BDF 2018-2A A CDO SSNR 4.75 10/25/2035 | | | | 1FE | 4,600,000 | 99.800 | 4,590,800 | 4,600,000 | 4,600,000 | 0 | 0 | 0 | 0 | 4.750 | 4.748 | AO | 52,804 | 0 | 08/30/2018. | 10/25/2035. |
| 10901U AA 0 | BDF 2018-1A A CDO SSNR 4.25 04/25/2036 | | | | 1FE | 3,000,000 | 97.400 | 2,922,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 4.250 | 4.249 | AO | 23,375 | 78,271 | 02/02/2018. | 04/25/2036. |
| 123262 AN 7 | BJETS 2018-1 A ABS SSNR 4.335 02/15/2033 | | | | 1FE | 2,793,207 | 100.674 | 2,812,095 | 2,793,256 | 2,793,785 | 0 | 512 | 0 | 0 | 4.335 | 4.367 | MON | 5,382 | 95,861 | 02/21/2018. | 02/15/2033. |
| 12479L AA 8 | CAI 2012-1A A ABS 3.47 10/25/2027 | | C | | 1FE | 1,132,428 | 100.040 | 1,150,460 | 1,150,000 | 1,138,977 | 0 | 5,470 | 0 | 0 | 3.470 | 4.023 | MON | 665 | 39,925 | 06/24/2016. | 10/25/2027. |
| 12479L AC 4 | CAI 2013-1A A ABS 3.35 03/27/2028 | | C | | 1FE | 1,942,691 | 98.156 | 1,939,808 | 1,976,250 | 1,956,523 | 0 | 8,805 | 0 | 0 | 3.350 | 3.871 | MON | 1,103 | 66,240 | 06/24/2016. | 03/27/2028. |
| 12479R AB 3 | CAUTO 2014-1A A ABS MEZ 3.66 10/15/2044 | | | | 1FE | 2,498,497 | 99.680 | 2,491,993 | 2,500,000 | 2,499,362 | 0 | 218 | 0 | 0 | 3.660 | 3.698 | MON | 4,067 | 92,008 | 10/10/2014. | 10/15/2044. |
| 12479R AE 7 | CAUTO 2017-1A A2 ABS SNR 4.18 04/15/2047 | | | | 1FE | 983,196 | 100.053 | 983,859 | 983,333 | 983,225 | 0 | 19 | 0 | 0 | 4.180 | 4.219 | MON | 1,827 | 41,332 | 03/30/2017. | 04/15/2047. |
| 12550T AL 9 | CIFC 2015-4A A1B CLO SEQ SSNR 3.45 27 | | | | 1FE | 1,500,000 | 98.770 | 1,481,554 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 3.450 | 3.465 | JAJO | 10,206 | 51,750 | 08/14/2015. | 10/20/2027. |
| 12551J AE 6 | CIFC 2017-4A A2 CLO MEZ FLT 10/24/2030 | | C | | 1FE | 1,182,375 | 98.530 | 1,182,360 | 1,200,000 | 1,182,638 | 0 | 263 | 0 | 0 | 4.187 | 4.749 | JAJO | 9,631 | 0 | 12/07/2018. | 10/24/2030. |
| 125634 AG 0 | CLIF 2013-1A ABS 2.83 03/18/2028 | | | | 1FE | 387,277 | 99.270 | 384,507 | 387,334 | 386,525 | 0 | 186 | 0 | 0 | 2.830 | 2.943 | MON | 396 | 10,962 | 03/06/2013. | 03/18/2028. |
| 125634 AJ 4 | CLIF 2013-2A NOTE ABS 3.22 06/18/28 | | | | 1FE | 446,735 | 99.068 | 442,736 | 446,900 | 446,007 | 0 | 199 | 0 | 0 | 3.220 | 3.328 | MON | 520 | 14,390 | 06/05/2013. | 06/18/2028. |
| 125634 AQ 8 | CLIF 2014-2A A ABS SNR 3.38 10/18/2029 | | | | 1FE | 8,474,804 | 99.150 | 8,494,064 | 8,566,883 | 8,479,454 | 0 | 25,257 | 0 | 0 | 3.380 | 3.777 | MON | 10,456 | 288,508 | 02/09/2018. | 10/18/2029. |
| 12563L AA 5 | CLIF 2016-1A A ABS SNR 4.21 02/18/41 | | | | 1FE | 789,595 | 99.625 | 786,715 | 789,676 | 789,612 | 0 | 19 | 0 | 0 | 4.210 | 4.250 | MON | 1,201 | 33,245 | 02/04/2016. | 02/18/2041. |
| 12803P AB 4 | CAJUN 2017-1A A2 ABS SNR 6.50 08/20/2047 | | | 1 | 2AM | 1,895,188 | 102.224 | 1,952,478 | 1,910,000 | 1,898,777 | 0 | 2,847 | 0 | 0 | 6.500 | 6.750 | FMAN | 14,139 | 124,150 | 05/26/2017. | 08/20/2047. |
| 14310Q AA 6 | CGFM 2015-1A A11R CLO SSNR FLT 10/15/31 | | | | 1FE | 2,000,000 | 97.799 | 1,955,980 | 2,000,000 | 1,999,778 | 0 | (222) | 0 | 0 | 3.986 | 3.892 | JAJO | 17,274 | 9,433 | 08/02/2018. | 10/15/2031. |
| 14310Q AE 8 | CGFM 2015-1A A13R CLO SSNR 4.56 10/15/31 | | | | 1FE | 1,000,000 | 99.958 | 999,580 | 1,000,000 | 999,871 | 0 | (129) | 0 | 0 | 4.560 | 4.655 | JAJO | 9,627 | 5,700 | 08/02/2018. | 10/15/2031. |
| 14312J AL 6 | CGMS 2015-5A A1B CLO SEQ SSNR 3.338 1/28 | | | | 1FE | 6,500,000 | 98.742 | 6,418,259 | 6,500,000 | 6,500,000 | 0 | 0 | 0 | 0 | 3.338 | 3.312 | JAJO | 42,791 | 216,970 | 12/11/2015. | 01/20/2028. |
| 14312J AN 2 | CGMS 2015-5A A2B CLO MEZ SEQ 4.208 01/28 | | | | 1FE | 2,000,000 | 98.454 | 1,969,084 | 2,000,000 | 2,004,731 | 0 | (684) | 0 | 0 | 4.208 | 4.185 | JAJO | 16,598 | 84,160 | 12/11/2015. | 01/20/2028. |
| 14575H AA 6 | CAUTO 2016-1A A ABS SNR 4.55 02/15/2046 | | | | 1FE | 4,797,379 | 102.105 | 4,900,162 | 4,799,140 | 4,798,012 | 0 | 254 | 0 | 0 | 4.550 | 4.600 | MON | 9,705 | 219,574 | 03/03/2016. | 02/15/2046. |
| 14855J AB 1 | CLAST 2016-1 A ABS SSNR 4.45 08/15/2041 | | | | 1FE | 2,573,053 | 98.672 | 2,541,717 | 2,575,926 | 2,573,457 | 0 | 990 | 0 | 0 | 4.450 | 4.535 | MON | 5,095 | 114,701 | 03/15/2017. | 08/15/2041. |
| 14856C AA 7 | CLAST 2018-1 A ABS SSNR 4.125 06/15/2043 | | | | 1FE | 963,572 | 101.577 | 979,505 | 964,300 | 963,626 | 0 | 79 | 0 | 0 | 4.125 | 4.179 | MON | 1,768 | 19,889 | 06/07/2018. | 06/15/2043. |
| 15137K AN 9 | CECLO 2015-24A B2R CLO MEZ 5.031 10/26 | | | | 1FE | 2,000,000 | 98.031 | 1,960,615 | 2,000,000 | 2,005,614 | 0 | 5,614 | 0 | 0 | 5.103 | 4.899 | JAJO | 22,111 | 25,229 | 07/23/2018. | 10/15/2026. |
| 15672V AA 4 | CERB 2018-4RA A1TR CLO SSNR FLT 10/15/30 | | | | 1FE | 5,000,000 | 98.552 | 4,927,600 | 5,000,000 | 4,999,034 | 0 | (966) | 0 | 0 | 4.307 | 4.077 | JAJO | 25,123 | 0 | 10/25/2018. | 10/15/2030. |
| 15673L AA 5 | CERB 2017-4A A CLO SSNR FLT 10/15/2027 | | | | 1FE | 4,000,000 | 99.681 | 3,987,240 | 4,000,000 | 3,999,392 | 0 | (355) | 0 | 0 | 3.886 | 2.886 | JAJO | 33,681 | 127,394 | 10/24/2017. | 10/15/2027. |
| 15673N AA 1 | CERB 2018-1A A CLO SSNR FLT 04/15/2030 | | | | 1FE | 3,000,000 | 97.850 | 2,935,500 | 3,000,000 | 3,001,763 | 0 | 1,763 | 0 | 0 | 3.836 | 3.692 | JAJO | 24,936 | 67,005 | 02/08/2018. | 04/15/2030. |
| 15673N AE 3 | CERB 2018-1A B CLO MEZ FLT 04/15/2030 | | | | 1FE | 2,000,000 | 94.368 | 1,887,360 | 2,000,000 | 2,001,201 | 0 | 1,201 | 0 | 0 | 4.186 | 4.046 | JAJO | 18,141 | 49,006 | 02/08/2018. | 04/15/2030. |
| 17181C AA 6 | CIMLT 2018-1A A ABS SNR FLT 03/20/2043 | | | 1 | 1FE | 1,768,021 | 100.000 | 1,768,021 | 1,768,021 | 1,767,896 | 0 | (120) | 0 | 0 | 3.870 | 3.451 | MON | 2,281 | 35,454 | 05/15/2018. | 03/20/2043. |
| 17275G AA 4 | CIRUS 2018-1A A CDO SSNR 4.8 01/25/2037 | | | | 1FE | 10,000,000 | 100.600 | 10,060,000 | 10,000,000 | 10,000,000 | 0 | 0 | 0 | 0 | 4.800 | 4.797 | JJ | 44,000 | 0 | 11/02/2018. | 01/25/2037. |
| 19624V AB 3 | CAFL 2015-1 B ABS MEZ 3.757 10/15/2047 | | | | 1FE | 1,497,554 | 99.250 | 1,488,750 | 1,500,000 | 1,497,638 | 0 | 85 | 0 | 0 | 3.757 | 3.794 | MON | 4,696 | 46,963 | 02/22/2018. | 10/15/2047. |
| 19625G AB 5 | CAFL 2016-1 B ABS MEZ 3.344 06/15/2048 | | | | 1FE | 2,499,988 | 98.100 | 2,452,488 | 2,500,000 | 2,498,286 | 0 | (669) | 0 | 0 | 3.344 | 3.338 | MON | 6,967 | 83,600 | 05/11/2016. | 06/15/2048. |
| 20267U AA 7 | CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040 | | | 1 | 1FE | 1,052,977 | 98.045 | 1,032,671 | 1,053,263 | 1,053,011 | 0 | 42 | 0 | 0 | 2.730 | 2.750 | MON | 479 | 28,753 | 10/13/2016. | 10/25/2040. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 20369F AA 7 | COMMF 2015-1A A CLO SSNR 5.75 11/01/2027 | | | | 1FE | 2,962,321 | 99.570 | 2,970,613 | 2,983,441 | 2,993,523 | 0 | 10,150 | 0 | 0 | 5.750 | 6.129 | FMAN. | 28,591 | 171,552 | 01/28/2016. | 11/01/2027. |
| 21872M AA 0 | CAFL 2018-2 A ABS SSNR 4.026 11/15/2052 | | | 1 | 1FE | 2,599,981 | 100.900 | 2,623,400 | 2,600,000 | 2,599,943 | 0 | (37) | 0 | 0 | 4.026 | 4.025 | MON... | 8,723 | 0 | 12/06/2018. | 11/15/2052. |
| 21872M AG 7 | CAFL 2018-2 B ABS MEZ 4.559 11/15/2052 | | | 1 | 1FE | 999,965 | 100.660 | 1,006,600 | 1,000,000 | 999,957 | 0 | (7) | 0 | 0 | 4.559 | 4.580 | MON... | 3,799 | 0 | 12/06/2018. | 11/15/2052. |
| 22284H AC 7 | COV 2017-1A B CLO MEZ FLT 10/15/2029 | | | | 1FE | 1,000,000 | 97.675 | 976,749 | 1,000,000 | 999,807 | 0 | 1 | 0 | 0 | 4.286 | 3.166 | JAJO.. | 9,287 | 41,777 | 08/09/2017. | 10/15/2029. |
| 22549N AA 9 | CSRT 2018-PS1 A CDO SSNR FLT 01/01/2037 | | | 1 | 1FE | 3,880,000 | 97.250 | 3,890,000 | 4,000,000 | 3,888,492 | 0 | 8,492 | 0 | 0 | 3.790 | 4.574 | JAJO.. | 28,635 | 37,161 | 07/25/2018. | 01/01/2037. |
| 227170 AE 7 | CRNN 2013-1A A ABS 3.08 04/18/2028 | | C | | 1FE | 1,066,469 | 98.636 | 1,068,557 | 1,083,333 | 1,071,073 | 0 | 4,941 | 0 | 0 | 3.080 | 3.625 | MON... | 1,205 | 33,381 | 07/06/2016. | 04/18/2028. |
| 233046 AD 3 | DNKN 2015-1A A2II ABS SNR 3.98 02/20/45 | | | | 2AM | 2,406,250 | 101.394 | 2,439,793 | 2,406,250 | 2,406,250 | 0 | 0 | 0 | 0 | 3.980 | 4.000 | FMAN. | 10,907 | 95,769 | 01/22/2015. | 02/20/2045. |
| 233046 AH 4 | DNKN 2017-1AW A2II ABS SNR 3.35 11/47 | | | | 1FE | 2,968,608 | 94.430 | 2,804,562 | 2,970,000 | 2,968,793 | 0 | 162 | 0 | 0 | 3.350 | 3.370 | FMAN. | 11,331 | 106,988 | 11/22/2017. | 11/20/2047. |
| 23342K AC 8 | DRB 2017-A A2B ABS SNR 2.85 05/27/2042 | | | 1 | 1FE | 1,466,835 | 97.579 | 1,463,678 | 1,500,000 | 1,469,620 | 0 | 2,786 | 0 | 0 | 2.850 | 3.154 | MON... | 713 | 39,188 | 02/22/2018. | 05/27/2042. |
| 25264V AA 7 | DHAL 2015-1 A ABS SNR 3.81 07/14/2028 | | C | | 1FE | 777,441 | 99.250 | 781,131 | 787,033 | 780,276 | 0 | 4,407 | 0 | 0 | 3.810 | 4.553 | MON... | 1,416 | 24,988 | 02/22/2018. | 07/14/2028. |
| 25755T AG 5 | DPABS 2017-1A A2II ABS SNR 3.082 07/47 | | | | 2AM | 8,839,881 | 97.534 | 8,668,371 | 8,887,500 | 8,848,425 | 69,827 | 8,870 | 0 | 0 | 3.082 | 3.227 | JAJO.. | 50,217 | 258,696 | 02/22/2018. | 07/25/2047. |
| 25755T AJ 9 | DPABS 2018-1A A2I ABS SSNR 4.116 07/48 | | | | 1AM | 995,000 | 99.027 | 985,322 | 995,000 | 985,323 | (9,678) | 1 | 0 | 0 | 4.116 | 4.137 | JAJO.. | 7,508 | 20,591 | 04/18/2018. | 07/25/2048. |
| 25755T AK 6 | DPABS 2018-1A A2II ABS SNR 4.328 07/48 | | | | 2AM | 1,492,034 | 100.550 | 1,500,715 | 1,492,500 | 1,492,078 | 0 | 47 | 0 | 0 | 4.328 | 4.356 | JAJO.. | 11,842 | 32,477 | 06/06/2018. | 07/25/2048. |
| 26208L AA 6 | HONK 2015-1A A2 ABS SNR 5.216 07/20/2045 | | | | 3AM | 2,930,599 | 101.996 | 2,968,084 | 2,910,000 | 2,930,758 | 0 | 0 | 0 | 0 | 5.216 | 5.213 | JAJO.. | 29,936 | 139,137 | 02/22/2018. | 07/20/2045. |
| 26208L AC 2 | HONK 2018-1A A2 ABS SNR 4.739 04/20/2048 | | | | 2AM | 995,000 | 101.798 | 1,012,890 | 995,000 | 994,997 | 0 | (3) | 0 | 0 | 4.739 | 4.767 | JAJO.. | 9,300 | 23,051 | 04/17/2018. | 04/20/2048. |
| 26224H AA 5 | DRUGC 2016-1A A ABS 3.979 04/15/2027 | | | | 2AM | 1,070,769 | 99.900 | 1,069,711 | 1,070,782 | 1,070,774 | 0 | 12 | 0 | 0 | 3.979 | 4.000 | JAJO.. | 8,995 | 42,606 | 06/02/2016. | 04/15/2027. |
| 26224H AE 7 | DRUGC 2017-1A A2 ABS SSNR 3.60 04/15/27 | | | | 2AM | 1,854,709 | 98.940 | 1,835,354 | 1,855,018 | 1,854,818 | 0 | 152 | 0 | 0 | 3.600 | 3.625 | JAJO.. | 14,098 | 66,781 | 05/31/2017. | 04/15/2027. |
| 26249M AQ 0 | DRSLF 2015-37A BR CLO MEZ FLT 01/15/31 | | C | 1 | 1FE | 872,156 | 96.910 | 872,190 | 900,000 | 872,481 | 0 | 325 | 0 | 0 | 3.836 | 4.715 | JAJO.. | 7,481 | 0 | 12/07/2018. | 01/15/2031. |
| 26827E AC 9 | ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040 | | C | | 1FE | 1,617,617 | 101.038 | 1,634,401 | 1,617,617 | 1,617,617 | 0 | 0 | 0 | 0 | 4.947 | 4.998 | MON... | 3,557 | 80,023 | 06/15/2015. | 06/15/2040. |
| 26829C AZ 0 | ECP 2015-7A AX CLO SSNR FLT 04/22/2030 | | | | 1FE | 899,438 | 100.000 | 900,000 | 900,000 | 899,497 | 0 | 108 | 0 | 0 | 3.169 | 2.820 | JAJO.. | 5,783 | 16,075 | 02/15/2018. | 04/22/2030. |
| 26971H AB 8 | EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39 | | C | | 1FE | 1,915,402 | 99.720 | 1,910,140 | 1,915,504 | 1,915,455 | 0 | 18 | 0 | 0 | 4.310 | 4.350 | MON... | 3,669 | 82,558 | 12/12/2014. | 12/15/2039. |
| 28108P AA 4 | ESLFT 2012-A AP ABS FLT 10/01/2025 | | | 1 | 1FE | 103,803 | 101.504 | 104,840 | 103,287 | 103,286 | 0 | 0 | 0 | 0 | 4.950 | 4.981 | JAJO.. | 1,307 | 4,857 | 12/05/2012. | 10/01/2025. |
| 28108P AB 2 | ESLFT 2012-A AT ABS FLT 10/01/2025 | | | 1 | 1FE | 98,820 | 100.860 | 99,502 | 98,654 | 98,654 | 0 | 0 | 0 | 0 | 5.096 | 5.128 | JAJO.. | 1,285 | 4,648 | 12/05/2012. | 10/01/2025. |
| 282523 AK 5 | GUGG4 2016-1A A1S2 CLO SSNR 4.442 10/31 | | | | 1FE | 2,000,000 | 100.600 | 2,012,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.442 | 4.467 | JAJO.. | 18,755 | 0 | 10/05/2018. | 10/15/2031. |
| 28618W AA 2 | ERL 2014-1A A1 ABS SNR 2.299 04/19/2044 | | | | 1FE | 492,471 | 99.180 | 505,168 | 509,343 | 500,961 | 0 | 7,033 | 0 | 0 | 2.299 | 3.866 | MON... | 390 | 11,710 | 06/02/2016. | 04/19/2044. |
| 28618W AB 0 | ERL 2014-1A A2 ABS 3.668 04/19/2044 | | | | 1FE | 2,267,297 | 99.561 | 2,289,894 | 2,300,000 | 2,284,963 | 0 | 5,440 | 0 | 0 | 3.668 | 3.999 | MON... | 2,812 | 84,364 | 07/12/2016. | 04/19/2044. |
| 28852E AA 7 | ECLO 2017-2A A CLO SSNR FLT 02/15/2029 | | | | 1FE | 7,000,000 | 99.115 | 6,938,050 | 7,000,000 | 6,998,714 | 0 | (1,286) | 0 | 0 | 4.316 | 3.496 | FMAN. | 39,445 | 215,329 | 12/18/2017. | 02/15/2029. |
| 28852L AA 1 | ECLO 2018-3A A1 CLO SSNR FLT 07/20/2030 | | | | 1FE | 2,000,000 | 98.530 | 1,970,600 | 2,000,000 | 1,999,658 | 0 | (342) | 0 | 0 | 4.119 | 4.013 | JAJO.. | 16,705 | 23,719 | 06/06/2018. | 07/20/2030. |
| 28852L AE 3 | ECLO 2018-3A A2 CLO SSNR 4.545 07/20/30 | | | | 1FE | 4,000,000 | 99.673 | 3,986,920 | 4,000,000 | 4,000,042 | 0 | 42 | 0 | 0 | 4.545 | 4.571 | JAJO.. | 35,855 | 53,530 | 06/06/2018. | 07/20/2030. |
| 299670 AC 3 | XAN 2018-RSO6 B CLO SNR FLT 06/15/2035 | | | | 1FE | 1,000,000 | 96.500 | 965,000 | 1,000,000 | 1,002,605 | 0 | 2,605 | 0 | 0 | 3.453 | 3.307 | MON... | 1,439 | 16,040 | 06/07/2018. | 06/15/2035. |
| 30256W AA 5 | FDF 2015-1A A CDO SEQ SSNR 4.40 11/12/30 | | | | 1FE | 3,000,000 | 99.200 | 2,976,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 4.400 | 4.400 | MN..... | 17,967 | 132,000 | 10/23/2015. | 11/12/2030. |
| 30256W AB 3 | FDF 2015-1A B CDO MEZ SEQ 5.00 11/12/30 | | | | 1FE | 3,000,000 | 100.000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 5.500 | 5.500 | MN..... | 22,458 | 165,000 | 10/23/2015. | 11/12/2030. |
| 30259A AA 0 | FDF 2017-3A A1 CDO SSNR 3.9 01/25/2036 | | | | 1FE | 4,000,000 | 96.000 | 3,840,000 | 4,000,000 | 4,000,000 | 0 | (8) | 0 | 0 | 3.900 | 3.900 | JJ..... | 67,600 | 93,167 | 11/29/2017. | 01/25/2036. |
| 317579 AA 8 | FINS 2015-1A A CLO SEQ SSNR 5.00 07/26 | | | | 1FE | 3,382,278 | 100.500 | 3,399,190 | 3,382,278 | 3,382,269 | 0 | 2 | 0 | 0 | 5.000 | 5.031 | JAJO.. | 28,655 | 169,114 | 10/20/2015. | 07/30/2026. |
| 33830J AA 3 | GUYS 2017-1A A2 ABS SNR 4.60 07/25/2047 | | | | 2AM | 1,488,750 | 99.384 | 1,479,577 | 1,488,750 | 1,488,750 | 0 | 0 | 0 | 0 | 4.600 | 4.626 | JAJO.. | 12,555 | 68,483 | 05/24/2017. | 07/25/2047. |
| 33830J AB 1 | GUYS 2017-1AW 1AW ABS SNR 3.6 07/25/2047 | | | | 1FE | 2,957,728 | 97.332 | 2,898,061 | 2,977,500 | 2,960,093 | 0 | 2,461 | 0 | 0 | 3.600 | 3.737 | JAJO.. | 19,652 | 89,462 | 02/15/2018. | 07/25/2047. |
| 34417Q AA 6 | FOCUS 2018-1 A2 ABS SNR 5.184 10/30/2048 | | | | 2AM | 3,000,000 | 100.633 | 3,018,990 | 3,000,000 | 3,000,002 | 0 | 2 | 0 | 0 | 5.184 | 5.218 | JAJO.. | 26,784 | 0 | 10/19/2018. | 10/30/2048. |
| 34960J BC 8 | FCO 2015-6A BFR CLO MEZ 4.95 07/10/2030 | | | | 1FE | 1,000,000 | 97.656 | 976,560 | 1,000,000 | 999,997 | 0 | (3) | 0 | 0 | 4.940 | 4.971 | JAJO.. | 11,115 | 12,350 | 06/29/2018. | 07/10/2030. |
| 34960N AQ 9 | FCBSL 2015-1A B2R CLO MEZ 4.47 04/18/31 | | | | 1FE | 3,000,000 | 98.740 | 2,962,200 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 4.470 | 4.495 | JAJO.. | 27,193 | 67,050 | 04/11/2018. | 04/18/2031. |
| 34960Y AC 6 | FCO 2016-7A A1T CLO SSNR FLT 12/15/2028 | | | | 1FE | 2,999,400 | 100.000 | 3,000,000 | 3,000,000 | 2,999,581 | 0 | 181 | 0 | 0 | 4.384 | 4.855 | MJSD. | 6,211 | 33,246 | 12/12/2018. | 12/15/2028. |
| 34960Y AE 2 | FCO 2016-7A A1F CLO SSNR 3.85 12/15/2028 | | | | 1FE | 2,000,000 | 97.850 | 1,957,000 | 2,000,000 | 2,000,109 | 0 | (34) | 0 | 0 | 3.800 | 3.816 | MJSD. | 3,378 | 76,000 | 12/02/2016. | 12/15/2028. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 34961J AC 8 | FCO 2017-9A A1T CLO SSNR FLT 11/15/2029 | | | | 1FE | 4,979,000 | 99.136 | 4,933,007 | 4,976,000 | 4,979,146 | 0 | 340 | 0 | 0 | 4.166 | 2.963 | FMAN. | 27,065 | 178,035 | 03/27/2018. | 11/15/2029. |
| 34961J AE 4 | FCO 2017-9A A1F CLO SSNR 3.65 11/15/2029 | | | | 1FE | 10,000,000 | 96.860 | 9,686,000 | 10,000,000 | 10,000,679 | 0 | 485 | 0 | 0 | 3.650 | 3.665 | FMAN. | 46,639 | 365,000 | 11/01/2017. | 11/15/2029. |
| 34961J AG 9 | FCO 2017-9A B CLO MEZ FLT 11/15/2029 | | | | 1FE | 2,000,000 | 95.218 | 1,904,360 | 2,000,000 | 1,999,522 | 0 | (337) | 0 | 0 | 4.566 | 3.386 | FMAN. | 11,923 | 79,668 | 11/01/2017. | 11/15/2029. |
| 34961P AE 0 | FCBSL 2017-2A B2 CLO MEZ 3.95 07/11/2030 | | | | 1FE | 3,000,000 | 97.420 | 2,922,600 | 3,000,000 | 3,000,390 | 0 | 390 | 0 | 0 | 3.950 | 3.907 | JAJO.. | 26,333 | 88,875 | 12/18/2017. | 07/11/2030. |
| 35040U AA 9 | FFIN 2017-1A A ABS SSNR 3.3 07/15/2033 | | | 1 | 1FE | 1,876,005 | 99.563 | 1,868,068 | 1,876,276 | 1,876,055 | 0 | 144 | 0 | 0 | 3.300 | 3.331 | MON... | 2,752 | 62,261 | 12/06/2017. | 07/15/2033. |
| 36165V AC 0 | GCIC 2018-IIRA A2 CLO SNR 4.665 01/20/31 | | | | 1FE | 2,999,400 | 100.030 | 3,000,892 | 3,000,000 | 2,999,419 | 0 | 20 | 0 | 0 | 4.665 | 4.695 | JAJO.. | 6,998 | 0 | 11/30/2018. | 01/20/2031. |
| 36255C AC 3 | GPMT 2018-FL1 AS CLO SNR FLT 12/19/2035 | | | | 1FE | 3,000,000 | 100.000 | 3,000,000 | 3,000,000 | 3,000,752 | 0 | 752 | 0 | 0 | 3.501 | 3.198 | MON... | 3,793 | 62,588 | 04/26/2018. | 11/21/2035. |
| 36319W AJ 8 | GALXY 2017-23A COMB CLO MEZ FLT 04/24/29 | | | | 1FE | 5,291,688 | 89.410 | 4,805,788 | 5,375,000 | 5,291,688 | 0 | 0 | 0 | 0 | 5.900 | 5.900 | JAJO.. | 95,136 | 286,029 | 02/28/2017. | 04/24/2029. |
| 36321B AB 7 | GALXY 2017-24A B CLO MEZ FLT 01/15/2031 | | C | | 1FE | 969,063 | 96.880 | 968,800 | 1,000,000 | 969,419 | 0 | 356 | 0 | 0 | 3.836 | 4.706 | JAJO.. | 8,312 | 0 | 12/07/2018. | 01/15/2031. |
| 36655L AB 1 | GRMML 2018-2RA A1TR CLO SSNR FLT 11/2029 | | | | 1FE | 8,000,000 | 98.583 | 7,886,640 | 8,000,000 | 7,997,313 | 0 | (2,687) | 0 | 0 | 4.103 | 3.987 | FMAN. | 68,377 | 0 | 09/21/2018. | 11/20/2029. |
| 36655Y AB 3 | GARR 2018-1A A1T CLO SSNR FLT 03/20/2027 | | | | 1FE | 4,000,000 | 99.092 | 3,963,680 | 4,000,000 | 4,001,485 | 0 | 1,485 | 0 | 0 | 4.242 | 4.272 | MJSD. | 5,656 | 115,270 | 02/16/2018. | 03/20/2027. |
| 36655Y AC 1 | GARR 2018-1A A2 CLO MEZ FLT 03/20/27 | | | | 1FE | 2,000,000 | 95.918 | 1,918,360 | 2,000,000 | 2,000,263 | 0 | 263 | 0 | 0 | 4.542 | 3.968 | MJSD. | 3,028 | 62,285 | 02/16/2018. | 03/20/2027. |
| 36656A AG 3 | GRBSL 2018-1A A3 CLO SSNR 3.89 07/17/28 | | | | 1FE | 500,000 | 100.480 | 502,400 | 500,000 | 500,049 | 0 | 49 | 0 | 0 | 3.890 | 3.904 | JAJO.. | 9,887 | 0 | 05/18/2018. | 07/17/2028. |
| 381362 AL 6 | GTCOP 2012-1A A2R CDO SSNR 4.604 06/34 | | | | 1FE | 1,999,952 | 99.882 | 1,997,640 | 2,000,000 | 2,000,000 | 0 | 48 | 0 | 0 | 4.604 | 4.563 | MJSD. | 4,348 | 46,040 | 06/08/2018. | 06/15/2034. |
| 38172X AG 4 | GOCAP 2013-16A A1R CLO SSNR FLT 07/25/29 | | | 1 | 1FE | 4,000,000 | 99.979 | 3,999,160 | 4,000,000 | 3,999,734 | 0 | 67 | 0 | 0 | 4.190 | 3.025 | JAJO.. | 31,657 | 148,104 | 06/23/2017. | 07/25/2029. |
| 38172X AJ 8 | GOCAP 2013-16A A2R CLO SNR FLT 07/25/29 | | | 1 | 1FE | 2,000,000 | 99.979 | 1,999,580 | 2,000,000 | 1,999,847 | 0 | 25 | 0 | 0 | 4.340 | 3.176 | JAJO.. | 16,395 | 77,094 | 06/23/2017. | 07/25/2029. |
| 38174V AA 9 | GOCAP 2017-34A A1 CLO SSNR FLT 03/08/29 | | | | 1FE | 6,000,000 | 100.000 | 6,000,000 | 6,000,000 | 5,995,983 | 0 | 1,354 | 0 | 0 | 4.191 | 2.980 | FMAN. | 39,810 | 231,777 | 02/16/2017. | 03/08/2029. |
| 38174V AC 5 | GOCAP 2017-34A A2 CLO MEZ FLT 03/08/2029 | | | | 1FE | 1,500,000 | 98.329 | 1,474,935 | 1,500,000 | 1,499,072 | 0 | 230 | 0 | 0 | 4.841 | 3.587 | FMAN. | 11,496 | 67,803 | 02/16/2017. | 03/08/2029. |
| 38174Y AA 3 | GOCAP 2015-24A AR CLO SSNR FLT 11/05/29 | | | | 1FE | 1,000,000 | 99.832 | 998,320 | 1,000,000 | 999,773 | 0 | (151) | 0 | 0 | 4.182 | 3.062 | FMAN. | 6,621 | 35,860 | 10/17/2017. | 11/05/2029. |
| 38175B AA 2 | GOCAP 2018-36A A CLO SSNR FLT 02/05/2031 | | | | 1FE | 3,500,000 | 98.528 | 3,448,480 | 3,500,000 | 3,500,551 | 0 | 551 | 0 | 0 | 3.882 | 3.265 | FMAN. | 21,510 | 81,490 | 02/23/2018. | 02/05/2031. |
| 38175C AA 0 | GOCAP 2014-21A AR CLO SSNR FLT 01/25/31 | | | | 1FE | 3,000,000 | 98.200 | 2,946,000 | 3,000,000 | 2,999,313 | 0 | (630) | 0 | 0 | 3.960 | 3.009 | JAJO.. | 22,439 | 92,447 | 12/07/2017. | 01/25/2031. |
| 38175C AC 6 | GOCAP 2014-21A BR CLO MEZ FLT 01/25/2031 | | | | 1FE | 2,000,000 | 93.500 | 1,870,000 | 2,000,000 | 2,000,149 | 0 | 153 | 0 | 0 | 4.290 | 3.359 | JAJO.. | 16,206 | 67,388 | 12/07/2017. | 01/25/2031. |
| 38175W AA 6 | GOCAP 2016-31A A1R CLO SSNR FLT 08/05/30 | | | | 1FE | 5,000,000 | 98.368 | 4,918,400 | 5,000,000 | 5,002,034 | 0 | 2,034 | 0 | 0 | 3.740 | 3.740 | FMAN. | 60,256 | 0 | 08/10/2018. | 08/05/2030. |
| 38175W AC 2 | GOCAP 2016-31A A2R CLO SNR FLT 08/05/30 | | | | 1FE | 4,000,000 | 97.676 | 3,907,040 | 4,000,000 | 4,001,595 | 0 | 1,595 | 0 | 0 | 3.970 | 3.973 | FMAN. | 51,169 | 0 | 08/10/2018. | 08/05/2030. |
| 38177B AA 0 | GCBDC 2018-1A A CLO SSNR FLT 01/15/2031 | | C | | 1FE | 10,000,000 | 98.930 | 9,893,000 | 10,000,000 | 9,998,376 | 0 | (1,624) | 0 | 0 | 3.947 | 4.080 | JAJO.. | 50,433 | 0 | 11/01/2018. | 01/20/2031. |
| 390556 AL 2 | GRTLK 2014-1A AR CLO SSNR FLT 10/15/2029 | | | | 1FE | 3,000,000 | 98.303 | 2,949,090 | 3,000,000 | 3,000,484 | 0 | (18) | 0 | 0 | 4.056 | 2.986 | JAJO.. | 26,366 | 108,014 | 10/06/2017. | 10/15/2029. |
| 390556 AN 8 | GRTLK 2014-1A BR CLO MEZ FLT 10/15/2029 | | | | 1FE | 1,000,000 | 97.104 | 971,040 | 1,000,000 | 1,000,365 | 0 | 149 | 0 | 0 | 4.436 | 3.416 | JAJO.. | 9,612 | 39,844 | 10/06/2017. | 10/15/2029. |
| 40170F AA 4 | GPIM 2018-1A A1 CLO SSNR FLT 01/15/2031 | | | | 1FE | 7,000,000 | 98.500 | 6,895,000 | 7,000,000 | 6,999,747 | 0 | (253) | 0 | 0 | 4.550 | 4.581 | JAJO.. | 13,271 | 0 | 11/20/2018. | 01/15/2031. |
| 40170F AJ 5 | GPIM 2018-1A A2 CLO SSNR 4.55 01/15/2031 | | | | 1FE | 2,000,000 | 100.150 | 2,003,000 | 2,000,000 | 2,000,006 | 0 | 6 | 0 | 0 | 4.550 | 4.575 | JAJO.. | 3,539 | 0 | 11/20/2018. | 01/15/2031. |
| 40423X AB 8 | NZES 2018-PLS1 A ABS SSNR 3.193 01/25/23 | | | 1 | 1FE | 3,123,777 | 99.350 | 3,103,501 | 3,123,817 | 3,123,785 | 0 | 17 | 0 | 0 | 3.193 | 3.215 | MON... | 1,662 | 90,600 | 01/24/2018. | 01/25/2023. |
| 40423X AC 6 | NZES 2018-PLS1 B ABS MEZ 3.588 01/25/23 | | | 1 | 1FE | 1,561,907 | 98.875 | 1,544,337 | 1,561,909 | 1,561,907 | 0 | 0 | 0 | 0 | 3.588 | 3.615 | MON... | 934 | 50,904 | 01/24/2018. | 01/25/2023. |
| 40423X AF 9 | NZES 2018-PLS2 A ABS SSNR 3.265 02/25/23 | | | 1 | 1FE | 13,674,550 | 99.830 | 13,651,560 | 13,674,765 | 13,674,611 | 0 | 99 | 0 | 0 | 3.265 | 3.288 | MON... | 7,441 | 384,470 | 02/09/2018. | 02/25/2023. |
| 40423X AG 7 | NZES 2018-PLS2 B ABS MEZ 3.709 02/25/23 | | | 1 | 1FE | 4,021,964 | 99.500 | 4,001,880 | 4,021,990 | 4,021,976 | 0 | 15 | 0 | 0 | 3.709 | 3.738 | MON... | 2,486 | 128,457 | 02/09/2018. | 02/25/2023. |
| 40537Y AJ 2 | HLA 2013-2A C CLO MEZ FLT 08/01/2025 | | | | 1FE | 598,500 | 99.996 | 599,974 | 600,000 | 600,000 | 0 | 576 | 0 | 0 | 5.241 | 5.275 | FMAN. | 5,328 | 28,375 | 02/10/2017. | 08/01/2025. |
| 411707 AB 8 | HNGRY 2018-1A A2I ABS 4.25 06/20/2048 | | | | 2AM | 3,385,889 | 101.118 | 3,429,417 | 3,391,500 | 3,386,175 | 0 | 300 | 0 | 0 | 4.250 | 4.323 | MJSD. | 4,404 | 62,531 | 10/19/2018. | 06/20/2048. |
| 411707 AD 4 | HNGRY 2018-1A A2II ABS 4.959 06/20/2048 | | | | 2AM | 1,995,000 | 99.717 | 1,989,354 | 1,995,000 | 1,995,000 | 0 | 0 | 0 | 0 | 4.959 | 4.990 | MJSD. | 3,023 | 49,466 | 05/23/2018. | 06/20/2048. |
| 42806D AH 2 | HERTZ 2015-3A A ABS SSNR 2.67 09/25/2021 | | | 1 | 1FE | 2,966,250 | 98.565 | 2,956,955 | 3,000,000 | 2,982,907 | 0 | 9,464 | 0 | 0 | 2.670 | 3.027 | MON... | 1,335 | 80,100 | 03/15/2017. | 09/25/2021. |
| 43133A AA 5 | HITR 2018-1A A1 CDO SSNR FLT 10/10/2038 | | | 1 | 1FE | 9,204,673 | 98.750 | 9,275,117 | 9,392,523 | 9,211,302 | 0 | 7,963 | 0 | 0 | 3.768 | 4.562 | JAJO.. | 81,597 | 30,873 | 08/13/2018. | 10/10/2038. |
| 43283A AA 3 | HGVT 2017-AA A ABS SNR 2.66 12/27/2028 | | | 1 | 1FE | 2,927,556 | 98.855 | 2,909,132 | 2,942,830 | 2,928,522 | 0 | 4,739 | 0 | 0 | 2.660 | 2.881 | MON... | 1,305 | 75,757 | 02/22/2018. | 12/26/2028. |
| 440405 AE 8 | HORZN 2018-1 A ABS SSNR 4.458 12/15/2038 | | | | 1FE | 2,999,936 | 100.750 | 3,022,500 | 3,000,000 | 2,999,947 | 0 | 11 | 0 | 0 | 4.458 | 4.500 | MON... | 11,517 | 0 | 11/16/2018. | 12/15/2038. |
| 44330G AE 3 | HLM 4A-2014 A2R CLO MEZ FLT 01/28/2030 | | C | | 1FE | 975,313 | 97.310 | 973,100 | 1,000,000 | 975,588 | 0 | 276 | 0 | 0 | 4.009 | 4.750 | JAJO.. | 7,239 | 0 | 12/10/2018. | 01/28/2030. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 44331D AJ 8 | HLM 5A-2015 B2RR CLO MEZ 4.83 10/15/2030 | | | | 1FE | 2,000,000 | 100.040 | 2,000,800 | 2,000,000 | 1,999,999 | 0 | (1) | 0 | 0 | 4.830 | 4.859 | JAJO | 20,125 | 0 | 10/02/2018. | 10/15/2030. |
| 449255 AE 8 | ICG 2017-2A A2 CLO MEZ FLT 10/23/2029 | | C | | 1FE | 1,950,400 | 97.500 | 1,950,000 | 2,000,000 | 1,950,640 | 0 | 240 | 0 | 0 | 4.227 | 5.012 | JAJO | 16,439 | 0 | 12/20/2018. | 10/23/2029. |
| 44932B AN 6 | ICG 2018-3A A2 CLO SNR 4.44 01/24/2032 | | C | | 1FE | 4,250,000 | 100.000 | 4,250,000 | 4,250,000 | 4,250,043 | 0 | 43 | 0 | 0 | 4.440 | 4.464 | JAJO | 14,677 | 0 | 11/06/2018. | 01/24/2032. |
| 45780K AD 8 | INTOW 2016-1A A ABS SSNR 2.883 11/15/46 | | | | 1FE | 1,000,000 | 97.105 | 971,050 | 1,000,000 | 1,000,001 | 0 | (0) | 0 | 0 | 2.883 | 2.900 | MON | 1,281 | 28,830 | 10/25/2016. | 11/15/2046. |
| 45780K AE 6 | INTOW 2016-1A B ABS MEZ 4.557 11/15/2046 | | | | 2AM | 400,000 | 99.331 | 397,324 | 400,000 | 397,324 | 3,036 | 0 | 0 | 0 | 4.557 | 4.600 | MON | 810 | 18,228 | 10/25/2016. | 11/15/2046. |
| 45780K AG 1 | INTOW 2018-1A A ABS SSNR 4.103 12/15/48 | | | | 1FE | 2,600,000 | 101.239 | 2,632,214 | 2,600,000 | 2,600,000 | 0 | (0) | 0 | 0 | 4.103 | 4.138 | MON | 4,149 | 0 | 12/04/2018. | 12/15/2048. |
| 46185J AC 2 | IHSFR 2018-SFR1 B ABS MEZ FLT 03/17/2037 | | | | 1FE | 2,500,000 | 98.711 | 2,467,774 | 2,500,000 | 2,500,837 | 0 | 837 | 0 | 0 | 3.405 | 2.561 | MON | 3,547 | 63,987 | 01/26/2018. | 03/17/2037. |
| 46602A AJ 1 | IVYH 7A AR CLO SSNR FLT 10/20/2029 | | | | 1FE | 4,000,000 | 98.460 | 3,938,400 | 4,000,000 | 4,001,666 | 0 | 124 | 0 | 0 | 3.999 | 3.025 | JAJO | 32,436 | 137,508 | 10/23/2017. | 10/20/2029. |
| 46603B AN 9 | IVYH 9A AR CLO SSNR FLT 01/18/30 | | | | 1FE | 2,000,000 | 98.824 | 1,976,480 | 2,000,000 | 1,999,287 | 0 | (620) | 0 | 0 | 3.895 | 3.006 | JAJO | 16,227 | 61,193 | 11/21/2017. | 01/18/2030. |
| 46603V AB 1 | IVYH 14A A2 CLO MEZ FLT 04/18/2030 | | | 1 | 1FE | 2,000,000 | 97.323 | 1,946,460 | 2,000,000 | 1,999,777 | 0 | (223) | 0 | 0 | 4.145 | 3.754 | JAJO | 17,269 | 37,596 | 04/06/2018. | 04/18/2030. |
| 46617Y AP 8 | JFIN 2015-1A A2R CLO SSNR 2.817 03/15/26 | | | | 1FE | 2,000,000 | 97.781 | 1,955,626 | 2,000,000 | 1,999,209 | 0 | (754) | 0 | 0 | 2.817 | 2.787 | MJSD | 2,504 | 56,340 | 12/01/2017. | 03/15/2026. |
| 46617Y AT 0 | JFIN 2015-1A B2R CLO MEZ 3.591 03/15/26 | | | | 1FE | 1,500,000 | 96.000 | 1,440,000 | 1,500,000 | 1,499,337 | 0 | (663) | 0 | 0 | 3.591 | 3.607 | MJSD | 2,394 | 53,865 | 12/01/2017. | 03/15/2026. |
| 46619U AB 5 | JFIN 2017-1A AF CLO SSNR 3.603 04/24/29 | | | | 1FE | 3,000,000 | 98.000 | 2,940,000 | 3,000,000 | 3,000,095 | 0 | (21) | 0 | 0 | 3.603 | 3.618 | JAJO | 20,117 | 108,090 | 01/27/2017. | 04/24/2029. |
| 46619U AC 3 | JFIN 2017-1A B CLO MEZ FLT 04/24/2029 | | | | 1FE | 500,000 | 98.500 | 492,500 | 500,000 | 499,692 | 0 | 48 | 0 | 0 | 4.437 | 3.023 | JAJO | 4,252 | 19,780 | 01/27/2017. | 04/24/2029. |
| 46619X AA 1 | HENDR 2015-3A A ABS SSNR 4.08 03/17/70 | | | 1 | 1FE | 2,069,657 | 103.808 | 2,150,352 | 2,071,470 | 2,069,740 | 0 | 133 | 0 | 0 | 4.080 | 4.125 | MON | 3,756 | 84,516 | 11/20/2015. | 03/17/2070. |
| 470473 AH 2 | JTWN 2014-5A B2R CLO MEZ 3.84 01/17/2027 | | | | 1FE | 1,300,000 | 97.360 | 1,265,680 | 1,300,000 | 1,299,998 | 0 | 1 | 0 | 0 | 3.840 | 3.858 | JAJO | 10,261 | 49,920 | 03/24/2017. | 01/17/2027. |
| 47760Q AA 1 | JIMMY 2017-1A A2I ABS SNR 3.61 07/30/47 | | | 1 | 2AM | 3,511,086 | 99.150 | 3,487,576 | 3,517,475 | 3,511,037 | 0 | 0 | 0 | 0 | 3.610 | 3.633 | JAJO | 21,516 | 95,236 | 03/05/2018. | 07/30/2047. |
| 48244X AA 0 | KDAC 2017-1A A ABS SSNR 4.212 12/15/2042 | | | | 1FE | 2,624,926 | 101.401 | 2,661,793 | 2,625,016 | 2,624,935 | 0 | 17 | 0 | 0 | 4.212 | 4.250 | MON | 4,914 | 109,644 | 12/12/2017. | 12/15/2042. |
| 48274W AE 7 | KVK 2016-1A D CLO MEZ FLT 01/15/2029 | | | | 3AM | 1,500,234 | 100.010 | 1,500,150 | 1,500,000 | 1,500,150 | (35) | 197 | 0 | 0 | 6.836 | 5.487 | JAJO | 22,218 | 96,170 | 01/26/2017. | 01/15/2029. |
| 48669R AA 9 | KCAP 2017-1A A CLO SSNR FLT 12/20/2029 | | | | 1FE | 2,000,000 | 99.030 | 1,980,591 | 2,000,000 | 2,001,257 | 0 | 825 | 0 | 0 | 4.692 | 4.723 | MJSD | 3,128 | 91,591 | 10/03/2017. | 12/20/2029. |
| 49255P AA 1 | KSTRL 2018-1A A ABS SSNR 4.25 12/15/2038 | | | | 1FE | 1,943,576 | 97.875 | 1,957,500 | 2,000,000 | 1,944,210 | 0 | 634 | 0 | 0 | 4.250 | 4.973 | MON | 4,014 | 0 | 12/11/2018. | 12/15/2038. |
| 493268 AY 2 | KSLT 2000-B A2 ABS FLT 07/25/29 | | | 1 | 1FE | 62,931 | 99.330 | 77,172 | 77,692 | 77,692 | 0 | 0 | 0 | 0 | 2.797 | 2.807 | JAJO | 411 | 1,782 | 07/02/2008. | 07/25/2029. |
| 50543L AA 0 | LAFL 2016-1A A1 ABS SSNR 4.3 01/15/2042 | | | | 1FE | 3,452,520 | 101.921 | 3,588,475 | 3,520,833 | 3,468,134 | 0 | 11,528 | 0 | 0 | 4.300 | 4.750 | MON | 6,729 | 151,396 | 12/08/2016. | 01/15/2042. |
| 52519S AD 5 | LABMH 2001-B A4 SEQ 5.27 9/15/18 | | | 1 | 1FE | 67,251 | 100.326 | 67,491 | 67,272 | 67,272 | 0 | 1,093 | 0 | 0 | 5.270 | 9.132 | MON | 158 | 3,545 | 10/25/2001. | 09/15/2018. |
| 54303P AQ 8 | LONGF 2013-1A ARR CLO SSNR FLT 04/15/29 | | | | 1FE | 3,000,000 | 99.676 | 2,990,280 | 3,000,000 | 2,999,482 | 0 | (46) | 0 | 0 | 3.776 | 2.535 | JAJO | 24,546 | 99,521 | 04/07/2017. | 04/15/2029. |
| 54303P AS 4 | LONGF 2013-1A BRR CLO MEZ FLT 04/15/29 | | | | 1FE | 1,000,000 | 96.150 | 961,500 | 1,000,000 | 999,992 | 0 | 10 | 0 | 0 | 4.286 | 3.054 | JAJO | 9,287 | 38,330 | 04/07/2017. | 04/15/2029. |
| 543190 AA 0 | LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045 | | | | 1FE | 11,380,183 | 99.180 | 11,414,411 | 11,508,783 | 11,395,944 | 0 | 35,539 | 0 | 0 | 2.980 | 3.362 | MON | 15,243 | 343,086 | 12/11/2017. | 01/15/2045. |
| 543190 AB 8 | LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45 | | | | 1FE | 2,017,213 | 100.678 | 2,114,245 | 2,100,000 | 2,032,633 | 0 | 9,333 | 0 | 0 | 4.060 | 4.716 | MON | 3,789 | 85,260 | 01/19/2017. | 01/15/2045. |
| 55818X AY 9 | MDPK 2015-16A A2R CLO MEZ FLT 04/20/2026 | | | | 1FE | 1,500,000 | 100.010 | 1,500,150 | 1,500,000 | 1,499,944 | 0 | 14 | 0 | 0 | 4.369 | 2.908 | JAJO | 13,289 | 58,926 | 12/14/2016. | 04/20/2026. |
| 55818Y BL 4 | MDPK 2015-17A B2R CLO MEZ 3.79 07/21/30 | | | | 1FE | 95,000 | 98.720 | 98,720 | 100,000 | 95,072 | 0 | 72 | 0 | 0 | 3.790 | 4.696 | JAJO | 737 | 0 | 11/19/2018. | 07/21/2030. |
| 55819T AS 0 | MDPK 2016-20A BR CLO MEZ FLT 07/27/2030 | | C | | 1FE | 1,462,500 | 97.500 | 1,462,500 | 1,500,000 | 1,462,812 | 0 | 312 | 0 | 0 | 4.059 | 4.738 | JAJO | 11,163 | 0 | 12/07/2018. | 07/27/2030. |
| 55953P AE 5 | MAGNE 2015-16A SUB 0 01/18/28 | | | | 5GI | 1,047,969 | 54.000 | 641,250 | 1,187,500 | 641,250 | (104,638) | (23,197) | 0 | 0 | 11.450 | 11.450 | JAJO | 13,892 | 149,711 | 02/02/2018. | 01/18/2028. |
| 56577A AJ 1 | MCLO 2014-7A A1R CLO SSNR FLT 10/28/2025 | | | | 1FE | 2,000,000 | 99.998 | 1,999,960 | 2,000,000 | 1,999,750 | 0 | (54) | 0 | 0 | 3.829 | 2.540 | JAJO | 13,828 | 66,308 | 04/12/2017. | 10/28/2025. |
| 56577D AA 4 | MRNON 2018-1A A1 CLO SSNR FLT 04/15/2030 | | | | 1FE | 2,745,463 | 99.504 | 2,736,354 | 2,750,000 | 2,745,708 | 0 | 245 | 0 | 0 | 3.906 | 3.843 | JAJO | 23,275 | 47,156 | 05/29/2018. | 04/15/2030. |
| 56577D AC 0 | MRNON 2018-1A B CLO MEZ FLT 04/15/2030 | | | | 1FE | 2,250,000 | 96.065 | 2,161,463 | 2,250,000 | 2,249,736 | 0 | (264) | 0 | 0 | 4.286 | 4.156 | JAJO | 20,896 | 42,501 | 04/20/2018. | 04/15/2030. |
| 56577D AJ 5 | MRNON 2018-1A A2 CLO SSNR 4.363 04/15/30 | | | | 1FE | 2,998,883 | 99.752 | 2,992,560 | 3,000,000 | 2,999,233 | 0 | 350 | 0 | 0 | 4.363 | 4.393 | JAJO | 27,632 | 58,901 | 04/20/2018. | 04/15/2030. |
| 56577P AC 3 | MCLO 2017-9A A1B CLO SSNR FLT 04/15/2029 | | | | 1FE | 1,000,000 | 99.260 | 992,600 | 1,000,000 | 1,000,047 | 0 | (9) | 0 | 0 | 3.986 | 2.726 | JAJO | 8,637 | 35,297 | 02/24/2017. | 04/15/2029. |
| 56577P AE 9 | MCLO 2017-9A A2 CLO MEZ FLT 04/15/2029 | | | | 1FE | 1,490,400 | 96.870 | 1,453,050 | 1,500,000 | 1,492,632 | 0 | 1,216 | 0 | 0 | 4.186 | 3.026 | JAJO | 13,606 | 55,979 | 02/24/2017. | 04/15/2029. |
| 59111R AA 0 | METAL 2017-1 A ABS SSNR 4.581 10/15/2042 | | | | 1FE | 1,790,635 | 100.864 | 1,806,114 | 1,790,636 | 1,790,633 | 0 | 1 | 0 | 0 | 4.581 | 4.625 | MON | 3,646 | 82,029 | 10/30/2017. | 10/15/2042. |
| 59801M AE 8 | MIDO 2018-8A B CLO MEZ FLT 02/20/31 | | | | 1FE | 1,500,000 | 98.750 | 1,481,250 | 1,500,000 | 1,500,411 | 0 | 411 | 0 | 0 | 3.972 | 3.711 | FMAN | 6,951 | 43,455 | 01/16/2018. | 02/20/2031. |
| 59801W AC 0 | MIDO 2017-7A A2 CLO SNR FLT 07/15/2029 | | | | 1FE | 1,403,549 | 98.250 | 1,375,500 | 1,400,000 | 1,403,658 | 0 | 110 | 0 | 0 | 3.986 | 2.809 | JAJO | 12,092 | 39,007 | 02/22/2018. | 07/15/2029. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 61033C AL 0 | MCMML 2018-2A A2 CLO SSNR 4.678 11/22/30 | | | | 1FE | 6,000,000 | 99.000 | 5,940,000 | 6,000,000 | 6,000,015 | 0 | 15 | 0 | 0 | 4.678 | 4.705 | FMAN. | 35,865 | 0 | 10/04/2018. | 11/22/2030. |
| 61033R AA 1 | MCMML 2017-1A A CLO SSNR FLT 04/22/2029 | | | | 1FE | 2,000,000 | 99.850 | 1,997,000 | 2,000,000 | 1,999,350 | 0 | (292) | 0 | 0 | 4.069 | 2.983 | JAJO.. | 16,050 | 71,316 | 09/22/2017. | 04/22/2029. |
| 61034H AA 2 | MCMML 2018-1A A CLO SSNR FLT 04/15/2030 | | | | 1FE | 2,800,000 | 98.550 | 2,759,400 | 2,800,000 | 2,801,417 | 0 | 1,417 | 0 | 0 | 3.886 | 3.543 | JAJO.. | 23,577 | 62,012 | 02/01/2018. | 04/15/2030. |
| 61034H AC 8 | MCMML 2018-1A B CLO MEZ FLT 04/15/2030 | | | | 1FE | 600,000 | 97.050 | 582,300 | 600,000 | 600,325 | 0 | 325 | 0 | 0 | 4.186 | 3.847 | JAJO.. | 5,442 | 14,358 | 02/01/2018. | 04/15/2030. |
| 62431U AV 4 | MVW 2013-1A C2R CLO MEZ 4.476 10/12/2030 | | | | 1FE | 1,250,000 | 95.674 | 1,195,920 | 1,250,000 | 1,249,236 | 0 | (596) | 0 | 0 | 4.476 | 4.439 | JAJO.. | 12,278 | 55,950 | 10/06/2017. | 10/12/2030. |
| 629400 AA 0 | ERL 2015-1A A1 ABS SNR 2.707 2/19/2045 | | | | 1FE | 4,401,002 | 98.350 | 4,362,768 | 4,435,961 | 4,379,401 | 0 | 66 | 0 | 0 | 2.707 | 2.835 | MON... | 4,003 | 0 | 12/24/2018. | 02/19/2045. |
| 629400 AB 8 | ERL 2015-1A A2 ABS SNR 3.585 02/19/204 | | | | 1FE | 6,119,360 | 99.920 | 6,195,040 | 6,200,000 | 6,120,940 | 0 | 84 | 0 | 0 | 3.585 | 3.730 | MON... | 7,409 | 0 | 12/24/2018. | 02/19/2045. |
| 629400 AD 4 | ERL 2016-1A A1 ABS SNR 3.968 3/46 | | | | 1FE | 936,749 | 100.500 | 941,433 | 936,749 | 946,258 | 0 | (9) | 0 | 0 | 3.968 | 3.910 | MON... | 1,239 | 0 | 12/24/2018. | 03/19/2046. |
| 629400 AE 2 | ERL 2016-1A A2 ABS SEQ SSNR 5.047 3/46 | | | | 1FE | 3,250,000 | 103.000 | 3,347,500 | 3,250,000 | 3,400,114 | 0 | (130) | 0 | 0 | 5.047 | 4.670 | MON... | 5,468 | 0 | 12/24/2018. | 03/19/2046. |
| 62946A AB 0 | NPRL 2016-1A A2 ABS SNR 5.438 04/20/2046 | | | | 1FE | 2,571,328 | 108.369 | 2,709,215 | 2,500,000 | 2,557,412 | 0 | (6,349) | 0 | 0 | 5.438 | 5.115 | MON... | 4,154 | 135,950 | 11/10/2016. | 04/20/2046. |
| 62946A AC 8 | NPRL 2017-1A A1 ABS SSNR 3.372 10/21/47 | | | | 1FE | 2,637,218 | 100.057 | 2,638,753 | 2,637,242 | 2,637,219 | 0 | 5 | 0 | 0 | 3.372 | 3.396 | MON... | 2,717 | 88,928 | 11/10/2017. | 10/21/2047. |
| 62946A AD 6 | NPRL 2017-1A A2 ABS SSNR 4.219 10/21/47 | | | | 1FE | 999,941 | 98.375 | 983,750 | 1,000,000 | 999,948 | 0 | 6 | 0 | 0 | 4.219 | 4.257 | MON... | 1,289 | 42,190 | 11/10/2017. | 10/21/2047. |
| 62946U AF 7 | NRART 2016-T5 AT5 ABS SSNR 3.3308 12/51 | | | 1 | 1FE | 9,999,999 | 99.805 | 9,980,510 | 10,000,000 | 9,999,999 | 0 | 0 | 0 | 0 | 3.331 | 3.354 | MON... | 14,804 | 333,080 | 11/22/2016. | 12/15/2051. |
| 62946U AL 4 | NRART 2017-T1 AT1 ABS SSNR 3.2143 02/51 | | | 1 | 1FE | 2,999,985 | 99.679 | 2,990,358 | 3,000,000 | 2,999,996 | 0 | 5 | 0 | 0 | 3.214 | 3.236 | MON... | 4,286 | 96,429 | 02/01/2017. | 02/15/2051. |
| 62953J AA 3 | NXTC 2017-2A A CLO SSNR FLT 10/20/2029 | | | | 1FE | 2,000,000 | 99.847 | 1,996,940 | 2,000,000 | 1,999,732 | 0 | (272) | 0 | 0 | 4.040 | 2.926 | JAJO.. | 15,262 | 71,829 | 10/06/2017. | 10/25/2029. |
| 63939E AB 9 | NAVSL 2015-AA A2A ABS 2.65 12/15/2028 | | | 1 | 1FE | 3,367,662 | 98.646 | 3,323,301 | 3,368,903 | 3,368,396 | 0 | 227 | 0 | 0 | 2.650 | 2.672 | MON... | 3,968 | 89,276 | 01/13/2015. | 12/15/2028. |
| 64829T AA 9 | NZES 2018-FNT1 A ABS SSNR 3.61 05/25/23 | | | 1 | 1FE | 1,262,596 | 98.625 | 1,245,492 | 1,262,856 | 1,262,609 | 0 | 56 | 0 | 0 | 3.610 | 3.645 | MON... | 760 | 27,607 | 05/14/2018. | 05/25/2023. |
| 64829T AB 7 | NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023 | | | 1 | 1FE | 2,104,590 | 98.625 | 2,075,819 | 2,104,760 | 2,104,601 | 0 | 39 | 0 | 0 | 3.910 | 3.945 | MON... | 1,372 | 49,835 | 05/14/2018. | 05/25/2023. |
| 64829T AH 4 | NZES 2018-FNT2 A ABS SSNR 3.79 07/25/54 | | | | 1FE | 879,140 | 100.000 | 879,383 | 879,383 | 879,047 | 0 | (49) | 0 | 0 | 3.790 | 3.834 | MON... | 555 | 13,609 | 07/24/2018. | 07/25/2054. |
| 64829T AJ 0 | NZES 2018-FNT2 B ABS SNR 4.09 07/25/2054 | | | | 1FE | 786,060 | 100.000 | 786,169 | 786,169 | 785,971 | 0 | (64) | 0 | 0 | 4.090 | 4.134 | MON... | 536 | 13,130 | 07/24/2018. | 07/25/2054. |
| 65130P AS 9 | NEWFL 2016-1A CR CLO MEZ FLT 04/20/2028 | | | | 1FE | 2,000,000 | 96.059 | 1,921,180 | 2,000,000 | 1,999,835 | 0 | (165) | 0 | 0 | 4.469 | 4.355 | JAJO.. | 18,124 | 36,506 | 05/21/2018. | 04/20/2028. |
| 65130P AW 0 | NEWFL 2016-1A A2R CLO SSNR 3.868 04/28 | | | | 1FE | 1,100,000 | 99.543 | 1,094,973 | 1,100,000 | 1,099,690 | 0 | (310) | 0 | 0 | 3.868 | 3.830 | JAJO.. | 8,391 | 17,256 | 05/21/2018. | 04/20/2028. |
| 65251X AA 4 | NSBKY 2016-1A A CLO SSNR FLT 10/25/2028 | | | | 1FE | 4,000,000 | 99.504 | 3,980,150 | 4,000,000 | 3,998,575 | 0 | 424 | 0 | 0 | 4.590 | 3.065 | JAJO.. | 34,679 | 164,326 | 10/19/2016. | 10/25/2028. |
| 67087T DE 8 | OAK 2002-A A3 ABS SEQ 6.03 05/15/24 | | | | 1AM | 365,774 | 103.447 | 378,411 | 365,801 | 139,432 | 0 | 47,225 | 0 | 0 | 6.030 | 57.063 | MON... | 1,838 | 22,058 | 02/25/2002. | 05/15/2024. |
| 67103Q AY 3 | OFSBS 2013-5A A2FR CLO MEZ 3.415 04/25 | | | | 1FE | 449,958 | 99.954 | 449,751 | 449,958 | 448,439 | 0 | 193 | 0 | 0 | 3.415 | 3.464 | JAJO.. | 3,159 | 15,366 | 01/25/2017. | 04/17/2025. |
| 67103Q BC 0 | OFSBS 2013-5A A3FR CLO MEZ 4.311 04/25 | | | | 1FE | 1,000,000 | 99.596 | 995,963 | 1,000,000 | 997,746 | 0 | 385 | 0 | 0 | 4.311 | 4.364 | JAJO.. | 8,862 | 43,110 | 01/25/2017. | 04/17/2025. |
| 67108B BG 9 | OZLMF 2012-2A A2RF CLO MEZ 4.651 07/31 | | | | 1FE | 2,800,000 | 100.210 | 2,805,880 | 2,800,000 | 2,802,795 | 0 | 2,795 | 0 | 0 | 4.651 | 4.730 | JAJO.. | 22,066 | 22,066 | 08/17/2018. | 07/30/2031. |
| 67108L BE 2 | OZLM 2014-6A A2BS CLO MEZ 4.49 04/17/31 | | | | 1FE | 1,600,000 | 98.570 | 1,577,120 | 1,600,000 | 1,599,824 | 0 | (176) | 0 | 0 | 4.490 | 4.582 | JAJO.. | 14,767 | 35,920 | 04/11/2018. | 04/17/2031. |
| 67389Y AF 2 | OAKCL 2015-1A COMB CLO MEZ 0 10/20/2027 | | | | 1AM | 2,837,550 | 89.780 | 2,693,400 | 3,000,000 | 2,827,556 | 0 | (11,494) | 0 | 0 | 6.460 | 6.460 | JAJO.. | 29,259 | 176,672 | 08/04/2015. | 10/20/2027. |
| 67400F AC 5 | OAKCL 2018-1A A1B CLO SNR FLT 10/20/2030 | | C | | 1FE | 2,700,000 | 99.937 | 2,698,312 | 2,700,000 | 2,699,645 | 0 | (355) | 0 | 0 | 3.900 | 3.985 | JAJO.. | 7,897 | 0 | 10/24/2018. | 10/20/2030. |
| 67401L AG 2 | OAKTA 2016-IIIA C2 CLO MEZ 4.742 10/2027 | | | | 1FE | 1,599,744 | 99.737 | 1,595,792 | 1,600,000 | 1,597,890 | 0 | (721) | 0 | 0 | 4.742 | 4.708 | JAJO.. | 14,964 | 75,872 | 12/08/2016. | 10/20/2027. |
| 67590B AU 4 | OCT16 2013-1A BR CLO MEZ FLT 07/17/2030 | | C | | 1FE | 985,313 | 98.530 | 985,300 | 1,000,000 | 985,659 | 0 | 346 | 0 | 0 | 3.936 | 4.667 | JAJO.. | 18,368 | 0 | 12/07/2018. | 07/17/2030. |
| 67590L AS 7 | OCT19 2014-1A B2R CLO MEZ 3.487 04/15/26 | | | | 1FE | 1,000,000 | 98.274 | 982,740 | 1,000,000 | 995,665 | 0 | 1,284 | 0 | 0 | 3.487 | 3.651 | JAJO.. | 7,361 | 34,870 | 03/08/2017. | 04/15/2026. |
| 675923 AG 1 | OCT34 2017-1A CLO COMB MEZ FLT 01/20/30 | | | 1 | 1FE | 8,364,850 | 90.410 | 7,684,850 | 8,500,000 | 8,332,477 | 0 | (32,373) | 0 | 0 | 5.520 | 5.520 | JAJO.. | 76,373 | 432,616 | 11/08/2017. | 01/20/2030. |
| 67707C AG 3 | OAKC 2014-10RA A2B CLO SNR 4.475 12/30 | | | | 1FE | 2,500,000 | 100.000 | 2,500,000 | 2,500,000 | 2,499,922 | 0 | (78) | 0 | 0 | 4.475 | 4.438 | JAJO.. | 6,215 | 0 | 11/20/2018. | 12/12/2030. |
| 68267B AA 8 | OMFIT 2018-1A A ABS SSNR 3.3 03/14/2029 | | | | 1FE | 6,998,097 | 100.097 | 7,006,774 | 7,000,000 | 6,999,513 | 0 | 1,416 | 0 | 0 | 3.300 | 3.325 | MON... | 10,908 | 182,233 | 02/21/2018. | 03/14/2029. |
| 68267B AB 6 | OMFIT 2018-1A B ABS MEZ 3.61 03/14/2029 | | | | 1FE | 5,999,584 | 100.807 | 6,048,431 | 6,000,000 | 6,000,641 | 0 | 1,057 | 0 | 0 | 3.610 | 3.634 | MON... | 10,228 | 170,873 | 02/21/2018. | 03/14/2029. |
| 68268E AA 1 | OMFIT 2015-1A A ABS SEQ SNR 3.19 03/26 | | | 1 | 1FE | 680,132 | 99.963 | 680,096 | 680,348 | 680,339 | 0 | 64 | 0 | 0 | 3.190 | 3.221 | MON... | 784 | 21,703 | 01/28/2015. | 03/18/2026. |
| 68268F AA 8 | OMFIT 2016-2A A ABS SSNR 4.10 03/20/2028 | | | 1 | 1FE | 772,847 | 100.235 | 774,798 | 772,979 | 772,956 | 0 | 44 | 0 | 0 | 4.100 | 4.141 | MON... | 1,144 | 31,692 | 03/16/2016. | 03/20/2028. |
| 68268H AA 4 | OMFIT 2016-3A A ABS SSNR 3.83 06/18/2031 | | | | 1FE | 1,515,000 | 101.180 | 1,517,700 | 1,500,000 | 1,509,353 | 0 | (2,979) | 0 | 0 | 3.830 | 3.632 | MON... | 2,075 | 57,450 | 01/24/2017. | 06/18/2031. |

# SCHEDULE D - PART 1

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

| 1 | | | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | | | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 68268L | AA | 5 | OMFIT 2015-3A A ABS SEQ SSNR 3.63 11/28 | | | 1 | 1FE | 3,024,028 | 99.750 | 2,992,500 | 3,000,000 | 3,017,619 | 0 | (6,409) | 0 | 0 | 3.630 | 3.381 | MON | 3,933 | 90,750 | 02/22/2018. | 11/20/2028. |
| 68269C | AA | 4 | OMFIT 2018-2A A ABS SSNR 3.57 03/14/2033 | | | 1 | 1FE | 1,999,571 | 101.228 | 2,024,560 | 2,000,000 | 1,999,625 | 0 | 54 | 0 | 0 | 3.570 | 3.601 | MON | 3,372 | 52,558 | 03/12/2018. | 03/14/2033. |
| 69346M | AA | 7 | PNMSR 2018-FT1 A ABS SNR FLT 04/25/2023 | | | 1 | 2AM | 3,000,000 | 99.875 | 2,996,250 | 3,000,000 | 3,000,146 | 0 | 146 | 0 | 0 | 4.856 | 4.305 | MON | 2,833 | 91,090 | 04/20/2018. | 04/25/2023. |
| 69354W | AC | 0 | PNMSR 2018-GT1 A ABS SSNR FLT 02/25/2023 | | | | 2AM | 6,400,000 | 100.000 | 6,400,000 | 6,400,000 | 6,400,571 | 0 | 571 | 0 | 0 | 5.356 | 4.588 | MON | 6,666 | 261,945 | 02/21/2018. | 02/25/2023. |
| 72703P | AA | 1 | PLNT 2018-1A A2I ABS SNR 4.262 09/05/48 | | | | 2AM | 997,500 | 99.859 | 996,097 | 997,500 | 996,097 | (1,429) | 26 | 0 | 0 | 4.262 | 4.284 | MJSD | 3,070 | 14,644 | 07/19/2018. | 09/05/2048. |
| 74042D | AA | 4 | PRETSL 20A A1 CDO SSNR FLT 03/22/2038 | | C | 1 | 1FE | 2,689,260 | 92.000 | 2,687,434 | 2,921,124 | 2,688,387 | 0 | 2,357 | 0 | 0 | 2.734 | 4.250 | MJSD | 2,219 | 20,237 | 11/29/2018. | 03/22/2038. |
| 74042M | AA | 4 | PRETSL 22A A1 CDO SSNR FLT 09/22/2036 | | | 1 | 1FE | 2,546,425 | 94.500 | 2,552,333 | 2,700,882 | 2,456,377 | 0 | 2,371 | 0 | 0 | 2.674 | 4.654 | MJSD | 2,006 | 18,257 | 12/06/2018. | 09/22/2036. |
| 74331M | AA | 4 | PROG 2018-SFR3 A ABS SSNR 3.88 10/17/35 | | | | 1FE | 3,999,870 | 100.125 | 4,005,000 | 4,000,000 | 3,999,556 | 0 | (314) | 0 | 0 | 3.880 | 3.874 | MON | 12,933 | 24,573 | 09/21/2018. | 10/17/2035. |
| 74331M | AB | 2 | PROG 2018-SFR3 B ABS MEZ 4.079 10/17/35 | | | | 1FE | 3,999,895 | 100.125 | 4,005,000 | 4,000,000 | 3,999,565 | 0 | (331) | 0 | 0 | 4.079 | 4.074 | MON | 13,597 | 25,834 | 09/21/2018. | 10/17/2035. |
| 74332M | AA | 3 | PROG 2015-SFR2 A ABS SSNR 2.74 06/32 | | | | 1FE | 804,039 | 98.041 | 796,974 | 812,898 | 809,400 | 0 | 1,881 | 0 | 0 | 2.740 | 3.004 | MON | 1,856 | 22,289 | 01/20/2016. | 06/12/2032. |
| 74332N | AA | 1 | PROG 2015-SFR3 A ABS SSNR 3.067 32 | | | | 1FE | 693,893 | 99.125 | 687,821 | 693,893 | 693,893 | 0 | 0 | 0 | 0 | 3.067 | 3.065 | MON | 1,773 | 21,285 | 01/20/2016. | 11/12/2032. |
| 74334A | AA | 7 | PROG 2018-SFR1 A ABS SSNR 3.255 03/17/35 | | | | 1FE | 7,999,961 | 96.780 | 7,742,400 | 8,000,000 | 8,001,985 | 0 | 2,024 | 0 | 0 | 3.255 | 3.242 | MON | 21,700 | 200,363 | 02/08/2018. | 03/17/2035. |
| 74334A | AB | 5 | PROG 2018-SFR1 B ABS MEZ 3.484 03/17/35 | | | | 1FE | 2,999,918 | 98.113 | 2,943,393 | 3,000,000 | 3,000,149 | 0 | 231 | 0 | 0 | 3.484 | 3.448 | MON | 8,710 | 80,422 | 02/08/2018. | 03/17/2035. |
| 75620R | AC | 6 | RCTTE 2015-1A CLO SUB 0.00 10/20/27 | | | | 5GI | 1,072,629 | 65.000 | 855,128 | 1,315,581 | 855,128 | (61,143) | (84,228) | 0 | 0 | 7.100 | 7.100 | JAJO | 10,741 | 152,374 | 10/20/2017. | 10/20/2027. |
| 77587A | AS | 5 | RMRK 2018-1A B2 CLO MEZ 4.27 04/20/2031 | | | | 1FE | 2,000,000 | 96.076 | 1,921,520 | 2,000,000 | 1,999,866 | 0 | (134) | 0 | 0 | 4.270 | 4.230 | JAJO | 16,843 | 44,598 | 03/29/2018. | 04/20/2031. |
| 77879R | AB | 2 | ROTOR 2011-1A A ABS SNR 5.75 06/15/46 | | C | 1 | 1FE | 5,432,067 | 100.000 | 5,542,925 | 5,542,925 | 5,446,596 | 0 | 17,676 | 0 | 0 | 5.750 | 6.661 | MON | 14,165 | 132,799 | 06/14/2018. | 06/15/2046. |
| 784012 | AA | 4 | SCFET 2017-2A A ABS SNR 3.41 12/20/2023 | | | 1 | 1FE | 1,282,487 | 99.811 | 1,280,266 | 1,282,687 | 1,282,449 | 0 | (7) | 0 | 0 | 3.410 | 3.442 | MON | 1,336 | 43,740 | 11/16/2017. | 12/20/2023. |
| 78410T | AA | 4 | SCFET 2017-1A A ABS SSNR 3.77 01/20/2023 | | | 1 | 1FE | 1,479,071 | 100.166 | 1,481,842 | 1,479,384 | 1,479,196 | 0 | 112 | 0 | 0 | 3.770 | 3.808 | MON | 1,704 | 55,773 | 02/15/2017. | 01/20/2023. |
| 78445M | AB | 6 | SLMA 2010-A 2A ABS FLT 5/16/44 | | | 1 | 1FE | 1,153,146 | 100.890 | 1,163,409 | 1,153,146 | 1,153,146 | 0 | 0 | 0 | 0 | 5.705 | 5.773 | MON | 3,107 | 60,924 | 03/03/2010. | 05/16/2044. |
| 78446V | AB | 5 | SLMA 2012-A A2 ABS 3.83 01/17/2045 | | | 1 | 1FE | 396,040 | 100.091 | 396,407 | 396,046 | 396,046 | 0 | 0 | 0 | 0 | 3.830 | 3.861 | MON | 674 | 15,169 | 02/06/2012. | 01/17/2045. |
| 78447R | AB | 3 | SLMA 2013-A A2A ABS 1.77 05/17/2027 | | | 1 | 1FE | 261,408 | 99.693 | 260,679 | 261,482 | 261,482 | 0 | 10 | 0 | 0 | 1.770 | 1.783 | MON | 206 | 4,628 | 02/27/2013. | 05/17/2027. |
| 78447R | AD | 9 | SLMA 2013-A B ABS 2.50 03/15/2047 | | | 1 | 1FE | 2,377,060 | 99.184 | 2,479,600 | 2,500,000 | 2,497,652 | 0 | 17,361 | 0 | 0 | 2.500 | 2.572 | MON | 2,778 | 62,500 | 02/27/2013. | 03/15/2047. |
| 78447V | AD | 0 | SLMA 2013-B B ABS 3.69 05/16/2044 | | | 1 | 1FE | 1,857,500 | 99.586 | 1,991,720 | 2,000,000 | 1,977,399 | 0 | 24,575 | 0 | 0 | 3.000 | 4.388 | MON | 2,667 | 60,000 | 08/15/2013. | 05/16/2044. |
| 78471D | AA | 5 | SCLP 2016-1A A ABS SSNR 3.26 08/25/2025 | | | 1 | 1FE | 1,067,677 | 99.927 | 1,067,014 | 1,067,793 | 1,067,718 | 0 | 47 | 0 | 0 | 3.260 | 3.287 | MON | 580 | 34,810 | 06/21/2016. | 08/25/2025. |
| 78471F | AA | 0 | SCLP 2016-3 A ABS SSNR 3.05 12/26/25 | | | 1 | 1FE | 768,781 | 99.930 | 768,258 | 768,796 | 768,792 | 0 | 4 | 0 | 0 | 3.050 | 3.070 | MON | 391 | 23,448 | 10/06/2016. | 12/26/2025. |
| 80306A | AA | 8 | SAPA 2018-1A A ABS SSNR 4.25 03/15/2040 | | | | 1FE | 2,342,655 | 99.856 | 2,340,375 | 2,343,750 | 2,342,753 | 0 | 179 | 0 | 0 | 4.250 | 4.300 | MON | 4,427 | 72,770 | 03/14/2018. | 03/15/2040. |
| 80349B | AP | 2 | SARAT 2013-1A A2R2 CLO SNR FLT 01/20/30 | | | | 1FE | 4,000,000 | 99.500 | 3,980,000 | 4,000,000 | 3,999,821 | 0 | (179) | 0 | 0 | 4.747 | 4.779 | JAJO | 9,494 | 0 | 12/03/2018. | 01/20/2030. |
| 82652K | AA | 2 | SRFC 2017-1A A ABS SNR 2.91 03/20/34 | | | 1 | 1FE | 2,806,333 | 98.076 | 2,760,523 | 2,814,683 | 2,807,077 | 0 | 1,346 | 0 | 0 | 2.910 | 2.993 | MON | 2,503 | 78,643 | 02/22/2018. | 03/20/2034. |
| 83149U | AC | 5 | SLMA 2011-B A3 ABS FLT 06/16/2042 | | | 1 | 1FE | 4,843,750 | 102.938 | 5,146,900 | 5,000,000 | 4,998,580 | 0 | 3,631 | 0 | 0 | 4.705 | 4.614 | MON | 11,109 | 213,193 | 03/30/2012. | 06/16/2042. |
| 83404J | AA | 4 | SCLP 2017-3 A ABS SSNR 2.77 05/25/2026 | | | 1 | 1FE | 906,054 | 99.180 | 903,187 | 910,654 | 906,813 | 0 | 1,861 | 0 | 0 | 2.770 | 3.042 | MON | 420 | 23,123 | 02/22/2018. | 05/25/2026. |
| 83405A | AA | 2 | SCLP 2017-1 A ABS SSNR 3.28 01/26/2026 | | | 1 | 1FE | 1,108,717 | 100.171 | 1,110,712 | 1,108,811 | 1,108,752 | 0 | 47 | 0 | 0 | 3.280 | 3.307 | MON | 606 | 36,369 | 01/20/2017. | 01/26/2026. |
| 83405Q | AA | 7 | SCLP 2017-6 A1 ABS SSNR 2.2 11/25/2026 | | | 1 | 1FE | 1,512,832 | 99.500 | 1,505,848 | 1,513,415 | 1,513,111 | 0 | 588 | 0 | 0 | 2.200 | 2.250 | MON | 555 | 33,440 | 11/07/2017. | 11/25/2026. |
| 83405R | AA | 5 | SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027 | | | 1 | 1FE | 1,921,087 | 99.425 | 1,910,157 | 1,921,212 | 1,921,137 | 0 | 111 | 0 | 0 | 2.550 | 2.570 | MON | 817 | 43,956 | 01/30/2018. | 02/25/2027. |
| 83405R | AB | 3 | SCLP 2018-1 A2 ABS SSNR 3.14 02/25/2027 | | | 1 | 1FE | 2,999,474 | 99.625 | 2,988,752 | 3,000,000 | 2,999,630 | 0 | 156 | 0 | 0 | 3.140 | 3.167 | MON | 1,570 | 84,518 | 01/30/2018. | 02/25/2027. |
| 83546D | AF | 5 | SONIC 2018-1A A2 ABS SNR 4.026 02/20/48 | | | | 1AM | 1,498,750 | 98.766 | 1,480,255 | 1,498,750 | 1,480,256 | (18,502) | 8 | 0 | 0 | 4.026 | 4.060 | MON | 1,844 | 53,468 | 01/23/2018. | 02/20/2048. |
| 83608G | AQ | 9 | SNDPT 2013-1A A2R CLO MEZ FLT 01/26/2031 | | C | | 1FE | 1,752,188 | 97.340 | 1,752,120 | 1,800,000 | 1,752,522 | 0 | 334 | 0 | 0 | 3.958 | 4.688 | JAJO | 13,259 | 0 | 12/07/2018. | 01/26/2031. |
| 84861C | AA | 3 | SPMF 2014-4A A1 ABS SNR 3.5014 01/20/45 | | | | 1FE | 1,889,981 | 99.367 | 1,881,482 | 1,893,467 | 1,889,969 | 0 | 11 | 0 | 0 | 3.501 | 3.527 | MON | 5,525 | 66,344 | 11/21/2014. | 01/20/2045. |
| 84861C | AC | 9 | SPMF 2017-1A A ABS SSNR 4.36 12/01/2047 | | | | 1FE | 3,993,626 | 100.298 | 3,984,597 | 3,972,754 | 3,995,719 | 0 | 2,009 | 0 | 0 | 4.360 | 4.146 | MON | 14,434 | 151,978 | 02/21/2018. | 12/20/2047. |
| 85022W | AA | 2 | SCFT 2016-AA A ABS SSNR 3.05 04/25/2029 | | | 1 | 1FE | 948,799 | 99.110 | 939,941 | 948,382 | 948,382 | 0 | (491) | 0 | 0 | 3.050 | 2.991 | MON | 482 | 26,515 | 02/22/2018. | 04/25/2029. |
| 85022W | AB | 0 | SCFT 2016-AA B ABS MEZ 4.10 10/25/2033 | | | 1 | 1FE | 975,000 | 100.960 | 1,009,600 | 1,000,000 | 982,153 | 0 | 4,183 | 0 | 0 | 4.100 | 4.656 | MON | 683 | 41,000 | 03/31/2017. | 10/25/2033. |
| 85172L | AA | 4 | SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24 | | | 1 | 1FE | 2,006,083 | 100.008 | 2,010,175 | 2,010,006 | 2,009,692 | 0 | 1,487 | 0 | 0 | 3.160 | 3.257 | MON | 2,823 | 64,410 | 02/23/2016. | 11/15/2024. |

# 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 and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 85172M AA 2 | SLFT 2015-BA A ABS SSNR 3.48 05/15/2028 | | | 1 | 1FE | 10,001,563 | 99.530 | 9,953,000 | 10,000,000 | 10,000,769 | 0 | (408) | 0 | 0 | 3.480 | 3.501 | MON | 15,467 | 348,000 | 12/27/2016. | 05/15/2028. |
| 85172N AA 0 | SLFT 2016-AA A ABS SSNR 2.9 11/15/2029 | | | 1 | 1FE | 11,718,867 | 99.694 | 11,684,809 | 11,720,674 | 11,720,285 | 0 | 722 | 0 | 0 | 2.900 | 2.924 | MON | 15,107 | 339,900 | 12/07/2016. | 11/15/2029. |
| 85208H AA 1 | SPRTE 2017-1 A ABS SSNR 4.25 12/15/2037 | | | | 1FE | 1,837,540 | 99.256 | 1,830,724 | 1,844,445 | 1,838,318 | 0 | 1,300 | 0 | 0 | 4.250 | 4.375 | MON | 3,484 | 81,002 | 11/17/2017. | 12/15/2037. |
| 85816B CQ 1 | STCR 2015-1A BR CLO MEZ FLT 05/22/2029 | | | | 1FE | 2,015,277 | 99.000 | 1,980,000 | 2,000,000 | 2,013,464 | 0 | (1,813) | 0 | 0 | 4.496 | 3.034 | FMAN | 10,240 | 61,145 | 02/22/2018. | 05/21/2029. |
| 86212V AA 2 | STR 2016-1A A1 ABS SNR 3.96 10/20/2046 | | | | 1FE | 1,920,852 | 99.164 | 1,905,794 | 1,921,871 | 1,921,033 | 0 | 101 | 0 | 0 | 3.960 | 4.000 | MON | 2,325 | 76,106 | 10/12/2016. | 10/20/2046. |
| 86212V AD 6 | STR 2018-1A A1 ABS SSNR 3.96 10/20/2048 | | | | 1FE | 2,988,895 | 101.809 | 3,043,746 | 2,989,669 | 2,988,915 | 0 | 22 | 0 | 0 | 3.960 | 3.998 | MON | 3,618 | 19,074 | 10/12/2018. | 10/20/2048. |
| 86212V AE 4 | STR 2018-1A A2 ABS SSNR 4.29 10/20/2048 | | | | 1FE | 3,237,590 | 102.000 | 3,303,585 | 3,238,808 | 3,237,608 | 0 | 22 | 0 | 0 | 4.290 | 4.334 | MON | 4,246 | 22,386 | 10/12/2018. | 10/20/2048. |
| 86268H AA 6 | STRTA 2018-1A A CLO SSNR FLT 01/15/2031 | | | | 1FE | 3,000,000 | 98.680 | 2,960,400 | 3,000,000 | 2,999,937 | 0 | (63) | 0 | 0 | 4.414 | 4.442 | JAJO | 4,414 | 0 | 11/27/2018. | 01/15/2031. |
| 86934N AA 7 | SCML 2018-SBC7 A ABS SNR 4.72 05/25/2039 | | | | 1FE | 1,893,240 | 100.600 | 1,904,681 | 1,893,322 | 1,900,384 | 0 | 6,753 | 0 | 0 | 4.720 | 4.339 | MON | 7,447 | 15,092 | 11/06/2018. | 05/25/2039. |
| 87159Q BE 7 | SYMP 2014-14A A3R CLO SSNR 2.98 07/14/26 | | | | 1FE | 1,943,117 | 98.722 | 1,918,284 | 1,943,117 | 1,942,923 | 0 | 161 | 0 | 0 | 2.980 | 3.000 | JAJO | 12,385 | 57,905 | 01/06/2017. | 07/14/2026. |
| 87159Q BJ 6 | SYMP 2014-14A B2R CLO MEZ 3.85 07/14/26 | | | | 1FE | 1,400,000 | 98.250 | 1,375,500 | 1,400,000 | 1,399,718 | 0 | 86 | 0 | 0 | 3.850 | 3.876 | JAJO | 11,529 | 53,900 | 01/06/2017. | 07/14/2026. |
| 87165V AK 5 | SYMP 2015-16A B2R CLO MEZ 4.59 10/15/31 | | | | 1FE | 2,900,000 | 99.420 | 2,883,180 | 2,900,000 | 2,900,094 | 0 | 94 | 0 | 0 | 4.590 | 4.545 | JAJO | 42,152 | 0 | 08/29/2018. | 10/15/2031. |
| 87165V AP 4 | SYMP 2015-16A C2R CLO MEZ 5.15 10/15/31 | | | | 1FE | 1,000,000 | 97.390 | 973,900 | 1,000,000 | 1,000,041 | 0 | 41 | 0 | 0 | 5.150 | 5.101 | JAJO | 16,308 | 0 | 08/29/2018. | 10/15/2031. |
| 87166V AG 3 | SYMP 2018-20A B2 CLO MEZ 4.88 01/16/2032 | | C | | 1FE | 1,500,000 | 100.000 | 1,500,000 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 4.880 | 4.910 | JAJO | 0 | 0 | 12/19/2018. | 01/16/2032. |
| 87244B AA 6 | TGIF 2017-1A A2 ABS SNR 6.202 04/30/2047 | | | 1 | 2AM | 5,082,648 | 99.839 | 5,084,301 | 5,092,500 | 5,084,581 | 0 | 1,311 | 0 | 0 | 6.202 | 6.287 | JAJO | 53,517 | 316,240 | 03/01/2017. | 04/30/2047. |
| 87244C AJ 5 | CHMML 2016-1A AR CLO SSNR FLT 10/20/2030 | | | | 1FE | 4,000,000 | 99.653 | 3,986,120 | 4,000,000 | 3,999,553 | 0 | (447) | 0 | 0 | 3.999 | 3.952 | JAJO | 31,548 | 0 | 10/05/2018. | 10/20/2030. |
| 87244C AL 0 | CHMML 2016-1A BR CLO MEZ FLT 10/20/2030 | | | | 1FE | 1,800,000 | 97.400 | 1,753,200 | 1,800,000 | 1,799,750 | 0 | (250) | 0 | 0 | 4.619 | 4.578 | JAJO | 16,397 | 0 | 10/05/2018. | 10/20/2030. |
| 87244G AA 5 | CHMML 2017-1A A CLO SSNR FLT 01/24/2030 | | | | 1FE | 7,000,000 | 99.578 | 6,970,460 | 7,000,000 | 6,998,704 | 0 | (1,016) | 0 | 0 | 3.987 | 3.024 | JAJO | 53,497 | 221,605 | 11/06/2017. | 01/24/2030. |
| 87244G AC 1 | CHMML 2017-1A B CLO MEZ FLT 01/24/2030 | | | | 1FE | 1,000,000 | 97.751 | 977,512 | 1,000,000 | 999,786 | 0 | (169) | 0 | 0 | 4.287 | 3.326 | JAJO | 8,217 | 34,341 | 11/06/2017. | 01/24/2030. |
| 87266X AA 1 | TRTX 2018-FL1 A CLO SSNR FLT 04/15/2035 | | | | 1FE | 2,915,825 | 99.000 | 2,886,667 | 2,915,825 | 2,916,432 | 0 | 582 | 0 | 0 | 3.205 | 2.375 | MON | 4,413 | 68,576 | 02/05/2018. | 02/15/2035. |
| 87266X AC 7 | TRTX 2018-FL1 AS CLO SNR FLT 04/15/2035 | | | | 1FE | 2,500,000 | 99.500 | 2,487,500 | 2,500,000 | 2,500,686 | 0 | 686 | 0 | 0 | 3.405 | 2.582 | MON | 4,020 | 63,046 | 02/05/2018. | 02/15/2035. |
| 87266X AE 3 | TRTX 2018-FL1 B CLO MEZ FLT 04/15/2035 | | | | 1FE | 1,000,000 | 99.500 | 995,000 | 1,000,000 | 1,000,338 | 0 | 338 | 0 | 0 | 3.755 | 2.947 | MON | 1,773 | 28,214 | 02/05/2018. | 02/15/2035. |
| 87342R AB 0 | BELL 2016-1A A2II ABS SNR 4.377 05/25/46 | | | | 3AM | 1,507,600 | 100.834 | 1,489,822 | 1,477,500 | 1,489,822 | (17,854) | 0 | 0 | 0 | 4.377 | 4.312 | FMAN | 6,467 | 64,670 | 02/22/2018. | 05/25/2046. |
| 87342R AC 8 | BELL 2016-1A A23 ABS SNR 4.97 05/25/2046 | | | | 2AM | 2,166,815 | 102.728 | 2,226,110 | 2,167,000 | 2,166,890 | 0 | 21 | 0 | 0 | 4.970 | 4.988 | FMAN | 10,770 | 107,700 | 05/24/2016. | 05/25/2046. |
| 87342R AF 1 | BELL 2018-1AW A2W ABS SNR 4.59 11/25/48 | | | | 1FE | 2,000,000 | 101.010 | 2,020,200 | 2,000,000 | 2,000,003 | 0 | 3 | 0 | 0 | 4.590 | 4.616 | FMAN | 8,415 | 0 | 12/10/2018. | 11/25/2048. |
| 874074 AA 5 | TAL 2017-1A A ABS SNR 4.50 04/21/2042 | | | | 1FE | 1,688,854 | 102.123 | 1,704,041 | 1,668,612 | 1,685,480 | 0 | (3,888) | 0 | 0 | 4.500 | 4.259 | MON | 2,294 | 75,088 | 03/31/2017. | 04/20/2042. |
| 87407P AA 8 | TAL 2013-1A A ABS SNR 2.83 02/22/2038 | | | | 1FE | 1,623,654 | 97.445 | 1,583,481 | 1,625,000 | 1,624,392 | 0 | 282 | 0 | 0 | 2.830 | 2.866 | MON | 1,405 | 46,016 | 05/28/2013. | 02/22/2038. |
| 87407P AE 0 | TAL 2013-2A A ABS 3.55 11/20/2038 | | | | 1FE | 1,456,025 | 99.586 | 1,468,896 | 1,475,000 | 1,461,716 | 0 | 5,161 | 0 | 0 | 3.550 | 3.972 | MON | 1,600 | 52,379 | 10/11/2016. | 11/20/2038. |
| 87407P AP 5 | TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39 | | | | 1FE | 331,325 | 99.680 | 330,924 | 331,986 | 331,471 | 0 | 259 | 0 | 0 | 3.330 | 3.449 | MON | 338 | 10,134 | 02/08/2018. | 05/20/2039. |
| 87407P AR 1 | TAL 2014-3A A ABS SNR 3.27 11/21/2039 | | | | 1FE | 1,844,629 | 98.960 | 1,826,802 | 1,846,000 | 1,844,949 | 0 | 315 | 0 | 0 | 3.270 | 3.313 | MON | 1,844 | 60,173 | 02/08/2018. | 11/21/2039. |
| 88159T AA 8 | TES 2017-2A A ABS SSNR 4.12 02/20/2048 | | | | 1FE | 1,953,159 | 100.191 | 1,957,020 | 1,953,289 | 1,953,091 | 0 | (41) | 0 | 0 | 4.120 | 4.122 | FA | 29,284 | 54,768 | 12/08/2017. | 02/20/2048. |
| 88315F AA 9 | TMCL 2017-1A A ABS SNR 3.72 05/20/2042 | | C | | 1FE | 853,955 | 99.799 | 848,788 | 850,500 | 853,523 | 0 | (724) | 0 | 0 | 3.720 | 3.643 | MON | 967 | 29,002 | 01/18/2018. | 05/20/2042. |
| 88432F AY 5 | WINDR 2015-1A A2RR CLO SNR FLT 10/20/30 | | C | | 1FE | 1,600,000 | 99.000 | 1,584,000 | 1,600,000 | 1,599,717 | 0 | (283) | 0 | 0 | 3.958 | 4.142 | JAJO | 7,212 | 0 | 11/08/2018. | 10/20/2030. |
| 88432U AC 0 | WINDR 2018-3A A2 CLO SNR FLT 01/20/2031 | | | | 1FE | 1,600,000 | 98.351 | 1,573,616 | 1,600,000 | 1,599,684 | 0 | (316) | 0 | 0 | 4.276 | 4.015 | JAJO | 4,751 | 0 | 10/26/2018. | 01/20/2031. |
| 886065 AA 9 | TBOLT 2018-A A ABS SSNR 4.147 07/15/2038 | | | | 1FE | 982,122 | 100.890 | 990,881 | 982,143 | 982,143 | 0 | 21 | 0 | 0 | 4.147 | 4.183 | MON | 1,810 | 15,160 | 07/19/2018. | 09/15/2038. |
| 88631Y AC 1 | TIAA 2018-1A A1B CLO SNR FLT 01/20/2032 | | | | 1FE | 1,500,000 | 98.500 | 1,477,500 | 1,500,000 | 1,499,858 | 0 | (142) | 0 | 0 | 4.274 | 4.110 | JAJO | 2,137 | 0 | 11/13/2018. | 01/20/2032. |
| 89412R AB 1 | TRAP 2003-5A A1B CDO MEZ FLT 07/15/2034 | | | | 1FE | 1,459,434 | 98.750 | 1,784,757 | 1,807,349 | 1,311,520 | 0 | (140,956) | 0 | 0 | 3.350 | 13.557 | JJ | 28,588 | 45,698 | 07/12/2016. | 07/15/2034. |
| 89412U AH 1 | TRAP 2004-6I A2 CDO SSNR FLT 11/16/2034 | | | | 1FE | 9,041,310 | 99.563 | 9,046,989 | 9,086,744 | 9,037,477 | 0 | 1,916 | 0 | 0 | 4.013 | 4.130 | MN | 46,590 | 169,548 | 05/18/2018. | 11/16/2034. |
| 89613D AC 7 | TAH 2017-SFR1 C ABS MEZ 3.215 09/17/2034 | | | | 1FE | 4,457,813 | 97.527 | 4,388,715 | 4,500,000 | 4,465,119 | 0 | 7,074 | 0 | 0 | 3.215 | 3.421 | MON | 12,056 | 144,675 | 12/15/2017. | 09/17/2034. |
| 89613T AB 4 | TAH 2018-SFR1 B ABS MEZ 3.739 05/17/2037 | | | | 1FE | 2,498,746 | 98.014 | 2,450,345 | 2,500,000 | 2,499,740 | 0 | 994 | 0 | 0 | 3.739 | 3.749 | MON | 7,790 | 57,903 | 04/11/2018. | 05/17/2037. |
| 89641J AC 0 | TRNTS 2018-9A B1 CLO MEZ FLT 01/20/2032 | | | | 1FE | 3,000,000 | 97.500 | 2,925,000 | 3,000,000 | 2,998,571 | 0 | (1,429) | 0 | 0 | 4.452 | 4.508 | JAJO | 15,952 | 0 | 10/25/2018. | 01/20/2032. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 89641J AJ 5 | TRNTS 2018-9A B2 CLO MEZ 5.06 01/20/2032 | | .. | | 1FE | 2,000,000 | 98.000 | 1,960,000 | 2,000,000 | 2,000,047 | 0 | 47 | 0 | 0 | 5.060 | 5.091 | JAJO.. | 11,807 | 0 | 10/25/2018. | 01/20/2032. |
| 89656F AA 4 | TRL 2012-1A A1 ABS 2.266 01/15/43 | | .. | | 1FE | 10,466,079 | 97.671 | 10,427,399 | 10,675,997 | 10,500,591 | 0 | 69,884 | 0 | 0 | 2.266 | 3.162 | MON... | 10,752 | 204,896 | 02/22/2018. | 01/15/2043. |
| 89656F AB 2 | TRL 2012-1A A2 ABS 3.525 01/15/43 | | .. | | 1FE | 426,938 | 99.650 | 448,425 | 450,000 | 434,018 | 0 | 3,530 | 0 | 0 | 3.525 | 4.530 | MON... | 705 | 15,862 | 12/07/2016. | 01/15/2043. |
| 89656F AC 0 | TRL 2013-1A A ABS SSNR 3.898 07/15/2043 | | .. | | 1FE | 4,855,143 | 101.220 | 4,926,693 | 4,867,311 | 4,829,002 | 0 | (26,141) | 0 | 0 | 3.898 | 4.002 | MON... | 8,432 | 47,432 | 09/19/2018. | 07/15/2043. |
| 89679H AA 3 | TCF 2017-1A A ABS SNR 3.52 06/20/2042 | | .. | | 1FE | 2,130,355 | 98.653 | 2,103,543 | 2,132,271 | 2,130,522 | 0 | 367 | 0 | 0 | 3.520 | 3.567 | MON... | 2,293 | 75,056 | 01/16/2018. | 06/20/2042. |
| 89690E AE 7 | TRMF 2014-1A A2 ABS SEQ SNR 4.085 04/44 | | .. | | 1FE | 4,740,232 | 102.080 | 4,950,880 | 4,850,000 | 4,768,434 | 0 | 11,771 | 0 | 0 | 4.085 | 4.483 | MON... | 8,805 | 119,827 | 11/02/2018. | 04/15/2044. |
| 89690E AF 4 | TRMF 2017-1A A1 ABS SNR 2.709 08/15/2047 | | .. | | 1FE | 2,225,734 | 99.162 | 2,233,590 | 2,252,466 | 2,232,893 | 0 | 11,728 | 0 | 0 | 2.709 | 3.375 | MON... | 2,712 | 50,849 | 02/22/2018. | 08/15/2047. |
| 89708B AA 1 | TROPC 2006-5A A1L1 CDO SSNR FLT 07/15/36 | | .. | | 1FE | 8,383,570 | 91.000 | 8,567,343 | 9,414,663 | 8,164,614 | 0 | 129,614 | 0 | 0 | 2.726 | 5.301 | JAJO.. | 55,612 | 201,101 | 01/17/2018. | 07/15/2036. |
| 898203 AA 2 | TFINS 2017-2A A1 CDO SSNR FLT 09/20/2039 | | .. | | 1FE | 3,593,333 | 99.250 | 3,639,167 | 3,666,667 | 3,603,907 | 0 | 8,702 | 0 | 0 | 4.362 | 3.349 | MJSD. | 5,331 | 153,372 | 10/02/2017. | 09/20/2039. |
| 898203 AB 0 | TFINS 2017-2A A2 CDO SSNR 3.58 09/20/39 | | .. | | 1FE | 2,156,000 | 97.750 | 2,150,500 | 2,200,000 | 2,157,191 | 0 | 1,193 | 0 | 0 | 2.861 | 3.675 | MJSD. | 2,098 | 90,574 | 10/02/2017. | 09/20/2039. |
| 898205 AA 7 | TFINS 2017-1A A1 CDO SSNR FLT 04/20/2038 | | .. | | 1FE | 1,052,112 | 100.250 | 1,087,364 | 1,084,652 | 1,056,888 | 0 | 2,448 | 0 | 0 | 4.299 | 5.160 | JAJO.. | 9,455 | 41,835 | 03/20/2017. | 04/20/2038. |
| 898205 AB 5 | TFINS 2017-1A A2 CDO SSNR 4.24 04/20/38 | | .. | | 1FE | 1,301,582 | 99.750 | 1,298,328 | 1,301,582 | 1,296,945 | 0 | (1,899) | 0 | 0 | 4.240 | 4.602 | JAJO.. | 11,191 | 55,187 | 03/20/2017. | 04/20/2038. |
| 89820U AB 0 | TFINS 2018-1A A2 CDO SSNR 4.05 03/30/39 | | .. | | 1FE | 1,608,587 | 97.750 | 1,588,277 | 1,624,836 | 1,610,281 | 0 | 2,388 | 0 | 0 | 4.050 | 4.213 | MJSD. | 183 | 43,462 | 04/12/2018. | 03/30/2039. |
| 90352W AA 2 | STEAM 2018-1 A1 ABS 3.783 04/25/48 | | .. | | 1FE | 2,722,116 | 101.019 | 2,749,858 | 2,722,119 | 2,722,113 | 0 | (3) | 0 | 0 | 3.783 | 3.813 | MON... | 1,716 | 64,361 | 05/02/2018. | 04/25/2048. |
| 90352W AB 0 | STEAM 2018-1 A2 ABS 4.611 04/25/2048 | | .. | | 1FE | 1,999,929 | 104.176 | 2,083,525 | 2,000,000 | 1,999,929 | 0 | 0 | 0 | 0 | 4.611 | 4.656 | MON... | 1,537 | 57,638 | 05/02/2018. | 04/25/2048. |
| 91823A AA 9 | VBTOW 2016-1A C ABS SNR 3.475 06/15/2046 | | .. | | 1FE | 4,000,000 | 99.904 | 3,996,150 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 3.065 | 3.085 | MON... | 5,449 | 122,600 | 06/08/2016. | 06/15/2046. |
| 91823A AG 6 | VBTOW 2018-1A C ABS SNR 3.413 02/15/48 | | .. | | 1FE | 5,000,000 | 100.192 | 5,009,600 | 5,000,000 | 4,999,997 | 0 | (3) | 0 | 0 | 3.413 | 3.437 | MON... | 7,584 | 138,416 | 02/12/2018. | 02/15/2048. |
| 92211M AC 7 | VDC 2018-1A A2 ABS SNR 4.072 02/16/2043 | | .. | | 1FE | 1,487,500 | 100.012 | 1,487,674 | 1,487,500 | 1,487,500 | 0 | (0) | 0 | 0 | 4.072 | 4.107 | MON... | 2,692 | 50,308 | 02/09/2018. | 02/16/2043. |
| 92257A AB 0 | VCC 2018-1 A ABS SSNR 3.59 04/25/2048 | | .. | | 1 | 7,980,784 | 99.916 | 7,976,785 | 7,983,496 | 7,999,603 | 0 | 19,056 | 0 | 0 | 3.590 | 3.475 | MON... | 23,884 | 215,055 | 04/06/2018. | 04/25/2048. |
| 92331X AJ 3 | VENTR 2018-35A BF CLO MEZ 5.006 10/22/31 | | C | | 1FE | 4,400,000 | 100.350 | 4,415,409 | 4,400,000 | 4,400,127 | 0 | 127 | 0 | 0 | 5.006 | 5.036 | JAJO.. | 28,757 | 0 | 10/17/2018. | 10/22/2031. |
| 92535V AA 0 | VBTOW 2016-2A A ABS SNR 5.193 10/15/2046 | | .. | | 2AM | 976,525 | 101.465 | 990,865 | 976,560 | 976,548 | 0 | 4 | 0 | 0 | 5.193 | 5.250 | MON... | 2,254 | 50,713 | 10/12/2016. | 10/15/2046. |
| 92916X AL 1 | INGIM 2013-3A A2RR CLO MEZ FLT 10/18/31 | | C | | 1FE | 491,875 | 98.360 | 491,800 | 500,000 | 491,990 | 0 | 115 | 0 | 0 | 4.145 | 4.750 | JAJO.. | 4,317 | 0 | 12/10/2018. | 10/18/2031. |
| 92917T AG 0 | VOYA 2018-2A COMB CLO MEZ FLT 07/15/2031 | | .. | | 1FE | 10,473,860 | 90.900 | 9,635,400 | 10,600,000 | 10,473,860 | 0 | 0 | 0 | 0 | 6.220 | 6.220 | JAJO.. | 371,313 | 0 | 05/17/2018. | 07/15/2031. |
| 94353W AA 3 | WAAV 2017-1A A ABS SSNR 3.844 11/15/2042 | | .. | | 1FE | 2,750,091 | 100.120 | 2,753,386 | 2,750,100 | 2,750,092 | 0 | 2 | 0 | 0 | 3.844 | 3.875 | MON... | 4,698 | 105,714 | 11/08/2017. | 11/15/2042. |
| 94945P AA 3 | WLKRG 2017-AA A ABS SNR 2.82 06/15/33 | | .. | | 1 | 4,340,981 | 98.270 | 4,270,108 | 4,345,281 | 4,341,489 | 0 | 1,438 | 0 | 0 | 2.820 | 2.873 | MON... | 5,446 | 122,591 | 12/07/2017. | 06/15/2033. |
| 95058X AB 4 | WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45 | | .. | | 2AM | 1,957,814 | 99.898 | 1,933,035 | 1,935,000 | 1,933,034 | (25,015) | 0 | 0 | 0 | 4.080 | 4.053 | MJSD. | 3,509 | 78,948 | 02/22/2018. | 06/15/2045. |
| 95058X AC 2 | WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45 | | .. | | 1AM | 1,172,413 | 100.137 | 1,211,032 | 1,209,375 | 1,179,368 | 0 | 4,029 | 0 | 0 | 4.497 | 4.994 | MJSD. | 2,417 | 54,386 | 02/23/2017. | 06/15/2045. |
| 95058X AE 8 | WEN 2018-1A A2II ABS SNR 3.884 03/15/48 | | .. | | 1AM | 1,893,158 | 94.574 | 1,872,570 | 1,980,000 | 1,895,559 | 0 | 2,615 | 0 | 0 | 3.884 | 4.757 | MJSD. | 3,418 | 19,226 | 10/11/2018. | 03/15/2048. |
| 95168Q AR 1 | WSTC 2013-1A A2BR CLO MEZ 3.393 11/07/25 | | .. | | 1FE | 3,000,000 | 99.029 | 2,970,871 | 3,000,000 | 2,996,631 | 0 | 1,244 | 0 | 0 | 3.393 | 3.454 | FMAN. | 15,269 | 101,790 | 04/28/2017. | 11/07/2025. |
| 95168W AR 8 | WSTC 2014-2A A1BR CLO SSNR 2.724 01/27 | | .. | | 1FE | 3,000,000 | 98.044 | 2,941,309 | 3,000,000 | 2,999,991 | 0 | 2 | 0 | 0 | 2.724 | 2.733 | JAJO.. | 17,025 | 74,910 | 10/24/2017. | 01/16/2027. |
| 96033D AA 8 | WESTR 2017-1A A ABS SSNR 3.05 12/20/2030 | | .. | | 1 | 2,444,990 | 98.844 | 2,425,015 | 2,453,376 | 2,445,972 | 0 | 3,437 | 0 | 0 | 3.050 | 3.184 | MON... | 6,236 | 51,715 | 02/28/2018. | 12/20/2030. |
| 96033L AA 0 | WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28 | | .. | | 1 | 2,115,760 | 99.718 | 2,112,599 | 2,118,573 | 2,118,580 | 0 | 5,389 | 0 | 0 | 3.200 | 3.200 | MON... | 5,650 | 67,794 | 11/17/2015. | 07/20/2028. |
| 96033W AA 6 | WESTR 2018-1A A ABS SSNR 3.38 12/20/2031 | | .. | | 1 | 1,687,697 | 99.625 | 1,684,329 | 1,690,669 | 1,687,682 | 0 | 492 | 0 | 0 | 3.380 | 3.403 | MON... | 4,762 | 34,604 | 04/19/2018. | 12/20/2031. |
| 96033W AB 4 | WESTR 2018-1A B ABS SNR 3.58 12/20/2031 | | .. | | 1 | 2,523,323 | 99.500 | 2,523,323 | 2,536,003 | 2,524,729 | 0 | 3,412 | 0 | 0 | 3.580 | 3.768 | MON... | 7,566 | 54,978 | 04/19/2018. | 12/20/2031. |
| 96525W AC 7 | WITEH 2015-10A B2 CLO MEZ SEQ 4.07 04/27 | | .. | | 1FE | 7,000,000 | 100.000 | 7,000,000 | 7,000,000 | 7,000,000 | 0 | 0 | 0 | 0 | 4.070 | 4.091 | JAJO.. | 58,563 | 284,900 | 03/19/2015. | 04/17/2027. |
| 97064E AA 6 | WESTF 2018-A A ABS SSNR 4.75 09/15/2043 | | .. | | 1FE | 2,966,026 | 101.540 | 3,011,852 | 2,966,173 | 2,966,062 | 0 | 37 | 0 | 0 | 4.750 | 4.798 | MON... | 6,262 | 45,008 | 08/16/2018. | 09/15/2043. |
| 974153 AA 6 | WSTOP 2018-1 A2 ABS SNR 4.97 12/05/2048 | | .. | | 2AM | 3,000,000 | 102.265 | 3,067,950 | 3,000,000 | 3,000,026 | 0 | 26 | 0 | 0 | 4.970 | 5.000 | MJSD. | 19,466 | 0 | 11/06/2018. | 12/05/2048. |
| 979888 AC 8 | WDMNT 2018-4A A2 CLO SNR FLT 04/20/2030 | | .. | | 1FE | 2,500,000 | 98.832 | 2,470,800 | 2,500,000 | 2,500,002 | 0 | 2 | 0 | 0 | 3.919 | 3.823 | JAJO.. | 19,867 | 49,112 | 03/29/2018. | 04/20/2030. |
| 98625L AJ 1 | YCLO 2018-1A C2 CLO MEZ 5.093 10/22/2031 | | .. | | 1FE | 2,500,000 | 96.500 | 2,412,500 | 2,500,000 | 2,499,833 | 0 | (167) | 0 | 0 | 5.093 | 5.107 | JAJO.. | 35,368 | 0 | 08/20/2018. | 10/22/2031. |
| 98878C AA 4 | ZCCP 2018-1A A1 CLO SSNR FLT 01/16/2031 | | C | | 1FE | 2,000,000 | 99.300 | 1,986,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.500 | 4.532 | JAJO.. | 0 | 0 | 11/29/2018. | 01/16/2031. |
| 98886M AY 0 | ZAIS1 2014-1A A2BR CLO MEZ 4.798 04/28 | | .. | | 1FE | 6,000,000 | 99.806 | 5,988,376 | 6,000,000 | 6,000,000 | 0 | 0 | 0 | 0 | 4.798 | 4.788 | JAJO.. | 60,775 | 0 | 09/18/2018. | 04/15/2028. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 98886Y AS 7 | ZAIS2 2014-2A A2R CLO MEZ FLT 07/25/26 | | .. | | 1FE | 4,310,337 | 99.250 | 4,267,750 | 4,300,000 | 4,309,616 | 0 | (721) | 0 | 0 | 4.340 | 2.951 | JAJO.. | 35,249 | 130,396 | 02/22/2018. | 07/25/2026. |
| 98944P AB 3 | ZCAP 2018-1 A ABS SSNR 4.605 10/15/38 | | .. | | 1FE | 1,729,000 | 99.288 | 1,742,507 | 1,755,000 | 1,729,841 | 0 | 1,489 | 0 | 0 | 4.605 | 5.157 | MON... | 3,592 | 14,817 | 09/28/2018. | 10/15/2038. |
| 98954R AH 3 | ZIGG 2014-1A AR CLO SSNR FLT 04/17/2029 | | .. | | 1FE | 1,514,322 | 99.640 | 1,494,600 | 1,500,000 | 1,511,835 | 0 | (2,487) | 0 | 0 | 3.749 | 2.275 | JAJO.. | 11,871 | 39,156 | 02/22/2018. | 04/17/2029. |
| 98954R AJ 9 | ZIGG 2014-1A B1R CLO MEZ FLT 04/17/2029 | | .. | | 1FE | 1,524,340 | 98.980 | 1,484,700 | 1,500,000 | 1,521,436 | 0 | (2,904) | 0 | 0 | 4.349 | 2.830 | JAJO.. | 13,771 | 45,981 | 02/22/2018. | 04/17/2029. |
| 98954R AK 6 | ZIGG 2014-1A B2R CLO MEZ 3.88 04/17/2029 | | .. | | 1FE | 2,990,373 | 95.820 | 2,874,600 | 3,000,000 | 2,991,495 | 0 | 1,122 | 0 | 0 | 3.850 | 3.932 | JAJO.. | 23,742 | 86,625 | 02/22/2018. | 04/17/2029. |
| G0620B AB 4 | ATLSS 2014-1 A ABS SNR 4.875 12/15/2039 | | .. | | 1FE | 2,208,213 | 93.500 | 2,064,680 | 2,208,213 | 2,208,213 | 0 | 0 | 0 | 0 | 4.875 | 4.925 | MON... | 4,784 | 107,650 | 12/18/2014. | 12/15/2039. |
| G4301U AF 1 | HAIL 2017-1 A ABS SSNR 4.00 11/15/37 | | .. | | 1FE | 2,666,509 | 99.727 | 2,676,327 | 2,683,651 | 2,666,231 | 0 | 5,734 | 0 | 0 | 4.000 | 4.258 | MON... | 8,946 | 107,346 | 11/15/2017. | 11/15/2037. |
| G7256K AB 0 | PROP 2017-1 A ABS SSNR 5.30 03/15/42 | | .. | | 1FE | 2,031,237 | 98.328 | 1,998,471 | 2,032,450 | 2,028,275 | 0 | 1,194 | 0 | 0 | 5.300 | 5.397 | MON... | 8,977 | 107,720 | 02/10/2017. | 03/15/2042. |
| 3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities | | | | | | 1,053,905,692 | XXX | 1,045,584,001 | 1,059,894,902 | 1,051,996,812 | (315,263) | 148,547 | 173,253 | 0 | XXX | XXX | XXX | 5,359,125 | 26,940,133 | XXX | XXX |
| 3899999. Total - Industrial & Miscellaneous (Unaffiliated) | | | | | | 2,344,125,040 | XXX | 2,333,198,487 | 2,396,758,228 | 2,294,933,316 | (1,510,005) | 8,972,726 | 3,011,307 | 0 | XXX | XXX | XXX | 16,173,188 | 66,622,249 | XXX | XXX |
| **Hybrid Securities - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 48126H AA 8 | JPMORGAN CHASE R 6.00 | | .. | 2 | 2FE | 4,818,750 | 97.500 | 4,875,000 | 5,000,000 | 4,827,167 | 0 | 1,818 | 0 | 0 | 6.000 | 6.254 | FA..... | 125,000 | 300,000 | 12/19/2013. | 01/01/9999. |
| 58551T AA 5 | MELLON CAP IV 6.244 06/29/49 1 | | .. | 2 | 2FE | 4,835,000 | 75.500 | 3,775,000 | 5,000,000 | 4,835,000 | 0 | 0 | 0 | 0 | 4.000 | 6.450 | MJSD. | 6,667 | 202,778 | 02/22/2018. | 06/29/2049. |
| 4299999. Hybrid Securities - Issuer Obligations | | | | | | 9,653,750 | XXX | 8,650,000 | 10,000,000 | 9,662,167 | 0 | 1,818 | 0 | 0 | XXX | XXX | XXX | 131,667 | 502,778 | XXX | XXX |
| 4899999. Total - Hybrid Securities | | | | | | 9,653,750 | XXX | 8,650,000 | 10,000,000 | 9,662,167 | 0 | 1,818 | 0 | 0 | XXX | XXX | XXX | 131,667 | 502,778 | XXX | XXX |
| **Bank Loans - Acquired** | | | | | | | | | | | | | | | | | | | | | |
| 004222 ZZ 1 | ACCOMMODATIONS PLUS L+500 04/30/2024 AR | | .. | | 3FE | 839,148 | 98.656 | 844,762 | 856,274 | 840,325 | 0 | 1,177 | 0 | 0 | 7.619 | 8.182 | MON... | 3,695 | 36,669 | 05/11/2018. | 04/30/2024. |
| 00448F AG 1 | ACHILLES/ONEDIGITAL DD L+400 10/11/25 AR | | .. | | 4FE | 58,297 | 100.000 | 58,297 | 58,297 | 58,295 | 0 | (2) | 0 | 0 | 6.563 | 6.617 | JAJO.. | 361 | 0 | 11/28/2018. | 10/11/2025. |
| 00448F AH 9 | ACHILLES/ONEDIGITAL TL L+400 10/11/25 AR | | .. | | 4FE | 23,367 | 98.000 | 22,957 | 23,425 | 22,957 | (410) | (0) | 0 | 0 | 6.563 | 6.700 | MON... | 4 | 170 | 11/19/2018. | 10/11/2025. |
| 010555 ZZ 6 | ALCAMI HOLDINGS L+425 07/12/2025 AR | | .. | | 4FE | 454,720 | 97.509 | 455,930 | 467,578 | 455,125 | 0 | 405 | 0 | 0 | 6.705 | 7.322 | MON... | 1,732 | 12,760 | 07/12/2018. | 07/12/2025. |
| 02368* AE 2 | AMERICAN ACADEMY TL L+625 12/15/2022 AR | | .. | | 3FE | 1,157,174 | 98.569 | 1,169,908 | 1,186,887 | 1,162,099 | 139 | 4,746 | 0 | 0 | 9.050 | 9.881 | MON... | 4,856 | 100,639 | 12/15/2017. | 12/15/2022. |
| 02376C AT 2 | AMERICAN AIRLINES B L+200 04/28/2023 | | .. | | 3FE | 395,500 | 94.917 | 379,668 | 400,000 | 379,668 | (16,193) | 361 | 0 | 0 | 4.522 | 4.841 | MON... | 99 | 7,880 | 06/28/2018. | 04/28/2023. |
| 02376C AX 3 | AMERICAN AIRLINES 1L B L+200 10/10/2021 | | .. | | 3FE | 1,372,108 | 96.950 | 1,352,303 | 1,394,845 | 1,352,303 | (20,568) | 757 | 0 | 0 | 4.387 | 5.066 | MON... | 1,327 | 4,405 | 12/19/2018. | 10/10/2021. |
| 03765V AH 3 | PRIME SECURITY TL B 1L L+275 05/02/2022 | | .. | | 3FE | 1,952,664 | 95.100 | 1,900,074 | 1,997,975 | 1,900,074 | (61,817) | 9,233 | 0 | 0 | 5.272 | 5.878 | MJSD. | 117 | 1,601 | 12/28/2018. | 05/02/2022. |
| 050222 ZZ 4 | AVETTA LLC TL L+525 04/10/2024 AR | | .. | | 3FE | 683,259 | 98.467 | 686,633 | 697,323 | 684,057 | 0 | 798 | 0 | 0 | 7.705 | 8.286 | MON... | 3,263 | 34,698 | 04/10/2018. | 04/10/2024. |
| 05400K AE 0 | AVOLON TL B3 1L L+200 01/15/2025 | | .. | | 2FE | 1,505,406 | 95.917 | 1,460,761 | 1,522,943 | 1,505,719 | 0 | 312 | 0 | 0 | 4.470 | 4.654 | MJSD. | 1,668 | 1,080 | 12/11/2018. | 01/15/2025. |
| 05942# AA 4 | CLINICAL INNOVATIONS L+600 10/17/2023 AR | | .. | | 3FE | 1,280,367 | 98.467 | 1,292,452 | 1,312,575 | 1,283,884 | 697 | 3,092 | 0 | 0 | 8.302 | 9.022 | MON... | 4,540 | 99,542 | 12/21/2018. | 10/17/2023. |
| 059888 ZZ 3 | BAKEMARK HOLDING 2TL L+525 08/14/2023 AR | | .. | | 3FE | 431,958 | 98.536 | 434,142 | 440,593 | 432,813 | 0 | 855 | 0 | 0 | 7.772 | 8.372 | MON... | 1,954 | 19,684 | 05/09/2018. | 08/14/2023. |
| 07384D AB 8 | BELK INC TL B 1L L+475 12/10/2022 | | .. | | 4FE | 2,430,142 | 80.417 | 2,381,977 | 2,962,032 | 2,378,642 | (92,525) | 68,569 | 0 | 0 | 7.365 | 12.434 | MON... | 27,991 | 180,075 | 06/14/2018. | 12/10/2022. |
| 121575 AJ 3 | BURLINGTON COAT 1L TL L+200 11/17/2024 | | .. | | 2FE | 796,000 | 97.000 | 776,000 | 800,000 | 796,554 | 0 | 554 | 0 | 0 | 4.480 | 4.606 | MON... | 1,095 | 1,315 | 11/27/2018. | 11/17/2024. |
| 12702# AA 0 | BAKEMARK HOLDINGS TL L+525 08/17/2023 AR | | .. | | 3FE | 784,426 | 99.624 | 805,649 | 808,686 | 788,288 | 1,863 | 2,755 | 0 | 0 | 7.772 | 8.582 | MON... | 175 | 60,423 | 08/17/2017. | 08/17/2023. |
| 16117L BS 7 | CHARTER COMM OPE TL B 1L L+200 04/30/25 | | .. | 3 | 2FE | 987,257 | 95.638 | 953,971 | 997,481 | 987,266 | 0 | 9 | 0 | 0 | 4.530 | 4.743 | MJSD. | 126 | 1,966 | 12/13/2018. | 04/30/2025. |
| 16282F AC 5 | CATALINA MARKETING TL B L+350 04/09/2021 | | .. | 3 | 6FE | 430,000 | 18.375 | 91,875 | 500,000 | 91,740 | 40,508 | 22,732 | 365,875 | 0 | 5.813 | 0.000 | MON... | 0 | 18,179 | 08/24/2017. | 04/09/2021. |
| 16282F AG 6 | CATALINA MARKETING NM A L+10. 06/14/2019 | | .. | | 4Z | 27,795 | 98.000 | 27,795 | 28,362 | 27,795 | (3) | 3 | 0 | 0 | 12.440 | 17.770 | MON... | 10 | 0 | 12/20/2018. | 06/14/2019. |
| 16384Y AF 4 | CHEMOURS TL B2 L+175 04/03/2025 | | .. | | 2FE | 1,573,499 | 95.750 | 1,531,038 | 1,598,995 | 1,574,984 | 0 | 1,485 | 0 | 0 | 4.280 | 4.561 | MJSD. | 47 | 1,741 | 12/11/2018. | 04/03/2025. |
| 165555 ZZ 9 | CHESAPEAKE TL L+575 11/07/2023 AR | | .. | | 3FE | 1,202,430 | 100.000 | 1,215,831 | 1,215,831 | 1,205,292 | 0 | 2,874 | 0 | 0 | 8.553 | 8.933 | MON... | 6,884 | 104,037 | 11/07/2017. | 11/07/2023. |
| 20049# AA 5 | COMMAND ALKON TL L+500 08/21/2023 AR | | .. | | 3PL | 1,217,339 | 100.000 | 1,234,375 | 1,234,375 | 1,219,242 | 3,465 | 1,337 | 0 | 0 | 7.349 | 7.789 | MON... | 7,575 | 86,826 | 09/01/2017. | 08/21/2023. |
| 23361* AA 3 | DRB HOLDINGS TL L+575 10/06/2023 AR | | .. | | 2PL | 1,206,492 | 98.508 | 1,219,037 | 1,237,500 | 1,212,885 | 0 | 5,880 | 0 | 0 | 8.803 | 9.499 | MON... | 303 | 119,688 | 10/06/2017. | 10/03/2023. |
| 23918Y AC 2 | DAVITA HEALTHCARE TL B 1L L+275 06/24/21 | | .. | | 2FE | 996,414 | 98.688 | 984,814 | 997,911 | 996,376 | 0 | (36) | 0 | 0 | 5.272 | 5.402 | MON... | 117 | 1,299 | 12/20/2018. | 06/24/2021. |
| 240666 ZZ 3 | DATIX BIDCO TL B1 L+450 04/19/2025 AR | | .. | | 3FE | 295,612 | 99.274 | 299,455 | 301,645 | 296,002 | 0 | 391 | 0 | 0 | 7.282 | 7.659 | AO..... | 3,783 | 11,003 | 04/27/2018. | 04/19/2025. |
| 24360@ AA 0 | DECOPAC INC L+4.25 09/26/2024 AR | | .. | | 3PL | 1,209,423 | 98.702 | 1,218,359 | 1,234,375 | 1,212,076 | 0 | 2,100 | 0 | 0 | 7.053 | 7.506 | MJSD. | 697 | 80,489 | 09/29/2017. | 09/26/2024. |

# 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 and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 24702N AX 8 | DELL INTL TL A2 L+175 09/07/2021 | | | | 2FE | 388,282 | 96.979 | 377,969 | 389,744 | 388,417 | 0 | 153 | 0 | 0 | 4.280 | 4.495 | MON | 46 | 6,465 | 06/28/2018. | 09/07/2021. |
| 24702N AZ 3 | DELL TL B L+200 09/07/2023 | | | | 2FE | 991,238 | 95.917 | 949,578 | 990,000 | 991,005 | 0 | (245) | 0 | 0 | 4.530 | 4.551 | MON | 125 | 38,339 | 01/03/2018. | 09/07/2023. |
| 253666 ZZ 7 | DIFFERENTIAL BRANDS TL L+600 10/01/23 AR | | | | 4FE | 1,196,458 | 96.909 | 1,211,357 | 1,250,000 | 1,197,548 | 0 | 1,090 | 0 | 0 | 8.509 | 9.727 | JAJO | 18,909 | 0 | 10/29/2018. | 10/01/2023. |
| 26928B AJ 8 | EW SCRIPPS TL B L+200 10/02/2024 | | | | 3FE | 396,730 | 96.750 | 382,163 | 395,000 | 382,163 | (16,298) | 1,711 | 0 | 0 | 4.522 | 4.389 | MON | 50 | 12,251 | 04/03/2018. | 10/02/2024. |
| 29267Y AK 8 | ENERGIZER TL B L+200 06/30/2022 | | | | 2FE | 598,362 | 99.583 | 592,902 | 595,385 | 598,989 | 0 | 611 | 0 | 0 | 4.375 | 4.223 | MON | 2,241 | 21,477 | 01/04/2018. | 06/30/2022. |
| 295111 ZZ 4 | EPISERVER/GOLDCUP TL L+575 10/09/2024 AR | | | | 3FE | 478,551 | 99.046 | 484,897 | 489,567 | 478,795 | 0 | 244 | 0 | 0 | 8.272 | 8.920 | MON | 113 | 9,179 | 10/09/2018. | 10/09/2024. |
| 30282# AA 0 | FWR HOLDING CORP L+600 08/25/2023 AR | | | | 3PL | 645,280 | 97.605 | 645,977 | 661,826 | 645,977 | 3,963 | 1,956 | 0 | 0 | 8.256 | 8.967 | MON | 598 | 53,419 | 08/21/2017. | 08/25/2023. |
| 30282# AB 8 | FWR HOLDING CORP DD L+600 08/25/2023 AR | | | | 3FE | 88,103 | 100.000 | 88,103 | 88,103 | 88,052 | 0 | 522 | 0 | 0 | 8.256 | 8.415 | MON | 76 | 7,322 | 01/12/2018. | 08/25/2025. |
| 315222 ZZ 5 | FERRARO FINE FOODS L+425 05/09/2024 AR | | | | 2FE | 421,393 | 99.102 | 426,133 | 429,993 | 421,780 | 0 | 387 | 0 | 0 | 6.696 | 7.188 | FMAN | 4,335 | 14,526 | 05/09/2018. | 05/09/2024. |
| 315555 ZZ 8 | FERRARO FINE GOODS TL L+425 5/9/2024 AR | | | | 2FE | 32,211 | 98.869 | 32,332 | 32,702 | 32,216 | 0 | 5 | 0 | 0 | 7.016 | 7.417 | MJSD | 159 | 0 | 12/07/2018. | 05/09/2024. |
| 32007U BW 8 | FIRST DATA CORP TL 1L L+200 07/10/2022 | | | 3 | 3FE | 1,157,921 | 95.875 | 1,065,658 | 1,111,508 | 1,065,658 | (10,350) | 0 | 0 | 0 | 4.337 | 5.287 | JAJO | 0 | 0 | 12/27/2018. | 07/10/2022. |
| 32007U BX 6 | FIRST DATA TL L+225 04/26/2024 | | | | 3FE | 401,000 | 95.300 | 381,200 | 400,000 | 381,200 | (21,523) | 1,723 | 0 | 0 | 4.504 | 4.402 | MON | 400 | 15,036 | 01/03/2018. | 04/26/2024. |
| 34407J AE 6 | FLYING FORTRESS TL B 1L L+175 10/30/2022 | | | 3 | 2FE | 986,000 | 98.750 | 987,500 | 1,000,000 | 986,000 | 0 | 0 | 0 | 0 | 4.456 | 4.886 | JAJO | 0 | 0 | 12/20/2018. | 10/30/2022. |
| 35041@ AA 3 | FOUNDATION RISK TL L+475 11/10/2023 AR | | | | 2FE | 329,936 | 99.201 | 335,807 | 338,511 | 330,980 | 0 | 943 | 0 | 0 | 7.099 | 7.765 | MON | 1,937 | 24,521 | 11/10/2017. | 11/10/2023. |
| 35041@ AB 1 | FOUNDATION RISK 1L TL L+475 11/10/23 AR | | | | 2FE | 178,963 | 98.875 | 180,561 | 182,615 | 179,079 | 0 | 116 | 0 | 0 | 7.205 | 7.759 | FMAN | 1,754 | 3,476 | 08/09/2018. | 11/10/2023. |
| 35041@ AC 9 | FOUNDATION RISK 1L DD L+475 11/10/23 AR | | | | 2FE | 151,742 | 99.275 | 152,164 | 153,275 | 151,769 | 0 | 27 | 0 | 0 | 7.171 | 7.479 | MJSD | 1,422 | 641 | 11/07/2018. | 11/10/2023. |
| 35843# AA 1 | FRIEDRICH HOLDINGS L+700 02/07/2023 MD | | | | 2PL | 2,375,337 | 100.000 | 2,375,337 | 2,375,337 | 2,371,454 | 0 | (2,460) | 0 | 0 | 8.345 | 8.541 | MON | 12,174 | 208,930 | 01/30/2017. | 02/07/2023. |
| 35921# AA 6 | FRONTLINE TECH L+650 09/15/2023 AR | | | | 3FE | 978,945 | 95.977 | 990,503 | 1,032,018 | 987,014 | 1,633 | 6,573 | 0 | 0 | 9.022 | 10.405 | MON | 259 | 92,404 | 09/18/2017. | 09/15/2023. |
| 360666 ZZ 7 | FWR HOLDINGS DDTL L+575 08/21/2023 AR | | | | 3FE | 138,987 | 100.000 | 138,987 | 138,987 | 138,977 | 0 | (10) | 0 | 0 | 8.051 | 8.134 | MJSD | 78 | 600 | 12/31/2018. | 08/21/2023. |
| 36850@ AB 9 | GEHL FOODS TL L+500 01/25/2024 AR | | | | 3PL | 1,206,648 | 98.888 | 1,228,821 | 1,242,641 | 1,210,120 | 0 | 3,471 | 0 | 0 | 9.549 | 10.421 | MON | 9,890 | 77,450 | 12/03/2018. | 01/25/2024. |
| 40406# AD 4 | HAI ACQUISITION TL L+500 11/01/2024 AR | | | | 2PL | 1,206,404 | 99.113 | 1,226,524 | 1,237,500 | 1,209,303 | 0 | 2,739 | 0 | 0 | 8.430 | 9.094 | MON | 15,926 | 101,839 | 11/01/2017. | 11/01/2024. |
| 41781@ AA 5 | HARVEY TOOLS TL L+475 10/12/2024 AR | | | | 3PL | 957,243 | 98.441 | 961,558 | 976,791 | 959,458 | 3,520 | 2,071 | 0 | 0 | 7.553 | 8.066 | MON | 3,884 | 78,130 | 10/12/2017. | 10/12/2024. |
| 41902@ AA 9 | SIGMA ELECTRIC A-2 L+475 10/31/2023 AR | | | | 3PL | 775,027 | 100.000 | 790,908 | 790,908 | 776,771 | 1,802 | 1,555 | 0 | 0 | 7.550 | 8.131 | MON | 166 | 62,921 | 10/31/2017. | 10/31/2023. |
| 43289D AE 3 | HILTON WORLDWIDE TL B2 1L L+175 10/25/23 | | | | 2FE | 1,832,296 | 96.250 | 1,789,884 | 1,859,620 | 1,832,347 | 0 | 49 | 0 | 0 | 4.256 | 4.610 | MJSD | 863 | 1,580 | 12/21/2018. | 10/25/2023. |
| 44903L AD 1 | HYGIENA TL L+400 04/30/2024 AR | | | | 3FE | 165,715 | 98.008 | 165,076 | 168,432 | 165,076 | (779) | 140 | 0 | 0 | 6.803 | 7.256 | MON | 92 | 5,133 | 08/17/2018. | 04/30/2024. |
| 45259# AA 7 | IMPACT SALES TL L+650 06/27/2023 MD | | | | 2FE | 2,005,383 | 100.000 | 1,970,660 | 1,970,660 | 2,002,033 | 0 | (3,349) | 0 | 0 | 8.886 | 8.614 | MON | 486 | 88,530 | 06/27/2018. | 06/27/2023. |
| 46184# AA 5 | INVISION DIV LIBOR+900 6/30/2020 | | | | 3PL | 2,688,603 | 100.000 | 2,715,760 | 2,715,760 | 2,696,238 | 0 | (2,525) | 0 | 0 | 10.386 | 10.651 | MON | 784 | 315,045 | 06/30/2015. | 06/30/2020. |
| 463555 ZZ 8 | IRI HOLDINGS 1L TL L+450 11/07/2025 AR | | | | 4FE | 618,750 | 98.849 | 617,806 | 625,000 | 617,806 | (894) | (50) | 0 | 0 | 7.022 | 7.320 | MON | 122 | 2,852 | 12/07/2018. | 11/07/2025. |
| 46611V AT 2 | JBS USA LUX SA TL B 1L L+250 10/30/2022 | | C | 3 | 3FE | 962,000 | 96.000 | 960,000 | 1,000,000 | 960,000 | (2,000) | 0 | 0 | 0 | 5.092 | 6.255 | JAJO | 0 | 0 | 12/27/2018. | 10/30/2022. |
| 480150 ZZ 7 | KEY SURGICAL TL L+475 06/01/2023 AR | | | | 2FE | 138,825 | 99.173 | 140,234 | 141,404 | 138,867 | 0 | 43 | 0 | 0 | 7.277 | 7.833 | JAJO | 1,772 | 4 | 10/31/2018. | 06/01/2023. |
| 51783Q AP 3 | LAS VEGAS SANDS TL B 1L L+175 03/27/2025 | | | | 2FE | 971,054 | 95.250 | 950,107 | 997,487 | 974,512 | 0 | 3,516 | 0 | 0 | 4.095 | 4.585 | MJSD | 113 | 1,339 | 12/14/2018. | 03/27/2025. |
| 553444 ZZ 6 | MAC LEAN-FOGG TL 1L L+400 12/17/2025 AR | | | | 3FE | 553,906 | 99.012 | 554,362 | 559,896 | 553,878 | 0 | (28) | 0 | 0 | 7.553 | 7.826 | MJSD | 117 | 1,439 | 12/21/2018. | 12/17/2025. |
| 57810J AC 2 | AMYNTA AGENCY 1L TL L+400 02/28/2025 AR | | | | 4FE | 313,940 | 97.125 | 304,915 | 313,940 | 304,915 | (9,011) | (15) | 0 | 0 | 6.522 | 6.616 | MON | 57 | 553 | 12/24/2018. | 02/28/2025. |
| 59511F AB 0 | MICRON TECH TL B 1L L+175 04/26/2022 | | | | 2FE | 1,608,549 | 98.000 | 1,581,621 | 1,613,899 | 1,616,294 | 0 | 7,738 | 0 | 0 | 4.280 | 4.251 | MJSD | 3,109 | 48 | 12/06/2018. | 04/26/2022. |
| 600343 ZZ 3 | MINISTRY BRANDS 1LDDTL L+400 12/02/22 AR | | | | 3FE | 11,903 | 99.926 | 11,895 | 11,903 | 11,895 | (8) | (1) | 0 | 0 | 6.520 | 6.576 | MJSD | 6 | 141 | 12/07/2018. | 12/02/2022. |
| 60367* AA 9 | MINISTRY BRANDS DDTL L+500 12/02/2022 AR | | | | 3PL | 801,322 | 96.058 | 769,734 | 801,322 | 769,734 | (3,590) | 1,638 | 0 | 0 | 6.520 | 6.926 | MON | 145 | 52,402 | 02/12/2018. | 12/02/2022. |
| 60367* AB 7 | MINISTRY BRANDS TL L+500 12/02/2022 AR | | | | 3FE | 90,214 | 98.938 | 90,164 | 91,131 | 90,164 | (137) | 87 | 0 | 0 | 6.520 | 6.884 | MON | 17 | 3,996 | 04/18/2018. | 12/02/2022. |
| 61506U AB 0 | MONTREIGN CASINO TL B L+825 01/24/2023 | | | | 5FE | 1,432,782 | 93.333 | 1,485,843 | 1,591,980 | 1,441,485 | 0 | 9,473 | 0 | 0 | 10.957 | 14.473 | MON | 15,505 | 53,445 | 07/26/2018. | 01/24/2023. |
| 62929# AA 2 | ACA COMPLIANCE TL L+550 02/01/2023 AR | | | 5 | | 931,329 | 97.551 | 935,440 | 958,922 | 934,720 | 0 | 3,391 | 0 | 0 | 8.803 | 9.661 | MJSD | 681 | 68,353 | 02/09/2018. | 02/01/2023. |
| 62929# AB 0 | ACA COMPLIANCE DDTL L+550 02/01/2023 AR | | | | 3FE | 263,176 | 98.715 | 263,082 | 266,508 | 263,082 | (340) | 245 | 0 | 0 | 8.386 | 8.880 | MON | 186 | 8,477 | 08/20/2018. | 02/01/2023. |

# 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 and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 62937N AW 7 | NRG ENERGY TL B L+225 06/30/2023 | | | | 2FE | 1,977,933 | 95.950 | 1,908,778 | 1,989,347 | 1,969,771 | 0 | (8,137) | 0 | 0 | 4.272 | 4.368 | MJSD. | 72 | 38,426 | 12/11/2018. | 06/30/2023. |
| 650777 ZZ 1 | NMC SKINCARE TL L+475 10/31/2024 AR | | | | 2FE | 190,478 | 97.394 | 189,947 | 195,029 | 190,539 | 0 | 61 | 0 | 0 | 7.272 | 7.889 | MON... | 39 | 2,338 | 10/31/2018. | 10/31/2024. |
| 660222 ZZ 6 | NSM INSURANCE DDTL L+450 05/04/2024 AR | | | | 2FE | 309,028 | 99.042 | 309,159 | 312,149 | 309,586 | 0 | 558 | 0 | 0 | 7.303 | 7.605 | MON... | 183 | 13,394 | 05/17/2018. | 05/04/2024. |
| 660555 ZZ 9 | NSM INSURANCE TL L+450 05/04/2024 AR | | | | 2FE | 596,767 | 100.000 | 608,946 | 608,946 | 597,753 | 0 | 987 | 0 | 0 | 7.303 | 7.799 | FMAN. | 5,715 | 21,493 | 05/11/2018. | 05/04/2024. |
| 660777 ZZ 9 | NSM INSURANCE 1A TL L+450 05/11/2024 AR | | | | 2FE | 107,842 | 97.768 | 107,587 | 110,043 | 107,848 | 0 | 6 | 0 | 0 | 7.303 | 7.885 | MON... | 22 | 586 | 12/03/2018. | 05/11/2024. |
| 661222 ZZ 5 | NSM SUB HOLDINGS DDTL L+450 10/03/22 AR | | | | 3FE | 15,460 | 99.845 | 15,436 | 15,460 | 15,436 | (20) | (4) | 0 | 0 | 6.908 | 6.975 | MJSD. | 221 | 90 | 10/23/2018. | 10/03/2022. |
| 661555 ZZ 8 | NSM SUB HOLDINGS TL L+450 10/03/2022 AR | | | | 3FE | 113,399 | 98.429 | 113,394 | 115,204 | 113,394 | (168) | 163 | 0 | 0 | 7.053 | 7.607 | MON... | 65 | 4,557 | 06/01/2018. | 10/03/2022. |
| 67113H AD 7 | OTG MANAGEMENT DDTL L+900 08/26/2021 AR | | | | 3FE | 286,729 | 93.912 | 275,675 | 293,545 | 274,316 | (13,764) | 1,351 | 0 | 0 | 11.276 | 12.379 | MON... | 5,331 | 16,687 | 10/10/2018. | 08/26/2021. |
| 690555 ZZ 3 | OTG MANAGEMENT 4A DDTL L+900 08/26/21 AR | | | | 3FE | 23,941 | 68.709 | 20,819 | 30,301 | 20,334 | (3,934) | 327 | 0 | 0 | 9.614 | 19.046 | JAJO.. | 501 | 0 | 12/13/2018. | 08/26/2021. |
| 69398* AA 3 | PDI HOLDINGS TL L+475 08/25/2023 AR | | | | 5 | 1,387,507 | 99.404 | 1,383,379 | 1,391,669 | 1,383,379 | (4,667) | 539 | 0 | 0 | 6.730 | 6.892 | MON... | 21,801 | 51,202 | 04/11/2018. | 08/25/2023. |
| 69398* AB 1 | PDI HOLDINGS DDTL L+475 08/25/2023 AR | | | | 3FE | 245,268 | 99.254 | 245,278 | 247,121 | 245,278 | (87) | 97 | 0 | 0 | 7.297 | 7.547 | MJSD. | 4,191 | 4,878 | 07/02/2018. | 08/25/2023. |
| 69406* AB 1 | PHNTM HOLDINGS L+525 06/18/2020 AR | | | | 3FE | 355,993 | 99.332 | 357,193 | 359,594 | 357,153 | 0 | 1,124 | 0 | 0 | 7.772 | 8.420 | MON... | 78 | 26,490 | 12/07/2017. | 06/18/2020. |
| 702444 ZZ 6 | PATHWAY VET 1L TL L+450 12/21/2024 AR | | | | 3FE | 1,090,093 | 98.412 | 1,092,049 | 1,109,665 | 1,090,096 | 0 | 3 | 0 | 0 | 6.979 | 7.458 | MON... | 2,366 | 0 | 12/21/2018. | 12/21/2024. |
| 70437Y AF 8 | PAYLESS INC A1-EXIT L+800 02/10/2022 | | | | 5FE | 369,298 | 50.000 | 184,649 | 369,298 | 184,649 | 3,528 | (114) | 184,370 | 0 | 10.776 | 11.053 | MON... | 2,423 | 37,694 | 08/10/2017. | 02/10/2022. |
| 70437Y AG 6 | PAYLESS INC A2-EXIT L+900 08/10/2022 | | | | 5FE | 922,021 | 37.000 | 341,148 | 922,021 | 341,148 | 51,860 | (219) | 580,185 | 0 | 11.776 | 15.189 | MON... | 6,613 | 103,495 | 08/10/2017. | 08/10/2022. |
| 71571E AD 1 | PHILADELPHIA ENERGY TL C L+650 12/31/22 | | | | 4FE | 487,556 | 88.000 | 510,914 | 580,584 | 494,002 | 0 | 6,445 | 0 | 0 | 2.803 | 7.141 | MJSD. | 182 | 19,493 | 12/31/2018. | 12/31/2022. |
| 71639# AA 4 | PETIQ TL L+525 01/16/2023 AR | | | | 2PL | 611,096 | 99.332 | 619,472 | 623,635 | 612,696 | 0 | 1,600 | 0 | 0 | 7.599 | 8.241 | MON... | 3,811 | 40,076 | 01/17/2018. | 01/16/2023. |
| 720555 ZZ 7 | POLYMER SOLUTIONS GRP L+625 07/31/22 MD | | | | 3FE | 2,239,301 | 100.000 | 2,239,301 | 2,239,301 | 2,238,252 | 0 | (1,049) | 0 | 0 | 8.850 | 9.030 | MON... | 17,059 | 156,750 | 02/01/2018. | 07/31/2022. |
| 745555 ZZ 8 | PYRAMID MGMT TL L+675 07/15/2021 AR | | | | 2FE | 494,300 | 100.000 | 494,300 | 494,300 | 493,971 | 0 | (330) | 0 | 0 | 9.272 | 9.488 | MON... | 2,250 | 29,903 | 04/12/2018. | 07/15/2021. |
| 745777 ZZ 8 | PYRAMID MGMT DDTL L+675 07/15/2021 AR | | | | 2FE | 42,553 | 100.000 | 42,553 | 42,553 | 42,542 | 0 | (11) | 0 | 0 | 9.272 | 9.466 | MON... | 322 | 715 | 09/26/2018. | 07/15/2021. |
| 74966U AP 5 | ROYALTY PHARMA TL B6 1L L+200 04/17/2023 | | | | 2FE | 982,877 | 96.518 | 958,720 | 993,307 | 984,774 | 0 | 1,897 | 0 | 0 | 4.522 | 4.775 | MON... | 100 | 1,454 | 12/12/2018. | 04/17/2023. |
| 750222 ZZ 7 | REVINT INTERMED DDTL L+450 12/13/2023 AR | | | | 1FE | 539,965 | 98.953 | 540,472 | 546,192 | 540,432 | 0 | 466 | 0 | 0 | 7.303 | 7.680 | MON... | 320 | 20,645 | 06/19/2018. | 12/13/2023. |
| 750555 ZZ 0 | REVINT INTERMED TL L+400 12/13/2023 AR | | | | 1FE | 278,579 | 97.665 | 278,568 | 285,227 | 283,039 | 0 | 490 | 0 | 0 | 7.303 | 7.557 | MJSD. | 167 | 10,707 | 06/15/2018. | 12/13/2023. |
| 760333 ZZ 0 | RIALTO MGMT GROUP L+450 11/20/2024 AR | | | | 2FE | 328,636 | 98.847 | 328,128 | 331,955 | 328,610 | 0 | (26) | 0 | 0 | 7.022 | 7.344 | MON... | 65 | 1,957 | 11/30/2018. | 11/20/2024. |
| 78249L AB 6 | RUSSELL INVEST TL B 1L L+325 06/01/2023 | | | 3 | 3FE | 1,217,669 | 97.393 | 1,223,870 | 1,256,630 | 1,221,233 | (10,512) | 3,809 | 0 | 0 | 5.772 | 6.360 | MON... | 137 | 28,816 | 12/21/2018. | 04/14/2023. |
| 78411E AC 2 | SPECIALTYCARE INC TL 1L L+425 09/05/23AR | | | 3 | 4FE | 603,335 | 97.000 | 600,241 | 618,805 | 600,241 | (5,692) | 2,043 | 0 | 0 | 6.148 | 6.718 | MJSD. | 8,581 | 32,153 | 09/06/2017. | 09/05/2023. |
| 81683U AN 7 | SEMINOLE TRIBE TL B 1L L+175 07/06/2024 | | | | 2FE | 1,383,499 | 97.708 | 1,364,951 | 1,396,970 | 1,384,484 | 0 | 985 | 0 | 0 | 4.272 | 4.494 | MON... | 142 | 2,497 | 12/28/2018. | 07/06/2024. |
| 817555 ZZ 1 | SFE INTERMEDIATE TL L+475 07/31/2024 AR | | | | 2FE | 122,194 | 98.451 | 122,756 | 124,688 | 122,280 | 0 | 86 | 0 | 0 | 7.129 | 7.622 | MJSD. | 667 | 2,230 | 09/05/2018. | 07/31/2024. |
| 818999 ZZ 0 | SECURAMERICA 1L TL L+675 12/21/2023 AR | | | | 2FE | 251,095 | 96.995 | 251,460 | 259,252 | 251,109 | 0 | 14 | 0 | 0 | 9.229 | 10.241 | MON... | 731 | 0 | 12/21/2018. | 12/21/2023. |
| 825333 ZZ 3 | SUNK ROCK A-1 L+475 10/31/2023 AR | | | | 3FE | 440,702 | 99.742 | 448,573 | 449,732 | 441,696 | 876 | 888 | 0 | 0 | 7.090 | 7.646 | MON... | 89 | 35,782 | 10/31/2017. | 10/31/2023. |
| 841222 ZZ 8 | SPECTRA FINANCE L+450 04/02/2023 AR | | | | 2FE | 785,802 | 98.034 | 786,132 | 801,899 | 787,713 | 0 | 1,910 | 0 | 0 | 7.053 | 7.608 | MJSD. | 157 | 41,112 | 04/02/2018. | 04/02/2023. |
| 84650H AC 3 | SPAREFOOT TL L+425 04/06/2023 AR | | | | 3FE | 211,904 | 98.300 | 211,474 | 215,131 | 211,474 | (658) | 235 | 0 | 0 | 6.772 | 7.268 | MON... | 40 | 10,157 | 04/13/2018. | 04/06/2023. |
| 84650H AD 1 | SPAREFOOT 1L TL L+425 04/13/2024 AR | | | | 3FE | 40,308 | 98.536 | 40,323 | 40,922 | 40,323 | (11) | 26 | 0 | 0 | 6.772 | 7.205 | MON... | 30 | 756 | 09/17/2018. | 04/13/2024. |
| 850777 ZZ 9 | SUNSHINE SUB TL L+475 05/18/2023 AR | | | | 2FE | 544,947 | 98.093 | 545,465 | 556,068 | 545,792 | 0 | 846 | 0 | 0 | 7.272 | 7.898 | MON... | 332 | 24,013 | 05/25/2018. | 05/18/2023. |
| 866100 ZZ 6 | SUMMIT COMPANIES L+625 09/01/2022 MD | | | | 2FE | 2,173,133 | 100.000 | 2,173,333 | 2,173,333 | 2,168,520 | 0 | (4,590) | 0 | 0 | 8.636 | 8.865 | MON... | 16,162 | 166,668 | 07/09/2018. | 09/01/2022. |
| 866105 ZZ 5 | SUMMIT COMPANIES DD L+625 09/01/2022 MD | | | | 2FE | 133,200 | 100.000 | 133,200 | 133,200 | 133,170 | 0 | (30) | 0 | 0 | 8.777 | 8.946 | MON... | 1,364 | 1,710 | 11/05/2018. | 09/01/2022. |
| 870222 ZZ 2 | TERSERA DDTL L+525 03/30/2023 AR | | | | 3FE | 54,819 | 100.000 | 54,819 | 54,819 | 54,819 | 0 | 0 | 0 | 0 | 8.053 | 8.133 | MJSD. | 47 | 0 | 12/28/2018. | 03/30/2023. |
| 87239P AD 6 | VISTRA OPERATION TL B1 1L L+200 08/04/23 | | | | 2FE | 980,000 | 96.194 | 959,492 | 997,455 | 980,085 | 0 | 85 | 0 | 0 | 4.522 | 4.996 | MON... | 125 | 1,851 | 12/12/2018. | 08/04/2023. |
| 875666 ZZ 5 | THE DWYER GROUP TL L+550 05/21/2024 AR | | | | 3FE | 391,208 | 97.658 | 390,840 | 400,212 | 390,840 | (988) | 621 | 0 | 0 | 8.303 | 8.954 | MON... | 268 | 18,403 | 05/31/2018. | 05/21/2024. |
| 875888 ZZ 5 | THE DWYER GROUP DDTL L+550 05/21/2024 AR | | | | 3FE | 136,067 | 98.813 | 135,982 | 137,615 | 135,982 | (104) | 19 | 0 | 0 | 8.303 | 8.651 | MJSD. | 122 | 4,183 | 08/10/2018. | 05/21/2024. |
| 88084@ AB 8 | TERSERA TL L+525 03/30/2023 AR | | | | 3FE | 53,863 | 98.723 | 53,848 | 54,545 | 53,848 | (42) | 27 | 0 | 0 | 8.053 | 8.475 | MJSD. | 47 | 1,950 | 07/12/2018. | 03/30/2023. |

# 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 and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 88084@ AC 6 | TERSERA 2L TL L+525 03/30/2023 AR | | .. | | 3FE | 51,427 | 98.718 | 51,410 | 52,078 | 51,410 | (27) | 10 | 0 | 0 | 7.636 | 8.055 | MJSD. | 11 | 1,049 | 09/27/2018. | 03/30/2023. |
| 88233F AK 6 | VISTRA OPERATION TL B3 1L L+200 12/01/25 | | .. | 3 | 2FE | 985,025 | 96.014 | 957,734 | 997,494 | 986,460 | 0 | 1,435 | 0 | 0 | 4.473 | 4.705 | MON... | 1,364 | 1,155 | 11/28/2018. | 12/01/2025. |
| 890555 ZZ 1 | TOUCHSTONE TL L+475 11/15/2025 AR | | .. | | 3FE | 485,283 | 97.908 | 487,316 | 497,726 | 485,466 | 0 | 183 | 0 | 0 | 7.272 | 7.860 | MON... | 101 | 4,504 | 11/15/2018. | 11/15/2025. |
| 89705D AD 4 | TRONOX FINANCE TL B 1L L+300 09/22/2024 | | .. | | 3FE | 276,279 | 96.964 | 269,916 | 278,367 | 269,916 | (6,356) | (7) | 0 | 0 | 5.522 | 5.750 | MON... | 43 | 631 | 12/03/2018. | 09/22/2024. |
| 89705D AE 2 | TRONOX BLOCKED TL B 1L L+300 09/22/2024 | | .. | | 3FE | 119,721 | 96.964 | 116,964 | 120,626 | 116,964 | (2,754) | (3) | 0 | 0 | 5.522 | 5.750 | MON... | 19 | 273 | 12/03/2018. | 09/22/2024. |
| 899444 ZZ 9 | TU BIDCO 1L TL L+400 10/01/2023 AR | | .. | | 1FE | 376,323 | 98.011 | 376,364 | 384,003 | 376,515 | 0 | 192 | 0 | 0 | 6.381 | 6.918 | MJSD. | 68 | 6,194 | 10/01/2018. | 10/01/2023. |
| 903555 ZZ 6 | UROLOGY MGMT TL L+500 08/31/2024 AR | | .. | | 2FE | 225,557 | 97.346 | 225,265 | 231,407 | 225,787 | 0 | 230 | 0 | 0 | 7.520 | 8.189 | MON... | 190 | 5,539 | 08/31/2018. | 08/31/2024. |
| 90932R AE 4 | UNITED AIRLINES TL B 1L L+175 04/01/2024 | | .. | 3 | 2FE | 1,575,250 | 95.750 | 1,532,000 | 1,600,000 | 1,575,250 | 0 | 0 | 0 | 0 | 4.395 | 4.756 | JAJO.. | 0 | 0 | 12/18/2018. | 04/01/2024. |
| 91136E AJ 4 | UNITED RENTAL TL B 1L L+175 10/31/2025 | | .. | 3 | 2FE | 917,978 | 98.000 | 921,178 | 939,977 | 917,978 | 0 | 0 | 0 | 0 | 4.309 | 4.750 | MJSD. | 0 | 0 | 12/28/2018. | 10/31/2025. |
| 91359H AP 3 | UNIVERSAL HEALTH TL B L+175 10/26/2025 | | .. | | 2FE | 400,000 | 98.250 | 393,000 | 400,000 | 399,968 | 0 | (32) | 0 | 0 | 4.272 | 4.314 | MON... | 47 | 2,671 | 10/26/2018. | 10/26/2025. |
| 91830@ AD 5 | VLS BUYER TL L+600 10/17/2023 AR | | .. | | 4 | 939,288 | 98.206 | 946,432 | 963,717 | 942,843 | 813 | 3,216 | 0 | 0 | 8.339 | 9.055 | MON... | 3,348 | 90,890 | 10/17/2017. | 10/17/2023. |
| 91830@ AF 0 | VLS BUYER DDTL L+600 10/17/2023 AR | | .. | | 4 | 156,894 | 98.916 | 157,156 | 158,880 | 157,001 | 0 | 108 | 0 | 0 | 8.256 | 8.708 | MON... | 1,935 | 5,303 | 08/01/2018. | 10/17/2023. |
| 91839* AA 4 | VPROP OPERATING TL L+950 08/01/2021 AR | | .. | | 2FE | 1,232,288 | 99.208 | 1,253,368 | 1,263,377 | 1,240,122 | 0 | 6,905 | 0 | 0 | 12.238 | 13.292 | MJSD. | 13,102 | 144,939 | 12/03/2018. | 08/01/2021. |
| 92334# AA 8 | PRODUCTION RESOURCE TL L+768 08/20/24 AR | | .. | | 4FE | 1,212,500 | 97.044 | 1,213,052 | 1,250,000 | 1,213,052 | (513) | 1,064 | 0 | 0 | 9.320 | 10.119 | FMAN. | 13,268 | 31,749 | 08/21/2018. | 08/20/2024. |
| 92565E AB 9 | VICI PROPERTIES TL L+225 12/15/2024 | | .. | | 3FE | 552,750 | 95.266 | 528,293 | 554,545 | 528,293 | (25,060) | 604 | 0 | 0 | 4.504 | 4.588 | MON... | 688 | 13,133 | 11/29/2018. | 12/15/2024. |
| 92840@ AC 3 | VISTAPHARM TL L+600 12/21/2021 AR | | .. | | 2FE | 671,888 | 98.550 | 675,676 | 685,615 | 675,021 | 0 | 2,951 | 0 | 0 | 8.522 | 9.286 | MON... | 4,135 | 59,505 | 11/06/2017. | 12/21/2021. |
| 928432 A* 4 | VISUAL EDGE TECHNOLOGY L+575 08/31/23 AR | | .. | | 3PL | 873,363 | 98.822 | 880,989 | 891,493 | 876,200 | 1,795 | 2,345 | 0 | 0 | 8.050 | 8.643 | MON... | 3,389 | 69,497 | 08/31/2017. | 08/31/2023. |
| 928432 A@ 2 | VISUAL EDGE TECH DD L+575 08/31/2023 AR | | .. | | 3PL | 975,073 | 99.426 | 985,770 | 991,463 | 977,424 | 127 | 3,647 | 0 | 0 | 8.270 | 8.791 | MON... | 4,558 | 69,272 | 04/02/2018. | 08/31/2023. |
| 98158# AB 6 | WORLDWIDE FACILITIES L+425 04/26/2024 AR | | .. | | 3PL | 182,551 | 99.066 | 182,673 | 184,395 | 182,646 | 0 | 95 | 0 | 0 | 7.050 | 7.377 | MON... | 3,239 | 4,950 | 05/03/2018. | 04/26/2024. |
| 98158# AC 4 | WORLDWIDE FACILITIES DD L+425 04/26/24AR | | .. | | 3PL | 65,186 | 100.000 | 65,186 | 65,186 | 65,159 | 0 | (27) | 0 | 0 | 7.053 | 7.170 | MON... | 1,134 | 1,006 | 10/01/2018. | 04/26/2024. |
| 98215# AA 9 | WRENCH GROUP TL L+450 12/15/2024 AR | | .. | | 2PL | 205,842 | 99.084 | 207,067 | 208,982 | 206,071 | 0 | 213 | 0 | 0 | 7.119 | 7.475 | MJSD. | 121 | 14,126 | 12/15/2017. | 12/15/2024. |
| 98215# AB 7 | WRENCH GROUP DDTL L+450 12/15/2024 AR | | .. | | 2PL | 89,826 | 99.346 | 89,913 | 90,505 | 89,827 | 0 | 0 | 0 | 0 | 7.119 | 7.339 | MJSD. | 53 | 4,886 | 05/01/2018. | 12/15/2024. |
| 983666 ZZ 4 | XEBEC GLOBAL L+550 02/09/2024 MD | | .. | | 3FE | 1,756,375 | 100.000 | 1,756,375 | 1,756,375 | 1,756,229 | 0 | (146) | 0 | 0 | 7.840 | 7.971 | MON... | 6,885 | 97,094 | 07/31/2018. | 02/09/2024. |
| 98379E AE 6 | XPO LOGISTICS TL B 1L L+200 02/24/2025 | | .. | | 2FE | 1,546,927 | 95.278 | 1,491,656 | 1,565,583 | 1,546,968 | 0 | 41 | 0 | 0 | 4.691 | 4.953 | FMAN. | 2,872 | 0 | 12/11/2018. | 02/24/2025. |
| BL2867 33 3 | CALLAWAY GOLF TL B 1L L+450 12/14/2025 | | .. | 3 | 3FE | 490,000 | 98.000 | 490,000 | 500,000 | 490,000 | 0 | 0 | 0 | 0 | 7.236 | 7.680 | MJSD. | 0 | 0 | 12/14/2018. | 12/14/2025. |
| L2324E AE 1 | DELOS FINANCE TL B 1L L+175 10/06/2023 | | D | 3 | 2FE | 978,500 | 98.000 | 980,000 | 1,000,000 | 978,500 | 0 | 0 | 0 | 0 | 4.521 | 5.059 | JAJO.. | 0 | 0 | 12/20/2018. | 10/06/2023. |
| L2968E AB 8 | ENDO INTL B 1L L+425 04/12/2024 | | .. | | 3FE | 1,176,090 | 94.500 | 1,116,990 | 1,182,000 | 1,116,990 | (59,579) | 504 | 0 | 0 | 6.813 | 7.020 | MON... | 224 | 75,482 | 04/13/2017. | 04/12/2024. |
| 6499999. Bank Loans - Acquired | | | | | | 96,819,853 | XXX | 95,125,948 | 98,957,699 | 95,400,896 | (274,790) | 210,643 | 1,130,429 | 0 | XXX | XXX | XXX | 334,747 | 4,097,595 | XXX | XXX |
| 6599999. Total - Bank Loans | | | | | | 96,819,853 | XXX | 95,125,948 | 98,957,699 | 95,400,896 | (274,790) | 210,643 | 1,130,429 | 0 | XXX | XXX | XXX | 334,747 | 4,097,595 | XXX | XXX |
| **Totals** | | | | | | | | | | | | | | | | | | | | | |
| 7799999. Total - Issuer Obligations | | | | | | 1,431,491,830 | XXX | 1,410,058,955 | 1,422,831,267 | 1,404,313,199 | (597,742) | (3,131,687) | 2,750,242 | (685,552) | XXX | XXX | XXX | 13,165,035 | 40,698,315 | XXX | XXX |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | 384,371,968 | XXX | 379,526,021 | 406,691,385 | 331,042,521 | (597,000) | 7,300,038 | 568,114 | 0 | XXX | XXX | XXX | 1,214,583 | 16,729,785 | XXX | XXX |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | 30,054,602 | XXX | 30,917,674 | 32,473,416 | 30,530,941 | 0 | 310,286 | 0 | 0 | XXX | XXX | XXX | 87,553 | 1,059,768 | XXX | XXX |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | 2,021,232,227 | XXX | 2,003,581,102 | 2,008,243,258 | 2,013,112,712 | (315,263) | (2,827,187) | 173,253 | 0 | XXX | XXX | XXX | 13,090,491 | 55,485,910 | XXX | XXX |
| 8299999. Total - Bank Loans | | | | | | 96,819,853 | XXX | 95,125,948 | 98,957,699 | 95,400,896 | (274,790) | 210,643 | 1,130,429 | 0 | XXX | XXX | XXX | 334,747 | 4,097,595 | XXX | XXX |
| 8399999. Grand Total - Bonds | | | | | | 3,963,970,480 | XXX | 3,919,209,701 | 3,969,197,025 | 3,874,400,270 | (1,784,795) | 1,862,093 | 4,622,038 | (685,552) | XXX | XXX | XXX | 27,892,409 | 118,071,373 | 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 | For eign | 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 and Administrative Symbol / Market Indicator | Date Acquired |
| **Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)** | | | | | | | | | | | | | | | | | | | | |
| 009522 ZZ 9 | AIRWAY THERAPEUTICS B | R | | 930,627.000 | 100.00 | 1.647 | 1,532,876 | 1.647 | 1,532,878 | 1,532,876 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | RP4ZU | 03/01/2018. |
| 025816 BJ 7 | AMERICAN EXPRESS 5.20 | | | 6,000,000.000 | 100.00 | 0.985 | 5,910,000 | 98.500 | 5,910,000 | 6,000,000 | 39,867 | 312,000 | 0 | (90,000) | 0 | 0 | (90,000) | 0 | P3FEU | 11/05/2014. |
| 025816 BL 2 | AMERICAN EXPRESS C 4.90 | | | 3,000,000.000 | 100.00 | 0.959 | 2,876,568 | 95.886 | 2,876,568 | 3,011,250 | 43,283 | 147,000 | 0 | (130,146) | (4,557) | 0 | (134,703) | 0 | P3FEU | 02/22/2018. |
| 064058 AB 6 | BANK OF NY MELLON D 4.50 | | | 9,000,000.000 | 100.00 | 0.870 | 7,830,000 | 87.000 | 7,830,000 | 8,878,750 | 12,375 | 405,000 | 0 | (1,109,317) | 13,067 | 0 | (1,096,250) | 0 | P2FEU | 02/22/2018. |
| 064058 AD 2 | BANK OF NY MELLON E 4.95 | | | 2,250,000.000 | 100.00 | 0.978 | 2,199,375 | 97.750 | 2,199,375 | 2,250,000 | 3,403 | 111,375 | 0 | (118,076) | (49) | 0 | (118,125) | 0 | P2FEU | 04/23/2015. |
| 064058 AF 7 | BANK OF NY MELLON F 4.625 | | | 2,000,000.000 | 100.00 | 0.895 | 1,790,000 | 89.500 | 1,790,000 | 1,975,000 | 25,951 | 92,500 | 0 | (185,340) | 340 | 0 | (185,000) | 0 | P2FEU | 02/22/2018. |
| 064159 KJ 4 | BANK NOVA SCOTIA 4.65 | | | 3,000,000.000 | 100.00 | 0.878 | 2,632,500 | 87.750 | 2,632,500 | 3,003,500 | 30,613 | 139,500 | 0 | (344,355) | (645) | 0 | (345,000) | 0 | P2FEU | 10/05/2017. |
| 088555 ZC 4 | BIDTELLECT SERIES B-1 | R | | 80,653.000 | 2.00 | 3.941 | 317,815 | 9.980 | 804,917 | 317,815 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P4ZA | 08/25/2017. |
| 088577 ZA 2 | BEXION PHARMACEUTICALS B-1 | R | | 3,835.000 | 0.00 | 15.645 | 60,000 | 19.817 | 76,000 | 60,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P5GIA | 12/28/2017. |
| 088577 ZB 0 | BEXION PHARMACEUTICALS B | R | | 5,046.000 | 0.00 | 19.817 | 99,999 | 19.817 | 99,999 | 99,999 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P4ZA | 09/10/2018. |
| 088577 ZZ 7 | BEXION PHARMACEUTICALS A-1 | R | | 15,622.000 | 0.00 | 13.619 | 212,756 | 19.817 | 309,587 | 212,756 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P5GIA | 03/06/2017. |
| 08888# 12 2 | BIDTELLECT SERIES B | R | | 147,493.000 | 0.00 | 0.000 | 0 | 0.000 | 0 | 899,707 | 0 | 0 | 0 | (0) | 0 | 899,707 | (899,707) | 0 | RP5GIA | 06/30/2015. |
| 09069Z ZA 2 | BIOWISH TECHNOLOGIES SERIES B | R | | 1,017,047.000 | 0.50 | 0.532 | 541,114 | 0.544 | 553,613 | 541,114 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P5GIA | 04/05/2017. |
| 09069Z ZB 0 | BIOWISH TECHNOLOGIES SERIES C | R | | 3,600,410.000 | 0.50 | 0.532 | 1,915,577 | 0.544 | 1,959,826 | 1,312,057 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P5GIA | 04/05/2017. |
| 09069Z ZC 8 | BIOWISH TECHNOLOGIES SERIES E | R | | 3,225,960.000 | 0.50 | 0.544 | 1,756,000 | 0.544 | 1,756,000 | 1,756,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P4ZA | 11/15/2018. |
| 10924B AA 5 | BRIGHTHOUSE A 6.50 | | | 3,000,000.000 | 100.00 | 0.910 | 2,730,000 | 91.000 | 2,730,000 | 3,330,000 | 50,917 | 243,750 | 0 | (591,593) | (8,407) | 0 | (600,000) | 0 | P2FEU | 01/23/2018. |
| 172967 34 1 | CITIGROUP INC K 6.875 | | | 200,000.000 | 25.00 | 25.000 | 5,000,000 | 26.080 | 5,216,000 | 5,000,000 | 0 | 343,750 | 0 | 0 | 0 | 0 | 0 | 0 | P3FEU | 10/24/2013. |
| 172967 GD 7 | CITIGROUP INC 5.95 12/29/2049 | | | 3,000,000.000 | 100.00 | 0.910 | 2,730,000 | 91.000 | 2,730,000 | 3,000,000 | 74,871 | 178,500 | 0 | (270,453) | (95) | 0 | (270,548) | 0 | P3FEU | 10/22/2012. |
| 173333 ZA 6 | LOSANT IoT, INC B | R | | 998,403.000 | 0.65 | 1.002 | 1,000,000 | 1.002 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P5GIA | 11/05/2018. |
| 173333 ZZ 1 | LOSANT IoT INC SERIES A | R | | 458,645.000 | 0.00 | 0.654 | 300,000 | 1.002 | 459,379 | 300,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P5GIA | 08/02/2017. |
| 19075Q 80 5 | COBANK ACB F 6.25 | | | 40,000.000 | 100.00 | 100.000 | 4,000,000 | 100.000 | 4,000,000 | 4,000,000 | 62,500 | 250,000 | 0 | (370,000) | 0 | 0 | (370,000) | 0 | P2FEU | 10/01/2012. |
| 19075Q 86 2 | COBANK ACB H 6.20 | | | 10,000.000 | 100.00 | 102.000 | 1,020,000 | 102.000 | 1,020,000 | 1,000,000 | 15,500 | 62,000 | 0 | (50,500) | 0 | 0 | (50,500) | 0 | P2FEU | 11/19/2014. |
| 19075Q AC 6 | COBANK ACB 6.25 | | | 1,500,000.000 | 100.00 | 1.003 | 1,503,750 | 100.250 | 1,503,750 | 1,616,250 | 0 | 93,750 | 0 | (69,490) | (43,010) | 0 | (112,500) | 0 | P2FEU | 02/22/2018. |
| 23128L 40 9 | CURIOUSITY STREAM INC SERIES A | | | 400,000.000 | 10.00 | 10.000 | 4,000,000 | 10.000 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P4ZA | 11/13/2018. |
| 23385H AA 7 | DAIRY FARMERS OF AMERICA 7.125 | | | 3,000,000.000 | 100.00 | 0.928 | 2,782,500 | 92.750 | 2,782,500 | 3,000,000 | 17,813 | 213,750 | 0 | (547,534) | 34 | 0 | (547,500) | 0 | P3FEU | 09/15/2016. |
| 292450 ZZ 9 | ENABLE INJECTIONS SERIES B | R | | 214,113.000 | 0.00 | 4.890 | 1,047,013 | 4.890 | 1,047,013 | 1,047,013 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P4ZA | 10/17/2018. |
| 29402T 2# 5 | ENVEN ENERGY CORP SERIES A CONV | R | | 582,433.000 | 0.01 | 12.000 | 6,989,196 | 18.000 | 10,483,794 | 6,989,196 | 0 | 904,668 | 0 | 0 | 0 | 0 | 0 | 0 | P5A | 12/31/2018. |
| 30216# 11 1 | EXPORT FINANCE SYSTEMS SER A | R | | 1,500,000.000 | 0.00 | 0.000 | 0 | 0.000 | 0 | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P6*A | 09/10/1999. |
| 313148 87 6 | FARMER MAC C 6.00 | | | 80,000.000 | 25.00 | 23.670 | 1,893,600 | 23.670 | 1,893,600 | 2,000,000 | 30,000 | 120,000 | 0 | (331,200) | 0 | 0 | (331,200) | 0 | P1FEL | 06/17/2014. |
| 316773 60 5 | FIFTH THIRD BANK I 6.625 | | | 240,000.000 | 25.00 | 25.330 | 6,079,200 | 25.990 | 6,237,600 | 6,232,400 | 0 | 463,747 | 0 | (153,200) | 0 | 0 | (153,200) | 0 | P3FEL | 02/22/2018. |
| 316773 CM 0 | FIFTH THIRD BANK 5.10 | | | 3,000,000.000 | 100.00 | 0.868 | 2,602,500 | 86.750 | 2,602,500 | 3,000,000 | 0 | 229,500 | 0 | (217,500) | 0 | 0 | (217,500) | 0 | P3FEU | 05/13/2013. |
| 333333 ZA 3 | ECCRINE SYS SER B | R | | 2,408,230.000 | 0.00 | 0.602 | 1,449,032 | 0.602 | 1,449,032 | 1,449,032 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P4ZA | 06/29/2018. |
| 369604 BQ 5 | GEN ELECTRIC CO 5.00 D | | | 18,768,000.000 | 1.00 | 0.764 | 14,334,060 | 76.375 | 14,334,060 | 18,928,330 | 41,707 | 938,400 | 0 | (4,934,828) | (32,492) | 0 | (4,967,320) | 0 | P2FEU | 02/22/2018. |
| 371877 ZZ 7 | GENETESIS A-2 | R | | 122,888.000 | 0.00 | 7.568 | 929,992 | 7.568 | 929,994 | 929,992 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P5GIA | 05/31/2018. |
| 378999 ZZ 2 | GLOBAL COOLING INC SERIES B | R | | 750,000.000 | 100.00 | 1.000 | 750,000 | 1.000 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P4ZA | 12/07/2018. |
| 38144G 80 4 | GOLDMAN SACHS GP D 5.8775 | | | 150,000.000 | 25.00 | 17.570 | 2,635,500 | 17.570 | 2,635,500 | 3,750,000 | 0 | 153,335 | 0 | (411,000) | 0 | 0 | (411,000) | 0 | P3FEL | 05/16/2006. |
| 38145G 30 8 | GOLDMAN SACHS GP J 5.50 | | | 80,000.000 | 25.00 | 23.890 | 1,911,200 | 24.030 | 1,922,400 | 2,044,800 | 0 | 96,250 | 0 | (83,600) | 0 | 0 | (83,600) | 0 | P3FEL | 02/22/2018. |
| 404280 BP 3 | HSBC HOLDINGS 6.50 (COCO) | | C | 2,000,000.000 | 100.00 | 0.919 | 1,838,180 | 91.909 | 1,838,180 | 2,000,000 | 35,389 | 65,000 | 0 | (161,820) | 0 | 0 | (161,820) | 0 | P2FEL | 03/19/2018. |

# SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

| 1 | | | 2 | Codes | | 5 | 6 | 7 | 8 | Fair Value | | 11 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | 3 | 4 | | | | | 9 | 10 | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identification | | | Description | Code | For eign | 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 and Administrative Symbol / Market Indicator | Date Acquired |
| 44987# | 10 | 1 | INDUSTRIAL PIPING SERIES B | R | | 1,500.000 | 1,000.00 | 3.000 | 4,500 | 3.000 | 4,500 | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | RP5GIA | 12/08/2015. |
| 451662 | ZZ | 6 | IDEAL IMPLANTS SERIES B | R | | 545,460.000 | 0.00 | 4.729 | 2,579,480 | 4.729 | 2,579,480 | 2,579,480 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P4ZA | 10/17/2018. |
| 459745 | 70 | 9 | INTL LEASE FIN B 5.59 | | | 30.000 | 10,000.00 | 32,000.000 | 960,000 | 93,000.000 | 2,790,000 | 3,000,000 | 0 | 168,581 | 0 | 0 | 0 | 0 | 0 | 0 | P3FEU | 04/20/2006. |
| 46625H | HA | 1 | JPMORGAN CHASE & CO 7.90 4/29/2049 | | | 4,304,000.000 | 300.00 | 0.988 | 4,250,200 | 98.750 | 4,250,200 | 4,323,780 | 45,120 | 238,736 | 0 | (83,752) | (19,228) | 0 | (102,980) | 0 | P2FEU | 02/22/2018. |
| 46625H | JQ | 4 | JPMORGAN CHASE 6.75 | | | 7,000,000.000 | 100.00 | 1.028 | 7,192,500 | 102.750 | 7,192,500 | 7,097,500 | 196,875 | 438,750 | 0 | (672,576) | (12,424) | 0 | (685,000) | 0 | P2FEU | 02/22/2018. |
| 48124B | AC | 9 | JPMORGAN CHASE SERIES Q 5.15 | | | 8,000,000.000 | 100.00 | 0.953 | 7,620,000 | 95.250 | 7,620,000 | 8,006,250 | 68,667 | 412,000 | 0 | (612,877) | (873) | 0 | (613,750) | 0 | P2FEU | 02/22/2018. |
| 486606 | 60 | 1 | KAYNE ANDERSON F 3.50 04/15/2020 | | | 400,000.000 | 25.00 | 24.977 | 9,990,697 | 24.985 | 9,994,000 | 10,000,000 | 29,167 | 350,002 | 0 | 0 | (1,756) | 0 | (1,756) | 0 | RP1FEL | 03/26/2013. |
| 55261F | 60 | 9 | M&T BANK CORP a 5.00 | | | 6,000.000 | 1,000.00 | 999.980 | 5,999,880 | 999.980 | 5,999,880 | 6,018,780 | 0 | 358,594 | 0 | (127,665) | 0 | 0 | (127,665) | 0 | P2FEU | 02/22/2018. |
| 55261F | 70 | 8 | M&T BANK CORP C 5.00 | | | 6,000.000 | 1,000.00 | 1,010.000 | 6,060,000 | 1,010.000 | 6,060,000 | 6,021,735 | 0 | 358,594 | 0 | (70,500) | 0 | 0 | (70,500) | 0 | P2FEU | 02/22/2018. |
| 59156R | BP | 2 | METLIFE INC C 5.25 | | | 2,000,000.000 | 100.00 | 0.965 | 1,930,000 | 96.500 | 1,930,000 | 2,047,500 | 4,667 | 105,000 | 0 | (117,500) | 0 | 0 | (117,500) | 0 | P2FEU | 02/22/2018. |
| 59156R | BT | 4 | METLIFE INC D 5.875 | | | 2,000,000.000 | 100.00 | 0.975 | 1,950,000 | 97.500 | 1,950,000 | 2,000,000 | 34,597 | 56,465 | 0 | (49,971) | (29) | 0 | (50,000) | 0 | P2FEU | 03/20/2018. |
| 61686Z | ZZ | 1 | MORGAN JOSEPH TRI-ARTISAN GRP D 5.00% | R | | 4,644.835 | 250.00 | 5.048 | 23,449 | 5.049 | 23,449 | 23,449 | 0 | 1,117 | 0 | 0 | 0 | 0 | 0 | 0 | P5GIA | 01/03/2018. |
| 61762V | 20 | 0 | MORGAN STANLEY 7.125 E | | | 180,000.000 | 25.00 | 25.000 | 4,500,000 | 26.200 | 4,716,000 | 4,500,000 | 80,156 | 320,623 | 0 | 0 | 0 | 0 | 0 | 0 | P3FEL | 09/25/2013. |
| 665859 | AQ | 7 | NORTHERN TRST CO D 4.60 | | | 6,000,000.000 | 100.00 | 0.925 | 5,550,000 | 92.500 | 5,550,000 | 5,992,500 | 69,000 | 276,000 | 0 | (611,346) | 96 | 0 | (611,250) | 0 | P2FEU | 02/22/2018. |
| 693475 | AK | 1 | PNC FINANCIAL SER 0 6.75 12/31/49 | | | 8,000,000.000 | 100.00 | 1.015 | 8,120,000 | 101.500 | 8,120,000 | 8,000,000 | 0 | 540,000 | 0 | (730,000) | 0 | 0 | (730,000) | 0 | P2FEU | 07/20/2011. |
| 693475 | AM | 7 | PNC FINANCIAL 4.85 R | | | 4,000,000.000 | 100.00 | 0.910 | 3,640,000 | 91.000 | 3,640,000 | 4,000,000 | 0 | 194,000 | 0 | (450,000) | 0 | 0 | (450,000) | 0 | P2FEU | 05/02/2013. |
| 693475 | AQ | 8 | PNC FINANCIAL S 5.00 | | | 3,011,000.000 | 100.00 | 0.920 | 2,770,120 | 92.000 | 2,770,120 | 3,014,764 | 25,092 | 150,550 | 0 | (421,223) | (317) | 0 | (421,540) | 0 | P2FEU | 10/28/2016. |
| 714239 | ZB | 9 | PERMIAN HOLDCO 2 A | R | | 112,202.000 | 1.00 | 2.500 | 280,505 | 2.500 | 280,505 | 280,505 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P5GIA | 11/01/2016. |
| 722470 | ZZ | 7 | PINE BROOK PD CAYMAN /PINE BROOK 7% | R | | 140,000.000 | 100.00 | 100.000 | 14,000,000 | 100.000 | 14,000,000 | 14,000,000 | 247,013 | 16,110 | 0 | 0 | 0 | 0 | 0 | 0 | P2FEU | 09/25/2018. |
| 743315 | AU | 7 | PROGRESSIVE CORP B 5.375 | | | 3,500,000.000 | 100.00 | 0.931 | 3,258,661 | 93.105 | 3,258,661 | 3,500,000 | 55,392 | 94,585 | 0 | (241,345) | 6 | 0 | (241,339) | 0 | P2FEU | 03/09/2018. |
| 77926L | 30 | 0 | ROUNDPOINT MTG SERV A 8.00 | R | | 50,000.000 | 100.00 | 100.000 | 5,000,000 | 100.000 | 5,000,000 | 5,000,000 | 0 | 64,500 | 0 | 0 | 0 | 0 | 0 | 0 | P4ZU | 08/10/2018. |
| 78013G | 50 | 1 | ROYAL BANK OF CANADA D 6.75 | | | 160,000.000 | 25.00 | 29.030 | 4,644,800 | 29.030 | 4,644,800 | 4,000,000 | 0 | 270,000 | 0 | (145,600) | 0 | 0 | (145,600) | 0 | P2FEL | 10/31/2013. |
| 78409G | 20 | 6 | SCE TRUST IV H 5.375 | | | 20,000.000 | 25.00 | 19.640 | 392,800 | 19.640 | 392,800 | 500,000 | 0 | 26,875 | 0 | (122,200) | 0 | 0 | (122,200) | 0 | P2FEL | 08/17/2015. |
| 78409W | 20 | 1 | SCE TRUST V 5.45 K | | | 400,000.000 | 25.00 | 20.600 | 8,240,000 | 20.600 | 8,240,000 | 10,000,000 | 0 | 545,000 | 0 | (2,368,000) | 0 | 0 | (2,368,000) | 0 | P2FEU | 03/01/2016. |
| 808513 | 40 | 2 | CHARLES SCHWAB C 6.00 | | | 80,000.000 | 50.00 | 25.380 | 2,030,400 | 25.380 | 2,030,400 | 1,993,100 | 0 | 120,000 | 0 | (121,600) | 0 | 0 | (121,600) | 0 | P2FEU | 07/27/2015. |
| 808513 | AE | 5 | SCHWAB CHARLES 7 | | | 3,000,000.000 | 100.00 | 1.030 | 3,090,000 | 103.000 | 3,090,000 | 3,000,000 | 87,500 | 210,000 | 0 | (299,995) | (5) | 0 | (300,000) | 0 | P2FEU | 01/23/2012. |
| 808513 | AP | 0 | CHARLES SCHWAB E 4.625 | | | 5,000,000.000 | 100.00 | 0.936 | 4,681,250 | 93.625 | 4,681,250 | 5,000,000 | 77,083 | 231,250 | 0 | (418,764) | 14 | 0 | (418,750) | 0 | P2FEU | 10/24/2016. |
| 857477 | 60 | 8 | STATE STREET CORP D 5.90 | | | 210,000.000 | 25.00 | 24.490 | 5,142,900 | 24.490 | 5,142,900 | 5,398,900 | 0 | 309,708 | 0 | (579,000) | 0 | 0 | (579,000) | 0 | P2FEL | 02/22/2018. |
| 857477 | 85 | 5 | STATE STREET CORP G 5.35 | | | 200,000.000 | 25.00 | 23.750 | 4,750,000 | 23.750 | 4,750,000 | 5,000,000 | 0 | 267,440 | 0 | (660,000) | 0 | 0 | (660,000) | 0 | P2FEU | 04/05/2016. |
| 857477 | AQ | 6 | STATE STREET CORP F 5.25 | | | 2,500,000.000 | 100.00 | 0.988 | 2,468,750 | 98.750 | 2,468,750 | 2,500,000 | 38,646 | 131,250 | 0 | (146,875) | 0 | 0 | (146,875) | 0 | P2FEU | 05/14/2015. |
| 857477 | BA | 0 | STATE STREET CRP H 5.625 | | | 5,000,000.000 | 100.00 | 0.955 | 4,775,000 | 95.500 | 4,775,000 | 5,000,000 | 12,500 | 60,938 | 0 | (224,521) | (479) | 0 | (225,000) | 0 | P2FEU | 09/20/2018. |
| 88429@ | 12 | 2 | THIRD POLE SERIES A 8.00% | R | | 30,000.000 | 20.00 | 20.000 | 600,000 | 33.000 | 990,000 | 600,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P5GIA | 05/05/2017. |
| 88429Z | ZZ | 6 | THIRD POLE SERIES B TRANCHE 1 | R | | 19,033.000 | 30.00 | 33.000 | 628,089 | 33.000 | 628,089 | 630,000 | 0 | 0 | 0 | (1,911) | 0 | 0 | (1,911) | 0 | P4ZA | 12/27/2018. |
| 892536 | ZZ | 9 | TRADE FINANCE SYSTEMS INC | R | | 707,200.000 | 0.00 | 0.000 | 0 | 0.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | P6*A | 04/30/2008. |
| 902973 | 15 | 5 | US BANCORP SERIES B F/R | | | 110,000.000 | 25.00 | 18.730 | 2,060,300 | 18.730 | 2,060,300 | 2,585,600 | 24,597 | 90,878 | 0 | (406,900) | 0 | 0 | (406,900) | 0 | P2FEL | 02/22/2018. |
| 902973 | 83 | 3 | US BANCORP 6.50 | | | 450,000.000 | 25.00 | 26.450 | 11,902,500 | 26.450 | 11,902,500 | 11,379,400 | 182,813 | 731,250 | 0 | (756,000) | 0 | 0 | (756,000) | 0 | P2FEL | 08/26/2013. |
| 902973 | 86 | 6 | US BANCORP SER A V/R | | | 5,241.000 | 0.04 | 749.924 | 3,930,350 | 749.924 | 3,930,350 | 3,931,965 | 46,878 | 177,038 | 0 | (740,038) | 0 | 0 | (740,038) | 0 | P2FEL | 02/22/2018. |
| 902973 | AY | 2 | US BANCORP I 5.125 | | | 2,500,000.000 | 100.00 | 0.993 | 2,481,250 | 99.250 | 2,481,250 | 2,500,000 | 59,080 | 128,125 | 0 | (128,157) | 32 | 0 | (128,125) | 0 | P2FEU | 11/16/2015. |
| 902973 | AZ | 9 | US BANCORP J 5.30 | | | 2,500,000.000 | 100.00 | 0.940 | 2,350,000 | 94.000 | 2,350,000 | 2,500,000 | 27,972 | 132,500 | 0 | (350,016) | 16 | 0 | (350,000) | 0 | P2FEU | 02/02/2017. |

# 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 | For eign | 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 and Administrative Symbol / Market Indicator | Date Acquired |
| 949746 46 5 | WELLS FARGO CO 6.625 | | | 400,000.000 | 25.00 | 26.130 | 10,452,000 | 26.130 | 10,452,000 | 10,000,000 | 0 | 662,496 | 0 | (980,000) | 0 | 0 | (980,000) | 0 | P2FEU | 12/11/2013. |
| 949746 55 6 | WELLS FARGO CO 5.85 | | | 160,000.000 | 25.00 | 24.400 | 3,904,000 | 24.400 | 3,904,000 | 4,062,400 | 0 | 234,003 | 0 | (403,200) | 0 | 0 | (403,200) | 0 | P2FEL | 02/22/2018. |
| 949746 PM 7 | WELLS FARGO CO K 7.98 3/29/2049 | | | 2,000,000.000 | 100.00 | 0.990 | 1,980,000 | 99.000 | 1,980,000 | 2,090,672 | 6,194 | 172,698 | 0 | (25,889) | (20,361) | 0 | (46,250) | 0 | P2FEL | 02/22/2018. |
| 98973A 10 4 | ZIONS BANCORP SER A 5.87 | | | 80,000.000 | 25.00 | 10.981 | 878,480 | 21.880 | 1,750,400 | 2,000,000 | 0 | 81,111 | 0 | 0 | 0 | 0 | 0 | 0 | P3FEL | 12/04/2006. |
| 8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 274,263,163 | XXX | 282,270,649 | 294,296,116 | 1,903,196 | 14,290,541 | 0 | (23,237,371) | (131,124) | 899,707 | (24,268,203) | 0 | XXX | XXX |
| 8999999. Total - Preferred Stocks | | | | | | | 274,263,163 | XXX | 282,270,649 | 294,296,116 | 1,903,196 | 14,290,541 | 0 | (23,237,371) | (131,124) | 899,707 | (24,268,203) | 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 and Administrative Symbol (a) | Date Acquired |
| **Common Stocks - Industrial and Miscellaneous (Unaffiliated)** | | | | | | | | | | | | | | | | | |
| 00123Q 10 4 | AGNC INVESTMENT CORP | | | 158,300.000 | 2,776,582 | 17.540 | 2,776,582 | 3,373,991 | 28,494 | 336,300 | 0 | (394,482) | 0 | (394,482) | 0 | L | 02/22/2018. |
| 00173N 20 9 | AMMC CLO IV LTD 03/23/2017 | R | | 3,000.000 | 1,560 | 0.520 | 1,560 | 1,730,400 | 0 | 0 | 0 | (21,420) | 0 | (21,420) | 0 | U | 02/26/2008. |
| 00173V 30 0 | AMMC CLO III LTD 07/25/2016 | R | | 2,500.000 | 9,325 | 3.730 | 9,325 | 615,197 | 0 | 0 | 0 | (25,125) | 0 | (25,125) | 0 | U | 09/30/2008. |
| 001743 AE 3 | AMMC CLO 2016-18A SUB 0 05/26/28 | R | | 6,945,000.000 | 5,417,100 | 78.000 | 5,417,100 | 6,047,706 | 250,135 | 783,732 | 0 | (71,013) | 0 | (71,013) | 0 | U | 04/20/2016. |
| 001747 AE 4 | AMMC CLO 2012-11A SUB 0 10/30/23 | R | | 5,925,000.000 | 3,081,000 | 52.000 | 3,081,000 | 4,421,250 | 203,786 | 453,728 | 0 | 297,010 | 0 | 297,010 | 0 | U | 09/15/2016. |
| 001748 AD 4 | AMMC CLO 2014-14A SUB 0 07/27/26 | R | | 3,000,000.000 | 1,643,400 | 54.780 | 1,643,400 | 2,795,400 | 162,770 | 153,764 | 0 | (228,000) | 0 | (228,000) | 0 | U | 06/12/2014. |
| 00175N AC 2 | AMMC CLO 2014-15A SUB 0 12/09/26 | R | | 3,000,000.000 | 1,440,000 | 48.000 | 1,440,000 | 2,685,000 | 18,608 | 246,078 | 0 | (165,803) | 0 | (165,803) | 0 | U | 12/09/2014. |
| 00176B AF 0 | AMMC CLO 2013-13A SUB 0 01/24/26 | R | | 5,220,000.000 | 2,444,004 | 46.820 | 2,444,004 | 4,800,312 | 338,433 | 544,995 | 0 | (137,286) | 0 | (137,286) | 0 | U | 11/21/2013. |
| 00176E AE 7 | AMMC CLO 2013-12A SUB 0 05/10/25 | R | | 3,600,000.000 | 1,440,000 | 40.000 | 1,440,000 | 3,060,000 | 188,625 | 233,816 | 0 | (485,212) | 0 | (485,212) | 0 | U | 04/10/2013. |
| 00176K AC 7 | AMMC CLO 2015-16A SUB 0 04/14/27 | R | | 3,960,000.000 | 2,457,972 | 62.070 | 2,457,972 | 3,423,600 | 85,785 | 249,379 | 0 | (286,973) | 0 | (286,973) | 0 | U | 02/26/2016. |
| 00176N AG 2 | AMMC 2018-22A CLO SUB FLT 04/25/31 | R | | 9,360,000.000 | 7,675,200 | 82.000 | 7,675,200 | 7,628,400 | 425,850 | 343,537 | 0 | 46,800 | 0 | 46,800 | 0 | U | 03/08/2018. |
| 00176Q AC 4 | AMMC CLO 2016-19A SUB 0 10/15/28 | R | | 8,355,000.000 | 5,736,543 | 68.660 | 5,736,543 | 7,143,525 | 440,498 | 918,655 | 0 | (1,010,120) | 0 | (1,010,120) | 0 | U | 10/07/2016. |
| 00177C AC 4 | AMMC CLO 2017-20A SUB 0 04/17/29 | R | | 7,290,000.000 | 4,884,300 | 67.000 | 4,884,300 | 6,561,000 | 236,980 | 933,189 | 0 | (1,439,294) | 0 | (1,439,294) | 0 | U | 03/08/2017. |
| 00179T AB 7 | AMMC CLO 2017-21A SUB 0 11/02/30 | R | | 1,831,500.000 | 1,245,420 | 68.000 | 1,245,420 | 1,634,614 | 88,753 | 168,784 | 0 | (389,194) | 0 | (389,194) | 0 | U | 09/14/2017. |
| 02005N 10 0 | ALLY FINANCIAL INC | | | 17,500.000 | 396,550 | 22.660 | 396,550 | 280,448 | 0 | 9,800 | 0 | (113,750) | 0 | (113,750) | 0 | L | 07/07/2016. |
| 030506 10 9 | AMERICAN WOODMARK CORP | | | 106,917.000 | 5,953,139 | 55.680 | 5,953,139 | 7,472,598 | 0 | 0 | 0 | (1,519,460) | 0 | (1,519,460) | 0 | L | 12/20/2018. |
| 03673L 10 3 | ANTERO MIDSTREAM PARTNERS LP VE | | | 2,000.000 | 42,780 | 21.390 | 42,780 | 58,184 | 0 | 880 | 0 | (15,404) | 0 | (15,404) | 0 | L | 09/26/2018. |
| 037347 10 1 | ANWORTH MORTGAGE ASSET CORP | | | 667,250.000 | 2,695,690 | 4.040 | 2,695,690 | 3,664,721 | 86,743 | 374,060 | 0 | (874,603) | 0 | (874,603) | 0 | L | 02/22/2018. |
| 03762U 10 5 | APOLLO COMMERCIAL REAL ESTATE | | | 144,912.000 | 2,414,234 | 16.660 | 2,414,234 | 2,373,659 | 66,660 | 266,638 | 0 | (259,392) | 0 | (259,392) | 0 | L | 09/01/2016. |
| 037833 10 0 | APPLE INC | | | 108,900.000 | 17,177,886 | 157.740 | 17,177,886 | 5,950,569 | 0 | 307,098 | 0 | (1,251,261) | 0 | (1,251,261) | 0 | L | 06/28/2013. |
| 03938L 20 3 | ARCELORMITTAL | | C | 133,333.000 | 2,755,993 | 20.670 | 2,755,993 | 3,862,788 | 0 | 11,333 | 0 | (1,551,996) | 0 | (1,551,996) | 0 | L | 05/31/2013. |
| 041356 20 5 | ARLINGTON ASSET INVESTMENT-A | | | 800,842.000 | 5,798,096 | 7.240 | 5,798,096 | 12,008,665 | 0 | 1,481,558 | 0 | 0 | 3,635,823 | (3,635,823) | 0 | L | 11/16/2015. |
| 0556EL 10 9 | BP MIDSTREAM PARTNERS LP VE | | | 4,500.000 | 69,930 | 15.540 | 69,930 | 81,811 | 0 | 875 | 0 | (11,881) | 0 | (11,881) | 0 | L | 12/26/2018. |
| 06738E 20 4 | BARCLAYS PLC-SPONS ADR | | C | 201,000.000 | 1,515,540 | 7.540 | 1,515,540 | 2,840,018 | 0 | 48,715 | 0 | (704,815) | 0 | (704,815) | 0 | L | 02/22/2018. |
| 081543 ZB 9 | BENCHMARK ACQUISITION CO | R | | 280.000 | 0 | 0.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | A | 02/13/2007. |
| 088555 ZB 6 | BIDTELLECT $6.78 6/29/2025 | R | | 147,493.000 | 0 | 0.000 | 0 | 100,295 | 0 | 0 | 0 | (772,863) | 100,295 | (873,159) | 0 | A | 06/30/2015. |
| 08888Z 13 6 | BIDTELLECT $.01 6/26/2027 | R | | 58,361.000 | 543,341 | 9.310 | 543,341 | 229,005 | 0 | 0 | 0 | (197,260) | 0 | (197,260) | 0 | A | 08/25/2017. |
| 09062X 10 3 | BIOGEN INC | | | 3,500.000 | 1,053,220 | 300.920 | 1,053,220 | 980,192 | 0 | 0 | 0 | (61,775) | 0 | (61,775) | 0 | L | 07/24/2015. |
| 09628D 10 4 | BLUESTEM GROUP INC | | | 1,430.000 | 629 | 0.440 | 629 | 9,826 | 0 | 0 | 0 | (229) | 0 | (229) | 0 | U | 12/31/2014. |
| 10922N 10 3 | BRIGHTHOUSE FINANCIAL INC-WI | | | 10,363.000 | 315,864 | 30.480 | 315,864 | 398,202 | 0 | 0 | 0 | (291,822) | 0 | (291,822) | 0 | L | 08/07/2017. |
| 112502 10 9 | BROOKE CORP | | | 500.000 | 0 | 0.000 | 0 | 15,015 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | L | 10/27/2004. |
| 12008R 10 7 | BUILDERS FIRSTSOURCE INC | | | 75,000.000 | 818,250 | 10.910 | 818,250 | 1,008,330 | 0 | 0 | 0 | (190,080) | 0 | (190,080) | 0 | L | 10/12/2018. |
| 12654A 10 1 | CNX MIDSTREAM PARTNERS LP VE | | | 8,000.000 | 130,240 | 16.280 | 130,240 | 142,828 | 0 | 1,392 | 0 | (12,588) | 0 | (12,588) | 0 | L | 12/28/2018. |
| 126650 10 0 | CVS HEALTH CORP | | | 65,000.000 | 4,258,800 | 65.520 | 4,258,800 | 4,232,785 | 0 | 0 | 0 | 26,015 | 0 | 26,015 | 0 | L | 12/28/2018. |
| 133999 ZZ 8 | CGL HOLDINGS II CORPORATION | R | | 3,450.000 | 11,396,400 | 3,303.304 | 11,396,400 | 3,450,000 | 0 | 0 | 0 | 2,478,600 | 0 | 2,478,600 | 0 | A | 04/21/2015. |
| 134999 ZZ 7 | CRANEMERE UK HOLDINGS I LIMITED | R | C | 3,000.000 | 4,679,400 | 1,559.800 | 4,679,400 | 3,000,000 | 0 | 0 | 0 | 1,225,200 | 0 | 1,225,200 | 0 | A | 05/10/2016. |
| 14057J 10 1 | CAPITOL FEDERAL FINANCIAL | | | 36,000.000 | 459,720 | 12.770 | 459,720 | 360,000 | 0 | 35,280 | 0 | (23,040) | 0 | (23,040) | 0 | L | 12/16/2010. |
| 151020 10 4 | CELGENE CORP | | | 30,000.000 | 1,922,700 | 64.090 | 1,922,700 | 2,223,587 | 0 | 0 | 0 | (300,887) | 0 | (300,887) | 0 | L | 12/27/2018. |
| 156504 30 0 | CENTURY COMMUNITIES | | | 400,500.000 | 6,912,630 | 17.260 | 6,912,630 | 7,417,020 | 0 | 0 | 0 | (5,542,920) | 0 | (5,542,920) | 0 | L | 12/10/2014. |
| 172967 42 4 | CITIGROUP INC | | | 510,260.000 | 26,564,136 | 52.060 | 26,564,136 | 21,488,866 | 0 | 658,726 | 0 | (9,797,031) | 0 | (9,797,031) | 0 | L | 12/21/2018. |

# 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 | For eign | Number of Shares | Book/Adjusted Carrying Value | Rate per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared but Unpaid | Unrealized Valuation Increase (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (13-14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator and Administrative Symbol (a) | Date Acquired |
| 174610 | 10 5 | CITIZENS FINANCIAL GROUP | | | 221,000.000 | 6,570,330 | 29.730 | 6,570,330 | 6,570,914 | 0 | 0 | 0 | (584) | 0 | (584) | 0 | L | 12/27/2018. |
| 18885T | 30 6 | CLIPPER REALTY INC | | | 444,444.000 | 5,808,883 | 13.070 | 5,808,883 | 5,999,994 | 0 | 168,889 | 0 | 3,573,330 | 2,204,442 | 1,368,888 | 0 | L | 07/27/2015. |
| 19626G | 10 8 | COLONY CAPITAL INC | | | 2,820,430.000 | 13,199,612 | 4.680 | 13,199,612 | 35,339,341 | 310,247 | 1,458,988 | 0 | 1,250,191 | 17,739,858 | (16,489,667) | 0 | L | 02/09/2018. |
| 20030N | 10 1 | COMCAST CORPORATION CLASS A | | | 207,000.000 | 7,048,350 | 34.050 | 7,048,350 | 1,761,076 | 39,330 | 150,593 | 0 | (1,242,000) | 0 | (1,242,000) | 0 | L | 08/30/2010. |
| 22282E | 10 2 | COVANTA HOLDING CORPORATION | | | 72.000 | 966 | 13.420 | 966 | 1,426 | 18 | 72 | 0 | (251) | 0 | (251) | 0 | L | 05/04/2009. |
| 22662X | 10 0 | CRIMSON WINE GROUP LTD | | | 789.000 | 6,174 | 7.825 | 6,174 | 6,240 | 0 | 0 | 0 | (2,204) | 0 | (2,204) | 0 | L | 02/22/2018. |
| 23204G | 10 0 | CUSTOMERS BANCORP INC | | | 333,114.000 | 6,062,675 | 18.200 | 6,062,675 | 6,547,684 | 0 | 0 | 0 | (485,009) | 0 | (485,009) | 0 | L | 12/19/2018. |
| 23359* | 10 9 | DTV AMERICA CORPORATION | | | 888,889.000 | 888,889 | 1.000 | 888,889 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | A | 06/30/2015. |
| 247361 | 70 2 | DELTA AIR LINES INC | | | 38,216.000 | 1,906,978 | 49.900 | 1,906,978 | 380,175 | 0 | 50,063 | 0 | (233,118) | 0 | (233,118) | 0 | L | 04/08/2011. |
| 25470M | 10 9 | DISH NETWORK CORP - A | | | 30,000.000 | 749,100 | 24.970 | 749,100 | 1,143,855 | 0 | 0 | 0 | (394,755) | 0 | (394,755) | 0 | L | 03/22/2018. |
| 255402 | 40 6 | DIVINE INC. CLASS A | | | 24,892.000 | 0 | 0.000 | 0 | 317,378 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | U | 12/26/2001. |
| 26875U | ZZ 6 | EOS ENERGY STORAGE LLC | R | | 571,428.000 | 999,999 | 1.750 | 999,999 | 999,999 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | A | 11/30/2016. |
| 26885B | 10 0 | EQM MIDSTREAM PARTNERS LP VE | | | 5,000.000 | 216,250 | 43.250 | 216,250 | 225,390 | 0 | 0 | 0 | (9,140) | 0 | (9,140) | 0 | L | 12/24/2018. |
| 288522 | 30 3 | ELLINGTON FINANCIAL LLC | | | 560,238.000 | 8,588,449 | 15.330 | 8,588,449 | 9,886,868 | 0 | 918,790 | 0 | 379,845 | 0 | 379,845 | 0 | L | 02/09/2018. |
| 29273V | 10 0 | ENERGY TRANSFER EQUITY LP | | | 43,520.000 | 574,899 | 13.210 | 574,899 | 740,710 | 0 | 13,274 | 0 | (165,811) | 0 | (165,811) | 0 | L | 10/19/2018. |
| 293639 | 10 0 | ENTERCOM COMMUNICATIONS-CL A | | | 635,834.000 | 3,630,612 | 5.710 | 3,630,612 | 6,294,791 | 0 | 225,597 | 0 | (2,664,179) | 0 | (2,664,179) | 0 | L | 05/08/2018. |
| 293792 | 10 7 | ENTERPRISE PRODUCTS PARTNERS VE | | | 16,000.000 | 393,440 | 24.590 | 393,440 | 414,465 | 0 | 2,163 | 0 | (21,025) | 0 | (21,025) | 0 | L | 12/28/2018. |
| 29402T | 10 9 | ENVEN ENERGY CORP | R | | 810,000.000 | 12,150,000 | 15.000 | 12,150,000 | 8,019,375 | 0 | 0 | 0 | 3,834,900 | 0 | 3,834,900 | 0 | A | 06/18/2018. |
| 29402T | 11 7 | ENVEN ENERGY CORP-CW20 15 | R | | 810,000.000 | 8,100 | 0.010 | 8,100 | 67,725 | 0 | 0 | 0 | 0 | 59,625 | (59,625) | 0 | A | 06/18/2018. |
| 29402T | 30 7 | ENVEN ENERGY CORP-CW20 12.5 | R | | 810,000.000 | 145,800 | 0.180 | 145,800 | 42,900 | 0 | 0 | 0 | 121,500 | 18,600 | 102,900 | 0 | A | 06/18/2018. |
| 29414J | 10 7 | ENVIVA PARTNERS LP VE | | | 6,000.000 | 166,500 | 27.750 | 166,500 | 174,505 | 0 | 1,905 | 0 | (8,005) | 0 | (8,005) | 0 | L | 12/26/2018. |
| 30034T | 10 3 | EVERI HOLDINGS INC | | | 100,000.000 | 515,000 | 5.150 | 515,000 | 521,185 | 0 | 0 | 0 | (6,185) | 0 | (6,185) | 0 | L | 12/31/2018. |
| 30605H | 10 8 | FAIRWAY ENERGY PARTNERS LLC | | | 1,543,685.000 | 15,437 | 0.010 | 15,437 | 7,507,937 | 0 | 0 | 0 | (93,750) | 7,492,500 | (7,586,250) | 0 | U | 12/28/2018. |
| 33938J | 10 6 | FLEXION THERAPEUTICS INC | | | 158,850.000 | 1,798,182 | 11.320 | 1,798,182 | 3,293,152 | 0 | 0 | 0 | (2,020,818) | 0 | (2,020,818) | 0 | L | 03/28/2018. |
| 354613 | 10 1 | FRANKLIN RESOURCES INC | | | 63,550.000 | 1,884,893 | 29.660 | 1,884,893 | 2,476,158 | 16,523 | 249,116 | 0 | (277,464) | 591,265 | (868,729) | 0 | L | 09/29/2015. |
| 359678 | 10 9 | FULL HOUSE RESORTS, INC | | | 35,331.000 | 71,369 | 2.020 | 71,369 | 77,022 | 0 | 0 | 0 | (66,069) | 0 | (66,069) | 0 | L | 05/30/2008. |
| 37045V | 10 0 | GENERAL MOTORS CO | | | 777,600.000 | 26,010,720 | 33.450 | 26,010,720 | 26,207,694 | 0 | 1,181,952 | 0 | (5,800,238) | 0 | (5,800,238) | 0 | L | 02/22/2018. |
| 371927 | 10 4 | GENESIS ENERGY L.P. VE | | | 6,000.000 | 110,820 | 18.470 | 110,820 | 135,228 | 0 | 1,890 | 0 | (24,408) | 0 | (24,408) | 0 | L | 12/26/2018. |
| 375558 | 10 3 | GILEAD SCIENCES INC | | | 77,143.000 | 4,825,295 | 62.550 | 4,825,295 | 5,479,193 | 0 | 175,886 | 0 | (701,230) | 0 | (701,230) | 0 | L | 01/29/2016. |
| 38741L | 10 7 | GRANITE POINT MORTGAGE TRUST | | | 39,231.000 | 707,335 | 18.030 | 707,335 | 713,087 | 16,477 | 56,908 | 0 | 24,337 | 0 | 24,337 | 0 | L | 02/22/2018. |
| 389375 | 10 6 | GRAY TELEVISION INC | | | 309,797.000 | 4,566,408 | 14.740 | 4,566,408 | 4,729,776 | 0 | 0 | 0 | (163,368) | 0 | (163,368) | 0 | L | 12/28/2018. |
| 404129 | ZB 7 | HC2 BROADCASTING 8/7/2023 | R | | 8,330.000 | 295,903 | 35.523 | 295,903 | 295,903 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | A | 08/07/2018. |
| 404129 | ZC 5 | HC2 BROADCASTING HOLDINGS INC | R | | 8,163.000 | 1,224,450 | 150.000 | 1,224,450 | 1,224,450 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | A | 08/07/2018. |
| 410345 | 10 2 | HANESBRANDS INC | | | 110,000.000 | 1,378,300 | 12.530 | 1,378,300 | 1,348,772 | 0 | 0 | 0 | 29,528 | 0 | 29,528 | 0 | L | 12/28/2018. |
| 428104 | 10 3 | HESS MIDSTREAM PARTNERS LP VE | | | 7,000.000 | 118,860 | 16.980 | 118,860 | 143,721 | 0 | 1,251 | 0 | (24,861) | 0 | (24,861) | 0 | L | 12/28/2018. |
| 442496 | 10 5 | HOWARD BANCORP INC | | | 103,900.000 | 1,485,770 | 14.300 | 1,485,770 | 1,896,175 | 0 | 0 | 0 | (410,405) | 0 | (410,405) | 0 | L | 03/01/2018. |
| 451662 | ZA 1 | IDEAL IMPLANTS 5.50 10/16/2023 | R | | 163,638.000 | 420,550 | 2.570 | 420,550 | 420,550 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | A | 10/17/2018. |
| 45665G | 30 3 | INFINITY PHARMACEUTICALS INC | | | 20,000.000 | 23,600 | 1.180 | 23,600 | 359,448 | 0 | 0 | 0 | (17,000) | 0 | (17,000) | 0 | L | 06/04/2013. |
| 45774W | 10 8 | INSTEEL INDUSTRIES INC | | | 24,609.000 | 597,507 | 24.280 | 597,507 | 414,545 | 738 | 27,562 | 0 | (99,420) | 0 | (99,420) | 0 | L | 05/15/2007. |
| 46131B | 10 0 | INVESCO MORTGAGE CAPITAL | | | 61,000.000 | 883,280 | 14.480 | 883,280 | 920,711 | 25,620 | 102,480 | 0 | (204,350) | 0 | (204,350) | 0 | L | 07/10/2013. |
| 462260 | 10 0 | IOVANCE BIOTHERAPEUTICS INC | | | 20,000.000 | 177,000 | 8.850 | 177,000 | 244,369 | 0 | 0 | 0 | (67,369) | 0 | (67,369) | 0 | L | 10/11/2018. |

# 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 and Administrative Symbol (a) | Date Acquired |
| 462651 | ZZ | 6 | IRACORE INTERNATIONAL INC CL A | R | | 1,176.000 | 464,520 | 395.000 | 464,520 | 488,040 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | A | 04/11/2017. |
| 47233W | 10 | 9 | JEFFERIES FINANCIAL GROUP | | | 7,896.000 | 137,075 | 17.360 | 137,075 | 221,847 | 0 | 3,553 | 0 | (71,693) | 0 | (71,693) | 0 | L | 02/22/2018. |
| 477700 | ZA | 9 | JOBSON MEDICAL LLC | R | | 88,899.940 | 0 | 0.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | A | 03/20/2012. |
| 48251W | 10 | 4 | KKR & CO INC CLASS A | | | 86,953.000 | 1,706,887 | 19.630 | 1,706,887 | 1,496,514 | 0 | 55,296 | 0 | (124,343) | 0 | (124,343) | 0 | L | 01/12/2016. |
| 487836 | 10 | 8 | KELLOGG CO | | | 38,850.000 | 2,214,839 | 57.010 | 2,214,839 | 1,914,642 | 0 | 85,470 | 0 | (426,185) | 0 | (426,185) | 0 | L | 11/04/2010. |
| 500754 | 10 | 6 | KRAFT HEINZ CO/THE | | | 110,000.000 | 4,734,400 | 43.040 | 4,734,400 | 4,798,180 | 0 | 0 | 0 | (63,780) | 0 | (63,780) | 0 | L | 12/31/2018. |
| 50181P | 10 | 0 | LCNB CORPORATION | | | 107,385.000 | 1,626,883 | 15.150 | 1,626,883 | 1,877,928 | 0 | 69,800 | 0 | (569,141) | 0 | (569,141) | 0 | L | 09/25/2014. |
| 52472M | 10 | 1 | LEGACY HOUSING CORP | | | 165,000.000 | 1,968,450 | 11.930 | 1,968,450 | 1,980,000 | 0 | 0 | 0 | (11,550) | 0 | (11,550) | 0 | L | 12/14/2018. |
| 524901 | 10 | 5 | LEGG MASON INC | | | 111,400.000 | 2,841,814 | 25.510 | 2,841,814 | 4,272,317 | 37,876 | 138,136 | 0 | (1,834,758) | 0 | (1,834,758) | 0 | L | 11/01/2016. |
| 526057 | 10 | 4 | LENNAR CORP-A | | | 25,000.000 | 978,750 | 39.150 | 978,750 | 998,948 | 0 | 0 | 0 | (20,198) | 0 | (20,198) | 0 | L | 10/23/2018. |
| 55336V | 10 | 0 | MPLX LP VE | | | 8,000.000 | 242,400 | 30.300 | 242,400 | 265,365 | 0 | 2,550 | 0 | (22,965) | 0 | (22,965) | 0 | L | 12/26/2018. |
| 55616P | 10 | 4 | MACY'S INC | | | 135,000.000 | 4,020,300 | 29.780 | 4,020,300 | 2,811,484 | 50,963 | 185,641 | 0 | 619,650 | 0 | 619,650 | 0 | L | 09/21/2017. |
| 559080 | 10 | 6 | MAGELLAN MIDSTREAM PARTNERS VE | | | 5,500.000 | 313,830 | 57.060 | 313,830 | 348,728 | 0 | 3,910 | 0 | (34,898) | 0 | (34,898) | 0 | L | 12/20/2018. |
| 58503F | 10 | 6 | MEDLEY CAPITAL CORP | | | 1,080,073.000 | 2,872,994 | 2.660 | 2,872,994 | 8,481,567 | 0 | 496,834 | 0 | 0 | 2,764,987 | (2,764,987) | 0 | L | 11/13/2017. |
| 58503T | 10 | 6 | MEDLEY MANAGEMENT INC - A | | | 276,350.000 | 1,066,711 | 3.860 | 1,066,711 | 4,836,535 | 0 | 221,080 | 0 | (729,564) | 0 | (729,564) | 0 | L | 08/12/2015. |
| 59100U | 10 | 8 | META FINANCIAL GROUP INC | | | 177,048.000 | 3,432,961 | 19.390 | 3,432,961 | 3,583,342 | 3,936 | 0 | 0 | (150,381) | 0 | (150,381) | 0 | L | 12/31/2018. |
| 59156R | 10 | 8 | METLIFE INC | | | 114,000.000 | 4,680,840 | 41.060 | 4,680,840 | 3,259,555 | 0 | 189,240 | 0 | (1,083,000) | 0 | (1,083,000) | 0 | L | 09/24/2015. |
| 60871R | 20 | 9 | MOLSON COORS BREWING CO -B | | | 25,000.000 | 1,404,000 | 56.160 | 1,404,000 | 1,531,225 | 0 | 20,500 | 0 | (127,225) | 0 | (127,225) | 0 | L | 06/05/2018. |
| 62913F | 50 | 8 | NII HOLDINGS INC | | | 24,793.000 | 109,337 | 4.410 | 109,337 | 378,093 | 0 | 0 | 0 | 98,817 | 0 | 98,817 | 0 | L | 06/26/2015. |
| 629377 | 50 | 8 | NRG ENERGY INC | | | 3,424.000 | 135,590 | 39.600 | 135,590 | 108,472 | 0 | 411 | 0 | 38,075 | 0 | 38,075 | 0 | L | 04/01/2014. |
| 649445 | 10 | 3 | NEW YORK COMMUNITY BANCORP | | | 350,000.000 | 3,293,500 | 9.410 | 3,293,500 | 5,079,035 | 0 | 238,000 | 0 | 0 | 1,263,500 | (1,263,500) | 0 | L | 09/29/2011. |
| 65336K | 10 | 3 | NEXSTAR MEDIA GROUP INC-CL A | | | 157,372.000 | 12,375,734 | 78.640 | 12,375,734 | 10,936,683 | 0 | 150,581 | 0 | 1,293,499 | 0 | 1,293,499 | 0 | L | 12/24/2018. |
| 65506L | 10 | 5 | NOBLE MIDSTREAM PARTNERS LP VE | | | 7,000.000 | 201,880 | 28.840 | 201,880 | 233,246 | 0 | 1,119 | 0 | (31,366) | 0 | (31,366) | 0 | L | 12/28/2018. |
| 66706L | 10 | 1 | NORTHSTAR REALTY EUROPE CORP | | | 141,708.000 | 2,060,434 | 14.540 | 2,060,434 | 1,657,300 | 0 | 85,025 | 0 | 157,296 | 0 | 157,296 | 0 | L | 11/03/2015. |
| 674001 | 20 | 1 | OAKTREE CAPITAL GROUP LLC | | | 20,000.000 | 795,000 | 39.750 | 795,000 | 869,593 | 0 | 59,400 | 0 | (47,000) | 0 | (47,000) | 0 | L | 01/12/2016. |
| 682143 | 10 | 2 | OMEROS CORP | | | 136,113.000 | 1,516,299 | 11.140 | 1,516,299 | 2,124,463 | 0 | 0 | 0 | (1,128,377) | 0 | (1,128,377) | 0 | U | 10/01/2015. |
| 68620A | 10 | 4 | ORGANOVO HOLDINGS INC | R | | 91,500.000 | 87,575 | 0.957 | 87,575 | 74,500 | 0 | 0 | 0 | (35,035) | 0 | (35,035) | 0 | L | 12/17/2012. |
| 69290R | 10 | 4 | PDVWIRELESS INC | | | 407,000.000 | 15,217,730 | 37.390 | 15,217,730 | 8,280,000 | 0 | 0 | 0 | 2,153,030 | 0 | 2,153,030 | 0 | L | 07/16/2015. |
| 69345V | 10 | 0 | PLH GROUP INC | | | 950,000.000 | 12,706,250 | 13.375 | 12,706,250 | 12,587,500 | 0 | 0 | 0 | 118,750 | 0 | 118,750 | 0 | U | 10/10/2018. |
| 695042 | 10 | 1 | PACIFIC VENTURES GROUP INC | | | 1,333.000 | 25 | 0.019 | 25 | 270,655 | 0 | 0 | 0 | (357) | 0 | (357) | 0 | U | 12/02/1996. |
| 70469L | 10 | 0 | PEAK RESORTS INC | | | 1,120,625.000 | 5,244,525 | 4.680 | 5,244,525 | 9,734,128 | 0 | 313,775 | 0 | 302,368 | 1,109,106 | (806,738) | 0 | L | 04/20/2015. |
| 704999 | ZZ | 7 | PAYLESS HOLDINGS LLC | R | | 42,388.000 | 42,388 | 1.000 | 42,388 | 1,017,312 | 0 | 0 | 0 | 31,791 | 328,507 | (296,716) | 0 | A | 08/10/2017. |
| 714239 | ZA | 1 | PERMIAN HOLDCO 2 INC | R | | 112,202.000 | 280,505 | 2.500 | 280,505 | 280,505 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | V | 11/01/2016. |
| 715999 | ZZ | 4 | PHILADELPHIA ENERGY - CLASS A | R | | 27,569.000 | 151,630 | 5.500 | 151,630 | 234,337 | 0 | 0 | 0 | (82,707) | 0 | (82,707) | 0 | A | 08/07/2018. |
| 718549 | 20 | 7 | PHILLIPS 66 PARTNERS LP VE | | | 6,000.000 | 252,660 | 42.110 | 252,660 | 278,171 | 0 | 792 | 0 | (25,511) | 0 | (25,511) | 0 | L | 12/28/2018. |
| 73754Y | 10 | 0 | POTBELLY CORP | | | 30,000.000 | 241,500 | 8.050 | 241,500 | 473,469 | 0 | 0 | 0 | (127,500) | 0 | (127,500) | 0 | L | 06/27/2014. |
| 744320 | 10 | 2 | PRUDENTIAL FINANCIAL, INC | | | 112,500.000 | 9,174,375 | 81.550 | 9,174,375 | 6,745,606 | 0 | 405,000 | 0 | (3,760,875) | 0 | (3,760,875) | 0 | L | 08/25/2015. |
| 75574U | 10 | 1 | READY CAPITAL CORP | | | 367,152.000 | 5,077,712 | 13.830 | 5,077,712 | 4,669,232 | 146,861 | 565,414 | 0 | (484,641) | 0 | (484,641) | 0 | L | 11/02/2016. |
| 76009N | 10 | 0 | RENT-A-CENTER INC | | | 160,000.000 | 2,590,400 | 16.190 | 2,590,400 | 2,493,924 | 0 | 0 | 0 | 96,476 | 0 | 96,476 | 0 | L | 12/21/2018. |
| 76150W | 10 | 7 | REVERSE MORTGAGE INVESTMENT | | | 559,000.000 | 5,310,500 | 9.500 | 5,310,500 | 8,385,000 | 0 | 139,750 | 0 | 1,537,250 | 0 | 1,537,250 | 0 | U | 02/06/2014. |
| 76155G | 20 | 6 | REVOLUTION LIGHTING TECHNOLOGIES INC NPV | | | 902,535.000 | 364,624 | 0.404 | 364,624 | 8,155,689 | 0 | 0 | 0 | 73,788 | 2,678,504 | (2,604,716) | 0 | L | 05/03/2016. |

# 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 and Administrative Symbol (a) | Date Acquired |
| 811054 40 2 | EW SCRIPPS CO/THE-A | | | 22,042.000 | 346,721 | 15.730 | 346,721 | 334,170 | 0 | 0 | 0 | 12,551 | 0 | 12,551 | 0 | L | 12/27/2018. |
| 816120 30 7 | SELECT INTERIOR CONCEPTS INC CL A | | | 521,004.000 | 3,917,950 | 7.520 | 3,917,950 | 6,080,512 | 0 | 51,508 | 0 | (2,162,562) | 0 | (2,162,562) | 0 | U | 09/21/2018. |
| 81617J 30 1 | SELECT ENERGY SERVICES INC-A | | | 743,684.000 | 4,700,083 | 6.320 | 4,700,083 | 8,210,009 | 0 | 0 | 0 | (3,985,408) | 0 | (3,985,408) | 0 | L | 12/27/2018. |
| 822634 10 1 | SHELL MIDSTREAM PARTNERS LP VE | | | 6,000.000 | 98,460 | 16.410 | 98,460 | 118,841 | 0 | 1,146 | 0 | (20,381) | 0 | (20,381) | 0 | L | 12/28/2018. |
| 829226 10 9 | SINCLAIR BROADCAST GROUP A | | | 431,599.000 | 11,368,318 | 26.340 | 11,368,318 | 13,545,732 | 0 | 292,833 | 0 | (3,540,458) | 0 | (3,540,458) | 0 | L | 04/27/2018. |
| 84790A 10 5 | SPECTRUM BRANDS HOLDINGS INC | | | 243,365.000 | 10,282,171 | 42.250 | 10,282,171 | 12,176,448 | 0 | 37,113 | 0 | (1,894,277) | 0 | (1,894,277) | 0 | L | 12/31/2018. |
| 86765K 10 9 | SUNOCO LP VE | | | 3,000.000 | 81,570 | 27.190 | 81,570 | 76,807 | 0 | 0 | 0 | 4,763 | 0 | 4,763 | 0 | L | 12/24/2018. |
| 876030 10 7 | TAPESTRY INC | | | 241,300.000 | 8,143,875 | 33.750 | 8,143,875 | 11,353,818 | 0 | 379,856 | 0 | (2,962,174) | 0 | (2,962,174) | 0 | L | 02/22/2018. |
| 87612G 10 1 | TARGA RESOURCES CORP VE | | | 7,000.000 | 252,140 | 36.020 | 252,140 | 317,977 | 0 | 2,730 | 0 | (65,837) | 0 | (65,837) | 0 | L | 12/28/2018. |
| 881624 20 9 | TEVA PHARMACEUTICAL-SP ADR | | C | 90,000.000 | 1,387,800 | 15.420 | 1,387,800 | 3,456,816 | 0 | 0 | 0 | (317,700) | 0 | (317,700) | 0 | L | 12/06/2016. |
| 88606X 10 0 | TBOLT 2018-A G ABS SUB 0 07/15/2038 | R | C | 7.000 | 1,246,035 | 178,005.000 | 1,246,035 | 1,505,807 | 38,597 | 70,914 | 0 | (221,384) | 0 | (221,384) | 0 | U | 07/20/2018. |
| 88870P 10 6 | TIVO CORP | | | 92,500.000 | 870,425 | 9.410 | 870,425 | 913,772 | 0 | 0 | 0 | (43,347) | 0 | (43,347) | 0 | L | 12/13/2018. |
| 89376V 10 0 | TRANSMONTAIGNE PARTNERS LP VE | | | 3,000.000 | 121,740 | 40.580 | 121,740 | 110,774 | 0 | 0 | 0 | 10,966 | 0 | 10,966 | 0 | L | 11/16/2018. |
| 90130A 10 1 | TWENTY-FIRST CENTURY FOX-A | | | 50,000.000 | 2,406,000 | 48.120 | 2,406,000 | 1,189,275 | 0 | 18,000 | 0 | 679,500 | 0 | 679,500 | 0 | L | 09/15/2016. |
| 90187B 40 8 | TWO HARBORS INVESTMENT CORP | | | 500,042.000 | 6,420,539 | 12.840 | 6,420,539 | 7,382,467 | 235,020 | 493,060 | 0 | (1,034,751) | 0 | (1,034,751) | 0 | L | 08/01/2018. |
| 911363 10 9 | UNITED RENTALS INC | | | 18,000.000 | 1,845,540 | 102.530 | 1,845,540 | 1,797,323 | 0 | 0 | 0 | 48,217 | 0 | 48,217 | 0 | L | 12/31/2018. |
| 92345Y 10 6 | VERISK ANALYTICS INC-CLASS A | | | 186,191.000 | 20,302,267 | 109.040 | 20,302,267 | 23,907 | 0 | 0 | 0 | 2,427,931 | 0 | 2,427,931 | 0 | L | 10/06/2011. |
| 92553P 20 1 | VIACOM INC CLASS B | | | 438,350.000 | 11,265,595 | 25.700 | 11,265,595 | 18,470,101 | 87,670 | 350,680 | 0 | (2,239,969) | 0 | (2,239,969) | 0 | L | 08/27/2015. |
| 92870X 30 9 | VOLTARI CORP | | | 5,652.000 | 3,118 | 0.552 | 3,118 | 821,934 | 0 | 0 | 0 | 461 | 2,487 | (2,026) | 0 | L | 06/17/2010. |
| 949746 10 1 | WELLS FARGO & CO | | | 122,000.000 | 5,621,760 | 46.080 | 5,621,760 | 2,963,389 | 0 | 200,080 | 0 | (1,779,980) | 0 | (1,779,980) | 0 | L | 08/23/2011. |
| 958254 10 4 | WESTERN GAS PARTNERS LP VE | | | 6,000.000 | 253,380 | 42.230 | 253,380 | 272,317 | 0 | 2,895 | 0 | (18,937) | 0 | (18,937) | 0 | L | 12/27/2018. |
| 983555 ZZ 9 | XCEL BRANDS WTS $0.01 09/28/2018 | R | | 109,328.000 | 122,447 | 1.120 | 122,447 | 546,640 | 0 | 0 | 0 | (237,242) | 0 | (237,242) | 0 | A | 09/29/2011. |
| D18190 89 8 | DEUTSCHE BANK AG-REGISTERED | | D | 66,168.000 | 539,269 | 8.150 | 539,269 | 1,411,892 | 0 | 8,403 | 0 | (238,780) | 481,128 | (719,908) | 0 | L | 03/30/2017. |
| G0750W 10 4 | AXOVANT SCIENCES LTD | | D | 86,197.000 | 85,852 | 0.996 | 85,852 | 1,121,245 | 0 | 0 | 0 | 0 | 368,406 | (368,406) | 0 | L | 10/16/2015. |
| G30401 10 6 | ENDO INTERNATIONAL PLC | | D | 195,690.000 | 1,428,537 | 7.300 | 1,428,537 | 3,739,759 | 0 | 0 | 0 | (88,061) | 0 | (88,061) | 0 | L | 05/11/2016. |
| G491BT 10 8 | INVESCO LTD | | D | 690,000.000 | 11,550,600 | 16.740 | 11,550,600 | 13,400,013 | 0 | 67,500 | 0 | (1,849,413) | 0 | (1,849,413) | 0 | L | 12/26/2018. |
| G5785G 10 7 | MALLINCKRODT PLC | | D | 64,900.000 | 1,025,420 | 15.800 | 1,025,420 | 3,650,042 | 0 | 0 | 0 | (438,724) | 0 | (438,724) | 0 | L | 12/28/2016. |
| G79441 10 4 | SEACO LTD | | D | 1,043,750.000 | 418 | 0.000 | 418 | 44,439 | 0 | 0 | 0 | 104 | 0 | 104 | 0 | L | 02/12/2009. |
| G81276 10 0 | SIGNET JEWELERS LTD | | | 5,000.000 | 158,850 | 31.770 | 158,850 | 180,181 | 0 | 7,827 | 0 | (21,331) | 0 | (21,331) | 0 | L | 04/02/2018. |
| G9001E 12 8 | LIBERTY LATIN AMERICA LTD CL C | | D | 125,000.000 | 1,821,250 | 14.570 | 1,821,250 | 2,673,750 | 0 | 0 | 0 | (852,500) | 0 | (852,500) | 0 | L | 01/02/2018. |
| N59465 10 9 | MYLAN NV | | D | 50,000.000 | 1,370,000 | 27.400 | 1,370,000 | 1,854,313 | 0 | 0 | 0 | (745,500) | 0 | (745,500) | 0 | L | 11/22/2016. |
| 9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | 475,330,217 | XXX | 475,330,217 | 532,891,287 | 3,631,996 | 18,765,512 | 0 | (56,109,216) | 40,839,033 | (96,948,249) | 0 | XXX | XXX |
| **Common Stocks - Parent, Subsidiaries and Affiliates** | | | | | | | | | | | | | | | | | |
| C7078# 10 5 | PLLS CDA INS BROKERS INC | | C | 49.000 | 154,869 | 3,160.600 | 154,869 | 9,620 | 0 | 0 | 0 | 1,344 | 0 | 1,344 | 0 | K | 12/12/2001. |
| C7078# 11 3 | PLLS CDA INS BROKERS CLASS A2 | | C | 49.000 | 154,869 | 3,160.600 | 154,869 | 9,620 | 0 | 0 | 0 | 1,344 | 0 | 1,344 | 0 | K | 12/12/2001. |
| G4794# 10 1 | INSURANCE (GB) LIMITED | | D | 17,714,285.000 | 2,705,505 | 0.150 | 2,705,505 | 2,705,505 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | K | 09/28/2012. |
| P2826# 10 7 | EL AGUILA COMPANIA DE SEGUROS CL I | | D | 2,326,711.000 | 8,270,383 | 3.560 | 8,270,383 | 16,227,123 | 0 | 0 | 0 | 159,057 | 0 | 159,057 | 0 | K | 03/25/2010. |
| 02553Z ZA 0 | AMERICAN EMPIRE SURPLUS LINES INSURANCE CO | | | 10,000.000 | 122,079,219 | 12,207.920 | 122,079,219 | 113,650,943 | 0 | 0 | 0 | 8,428,276 | 0 | 8,428,276 | 0 | K | 12/31/2017. |
| 02553@ 10 5 | AMERICAN EMPIRE INSURANCE COMPANY | | | 1,000.000 | 21,349,677 | 21,349.680 | 21,349,677 | 21,349,677 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | K | 12/21/2018. |
| 02961# 10 9 | AMERICAN SIGNATURE UNDERWRITERS, INC | | | 1,000.000 | 1,000 | 1.000 | 1,000 | 1,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | K | 07/03/2001. |

# 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 and Administrative Symbol (a) | Date Acquired |
| 11483* 10 3 | BROTHERS PROPERTY CORPORATION | | | 80.000 | 218,674 | 2,733.420 | 218,674 | 800,000 | 0 | 0 | 0 | (128,239) | 0 | (128,239) | 0 | K | 10/01/1987. |
| 22729* 10 4 | CROP MANAGERS INSURANCE AGENCY INC | | | 1,000.000 | 1,000 | 1.000 | 1,000 | 510,267 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | K | 12/28/1989. |
| 24817@ 10 1 | DEMPSEY AND SIDERS AGENCY, INC. | | | 343.000 | 630,441 | 1,838.020 | 630,441 | 2,041,979 | 0 | 0 | 0 | 30,241 | 0 | 30,241 | 0 | K | 01/13/1976. |
| 27951# 10 8 | EDEN PARK INSURANCE BROKERS, INC. | | | 1,000.000 | 844,256 | 844.260 | 844,256 | 1,351,417 | 0 | 0 | 0 | 32,125 | 0 | 32,125 | 0 | K | 12/31/2006. |
| 30244# 10 9 | FCIA MANAGEMENT COMPANY INC. | | | 158.000 | 113,299 | 717.080 | 113,299 | 237,000 | 0 | 0 | 0 | 113,299 | 0 | 113,299 | 0 | K | 10/01/1991. |
| 30957* 10 0 | FARMERS CROP INSURANCE ALLIANCE INS | | | 500.000 | 22,535 | 45.070 | 22,535 | 50,000 | 0 | 0 | 0 | (27,736) | 0 | (27,736) | 0 | K | 09/30/2005. |
| 36145# 10 6 | GAI WARRANTY COMPANY | | | 850.000 | 5,153,649 | 6,063.120 | 5,153,649 | 83,401,850 | 0 | 0 | 0 | 462,557 | 0 | 462,557 | 0 | K | 03/12/2001. |
| 37939@ 10 6 | GLOBAL PREMIER FINANCE COMPANY | | | 1,000.000 | 177,169 | 177.170 | 177,169 | 1,000 | 0 | 1,600,000 | 0 | (1,063) | 0 | (1,063) | 0 | K | 09/18/1998. |
| 38990* 10 2 | GREAT AMERICAN AGENCY OF TEXAS, INC. | | | 1,000.000 | 1,000 | 1.000 | 1,000 | 1,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | K | 11/19/2002. |
| 38982@ 10 0 | GREAT AMERICAN ALLIANCE INSURANCE CO. | | | 900.000 | 28,484,315 | 31,649.240 | 28,484,315 | 28,816,485 | 0 | 0 | 0 | 576,135 | 0 | 576,135 | 0 | K | 03/16/1999. |
| 38983@ 10 9 | GREAT AMERICAN ASSURANCE COMPANY | | | 15,000.000 | 18,793,458 | 1,252.900 | 18,793,458 | 13,151,223 | 0 | 0 | 0 | 296,210 | 0 | 296,210 | 0 | K | 12/31/1985. |
| 38983Z ZZ 9 | GREAT AMERICAN CASUALTY INSURANCE CO. | | | 10,000.000 | 11,297,564 | 1,129.760 | 11,297,564 | 8,032,679 | 0 | 0 | 0 | 207,268 | 0 | 207,268 | 0 | K | 04/24/2003. |
| 38984@ 10 8 | GREAT AMERICAN E&S INSURANCE COMPANY | | | 10,000.000 | 48,883,576 | 4,888.360 | 48,883,576 | 37,150,000 | 0 | 0 | 0 | 1,048,651 | 0 | 1,048,651 | 0 | K | 03/14/1979. |
| 38985* 10 9 | GREAT AMERICAN SECURITY INSURANCE CO. | | | 24,000.000 | 15,743,784 | 655.990 | 15,743,784 | 15,818,371 | 0 | 0 | 0 | 231,653 | 0 | 231,653 | 0 | K | 12/31/2004. |
| 38985# 10 5 | GREAT AMERICAN INSURANCE CO. OF NY | | | 200,000.000 | 100,246,261 | 501.230 | 100,246,261 | 73,431,111 | 0 | 0 | 0 | 1,083,404 | 0 | 1,083,404 | 0 | K | 12/31/1970. |
| 38986* 10 8 | GREAT AMERICAN PROTECTION INS. CO. | | | 24,000.000 | 21,032,462 | 876.350 | 21,032,462 | 14,200,000 | 0 | 0 | 0 | 452,745 | 0 | 452,745 | 0 | K | 12/12/1991. |
| 38986# 10 4 | GREAT AMERICAN CONTEMPORARY INS. CO. | | | 300.000 | 10,894,376 | 36,314.590 | 10,894,376 | 10,382,102 | 0 | 0 | 0 | 191,254 | 0 | 191,254 | 0 | K | 03/31/2004. |
| 38986@ 10 6 | GREAT AMERICAN SPIRIT INSURANCE CO. | | | 24,000.000 | 17,333,960 | 722.250 | 17,333,960 | 17,260,328 | 0 | 0 | 0 | 264,216 | 0 | 264,216 | 0 | K | 12/31/2004. |
| 38988Z ZZ 4 | GREAT AMERICAN UNDERWRITERS | | | 900.000 | 10,000,000 | 11,111.110 | 10,000,000 | 10,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | K | 12/28/2018. |
| 38990@ 10 0 | GREAT AMERICAN INSURANCE AGENCY, INC. | | | 1,000.000 | 829,381 | 829.380 | 829,381 | 261,000 | 0 | 400,000 | 0 | (43,267) | 0 | (43,267) | 0 | K | 07/30/1999. |
| 38987# 10 3 | GREAT AMERICAN MGMT. SERVICES INC. | | | 100.000 | 29,697 | 296.970 | 29,697 | 10,090,392 | 0 | 0 | 0 | (100) | 0 | (100) | 0 | K | 06/07/1971. |
| 38987@ 10 5 | GREAT AMERICAN LLOYD'S, INC. | | | 1,000.000 | 1,000 | 1.000 | 1,000 | 1,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | K | 09/08/1983. |
| 38988@ 10 4 | GREAT AMERICAN RE INC. | | | 600.000 | 710 | 1.180 | 710 | 710 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | K | 10/01/1975. |
| 38990# 10 8 | GREAT AMERICAN FIDELITY INSURANCE CO. | | | 2,500.000 | 49,076,815 | 19,630.730 | 49,076,815 | 38,762,449 | 0 | 0 | 0 | 1,089,479 | 0 | 1,089,479 | 0 | K | 12/30/1994. |
| 49309@ 10 3 | KEY LARGO GROUP, INC. | | | 27,465.000 | 32,125 | 1.170 | 32,125 | 17,915,000 | 0 | 0 | 0 | (100) | 0 | (100) | 0 | K | 12/23/1992. |
| 74315# 10 1 | PROFESSIONAL RISK BROKERS | | | 1,000.000 | 7,734,628 | 7,734.630 | 7,734,628 | 13,648,603 | 0 | 5,000,000 | 0 | 1,656,029 | 0 | 1,656,029 | 0 | K | 12/31/2006. |
| 9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates | | | | | 502,291,656 | XXX | 502,291,656 | 551,269,455 | 0 | 7,000,000 | 0 | 16,124,784 | 0 | 16,124,784 | 0 | XXX | XXX |
| **Common Stocks - Mutual Funds** | | | | | | | | | | | | | | | | | |
| 486606 10 6 | KAYNE ANDERSON MLP INVESTMENT | | | 492,098.000 | 6,771,268 | 13.760 | 6,771,268 | 8,160,272 | 0 | 753,110 | 0 | (1,588,316) | 0 | (1,588,316) | 0 | L | 12/21/2018. |
| 89147L 10 0 | TORTOISE ENERGY INFRASTRUCTURE | | | 581,719.000 | 11,576,208 | 19.900 | 11,576,208 | 14,307,507 | 0 | 711,904 | 0 | (2,350,526) | 0 | (2,350,526) | 0 | L | 12/27/2018. |
| 89148B 10 1 | TORTOISE MLP FUND INC. | | | 91,280.000 | 1,118,180 | 12.250 | 1,118,180 | 1,448,326 | 0 | 125,339 | 0 | (418,062) | 0 | (418,062) | 0 | L | 07/17/2018. |
| 9299999. Total - Common Stocks - Mutual Funds | | | | | 19,465,657 | XXX | 19,465,657 | 23,916,105 | 0 | 1,590,353 | 0 | (4,356,905) | 0 | (4,356,905) | 0 | XXX | XXX |
| 9799999. Total - Common Stock | | | | | 997,087,529 | XXX | 997,087,529 | 1,108,076,847 | 3,631,996 | 27,355,865 | 0 | (44,341,337) | 40,839,033 | (85,180,370) | 0 | XXX | XXX |
| 9899999. Total Common and Preferred Stock | | | | | 1,271,350,693 | XXX | 1,279,358,179 | 1,402,372,963 | 5,535,192 | 41,646,406 | 0 | (67,578,708) | 41,738,740 | (109,448,573) | 0 | XXX | XXX |

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues....22, the total $ value (included in Column 8) of all such issues $.....62,188,949.

# 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. Government** | | | | | | | | |
| 912828 N6 3 | U.S. TREASURY NOTES 1.125 01/15/2019 | | 09/28/2018 | Intercompany Sale | | 300,020 | 300,000 | 688 |
| 912828 PX 2 | U.S. TREASURY NOTES 3.625 02/15/2021 | | 03/07/2018 | GOLDMAN SACHS | | 5,221,770 | 5,049,000 | 10,618 |
| 912828 P9 5 | U.S. TREASURY NOTES 1.00 03/15/2019 | | 04/02/2018 | SOCIETE GENERALE SEC | | 6,326,314 | 6,394,000 | 3,301 |
| 0599999. | Total - Bonds - U.S. Government | | | | | 11,848,104 | 11,743,000 | 14,607 |
| **Bonds - All Other Government** | | | | | | | | |
| 13509P GU 1 | CAN HOUSING TRUST SEPT 2.55 12/15/2023 | | 12/19/2018 | RBC CAPITAL MARKETS | | 17,194,140 | 17,000,000 | 7,126 |
| EI6055 46 7 | HOUSING & DEV 3.14 03/18/21 | B | 09/25/2018 | DBS BANK LTD, SINGAPORE | | 373,163 | 500,000 | 317 |
| EJ2382 59 0 | HOUSING & DEV 1.52 06/18/19 | B | 02/13/2018 | DBS BANK LTD, SINGAPORE | | 188,418 | 250,000 | 458 |
| EJ2382 59 0 | HOUSING & DEV 1.52 06/18/19 | B | 02/13/2018 | STANDARD CHARTERED BANK | | 753,673 | 1,000,000 | 1,831 |
| EK1392 74 6 | HOUSING & DEV MTN 3.008 03/26/2021 | B | 05/15/2018 | DBS BANK LTD, SINGAPORE | | 1,520,425 | 2,000,000 | 6,464 |
| EK1392 74 6 | HOUSING & DEV MTN 3.008 03/26/2021 | B | 05/15/2018 | UNITED OVERSEAS BANK | | 3,801,064 | 5,000,000 | 16,160 |
| EK1392 74 6 | HOUSING & DEV MTN 3.008 03/26/2021 | B | 09/25/2018 | DBS BANK LTD, SINGAPORE | | 7,074,797 | 9,500,000 | 1,156 |
| EK2880 43 4 | HOUSING & DEV MTN 2.223 05/28/2019 | B | 02/13/2018 | MIZUHO SEC USA | | 380,049 | 500,000 | 1,926 |
| QJ4442 72 0 | HOUSING & DEV 2.10 11/03/20 MTN | B | 02/07/2018 | DBS BANK LTD, SINGAPORE | | 3,232,086 | 4,250,000 | 18,292 |
| QJ4442 72 0 | HOUSING & DEV 2.10 11/03/20 MTN | B | 02/12/2018 | DBS BANK LTD, SINGAPORE | | 756,997 | 1,000,000 | 4,552 |
| QJ4442 72 0 | HOUSING & DEV 2.10 11/03/20 MTN | B | 02/19/2018 | UNITED OVERSEAS BANK | | 2,296,607 | 3,000,000 | 14,715 |
| QJ4442 72 0 | HOUSING & DEV 2.10 11/03/20 MTN | B | 02/20/2018 | UNITED OVERSEAS BANK | | 571,344 | 750,000 | 3,698 |
| QJ4442 72 0 | HOUSING & DEV 2.10 11/03/20 MTN | B | 08/07/2018 | DBS BANK LTD, SINGAPORE | | 914,753 | 1,250,000 | 5,328 |
| 1099999. | Total - Bonds - All Other Government | | | | | 39,057,517 | 46,000,000 | 82,023 |
| **Bonds - U.S. States, Territories and Possessions** | | | | | | | | |
| 68609T HV 3 | OREGON ST VETERANS F-103 4.25 06/01/2049 | | 11/01/2018 | JP MORGAN SECURITIES INC | | 1,056,520 | 1,000,000 | 0 |
| 1799999. | Total - Bonds - U.S. States, Territories & Possessions | | | | | 1,056,520 | 1,000,000 | 0 |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | |
| 01039W AZ 5 | AL PUB HSG B 4.45 01/01/2024 | | 02/22/2018 | Payment on Intercompany Balance | | 1,227,095 | 1,225,000 | 7,723 |
| 130536 QR 9 | CA POLL CTRL FIN A1 3.375 7/01/25(WM) | | 02/22/2018 | Payment on Intercompany Balance | | 2,110,120 | 2,000,000 | 9,563 |
| 196479 N9 6 | CO HSG & FIN-B-1-REF -CO 4 48 11/01/2048 | | 04/12/2018 | BARCLAYS CAPITAL | | 4,999,141 | 4,720,000 | 0 |
| 19647P BA 0 | CO ST HSG FIN AUTH MF I 3.20 02/01/2044 | | 02/22/2018 | Payment on Intercompany Balance | | 1,111,322 | 1,136,542 | 2,122 |
| 20775B D8 6 | CT HSG FIN AUTH F-2 2.75 11/15/2035 | | 02/22/2018 | Payment on Intercompany Balance | | 1,300,032 | 1,280,000 | 9,484 |
| 20775C B6 0 | CONNECTICUT ST HSG B-2 4.00 11/15/2039 | | 04/25/2018 | MORGAN STANLEY | | 1,316,263 | 1,250,000 | 0 |
| 20775C EL 4 | CT HSG FIN AUTH B-1 2.95 11/15/2031 | | 02/22/2018 | Payment on Intercompany Balance | | 969,880 | 1,000,000 | 7,949 |
| 20775C N3 4 | CT ST HSG SU SER E-1 4.25 05/15/2042 | | 10/24/2018 | RBC CAPITAL MARKETS | | 4,757,355 | 4,500,000 | 0 |
| 20775C RY 2 | CT HSG FIN AUTH A-4 3.65 11/15/2032 | | 02/22/2018 | Payment on Intercompany Balance | | 1,009,730 | 1,000,000 | 9,835 |
| 20775C TV 6 | CONNECTICUT ST HSG C-1 3.65 11/15/2037 | | 02/22/2018 | Payment on Intercompany Balance | | 971,410 | 1,000,000 | 9,835 |
| 20775C ZE 7 | CT HSG FIN AUTH A-2 4.00 11/15/2041 | | 02/07/2018 | BANC OF AMERICA SECURITIES | | 2,117,480 | 2,000,000 | 0 |
| 3137FA NH 7 | FHR 4709 WI IO INV 10/15/2038 | | 03/02/2018 | AMHERST SECURITIES CORP | | 733,220 | 0 | 2,530 |
| 31397P PV 6 | FHM M012 AB31 2.50 08/15/2051 | | 05/30/2018 | Payment on Intercompany Balance | | 3,013,860 | 3,000,000 | 6,042 |
| 373539 4G 7 | GA HSG & FIN AMT A-2 3.10 12/01/2031 | | 02/22/2018 | Payment on Intercompany Balance | | 2,416,650 | 2,500,000 | 17,438 |
| 373539 4H 5 | GA HSG & FIN AMT A-2 3.30 12/01/2034 | | 02/22/2018 | Payment on Intercompany Balance | | 1,938,620 | 2,000,000 | 14,850 |
| 373539 6Q 3 | GA ST HSG & FIN A 3.65 12/01/2032 | | 02/22/2018 | Payment on Intercompany Balance | | 1,010,730 | 1,000,000 | 8,213 |
| 373539 7W 9 | GEORGIA ST HSG & FIN B 3.40 12/01/2037 | | 02/22/2018 | Payment on Intercompany Balance | | 1,463,790 | 1,500,000 | 11,475 |
| 45129Y F4 3 | ID HSG SFM A-2 I 4.00 07/01/2034 | | 02/22/2018 | Payment on Intercompany Balance | | 1,231,390 | 1,170,000 | 6,630 |
| 45201Y R3 3 | ILLINOIS ST HSG DEV B 4.00 10/01/2048 | | 02/22/2018 | Payment on Intercompany Balance | | 2,129,860 | 2,000,000 | 14,000 |
| 45201Y S5 7 | IL HSG DEV A1 4.00 8/01/2048 | | 06/01/2018 | MORGAN STANLEY | | 4,096,683 | 3,895,000 | 0 |
| 45201Y X8 5 | IL HSG DEV AUTH 4.50 10/01/2048 | | 10/18/2018 | RBC CAPITAL MARKETS | | 6,939,713 | 6,495,000 | 0 |
| 45201Y YK 7 | IL HSG DEV AUTH A 2.45 06/01/2043 | | 02/22/2018 | Payment on Intercompany Balance | | 1,074,507 | 1,133,374 | 1,620 |
| 462467 VD 0 | IA FIN AUTH A 4.00 07/01/2047 | | 04/03/2018 | MORGAN STANLEY | | 3,982,950 | 3,750,000 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 49118N DP 7 | KY ASSET/LIABILITY 5.00 09/01/22 | | 02/22/2018 | Payment on Intercompany Balance | | 3,219,900 | 3,000,000 | 71,250 |
| 54627D BV 2 | LOUISIANA HSG CORP A 3.05 12/01/2038 | | 02/22/2018 | Payment on Intercompany Balance | | 1,903,764 | 1,945,933 | 3,462 |
| 56052F BR 5 | MAINE ST HSG AUTH MTG D 4.00 11/15/2045 | | 02/22/2018 | Payment on Intercompany Balance | | 974,941 | 925,000 | 9,969 |
| 56052F CE 3 | ME HSG AUTH E-1 3.50 11/15/2035 | | 02/22/2018 | Payment on Intercompany Balance | | 726,439 | 705,000 | 6,649 |
| 56052F GP 4 | ME HSG AUTH MTG A 4.00 11/15/2047 | | 02/22/2018 | Payment on Intercompany Balance | | 1,068,410 | 1,000,000 | 10,778 |
| 57419R 3B 9 | MARYLAND ST CMNTY DEV-MD 4.50 09/01/2048 | | 10/24/2018 | MORGAN STANLEY | | 12,699,600 | 12,000,000 | 0 |
| 57419R S9 7 | MD DEPT HSG CMNTY G 3.35 09/15/2034 | | 02/22/2018 | Payment on Intercompany Balance | | 1,957,320 | 2,000,000 | 35,919 |
| 57587A A8 1 | MA HSG FIN SFH 195 4 48 12/01/2048 | | 05/31/2018 | MORGAN STANLEY | | 2,373,705 | 2,250,000 | 0 |
| 57587A L3 0 | MASSACHUSETTS ST HSG 203 4.50 12/01/2048 | | 12/06/2018 | MORGAN STANLEY | | 2,671,025 | 2,500,000 | 0 |
| 59259N AY 9 | MET TRANSN SER A NY 6.00 04/01/2020 | | 02/22/2018 | Payment on Intercompany Balance | | 1,496,381 | 1,430,000 | 33,605 |
| 594653 6J 1 | MICHIGAN ST HSG DEV A 4.00 06/01/2046 | | 02/22/2018 | Payment on Intercompany Balance | | 937,998 | 890,000 | 8,010 |
| 594653 7G 6 | MI HSG DEV AUTH A 3.35 12/01/2031 | | 02/22/2018 | Payment on Intercompany Balance | | 1,493,880 | 1,500,000 | 11,306 |
| 594653 7K 7 | MI HSG DEV AUTH A 4.00 06/01/2046 | | 05/30/2018 | Payment on Intercompany Balance | | 3,146,539 | 2,975,000 | 59,169 |
| 594654 CL 7 | MI HSG DEV A 3.60 12/01/2033 | | 03/09/2018 | BARCLAYS CAPITAL | | 2,000,000 | 2,000,000 | 0 |
| 594654 CM 5 | MI HSG DEV A 4.00 12/01/2048 | | 03/09/2018 | BARCLAYS CAPITAL | | 4,246,240 | 4,000,000 | 0 |
| 594654 DQ 5 | MI HSG DEV C 4.25 06/01/2049 | | 10/11/2018 | BARCLAYS CAPITAL | | 19,479,546 | 18,460,000 | 0 |
| 60416Q FZ 2 | MN HSG FIN B 2.95 09/01/2044 | | 02/22/2018 | Payment on Intercompany Balance | | 1,215,062 | 1,243,476 | 2,140 |
| 60416Q GB 4 | MN HSG FIN AGY D 2.875 11/01/2044 | | 02/22/2018 | Payment on Intercompany Balance | | 1,326,966 | 1,342,268 | 2,251 |
| 60416Q GC 2 | MINNESOTA ST HSG FIN A 2.80 02/01/2045 | | 05/30/2018 | Payment on Intercompany Balance | | 2,961,630 | 2,970,780 | 6,701 |
| 60416Q GD 0 | MINNESOTA ST HSG FIN 3.00 04/01/2045 | | 02/22/2018 | Payment on Intercompany Balance | | 1,473,449 | 1,506,178 | 2,636 |
| 60416Q GM 0 | MN HSG FIN AGY E 2.35 10/01/2046 | | 02/22/2018 | Payment on Intercompany Balance | | 1,784,332 | 1,879,510 | 2,576 |
| 60416S B6 6 | MN HSG FIN AGY E 4.25 01/01/2049 | | 11/15/2018 | RBC CAPITAL MARKETS | | 15,849,450 | 15,000,000 | 0 |
| 60416S BU 3 | MN HSG FIN AGY A 3.00 07/01/2031 | | 02/22/2018 | Payment on Intercompany Balance | | 585,406 | 580,000 | 2,465 |
| 60416S KD 1 | MN ST HSG FIN AGY A 4.00 01/01/2041 | | 02/22/2018 | Payment on Intercompany Balance | | 749,441 | 710,000 | 4,023 |
| 60416S WD 8 | MN HSG FIN AGY E 4.00 01/01/2048 | | 02/22/2018 | Payment on Intercompany Balance | | 1,069,120 | 1,000,000 | 6,778 |
| 60637B CR 9 | MO HSG DEV SF MTG REV D 2.55 10/01/2034 | | 02/22/2018 | Payment on Intercompany Balance | | 366,790 | 375,533 | 559 |
| 60637B GC 8 | MO HSG DEV A 3.75 05/01/2038 | | 02/22/2018 | Payment on Intercompany Balance | | 1,532,238 | 1,485,000 | 17,170 |
| 60637B GM 6 | MO HSG DEV B-1 4.00 11/01/2045 | | 02/22/2018 | Payment on Intercompany Balance | | 781,952 | 745,000 | 9,188 |
| 60637B SP 6 | MISSOURI ST HSG DEV B 4.25 05/01/2049 | | 11/01/2018 | GEORGE K BAUM & COMPANY | | 2,116,760 | 2,000,000 | 0 |
| 61212R 3Q 7 | MT BRD HSG A-2 AMT 3.00 12/01/2043 | | 02/22/2018 | Payment on Intercompany Balance | | 1,117,226 | 1,100,000 | 7,425 |
| 63968M RC 5 | NE INVESTMENT FIN A 3.55 09/01/2033 | | 03/07/2018 | JP MORGAN SECURITIES INC | | 3,500,000 | 3,500,000 | 0 |
| 63968M RE 1 | NE INVESTMENT FIN A 4.00 09/01/2048 | | 03/07/2018 | JP MORGAN SECURITIES INC | | 3,191,490 | 3,000,000 | 0 |
| 639707 AZ 1 | NE UTIL CORP REV 5.00 01/01/2020 | | 02/22/2018 | Payment on Intercompany Balance | | 1,529,107 | 1,440,000 | 10,200 |
| 647200 2H 6 | NM MTGE FIN B TXBL 2.75 12/01/2035 | | 02/22/2018 | Payment on Intercompany Balance | | 613,315 | 636,034 | 1,020 |
| 647200 3H 5 | NEW MEXICO MTGE FIN A 3.25 03/01/2045 | | 02/22/2018 | Payment on Intercompany Balance | | 766,185 | 750,000 | 11,578 |
| 647200 3M 4 | NEW MEXICO ST MTGE C 3.00 09/01/2041 | | 02/22/2018 | Payment on Intercompany Balance | | 1,186,666 | 1,300,000 | 2,275 |
| 647200 3N 2 | NEW MEXICO MTG FIN D 3.125 02/01/2037 | | 02/22/2018 | Payment on Intercompany Balance | | 1,248,169 | 1,276,873 | 2,328 |
| 647200 4R 2 | NEW MEXICO ST MTGE A-2 3.50 03/01/2046 | | 02/22/2018 | Payment on Intercompany Balance | | 1,105,770 | 1,070,000 | 17,789 |
| 647200 7V 0 | NM MTGE FIN A-1 4.00 01/01/2049 | | 04/04/2018 | RBC CAPITAL MARKETS | | 5,839,680 | 5,500,000 | 0 |
| 647200 X3 3 | NM MTG FIN AUTH A 2.60 02/01/2043 | | 02/22/2018 | Payment on Intercompany Balance | | 273,035 | 284,071 | 431 |
| 647200 X4 1 | NM MTGE FIN CL I B-1 2.85 07/01/2043 | | 02/22/2018 | Payment on Intercompany Balance | | 867,983 | 892,995 | 1,485 |
| 647201 DM 1 | NM MTGE FIN AUTH D 4.25 07/01/2049 | | 11/02/2018 | RBC CAPITAL MARKETS | | 2,643,650 | 2,500,000 | 0 |
| 649883 5R 2 | NEW YORK MTGE AGY 213 4.25 10/01/2047 | | 11/09/2018 | WELLS FARGO BROKERAGE SERVICES | | 8,967,415 | 8,500,000 | 0 |
| 649883 F2 6 | NY MTGE AGY 191 3.50 10/01/2034 | | 02/22/2018 | Payment on Intercompany Balance | | 663,363 | 645,000 | 8,842 |
| 649883 H6 5 | NY MTGE AGY REF194 3.50 10/01/2035 | | 02/22/2018 | Payment on Intercompany Balance | | 1,963,160 | 1,905,000 | 26,114 |
| 64988R GY 2 | NEW YORK ST MTGE AGY 52 3.50 10/01/2030 | | 02/22/2018 | Payment on Intercompany Balance | | 427,541 | 415,000 | 5,689 |

# SCHEDULE D - PART 3

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

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 64990E DG 9 | NY ST DORM INC TAX A 5.00 12/15/2027 | | 02/22/2018 | Payment on Intercompany Balance | | 2,793,600 | 2,500,000 | 23,264 |
| 658207 WG 6 | NC HSG FIN AGY 40 4.25 07/01/2047 | | 11/01/2018 | RBC CAPITAL MARKETS | | 6,906,645 | 6,535,000 | 0 |
| 67756Q NP 8 | OHIO ST HSG FIN AGY B 2.70 03/01/2036 | | 02/22/2018 | Payment on Intercompany Balance | | 1,661,491 | 1,724,379 | 2,716 |
| 67756Q NQ 6 | OH HSG FIN AGY A 2.80 03/01/2046 | | 02/22/2018 | Payment on Intercompany Balance | | 1,696,230 | 1,699,527 | 2,776 |
| 67756Q NR 4 | OH HSG FIN AGY B TXBL 3.25 03/01/2046 | | 05/30/2018 | Payment on Intercompany Balance | | 3,251,332 | 3,307,190 | 8,658 |
| 67756Q XP 7 | OHIO ST HSG FIN AGY B 3.70 04/01/2040 | | 09/12/2018 | JP MORGAN SECURITIES INC | | 10,000,000 | 10,000,000 | 0 |
| 67760H MF 5 | OH TPK COMMN PREREFUND A 5.00 02/15/2021 | | 04/11/2018 | Defeasement | | 1,817,871 | 1,805,000 | 14,039 |
| 67760H MK 4 | OH TPK COMMN UNREFUND A 5.00 02/15/2021 | | 04/11/2018 | Defeasement | | 699,956 | 695,000 | 5,406 |
| 684907 VJ 4 | ORANGE HSG FIN A 4.25 09/01/2049 | | 10/19/2018 | RBC CAPITAL MARKETS | | 4,747,439 | 4,495,000 | 0 |
| 686087 B6 3 | OR HSG AND CMNTY D 4.75 01/01/2050 | | 11/29/2018 | BANC OF AMERICA SECURITIES | | 2,159,660 | 2,000,000 | 0 |
| 686087 SU 2 | OREGON HSG & CMNTY A 3.50 07/01/2036 | | 02/22/2018 | Payment on Intercompany Balance | | 843,785 | 810,000 | 4,016 |
| 686087 VV 6 | OREGON ST HSG & CMNTY D 3.45 01/01/2038 | | 02/22/2018 | Payment on Intercompany Balance | | 1,208,297 | 1,245,000 | 6,085 |
| 686087 WW 3 | OR HSG & CMNTY SVCS G 4.00 01/01/2040 | | 02/22/2018 | Payment on Intercompany Balance | | 1,060,600 | 1,000,000 | 6,000 |
| 686087 YJ 0 | OREGON ST HSG & CMNTY A 4.50 01/01/2049 | | 05/09/2018 | BANC OF AMERICA SECURITIES | | 3,510,130 | 3,250,000 | 0 |
| 708796 7D 3 | PENNSYLVANIA ST 124B 3.50 10/01/2037 | | 05/30/2018 | Payment on Intercompany Balance | | 2,995,710 | 3,000,000 | 17,208 |
| 76221R UK 7 | RI HSG & MTG 66-A1 4.00 04/01/2033 | | 02/22/2018 | Payment on Intercompany Balance | | 1,486,456 | 1,420,000 | 22,247 |
| 76221R XN 8 | RI HSG & MTGE C 3.15 10/01/2031 | | 02/22/2018 | Payment on Intercompany Balance | | 959,620 | 1,000,000 | 12,338 |
| 76221T KB 4 | RI HSG & MTG 4-B 3.80 10/01/2037 | | 02/22/2018 | Payment on Intercompany Balance | | 980,570 | 1,000,000 | 6,439 |
| 83712D YN 0 | SC HSG FIN & DEV B 3.40 07/01/2038 | | 02/22/2018 | Payment on Intercompany Balance | | 1,662,325 | 1,750,000 | 8,429 |
| 88045R B7 6 | TN HSG DEV AGY A 3.50 07/01/2045 | | 02/22/2018 | Payment on Intercompany Balance | | 1,326,011 | 1,265,000 | 6,272 |
| 880461 KB 3 | TN HSG DEV AGY 2A 3.50 01/01/2047 | | 02/22/2018 | Payment on Intercompany Balance | | 955,659 | 920,000 | 4,562 |
| 880461 NL 8 | TN HSG FIN AGY 4.00 07/01/2042 | | 02/22/2018 | Payment on Intercompany Balance | | 1,012,843 | 950,000 | 5,383 |
| 880461 NP 9 | TN HSG FIN AGY 2A 4.00 01/01/2042 | | 02/22/2018 | Payment on Intercompany Balance | | 1,052,357 | 975,000 | 5,525 |
| 880461 PS 1 | TN HSG FIN AGY B2 3.70 07/01/2036 | | 02/22/2018 | Payment on Intercompany Balance | | 961,668 | 970,000 | 5,084 |
| 880461 XF 0 | TN HSG FIN AGY 4.50 07/01/2049 | | 10/04/2018 | RAYMOND JAMES & ASSOCIATES | | 5,373,750 | 5,000,000 | 0 |
| 88275F NV 7 | TEXAS ST DEPT OF HSG 3.125 03/01/2046 | | 02/22/2018 | Payment on Intercompany Balance | | 2,476,332 | 2,440,000 | 36,219 |
| 88275F PA 1 | TX ST DEPT OF HSG & CMNTY C 3.10 9/1/47 | | 02/22/2018 | Payment on Intercompany Balance | | 1,919,815 | 1,977,275 | 3,576 |
| 914119 TP 7 | UNIV OF CINCINNATI 5.00 06/01/2022 | | 02/22/2018 | Payment on Intercompany Balance | | 1,148,007 | 1,050,000 | 11,813 |
| 924190 HG 9 | VERMONT ST HSG FIN B 3.75 11/01/2045 | | 05/08/2018 | RAYMOND JAMES & ASSOCIATES | | 474,881 | 465,000 | 436 |
| 92812U C4 8 | VIRGINIA ST HSG DEV A 1.90 07/01/2021 | | 02/22/2018 | Payment on Intercompany Balance | | 2,126,617 | 2,145,000 | 5,774 |
| 92812V MA 1 | VA HSG DEV AUTH A 3.125 11/25/2039 | | 02/22/2018 | Payment on Intercompany Balance | | 1,766,411 | 1,790,638 | 3,264 |
| 93978T WE 5 | WA HSG FIN COMM 1A 4.00 06/01/2039 | | 02/22/2018 | Payment on Intercompany Balance | | 1,467,064 | 1,380,000 | 12,420 |
| 97689Q BZ 8 | WI HSG & ECON A 4.00 09/01/2045 | | 02/22/2018 | Payment on Intercompany Balance | | 1,659,050 | 1,570,000 | 29,830 |
| 97689Q DD 5 | WI HSG & ECON AMT A 3.50 03/01/2046 | | 02/22/2018 | Payment on Intercompany Balance | | 1,705,523 | 1,650,000 | 27,431 |
| 97689Q EK 8 | WISCONSIN ST HSG D 3.00 09/01/2032 | | 02/22/2018 | Payment on Intercompany Balance | | 3,769,280 | 3,940,000 | 56,145 |
| 3199999. | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | 259,670,822 | 250,412,577 | 894,440 |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | |
| 00085B AB 9 | ABPCI V L+225 01/24/2028 | | 02/22/2018 | Private Placement | | 11,002,456 | 10,993,500 | 32,251 |
| 00085B AB 9 | ABPCI V L+225 01/24/2028 | | 03/01/2018 | Private Placement | | 357,000 | 357,000 | 0 |
| 00085B AB 9 | ABPCI V L+225 01/24/2028 | | 03/06/2018 | Private Placement | | 798,000 | 798,000 | 0 |
| 00085B AB 9 | ABPCI V L+225 01/24/2028 | | 03/08/2018 | Private Placement | | 840,000 | 840,000 | 0 |
| 00085B AB 9 | ABPCI V L+225 01/24/2028 | | 04/10/2018 | Private Placement | | 514,500 | 514,500 | 0 |
| 00085B AB 9 | ABPCI V L+225 01/24/2028 | | 04/13/2018 | Private Placement | | 609,000 | 609,000 | 0 |
| 00085B AB 9 | ABPCI V L+225 01/24/2028 | | 04/19/2018 | Private Placement | | 1,092,000 | 1,092,000 | 0 |
| 00085B AB 9 | ABPCI V L+225 01/24/2028 | | 04/25/2018 | Private Placement | | 1,197,000 | 1,197,000 | 0 |
| 00085B AB 9 | ABPCI V L+225 01/24/2028 | | 05/10/2018 | Private Placement | | 1,606,500 | 1,606,500 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 00085B AB 9 | ABPCI V L+225 01/24/2028 | | 05/31/2018 | Private Placement | | 2,226,000 | 2,226,000 | 0 |
| 00085B AB 9 | ABPCI V L+225 01/24/2028 | | 06/06/2018 | Private Placement | | 441,000 | 441,000 | 0 |
| 00085B AB 9 | ABPCI V L+225 01/24/2028 | | 06/21/2018 | Private Placement | | 325,500 | 325,500 | 0 |
| 00176C AS 0 | AMMC CLO 2013-12A CR MEZ FLT 11/10/30 | | 11/29/2018 | SANDLER & O'NEIL PARTNERS | | 1,477,500 | 1,500,000 | 3,765 |
| 006346 AS 9 | ADMSO 2018-1 A ABS SSNR 4.81 11/15/2048 | | 10/19/2018 | DEUTSCHE BANK | | 2,799,916 | 2,800,000 | 0 |
| 006346 AS 9 | ADMSO 2018-1 A ABS SSNR 4.81 11/15/2048 | | 10/31/2018 | BARCLAYS CAPITAL | | 1,005,313 | 1,000,000 | 0 |
| 006346 AS 9 | ADMSO 2018-1 A ABS SSNR 4.81 11/15/2048 | | 10/31/2018 | BMO CAPITAL MARKETS | | 502,500 | 500,000 | 0 |
| 01450B AA 6 | ALESC 15A A1 CDO SSNR FLT 12/23/2037 | | 12/06/2018 | CS FIRST BOSTON | | 5,964,967 | 6,377,512 | 36,099 |
| 01749P AN 8 | ALLEG 2015-1A COMB CLO 07/25/2027 | | 01/19/2018 | Exchanged | | 6,370,000 | 7,000,000 | 0 |
| 02315Q AA 6 | AMBAC LSNI LLC L+500 02/12/23 | C | 02/12/2018 | Exchanged | | 3,265 | 3,257 | 0 |
| 02660T AR 4 | AHM 2004-1 4A SEQ SNR FLT 04/25/2044 | | 11/15/2018 | AMHERST SECURITIES CORP | | 901,405 | 911,661 | 2,227 |
| 02665W BP 5 | AMERICAN HONDA F MTN 2.90 02/16/2024 | | 02/22/2018 | Payment on Intercompany Balance | | 1,949,750 | 2,000,000 | 967 |
| 02665W CQ 2 | AMERICAN HONDA FIN MTN 3.625 10/10/2023 | | 10/03/2018 | BANC OF AMERICA SECURITIES | | 14,987,700 | 15,000,000 | 0 |
| 02666B AG 1 | AH4R 2015-SFR2 XS ABS RES SNR 10/17/2045 | | 02/22/2018 | Payment on Intercompany Balance | | 10 | 0 | 0 |
| 03330P AA 7 | ANCHF 2018-5A A CDO SSNR 4.1 04/25/2036 | | 01/26/2018 | Greensledge Capital Market | | 1,800,000 | 1,800,000 | 0 |
| 03330P AC 3 | ANCHF 2018-5A B CDO MEZ 4.50 04/25/2036 | | 01/26/2018 | Greensledge Capital Market | | 2,400,000 | 2,400,000 | 0 |
| 03665L AA 1 | ANTR 2018-3A A1 CLO SSNR FLT 01/20/2031 | | 11/20/2018 | CITIGROUP | | 3,000,000 | 3,000,000 | 0 |
| 03665T AC 0 | ANTR 2018-2A A2 CLO SNR FLT 10/20/2030 | | 08/24/2018 | DEUTSCHE BANK | | 1,000,000 | 1,000,000 | 0 |
| 03665T AE 6 | ANTR 2018-2A B CLO MEZ FLT 10/20/2030 | | 08/24/2018 | DEUTSCHE BANK | | 2,000,000 | 2,000,000 | 0 |
| 03759C AL 4 | APID 2016-24A A2FR CLO MEZ 4.46 10/20/30 | | 08/23/2018 | BANC OF AMERICA SECURITIES | | 1,200,000 | 1,200,000 | 0 |
| 03789X AA 6 | DIN 2014-1 A2 ABS 4.277 09/05/44 | | 02/22/2018 | Payment on Intercompany Balance | | 2,225,118 | 2,294,250 | 20,988 |
| 038923 AD 0 | ARBOR REALTY TRUST 5.625 05/01/2023 | | 03/08/2018 | SANDLER & O'NEIL PARTNERS | | 1,999,740 | 2,000,000 | 0 |
| 04010L AV 5 | ARES CAPITAL CORP 4.25 03/01/2025 | | 01/08/2018 | BANC OF AMERICA SECURITIES | | 4,981,050 | 5,000,000 | 0 |
| 04017T AE 9 | ARES 2014-31RA B CLO MEZ FLT 05/24/2030 | C | 12/07/2018 | CANTOR FITZGERALD & CO | | 983,600 | 1,000,000 | 1,787 |
| 045054 AD 5 | ASHTEAD CAPITAL 4.125 08/15/25 | | 10/25/2018 | WELLS FARGO BROKERAGE SERVICES | | 233,750 | 250,000 | 2,120 |
| 045054 AD 5 | ASHTEAD CAPITAL 4.125 08/15/25 | | 10/26/2018 | WELLS FARGO BROKERAGE SERVICES | | 373,000 | 400,000 | 3,438 |
| 04685A 2B 6 | ATHENE GLOBAL FUNDING 4.00 01/25/2022 | | 02/22/2018 | Payment on Intercompany Balance | | 2,024,918 | 2,000,000 | 6,000 |
| 05352P AA 5 | AVNT 2018-A A ABS SSNR 3.09 06/15/2021 | | 05/22/2018 | JP MORGAN SECURITIES INC | | 3,999,900 | 4,000,000 | 0 |
| 05377R CY 8 | AESOP 2018-1A A ABS SSNR 3.7 09/20/2024 | | 04/24/2018 | BANC OF AMERICA SECURITIES | | 2,999,258 | 3,000,000 | 0 |
| 05525F AA 9 | BAMLL 2013-FRR3 A PO MEZ 06/26/23 RE | | 01/03/2018 | AMHERST SECURITIES CORP | | 2,285,156 | 3,000,000 | 0 |
| 05525H AW 7 | BAMLL 2014-FRR5 BK37 PO MEZ 01/27/47RE | | 06/26/2018 | AMHERST SECURITIES CORP | | 2,065,781 | 3,000,000 | 0 |
| 055328 AA 6 | BMMC 2018-1A A1A CLO SSNR FLT 10/20/2030 | | 09/13/2018 | CITIGROUP | | 6,410,000 | 6,410,000 | 0 |
| 05549N AC 0 | BDS 2018-FL1 B CLO MEZ FLT 01/15/2035 | | 02/13/2018 | WELLS FARGO BROKERAGE SERVICES | | 2,000,000 | 2,000,000 | 0 |
| 05579H AE 2 | BNZ INTL FUNDING/LONDON 2.90 02/21/2022 | C | 02/22/2018 | Payment on Intercompany Balance | | 1,962,538 | 2,000,000 | 161 |
| 05580M 50 4 | B RILEY FINL INC 7.375 05/31/2023 | | 05/14/2018 | FRIEDMAN BILLINGS RAMSEY | | 9,000,000 | 0 | 0 |
| 05580M 60 3 | B RILEY FINL INC 6.875 09/30/2023 | | 09/06/2018 | FRIEDMAN BILLINGS RAMSEY | | 3,000,000 | 0 | 0 |
| 05586A AA 6 | BSPRT 2018-FL4 A CLO SSNR FLT 09/15/2035 | | 09/27/2018 | WELLS FARGO BROKERAGE SERVICES | | 6,500,000 | 6,500,000 | 0 |
| 05586A AC 2 | BSPRT 2018-FL4 AS CLO SNR FLT 09/15/2035 | | 09/27/2018 | WELLS FARGO BROKERAGE SERVICES | | 6,500,000 | 6,500,000 | 0 |
| 06760P AN 1 | BABSN 2018-3A B2 CLO MEZ 4.477 07/20/29 | | 05/18/2018 | MORGAN STANLEY | | 2,000,000 | 2,000,000 | 0 |
| 08888# AA 4 | BIDTELLECT INC 10.00 7/16/2019 | | 07/16/2018 | Exchanged | | 247,679 | 247,679 | 0 |
| 08888# AA 4 | BIDTELLECT INC 10.00 7/16/2019 | | 07/16/2018 | Private Placement | | 232,908 | 232,908 | 0 |
| 08888# AA 4 | BIDTELLECT INC 10.00 7/16/2019 | | 08/01/2018 | Capitalized Interest | | 2,803 | 2,803 | 0 |
| 08888# AA 4 | BIDTELLECT INC 10.00 7/16/2019 | | 09/01/2018 | Capitalized Interest | | 5,640 | 5,640 | 0 |
| 08888# AA 4 | BIDTELLECT INC 10.00 7/16/2019 | | 10/01/2018 | Capitalized Interest | | 6,033 | 6,033 | 0 |
| 08888# AA 4 | BIDTELLECT INC 10.00 7/16/2019 | | 11/01/2018 | Capitalized Interest | | 6,103 | 6,103 | 0 |
| 08888# AA 4 | BIDTELLECT INC 10.00 7/16/2019 | | 12/01/2018 | Capitalized Interest | | 6,174 | 6,174 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 09257W AC 4 | BLACKSTONE MTGE 4.75 03/15/2023 | | 03/23/2018 | BANC OF AMERICA SECURITIES | | 1,477,500 | 1,500,000 | 0 |
| 09628V AN 4 | BLUEM 2016-3A A2R CLO SNR FLT 11/15/2030 | | 11/02/2018 | BARCLAYS CAPITAL | | 2,000,000 | 2,000,000 | 0 |
| 09630A AE 6 | BLUEM 2018-3A A2 CLO SNR FLT 10/25/2030 | | 10/03/2018 | CITIGROUP | | 4,800,000 | 4,800,000 | 0 |
| 10373Q AD 2 | BP CAP MARKETS AMERICA 3.79 02/06/2024 | | 11/01/2018 | CS FIRST BOSTON | | 9,000,000 | 9,000,000 | 0 |
| 10901A AA 4 | BDF 2018-2A A CDO SSNR 4.75 10/25/2035 | | 08/30/2018 | Greensledge Capital Market | | 4,600,000 | 4,600,000 | 0 |
| 10901U AA 0 | BDF 2018-1A A CDO SSNR 4.25 04/25/2036 | | 02/02/2018 | Greensledge Capital Market | | 3,000,000 | 3,000,000 | 0 |
| 10948G AA 6 | BRIGHTSPHERE INVESTMENT 4.80 07/27/2026 | C | 12/07/2018 | STIFEL NICOLAUS | | 4,796,650 | 5,000,000 | 89,333 |
| 111021 AM 3 | BRITISH TELECOMM 4.50 12/04/2023 | C | 11/29/2018 | BARCLAYS CAPITAL | | 3,998,920 | 4,000,000 | 0 |
| 111021 AM 3 | BRITISH TELECOMM 4.50 12/04/2023 | C | 11/30/2018 | BARCLAYS CAPITAL | | 3,003,720 | 3,000,000 | 0 |
| 11133T AB 9 | BROADRIDGE FINANCIAL SOL 3.95 09/01/2020 | | 02/22/2018 | Payment on Intercompany Balance | | 3,066,093 | 3,000,000 | 56,288 |
| 12325J AD 3 | BUSINESS DEVELOPMENT 5.375 05/30/2023 | | 05/11/2018 | SANDLER & O'NEIL PARTNERS | | 3,729,488 | 3,750,000 | 0 |
| 123262 AN 7 | BJETS 2018-1 A ABS SSNR 4.335 02/15/2033 | | 02/21/2018 | DEUTSCHE BANK | | 3,499,939 | 3,500,000 | 0 |
| 12551J AE 6 | CIFC 2017-4A A2 CLO MEZ FLT 10/24/2030 | C | 12/07/2018 | CANTOR FITZGERALD & CO | | 1,182,375 | 1,200,000 | 6,700 |
| 125634 AQ 8 | CLIF 2014-2A A ABS SNR 3.38 10/18/2029 | | 02/09/2018 | CANTOR FITZGERALD & CO | | 493,091 | 496,720 | 1,166 |
| 12673P AH 8 | CA INC 3.60 08/15/2022 | | 02/22/2018 | Payment on Intercompany Balance | | 501,734 | 500,000 | 350 |
| 134429 BE 8 | CAMPBELL SOUP CO 3.65 03/15/2023 | | 11/15/2018 | GOLDMAN SACHS | | 4,820,050 | 5,000,000 | 32,444 |
| 14310Q AA 6 | CGFM 2015-1A A11R CLO SSNR FLT 10/15/31 | | 08/02/2018 | CITIGROUP | | 2,000,000 | 2,000,000 | 0 |
| 14310Q AE 8 | CGFM 2015-1A A13R CLO SSNR 4.56 10/15/31 | | 08/02/2018 | CITIGROUP | | 1,000,000 | 1,000,000 | 0 |
| 14856C AA 7 | CLAST 2018-1 A ABS SSNR 4.125 06/15/2043 | | 06/07/2018 | CITIGROUP | | 999,245 | 1,000,000 | 0 |
| 149556 ZZ 8 | CAZ CREEK TAX LIEN FUND 6.50 05/08/2021 | | 05/08/2018 | Private Placement | | 8,645,697 | 8,667,365 | 0 |
| 15137K AN 9 | CECLO 2015-24A B2R CLO MEZ 5.031 10/26 | | 07/23/2018 | GOLDMAN SACHS | | 2,000,000 | 2,000,000 | 6,503 |
| 15672V AA 4 | CERB 2018-4RA A1TR CLO SSNR FLT 10/15/30 | | 10/25/2018 | NATIXIS | | 5,000,000 | 5,000,000 | 0 |
| 15673N AA 1 | CERB 2018-1A A CLO SSNR FLT 04/15/2030 | | 02/08/2018 | NATIXIS | | 3,000,000 | 3,000,000 | 0 |
| 15673N AE 3 | CERB 2018-1A B CLO MEZ FLT 04/15/2030 | | 02/08/2018 | NATIXIS | | 2,000,000 | 2,000,000 | 0 |
| 17181C AA 6 | CIMLT 2018-1A A ABS SNR FLT 03/20/2043 | | 05/15/2018 | SANDLER & O'NEIL PARTNERS | | 2,000,000 | 2,000,000 | 0 |
| 17275G AA 4 | CIRUS 2018-1A A CDO SSNR 4.8 01/25/2037 | | 11/02/2018 | Greensledge Capital Market | | 10,000,000 | 10,000,000 | 0 |
| 17401Q AQ 4 | CITIZENS BANK NA BKNT 3.70 03/29/2023 | | 03/26/2018 | MORGAN STANLEY | | 3,994,200 | 4,000,000 | 0 |
| 19624V AB 3 | CAFL 2015-1 B ABS MEZ 3.757 10/15/2047 | | 02/22/2018 | Payment on Intercompany Balance | | 1,497,554 | 1,500,000 | 3,287 |
| 205887 CA 8 | CONAGRA BRANDS 4.30 05/01/2024 | | 10/15/2018 | GOLDMAN SACHS | | 9,995,000 | 10,000,000 | 0 |
| 21688A AJ 1 | RABOBANK NED NY 2.75 01/10/2022 | C | 02/22/2018 | Payment on Intercompany Balance | | 1,967,684 | 2,000,000 | 6,417 |
| 21872M AA 0 | CAFL 2018-2 A ABS SSNR 4.026 11/15/2052 | | 12/06/2018 | GOLDMAN SACHS | | 2,599,981 | 2,600,000 | 3,489 |
| 21872M AG 7 | CAFL 2018-2 B ABS MEZ 4.559 11/15/2052 | | 12/06/2018 | GOLDMAN SACHS | | 999,965 | 1,000,000 | 1,520 |
| 225401 AB 4 | CREDIT SUISSE 3.574 01/09/2023 | C | 02/22/2018 | Payment on Intercompany Balance | | 1,997,148 | 2,000,000 | 8,538 |
| 22549N AA 9 | CSRT 2018-PS1 A CDO SSNR FLT 01/01/2037 | | 07/25/2018 | CS FIRST BOSTON | | 3,880,000 | 4,000,000 | 2,020 |
| 23204H BM 9 | CUSTOMERS BANK 6.125 06/26/2029 | | 12/19/2018 | STIFEL NICOLAUS | | 2,020,000 | 2,000,000 | 59,549 |
| 23342K AC 8 | DRB 2017-A A2B ABS SNR 2.85 05/27/2042 | | 02/22/2018 | Payment on Intercompany Balance | | 1,466,835 | 1,500,000 | 3,206 |
| 23359* AA 7 | DTV AMERICA 14% 6/22/2019 | | 06/19/2018 | Exchanged | | 600,000 | 600,000 | 82,159 |
| 233851 CS 1 | DAIMLER FINANCE 2.85 01/06/2022 | | 02/22/2018 | Payment on Intercompany Balance | | 1,968,422 | 2,000,000 | 7,283 |
| 25264V AA 7 | DHAL 2015-1 A ABS SNR 3.81 07/14/2028 | C | 02/22/2018 | Payment on Intercompany Balance | | 1,081,695 | 1,095,041 | 927 |
| 25755T AG 5 | DPABS 2017-1A A2II ABS SNR 3.082 07/47 | | 02/22/2018 | Payment on Intercompany Balance | | 1,942,019 | 1,990,000 | 4,600 |
| 25755T AJ 9 | DPABS 2018-1A A2I ABS SSNR 4.116 07/48 | | 04/18/2018 | GUGGENHEIM CAPITAL MARKET | | 1,000,000 | 1,000,000 | 0 |
| 25755T AK 6 | DPABS 2018-1A A2II ABS SNR 4.328 07/48 | | 06/06/2018 | CANTOR FITZGERALD & CO | | 1,499,531 | 1,500,000 | 7,935 |
| 260543 CM 3 | DOW CHEMICAL CO 4.55 11/30/2025 | | 11/28/2018 | MORGAN STANLEY | | 4,994,950 | 5,000,000 | 0 |
| 260543 CQ 4 | DOW CHEMICAL CO 4.80 11/30/2028 | | 11/28/2018 | BANC OF AMERICA SECURITIES | | 2,996,940 | 3,000,000 | 0 |
| 26208L AA 6 | HONK 2015-1A A2 ABS SNR 5.216 07/20/2045 | | 02/22/2018 | Payment on Intercompany Balance | | 998,258 | 977,500 | 4,532 |
| 26208L AC 2 | HONK 2018-1A A2 ABS SNR 4.739 04/20/2048 | | 04/17/2018 | BARCLAYS CAPITAL | | 1,000,000 | 1,000,000 | 0 |
| 26249M AQ 0 | DRSLF 2015-37A BR CLO MEZ FLT 01/15/31 | C | 12/07/2018 | CANTOR FITZGERALD & CO | | 872,156 | 900,000 | 5,467 |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 26829C AZ 0 | ECP 2015-7A AX CLO SSNR FLT 04/22/2030 | | 02/15/2018 | AMHERST SECURITIES CORP | | 999,375 | 1,000,000 | 0 |
| 282523 AK 5 | GUGG4 2016-1A A1S2 CLO SSNR 4.442 10/31 | | 10/05/2018 | Greensledge Capital Market | | 2,000,000 | 2,000,000 | 0 |
| 28852L AA 1 | ECLO 2018-3A A1 CLO SSNR FLT 07/20/2030 | | 06/06/2018 | CITIGROUP | | 2,000,000 | 2,000,000 | 0 |
| 28852L AE 3 | ECLO 2018-3A A2 CLO SSNR 4.545 07/20/30 | | 06/06/2018 | CITIGROUP | | 4,000,000 | 4,000,000 | 0 |
| 299670 AC 3 | XAN 2018-RSO6 B CLO SNR FLT 06/15/2035 | | 06/07/2018 | WELLS FARGO BROKERAGE SERVICES | | 1,000,000 | 1,000,000 | 0 |
| 314890 AA 2 | FERGUSON FINANCE PLC 4.50 10/24/2028 | C | 10/17/2018 | BARCLAYS CAPITAL | | 9,965,000 | 10,000,000 | 0 |
| 33830J AB 1 | GUYS 2017-1AW 1AW ABS SNR 3.6 07/25/2047 | | 02/15/2018 | GUGGENHEIM CAPITAL MARKET | | 2,972,628 | 2,992,500 | 7,481 |
| 34417Q AA 6 | FOCUS 2018-1 A2 ABS SNR 5.184 10/30/2048 | | 10/19/2018 | BARCLAYS CAPITAL | | 3,000,000 | 3,000,000 | 0 |
| 345397 YL 1 | FORD MOTOR CREDIT CO 3.339 03/28/2022 | | 02/22/2018 | Payment on Intercompany Balance | | 986,470 | 1,000,000 | 13,356 |
| 34960J BC 8 | FCO 2015-6A BFR CLO MEZ 4.95 07/10/2030 | | 06/29/2018 | NATIXIS | | 1,000,000 | 1,000,000 | 0 |
| 34960N AQ 9 | FCBSL 2015-1A B2R CLO MEZ 4.47 04/18/31 | | 04/11/2018 | MITSUBISHI | | 3,000,000 | 3,000,000 | 0 |
| 34960Y AC 6 | FCO 2016-7A A1T CLO SSNR FLT 12/15/2028 | | 12/12/2018 | WELLS FARGO BROKERAGE SERVICES | | 2,999,400 | 3,000,000 | 32,150 |
| 34961J AC 8 | FCO 2017-9A A1T CLO SSNR FLT 11/15/2029 | | 03/15/2018 | WELLS FARGO BROKERAGE SERVICES | | 1,003,000 | 1,000,000 | 10,932 |
| 34961J AC 8 | FCO 2017-9A A1T CLO SSNR FLT 11/15/2029 | | 03/27/2018 | RAYMOND JAMES & ASSOCIATES | | 976,000 | 976,000 | 11,530 |
| 36165V AC 0 | GCIC 2018-IIRA A2 CLO SNR 4.665 01/20/31 | | 11/30/2018 | WELLS FARGO BROKERAGE SERVICES | | 2,999,400 | 3,000,000 | 0 |
| 36246M AU 3 | GTP ACQUISITION 3.482 06/16/2025 | | 01/10/2018 | BANC OF AMERICA SECURITIES | | 2,694,724 | 2,670,000 | 6,973 |
| 36255C AC 3 | GPMT 2018-FL1 AS CLO SNR FLT 12/19/2035 | | 04/26/2018 | WELLS FARGO BROKERAGE SERVICES | | 3,000,000 | 3,000,000 | 0 |
| 36321B AB 7 | GALXY 2017-24A B CLO MEZ FLT 01/15/2031 | C | 12/07/2018 | CANTOR FITZGERALD & CO | | 969,063 | 1,000,000 | 6,074 |
| 36655L AB 1 | GRMML 2018-2RA A1TR CLO SSNR FLT 11/2029 | | 09/21/2018 | NATIXIS | | 8,000,000 | 8,000,000 | 0 |
| 36655Y AB 3 | GARR 2018-1A A1T CLO SSNR FLT 03/20/2027 | | 02/16/2018 | NATIXIS | | 4,000,000 | 4,000,000 | 0 |
| 36655Y AC 1 | GARR 2018-1A A2 CLO MEZ FLT 03/20/27 | | 02/16/2018 | NATIXIS | | 2,000,000 | 2,000,000 | 0 |
| 36656A AG 3 | GRBSL 2018-1A A3 CLO SSNR 3.89 07/17/28 | | 05/18/2018 | MORGAN STANLEY | | 500,000 | 500,000 | 0 |
| 37254B AB 6 | GENPACT LUX SARL 3.70 04/01/2022 | C | 02/22/2018 | Payment on Intercompany Balance | | 980,377 | 1,000,000 | 14,492 |
| 381362 AL 6 | GTCOP 2012-1A A2R CDO SSNR 4.604 06/34 | | 06/08/2018 | WELLS FARGO BROKERAGE SERVICES | | 1,999,952 | 2,000,000 | 0 |
| 38175B AA 2 | GOCAP 2018-36A A CLO SSNR FLT 02/05/2031 | | 02/23/2018 | WELLS FARGO BROKERAGE SERVICES | | 3,500,000 | 3,500,000 | 0 |
| 38175W AA 6 | GOCAP 2016-31A A1R CLO SSNR FLT 08/05/30 | | 08/10/2018 | NATIXIS | | 5,000,000 | 5,000,000 | 0 |
| 38175W AC 2 | GOCAP 2016-31A A2R CLO SNR FLT 08/05/30 | | 08/10/2018 | NATIXIS | | 4,000,000 | 4,000,000 | 0 |
| 38177B AA 0 | GCBDC 2018-1A A CLO SSNR FLT 01/15/2031 | C | 11/01/2018 | MORGAN STANLEY | | 10,000,000 | 10,000,000 | 0 |
| 40170F AA 4 | GPIM 2018-1A A1 CLO SSNR FLT 01/15/2031 | | 11/20/2018 | NATIXIS | | 7,000,000 | 7,000,000 | 0 |
| 40170F AJ 5 | GPIM 2018-1A A2 CLO SSNR 4.55 01/15/2031 | | 11/20/2018 | NATIXIS | | 2,000,000 | 2,000,000 | 0 |
| 40423X AB 8 | NZES 2018-PLS1 A ABS SSNR 3.193 01/25/23 | | 01/24/2018 | CS FIRST BOSTON | | 3,999,948 | 4,000,000 | 0 |
| 40423X AC 6 | NZES 2018-PLS1 B ABS MEZ 3.588 01/25/23 | | 01/24/2018 | CS FIRST BOSTON | | 1,999,998 | 2,000,000 | 0 |
| 40423X AF 9 | NZES 2018-PLS2 A ABS SSNR 3.265 02/25/23 | | 02/09/2018 | CS FIRST BOSTON | | 16,999,733 | 17,000,000 | 0 |
| 40423X AG 7 | NZES 2018-PLS2 B ABS MEZ 3.709 02/25/23 | | 02/09/2018 | CS FIRST BOSTON | | 4,999,969 | 5,000,000 | 0 |
| 411707 AB 8 | HNGRY 2018-1A A2I ABS 4.25 06/20/2048 | | 05/23/2018 | BARCLAYS CAPITAL | | 2,500,000 | 2,500,000 | 0 |
| 411707 AB 8 | HNGRY 2018-1A A2I ABS 4.25 06/20/2048 | | 10/19/2018 | BARCLAYS CAPITAL | | 894,375 | 900,000 | 3,506 |
| 411707 AD 4 | HNGRY 2018-1A A2II ABS 4.959 06/20/2048 | | 05/23/2018 | BARCLAYS CAPITAL | | 2,000,000 | 2,000,000 | 0 |
| 43132A AA 6 | HILDENE COLLATERAL MGMT 5.50 12/28/42 | | 09/27/2018 | SANDLER & O'NEIL PARTNERS | | 2,000,000 | 2,000,000 | 0 |
| 43133A AA 5 | HITR 2018-1A A1 CDO SSNR FLT 10/10/2038 | | 08/13/2018 | BANC OF AMERICA SECURITIES | | 9,800,000 | 10,000,000 | 0 |
| 43283A AA 3 | HGVT 2017-AA A ABS SNR 2.66 12/27/2028 | | 02/22/2018 | Payment on Intercompany Balance | | 1,611,779 | 1,632,623 | 3,257 |
| 438516 BM 7 | HONEYWELL INTL 1.85 11/01/2021 | | 02/22/2018 | Payment on Intercompany Balance | | 1,924,570 | 2,000,000 | 11,408 |
| 440405 AE 8 | HORZN 2018-1 A ABS SSNR 4.458 12/15/2038 | | 11/16/2018 | MIZUHO SEC USA | | 2,999,936 | 3,000,000 | 0 |
| 44330G AE 3 | HLM 4A-2014 A2R CLO MEZ FLT 01/28/2030 | C | 12/07/2018 | CANTOR FITZGERALD & CO | | 683,375 | 700,000 | 3,352 |
| 44330G AE 3 | HLM 4A-2014 A2R CLO MEZ FLT 01/28/2030 | C | 12/10/2018 | CANTOR FITZGERALD & CO | | 291,938 | 300,000 | 1,470 |
| 44331D AJ 8 | HLM 5A-2015 B2RR CLO MEZ 4.83 10/15/2030 | | 10/02/2018 | MORGAN STANLEY | | 2,000,000 | 2,000,000 | 0 |
| 44891A AM 9 | HYUNDAI CAPITAL AMERICA 3.10 04/05/2022 | | 02/22/2018 | Payment on Intercompany Balance | | 1,930,972 | 2,000,000 | 23,594 |

# SCHEDULE D - PART 3

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

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 449255 AE 8 | ICG 2017-2A A2 CLO MEZ FLT 10/23/2029 | C | 12/20/2018 | CITIGROUP | | 1,950,400 | 2,000,000 | 14,560 |
| 44932B AN 6 | ICG 2018-3A A2 CLO SNR 4.44 01/24/2032 | C | 11/06/2018 | MORGAN STANLEY | | 4,250,000 | 4,250,000 | 0 |
| 451102 BJ 5 | ICAHN ENTERPRISES/FIN 6.25 02/01/2022 | | 02/14/2018 | Exchanged | | 3,086,574 | 3,000,000 | 6,771 |
| 45780K AG 1 | INTOW 2018-1A A ABS SSNR 4.103 12/15/48 | | 12/04/2018 | BARCLAYS CAPITAL | | 2,600,000 | 2,600,000 | 0 |
| 46185J AC 2 | IHSFR 2018-SFR1 B ABS MEZ FLT 03/17/2037 | | 01/26/2018 | JP MORGAN SECURITIES INC | | 2,500,000 | 2,500,000 | 0 |
| 46603V AB 1 | IVYH 14A A2 CLO MEZ FLT 04/18/2030 | | 04/06/2018 | MORGAN STANLEY | | 2,000,000 | 2,000,000 | 0 |
| 46849L SS 1 | JACKSON NATL LIFE 3.25 01/30/2024 | | 02/22/2018 | Payment on Intercompany Balance | | 2,949,717 | 3,000,000 | 5,958 |
| 47232V BY 7 | JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37 | | 11/26/2018 | Deferred Interest | | 23 | 23 | 0 |
| 47760Q AA 1 | JIMMY 2017-1A A2I ABS SNR 3.61 07/30/47 | | 03/01/2018 | AMHERST SECURITIES CORP | | 2,579,977 | 2,584,015 | 9,069 |
| 47760Q AA 1 | JIMMY 2017-1A A2I ABS SNR 3.61 07/30/47 | | 03/05/2018 | AMHERST SECURITIES CORP | | 957,775 | 960,175 | 3,563 |
| 478160 CD 4 | JOHNSON & JOHNSON 2.25 03/03/2022 | | 02/22/2018 | Payment on Intercompany Balance | | 978,979 | 1,000,000 | 10,563 |
| 49255P AA 1 | KSTRL 2018-1A A ABS SSNR 4.25 12/15/2038 | | 12/11/2018 | MIZUHO SEC USA | | 1,943,576 | 2,000,000 | 0 |
| 49326E EH 2 | KEYCORP MTN 4.15 10/29/2025 | | 10/22/2018 | KEYBANK CAPITAL MARKET | | 9,993,400 | 10,000,000 | 0 |
| 49918# AA 2 | KNOPP BIOSCIENCES LLC 5.00 04/01/2019 | | 05/24/2018 | Private Placement | | 450,000 | 450,000 | 0 |
| 49918# AA 2 | KNOPP BIOSCIENCES LLC 5.00 04/01/2019 | | 05/31/2018 | Private Placement | | 360,000 | 360,000 | 41,823 |
| 49918# AA 2 | KNOPP BIOSCIENCES LLC 5.00 04/01/2019 | | 11/15/2018 | Private Placement | | 237,600 | 237,600 | 33,072 |
| 53944Y AC 7 | LLOYDS BK GR PLC 3.00 01/11/2022 | C | 02/22/2018 | Payment on Intercompany Balance | | 1,962,834 | 2,000,000 | 6,833 |
| 552915 AC 4 | MAI HOLDINGS INC IAI 9.50 06/01/23 | | 06/20/2018 | WILLIAM BLAIR & COMPANY | | 1,000,000 | 1,000,000 | 0 |
| 55343@ AA 6 | MJX VENTURE JUNIOR L+4.635 10/15/2031 | | 10/25/2018 | Private Placement | | 405,469 | 405,750 | 0 |
| 55818Y BL 4 | MDPK 2015-17A B2R CLO MEZ 3.79 07/21/30 | | 11/19/2018 | BARCLAYS CAPITAL | | 95,000 | 100,000 | 316 |
| 55819T AS 0 | MDPK 2016-20A BR CLO MEZ FLT 07/27/2030 | C | 12/07/2018 | CANTOR FITZGERALD & CO | | 1,462,500 | 1,500,000 | 7,273 |
| 55953P AE 5 | MAGNE 2015-16A SUB 0 01/18/28 | | 02/02/2018 | Exchanged | | 1,047,969 | 1,187,500 | 0 |
| 56577D AA 4 | MRNON 2018-1A A1 CLO SSNR FLT 04/15/2030 | | 05/29/2018 | CITIGROUP | | 2,745,463 | 2,750,000 | 8,002 |
| 56577D AC 0 | MRNON 2018-1A B CLO MEZ FLT 04/15/2030 | | 04/20/2018 | WELLS FARGO BROKERAGE SERVICES | | 2,250,000 | 2,250,000 | 0 |
| 56577D AJ 5 | MRNON 2018-1A A2 CLO SSNR 4.363 04/15/30 | | 04/20/2018 | WELLS FARGO BROKERAGE SERVICES | | 2,998,883 | 3,000,000 | 0 |
| 571748 BB 7 | MARSH & MCLENNAN 2.75 01/30/2022 | | 02/22/2018 | Payment on Intercompany Balance | | 981,092 | 1,000,000 | 1,681 |
| 57629W CD 0 | MASSMUTUAL GLOBAL 2.50 04/13/2022 | | 02/22/2018 | Payment on Intercompany Balance | | 972,459 | 1,000,000 | 8,958 |
| 590111 ZA 1 | MJX VENTURE SENIOR TL L+1.682 04/30/2031 | | 04/04/2018 | Private Placement | | 9,930,000 | 9,930,000 | 0 |
| 590111 ZB 9 | MJX VENTURE JUNIOR L+4.418 4/30/2031 | | 04/04/2018 | Private Placement | | 1,119,000 | 1,140,000 | 0 |
| 590111 ZC 7 | MJX VENTURE SENIOR TL L+1.387 10/15/2031 | | 10/25/2018 | Private Placement | | 3,041,250 | 3,041,250 | 0 |
| 59217G CD 9 | MET LIFE GLOB FUNDING 2.65 04/08/2022 | | 02/22/2018 | Payment on Intercompany Balance | | 979,813 | 1,000,000 | 9,864 |
| 59217G CR 8 | MET LIFE GLOB FUNDING I 3.45 10/09/2021 | | 10/03/2018 | JP MORGAN SECURITIES INC | | 9,994,900 | 10,000,000 | 0 |
| 59801M AE 8 | MIDO 2018-8A B CLO MEZ FLT 02/20/31 | | 01/16/2018 | GOLDMAN SACHS | | 1,500,000 | 1,500,000 | 0 |
| 59801W AC 0 | MIDO 2017-7A A2 CLO SNR FLT 07/15/2029 | | 02/22/2018 | Payment on Intercompany Balance | | 1,403,549 | 1,400,000 | 4,835 |
| 599809 CN 8 | MCMLT 2015-1 B1 MEZ 3.7821 06/25/2056 | | 10/26/2018 | JP MORGAN SECURITIES INC | | 4,365,172 | 4,450,000 | 13,635 |
| 61033C AL 0 | MCMML 2018-2A A2 CLO SSNR 4.678 11/22/30 | | 10/04/2018 | BNP PARIBAS | | 6,000,000 | 6,000,000 | 0 |
| 61034H AA 2 | MCMML 2018-1A A CLO SSNR FLT 04/15/2030 | | 02/01/2018 | DEUTSCHE BANK | | 2,800,000 | 2,800,000 | 0 |
| 61034H AC 8 | MCMML 2018-1A B CLO MEZ FLT 04/15/2030 | | 02/01/2018 | DEUTSCHE BANK | | 600,000 | 600,000 | 0 |
| 61125# AA 6 | MONROE CAP MGMT A-2 LIBOR+285 10/30/23 | | 03/23/2018 | Private Placement | | 328,065 | 328,065 | 0 |
| 61125# AA 6 | MONROE CAP MGMT A-2 LIBOR+285 10/30/23 | | 03/29/2018 | Private Placement | | 905,806 | 905,806 | 0 |
| 61125# AA 6 | MONROE CAP MGMT A-2 LIBOR+285 10/30/23 | | 05/16/2018 | Private Placement | | 119,032 | 119,032 | 0 |
| 61125# AA 6 | MONROE CAP MGMT A-2 LIBOR+285 10/30/23 | | 05/17/2018 | Private Placement | | 380,323 | 380,323 | 0 |
| 61125# AA 6 | MONROE CAP MGMT A-2 LIBOR+285 10/30/23 | | 05/23/2018 | Private Placement | | 223,548 | 223,548 | 0 |
| 61125# AA 6 | MONROE CAP MGMT A-2 LIBOR+285 10/30/23 | | 06/19/2018 | Private Placement | | 519,677 | 519,677 | 0 |
| 61125# AA 6 | MONROE CAP MGMT A-2 LIBOR+285 10/30/23 | | 08/13/2018 | Private Placement | | 870,968 | 870,968 | 0 |
| 61125# AA 6 | MONROE CAP MGMT A-2 LIBOR+285 10/30/23 | | 09/26/2018 | Private Placement | | 580,645 | 580,645 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 61125# AA 6 | MONROE CAP MGMT A-2 LIBOR+285 10/30/23 | | 10/04/2018 | Private Placement | | 232,258 | 232,258 | 0 |
| 61125# AA 6 | MONROE CAP MGMT A-2 LIBOR+285 10/30/23 | | 11/13/2018 | Private Placement | | 1,451,613 | 1,451,613 | 0 |
| 61125# AA 6 | MONROE CAP MGMT A-2 LIBOR+285 10/30/23 | | 12/26/2018 | Private Placement | | 870,968 | 870,968 | 0 |
| 629400 AA 0 | ERL 2015-1A A1 ABS SNR 2.707 2/19/2045 | | 12/24/2018 | Exchanged | | 4,379,335 | 4,435,961 | 1,668 |
| 629400 AB 8 | ERL 2015-1A A2 ABS SNR 3.585 02/19/204 | | 12/24/2018 | Exchanged | | 6,120,856 | 6,200,000 | 3,087 |
| 629400 AD 4 | ERL 2016-1A A1 ABS SNR 3.968 3/46 | | 12/24/2018 | Exchanged | | 946,267 | 936,749 | 516 |
| 629400 AE 2 | ERL 2016-1A A2 ABS SEQ SSNR 5.047 3/46 | | 12/24/2018 | Exchanged | | 3,400,244 | 3,250,000 | 2,278 |
| 62947Q AZ 1 | NXP BV/NXP FUNDING 4.875 03/01/2024 | C | 12/03/2018 | CS FIRST BOSTON | | 2,999,130 | 3,000,000 | 0 |
| 63254A AU 2 | NATL AUS BANK/NY 2.80 01/10/2022 | C | 02/22/2018 | Payment on Intercompany Balance | | 3,941,176 | 4,000,000 | 13,067 |
| 64755* AA 1 | NEW MOUNTAIN GUARD PTNRS A 5.925 3/15/22 | | 11/26/2018 | Private Placement | | 1,460,000 | 1,460,000 | 0 |
| 647551 B* 0 | NEW MOUNTAIN FINANCE 4.87 01/30/2023 | | 01/23/2018 | Private Placement | | 4,000,000 | 4,000,000 | 0 |
| 64829T AA 9 | NZES 2018-FNT1 A ABS SSNR 3.61 05/25/23 | | 05/14/2018 | CS FIRST BOSTON | | 1,499,691 | 1,500,000 | 0 |
| 64829T AB 7 | NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023 | | 05/14/2018 | CS FIRST BOSTON | | 2,499,798 | 2,500,000 | 0 |
| 64829T AH 4 | NZES 2018-FNT2 A ABS SSNR 3.79 07/25/54 | | 07/24/2018 | CITIGROUP | | 999,723 | 1,000,000 | 0 |
| 64829T AJ 0 | NZES 2018-FNT2 B ABS SNR 4.09 07/25/2054 | | 07/24/2018 | CITIGROUP | | 893,877 | 894,000 | 0 |
| 649445 AC 7 | NY COMMUNITY BANCORP 5.90 11/06/2028 | | 11/02/2018 | GOLDMAN SACHS | | 5,000,000 | 5,000,000 | 0 |
| 649604 AD 7 | NY MORTGAGE TRUST 6.25 01/15/2022 | | 03/02/2018 | STIFEL NICOLAUS | | 2,490,000 | 2,500,000 | 22,135 |
| 649604 AD 7 | NY MORTGAGE TRUST 6.25 01/15/2022 | | 06/19/2018 | CLEARVIEW | | 1,245,313 | 1,250,000 | 33,854 |
| 65130P AS 9 | NEWFL 2016-1A CR CLO MEZ FLT 04/20/2028 | | 05/21/2018 | WELLS FARGO BROKERAGE SERVICES | | 2,000,000 | 2,000,000 | 0 |
| 65130P AW 0 | NEWFL 2016-1A A2R CLO SSNR 3.868 04/28 | | 05/21/2018 | WELLS FARGO BROKERAGE SERVICES | | 1,100,000 | 1,100,000 | 0 |
| 654740 BL 2 | NISSAN MOTOR ACCEPT 3.875 09/21/2023 | | 09/18/2018 | JP MORGAN SECURITIES INC | | 14,994,600 | 15,000,000 | 0 |
| 67102* AA 4 | ORCC FINANCING II L+200 10/10/2026 | | 10/11/2018 | Private Placement | | 20,000,000 | 20,000,000 | 0 |
| 67108B BG 9 | OZLMF 2012-2A A2RF CLO MEZ 4.651 07/31 | | 08/17/2018 | MORGAN STANLEY | | 2,800,000 | 2,800,000 | 0 |
| 67108L BE 2 | OZLM 2014-6A A2BS CLO MEZ 4.49 04/17/31 | | 04/11/2018 | BANC OF AMERICA SECURITIES | | 1,600,000 | 1,600,000 | 0 |
| 67400F AC 5 | OAKCL 2018-1A A1B CLO SNR FLT 10/20/2030 | C | 10/24/2018 | CITIGROUP | | 2,700,000 | 2,700,000 | 0 |
| 67590B AU 4 | OCT16 2013-1A BR CLO MEZ FLT 07/17/2030 | C | 12/07/2018 | CANTOR FITZGERALD & CO | | 985,313 | 1,000,000 | 16,072 |
| 67707C AG 3 | OAKC 2014-10RA A2B CLO SNR 4.475 12/30 | | 11/20/2018 | BARCLAYS CAPITAL | | 2,500,000 | 2,500,000 | 0 |
| 68267B AA 8 | OMFIT 2018-1A A ABS SSNR 3.3 03/14/2029 | | 02/21/2018 | SOCIETE GENERALE SEC | | 6,998,097 | 7,000,000 | 0 |
| 68267B AB 6 | OMFIT 2018-1A B ABS MEZ 3.61 03/14/2029 | | 02/21/2018 | SOCIETE GENERALE SEC | | 5,999,584 | 6,000,000 | 0 |
| 68268L AA 5 | OMFIT 2015-3A A ABS SEQ SSNR 3.63 11/28 | | 02/22/2018 | Payment on Intercompany Balance | | 3,024,028 | 3,000,000 | 1,210 |
| 68269C AA 4 | OMFIT 2018-2A A ABS SSNR 3.57 03/14/2033 | | 03/12/2018 | CITIGROUP | | 1,999,571 | 2,000,000 | 0 |
| 69346M AA 7 | PNMSR 2018-FT1 A ABS SNR FLT 04/25/2023 | | 04/20/2018 | CS FIRST BOSTON | | 3,000,000 | 3,000,000 | 0 |
| 69354W AC 0 | PNMSR 2018-GT1 A ABS SSNR FLT 02/25/2023 | | 02/21/2018 | CS FIRST BOSTON | | 6,400,000 | 6,400,000 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 05/02/2018 | Private Placement | | 7,702,778 | 7,777,778 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 05/08/2018 | Private Placement | | 1,079,365 | 1,079,365 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 05/14/2018 | Private Placement | | 1,307,937 | 1,307,937 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 05/30/2018 | Private Placement | | 634,921 | 634,921 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 06/01/2018 | Private Placement | | 317,460 | 317,460 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 06/06/2018 | Private Placement | | 1,600,000 | 1,600,000 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 06/15/2018 | Private Placement | | 361,905 | 361,905 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 06/20/2018 | Private Placement | | 634,921 | 634,921 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 07/03/2018 | Private Placement | | 285,714 | 285,714 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 07/12/2018 | Private Placement | | 400,000 | 400,000 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 07/19/2018 | Private Placement | | 393,651 | 393,651 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 07/30/2018 | Private Placement | | 57,143 | 57,143 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 08/20/2018 | Private Placement | | 228,571 | 228,571 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 08/22/2018 | Private Placement | | 349,206 | 349,206 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 08/23/2018 | Private Placement | | 285,714 | 285,714 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 08/28/2018 | Private Placement | | 622,222 | 622,222 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 08/31/2018 | Private Placement | | 1,003,175 | 1,003,175 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 09/07/2018 | Private Placement | | 1,015,873 | 1,015,873 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 10/12/2018 | Private Placement | | 685,714 | 685,714 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 10/15/2018 | Private Placement | | 120,635 | 120,635 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 10/24/2018 | Private Placement | | 539,683 | 539,683 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 10/30/2018 | Private Placement | | 279,365 | 279,365 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 10/31/2018 | Private Placement | | 844,444 | 844,444 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 11/05/2018 | Private Placement | | 400,000 | 400,000 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 11/07/2018 | Private Placement | | 222,222 | 222,222 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 11/16/2018 | Private Placement | | 812,698 | 812,698 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 11/30/2018 | Private Placement | | 146,032 | 146,032 | 0 |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 12/12/2018 | Private Placement | | 634,921 | 634,921 | 0 |
| 70932A AB 9 | PENNYMAC CORP 5.375 05/01/2020 | | 11/19/2018 | STIFEL NICOLAUS | | 992,500 | 1,000,000 | 2,986 |
| 70932A AB 9 | PENNYMAC CORP 5.375 05/01/2020 | | 11/20/2018 | JP MORGAN SECURITIES INC | | 496,250 | 500,000 | 1,642 |
| 70932A AB 9 | PENNYMAC CORP 5.375 05/01/2020 | | 11/26/2018 | JP MORGAN SECURITIES INC | | 397,500 | 400,000 | 1,613 |
| 70932A AB 9 | PENNYMAC CORP 5.375 05/01/2020 | | 11/29/2018 | STIFEL NICOLAUS | | 5,174,000 | 5,200,000 | 24,844 |
| 70932A AB 9 | PENNYMAC CORP 5.375 05/01/2020 | | 12/19/2018 | BANC OF AMERICA SECURITIES | | 1,074,515 | 1,084,000 | 8,092 |
| 713448 DT 2 | PEPSICO INC 2.25 05/02/2022 | | 02/22/2018 | Payment on Intercompany Balance | | 1,940,100 | 2,000,000 | 13,750 |
| 71424# AA 3 | PERMIAN HOLDCO 2 14.00 10/15/2021 | | 03/31/2018 | Capitalized Interest | | 5,764 | 5,764 | 0 |
| 71424# AA 3 | PERMIAN HOLDCO 2 14.00 10/15/2021 | | 06/30/2018 | Capitalized Interest | | 5,966 | 5,966 | 0 |
| 71424# AA 3 | PERMIAN HOLDCO 2 14.00 10/15/2021 | | 09/30/2018 | Capitalized Interest | | 6,175 | 6,175 | 0 |
| 71424# AA 3 | PERMIAN HOLDCO 2 14.00 10/15/2021 | | 12/31/2018 | Capitalized Interest | | 6,391 | 6,391 | 0 |
| 714244 ZZ 6 | PERMIAN DD 14.00 10/15/2021 | | 02/15/2018 | Private Placement | | 28,050 | 28,050 | 0 |
| 714244 ZZ 6 | PERMIAN DD 14.00 10/15/2021 | | 03/31/2018 | Capitalized Interest | | 2,533 | 2,533 | 0 |
| 714244 ZZ 6 | PERMIAN DD 14.00 10/15/2021 | | 06/30/2018 | Capitalized Interest | | 3,072 | 3,072 | 0 |
| 714244 ZZ 6 | PERMIAN DD 14.00 10/15/2021 | | 09/30/2018 | Capitalized Interest | | 3,180 | 3,180 | 0 |
| 714244 ZZ 6 | PERMIAN DD 14.00 10/15/2021 | | 12/31/2018 | Capitalized Interest | | 3,291 | 3,291 | 0 |
| 72303# AA 7 | PINEBRIDGE FEEDER 6.00 12/31/2031 | | 11/28/2018 | Private Placement | | 2,136,539 | 2,136,539 | 0 |
| 72703P AA 1 | PLNT 2018-1A A2I ABS SNR 4.262 09/05/48 | | 07/19/2018 | GUGGENHEIM CAPITAL MARKET | | 1,000,000 | 1,000,000 | 0 |
| 74042D AA 4 | PRETSL 20A A1 CDO SSNR FLT 03/22/2038 | C | 11/29/2018 | CS FIRST BOSTON | | 2,727,000 | 2,962,119 | 15,748 |
| 74042M AA 4 | PRETSL 22A A1 CDO SSNR FLT 09/22/2036 | | 12/06/2018 | CS FIRST BOSTON | | 4,163,341 | 4,415,874 | 25,257 |
| 74331M AA 4 | PROG 2018-SFR3 A ABS SSNR 3.88 10/17/35 | | 09/21/2018 | MORGAN STANLEY | | 3,999,870 | 4,000,000 | 0 |
| 74331M AB 2 | PROG 2018-SFR3 B ABS MEZ 4.079 10/17/35 | | 09/21/2018 | MORGAN STANLEY | | 3,999,895 | 4,000,000 | 0 |
| 74334A AA 7 | PROG 2018-SFR1 A ABS SSNR 3.255 03/17/35 | | 02/08/2018 | GOLDMAN SACHS | | 7,999,961 | 8,000,000 | 0 |
| 74334A AB 5 | PROG 2018-SFR1 B ABS MEZ 3.484 03/17/35 | | 02/08/2018 | GOLDMAN SACHS | | 2,999,918 | 3,000,000 | 0 |
| 74348T AS 1 | PROSPECT CAPITAL NOTZ 6.375 01/15/2024 | | 09/27/2018 | RBC CAPITAL MARKETS | | 2,990,550 | 3,000,000 | 0 |
| 75156W AD 5 | RAMP 2006-RS4 A4 SEQ SNR FLT 07/25/2036 | | 05/30/2018 | Payment on Intercompany Balance | | 2,820,667 | 2,978,798 | 927 |
| 758202 AK 1 | REED ELSEVR CPTL 3.125 10/15/2022 | | 02/22/2018 | Payment on Intercompany Balance | | 691,406 | 704,000 | 7,761 |
| 75951A AJ 7 | RELIANCE STAND LIFE II 3.85 09/19/2023 | | 09/12/2018 | CS FIRST BOSTON | | 9,994,600 | 10,000,000 | 0 |
| 76110H 2Y 4 | RALI 2005-QS5 A2 IO INV 4/25/2035 | | 02/22/2018 | Payment on Intercompany Balance | | 455,201 | 0 | 15,854 |
| 77587A AS 5 | RMRK 2018-1A B2 CLO MEZ 4.27 04/20/2031 | | 03/29/2018 | CITIGROUP | | 2,000,000 | 2,000,000 | 0 |
| 77775* BU 4 | ROSENTHAL & ROSENTHAL 4.38 1/15/2025 | | 01/18/2018 | Private Placement | | 5,000,000 | 5,000,000 | 0 |
| 77879R AB 2 | ROTOR 2011-1A A ABS SNR 5.75 06/15/46 | C | 06/14/2018 | STIFEL NICOLAUS | | 6,569,050 | 6,703,112 | 1,071 |
| 78403D AG 5 | SBA TOWER TRUST 14-1 C 2.898 10/15/2019 | | 05/30/2018 | Payment on Intercompany Balance | | 2,489,085 | 2,500,000 | 3,019 |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 78403D AM 2 | SBA TOWER TRUST 18-1 C 3.448 03/15/2023 | | 02/16/2018 | BARCLAYS CAPITAL | | 8,000,000 | 8,000,000 | 0 |
| 80282K AU 0 | SANTANDER HOLDINGS 4.45 12/03/2021 | | 11/28/2018 | JP MORGAN SECURITIES INC | | 4,991,150 | 5,000,000 | 0 |
| 80306A AA 8 | SAPA 2018-1A A ABS SSNR 4.25 03/15/2040 | | 03/14/2018 | WELLS FARGO BROKERAGE SERVICES | | 2,498,832 | 2,500,000 | 0 |
| 80349B AP 2 | SARAT 2013-1A A2R2 CLO SNR FLT 01/20/30 | | 12/03/2018 | GOLDMAN SACHS | | 4,000,000 | 4,000,000 | 0 |
| 808513 AY 1 | CHARLES SCHWAB 3.55 02/01/2024 | | 10/29/2018 | CITIGROUP | | 6,990,270 | 7,000,000 | 0 |
| 82620K AS 2 | SIEMENS FINANCIAL 3.125 03/16/2024 | C | 02/22/2018 | Payment on Intercompany Balance | | 985,726 | 1,000,000 | 13,542 |
| 82652K AA 2 | SRFC 2017-1A A ABS SNR 2.91 03/20/34 | | 02/22/2018 | Payment on Intercompany Balance | | 1,081,944 | 1,094,710 | 177 |
| 82671A AA 1 | SIGNET UK FINANCE 4.70 06/15/2024 | C | 12/14/2018 | JEFFERIES & CO | | 401,625 | 450,000 | 176 |
| 828730 AB 7 | SIMMONS FIRST NTL CORP 5.00 04/01/2028 | | 03/21/2018 | SANDLER & O'NEIL PARTNERS | | 2,000,000 | 2,000,000 | 0 |
| 83404J AA 4 | SCLP 2017-3 A ABS SSNR 2.77 05/25/2026 | | 02/22/2018 | Payment on Intercompany Balance | | 1,433,754 | 1,441,033 | 2,994 |
| 83405R AA 5 | SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027 | | 01/30/2018 | DEUTSCHE BANK | | 4,499,708 | 4,500,000 | 0 |
| 83405R AB 3 | SCLP 2018-1 A2 ABS SSNR 3.14 02/25/2027 | | 01/30/2018 | DEUTSCHE BANK | | 2,999,474 | 3,000,000 | 0 |
| 83546D AF 5 | SONIC 2018-1A A2 ABS SNR 4.026 02/20/48 | | 01/23/2018 | GUGGENHEIM CAPITAL MARKET | | 1,500,000 | 1,500,000 | 0 |
| 83608G AQ 9 | SNDPT 2013-1A A2R CLO MEZ FLT 01/26/2031 | C | 12/07/2018 | CANTOR FITZGERALD & CO | | 1,752,188 | 1,800,000 | 9,103 |
| 84861C AC 9 | SPMF 2017-1A A ABS SSNR 4.36 12/01/2047 | | 01/23/2018 | CS FIRST BOSTON | | 2,008,468 | 1,998,709 | 7,020 |
| 84861C AC 9 | SPMF 2017-1A A ABS SSNR 4.36 12/01/2047 | | 02/21/2018 | CS FIRST BOSTON | | 2,005,138 | 1,993,923 | 5,313 |
| 85022W AA 2 | SCFT 2016-AA A ABS SSNR 3.05 04/25/2029 | | 02/22/2018 | Payment on Intercompany Balance | | 1,314,222 | 1,313,644 | 3,005 |
| 85208N AD 2 | SPRINT SPECTRUM 4.738 03/20/2025 | | 03/14/2018 | GOLDMAN SACHS | | 3,000,000 | 3,000,000 | 0 |
| 85816B CQ 1 | STCR 2015-1A BR CLO MEZ FLT 05/22/2029 | | 02/22/2018 | Payment on Intercompany Balance | | 2,015,277 | 2,000,000 | 208 |
| 86212V AD 6 | STR 2018-1A A1 ABS SSNR 3.96 10/20/2048 | | 10/12/2018 | CS FIRST BOSTON | | 2,999,223 | 3,000,000 | 0 |
| 86212V AE 4 | STR 2018-1A A2 ABS SSNR 4.29 10/20/2048 | | 10/12/2018 | CS FIRST BOSTON | | 3,248,778 | 3,250,000 | 0 |
| 86268H AA 6 | STRTA 2018-1A A CLO SSNR FLT 01/15/2031 | | 11/27/2018 | CITIGROUP | | 3,000,000 | 3,000,000 | 0 |
| 86934N AA 7 | SCML 2018-SBC7 A ABS SNR 4.72 05/25/2039 | | 11/06/2018 | CITIGROUP | | 1,999,916 | 2,000,000 | 9,702 |
| 87165V AK 5 | SYMP 2015-16A B2R CLO MEZ 4.59 10/15/31 | | 08/29/2018 | MORGAN STANLEY | | 2,900,000 | 2,900,000 | 0 |
| 87165V AP 4 | SYMP 2015-16A C2R CLO MEZ 5.15 10/15/31 | | 08/29/2018 | MORGAN STANLEY | | 1,000,000 | 1,000,000 | 0 |
| 87166V AG 3 | SYMP 2018-20A B2 CLO MEZ 4.88 01/16/2032 | C | 12/19/2018 | NATIXIS | | 1,500,000 | 1,500,000 | 0 |
| 87236Y AH 1 | TD AMERITRADE 3.75 04/01/2024 | | 10/30/2018 | BARCLAYS CAPITAL | | 12,971,270 | 13,000,000 | 0 |
| 87244C AJ 5 | CHMML 2016-1A AR CLO SSNR FLT 10/20/2030 | | 10/05/2018 | WELLS FARGO BROKERAGE SERVICES | | 4,000,000 | 4,000,000 | 0 |
| 87244C AL 0 | CHMML 2016-1A BR CLO MEZ FLT 10/20/2030 | | 10/05/2018 | WELLS FARGO BROKERAGE SERVICES | | 1,800,000 | 1,800,000 | 0 |
| 87265K AE 2 | TPG SPECIALTY LE 4 01/22/23 | | 01/17/2018 | BANC OF AMERICA SECURITIES | | 9,996,900 | 10,000,000 | 0 |
| 87266X AA 1 | TRTX 2018-FL1 A CLO SSNR FLT 04/15/2035 | | 02/05/2018 | WELLS FARGO BROKERAGE SERVICES | | 3,000,000 | 3,000,000 | 0 |
| 87266X AC 7 | TRTX 2018-FL1 AS CLO SNR FLT 04/15/2035 | | 02/05/2018 | WELLS FARGO BROKERAGE SERVICES | | 2,500,000 | 2,500,000 | 0 |
| 87266X AE 3 | TRTX 2018-FL1 B CLO MEZ FLT 04/15/2035 | | 02/05/2018 | WELLS FARGO BROKERAGE SERVICES | | 1,000,000 | 1,000,000 | 0 |
| 87342R AB 0 | BELL 2016-1A A2II ABS SNR 4.377 05/25/46 | | 02/22/2018 | Payment on Intercompany Balance | | 1,017,676 | 987,500 | 10,446 |
| 87342R AF 1 | BELL 2018-1AW A2W ABS SNR 4.59 11/25/48 | | 12/10/2018 | BARCLAYS CAPITAL | | 2,000,000 | 2,000,000 | 3,570 |
| 874060 AR 7 | TAKEDA PHARMACEUTICAL 4.40 11/26/2023 | C | 11/19/2018 | JP MORGAN SECURITIES INC | | 8,996,400 | 9,000,000 | 0 |
| 87407P AP 5 | TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39 | | 02/08/2018 | BANC OF AMERICA SECURITIES | | 404,391 | 405,198 | 825 |
| 87407P AR 1 | TAL 2014-3A A ABS SNR 3.27 11/21/2039 | | 02/08/2018 | BANC OF AMERICA SECURITIES | | 81,113 | 82,000 | 164 |
| 88315F AA 9 | TMCL 2017-1A A ABS SNR 3.72 05/20/2042 | C | 01/18/2018 | CANTOR FITZGERALD & CO | | 935,043 | 931,260 | 192 |
| 88432F AY 5 | WINDR 2015-1A A2RR CLO SNR FLT 10/20/30 | C | 11/08/2018 | BARCLAYS CAPITAL | | 1,600,000 | 1,600,000 | 0 |
| 88432U AC 0 | WINDR 2018-3A A2 CLO SNR FLT 01/20/2031 | | 10/26/2018 | CITIGROUP | | 1,600,000 | 1,600,000 | 0 |
| 885220 KW 2 | TMST 2006-2 A2B SEQ SNR FLT 04/25/2036 | | 12/11/2018 | CS FIRST BOSTON | | 1,884,565 | 1,927,327 | 3,039 |
| 886065 AA 9 | TBOLT 2018-A A ABS SSNR 4.147 07/15/2038 | | 07/19/2018 | BANC OF AMERICA SECURITIES | | 999,978 | 1,000,000 | 0 |
| 88631Y AC 1 | TIAA 2018-1A A1B CLO SNR FLT 01/20/2032 | | 11/13/2018 | CITIGROUP | | 1,500,000 | 1,500,000 | 0 |
| 89171V AF 4 | TPMT 2015-5 B2 MEZ FLT 05/25/2055 | | 10/05/2018 | CS FIRST BOSTON | | 3,903,104 | 4,000,000 | 4,862 |
| 89172P AE 9 | TPMT 2016-2 B1 MEZ 3.4799 08/25/2055 | | 10/03/2018 | AMHERST SECURITIES CORP | | 7,283,817 | 7,650,000 | 7,395 |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 89173U AC 1 | TPMT 2017-4 M1 MEZ 3.25 06/25/2057 | | 10/19/2018 | SANDLER & O'NEIL PARTNERS | | 1,667,728 | 1,806,000 | 3,587 |
| 89175M AE 3 | TPMT 2018-3 M1 MEZ 3.875 05/25/2058 | | 11/27/2018 | SANDLER & O'NEIL PARTNERS | | 5,728,125 | 6,000,000 | 18,083 |
| 89175V AC 7 | TPMT 2018-2 M1 MEZ 3.50 03/25/2058 | | 10/05/2018 | AMHERST SECURITIES CORP | | 3,759,200 | 4,000,000 | 5,444 |
| 89175V AC 7 | TPMT 2018-2 M1 MEZ 3.50 03/25/2058 | | 10/05/2018 | CS FIRST BOSTON | | 5,641,080 | 6,000,000 | 6,417 |
| 89412U AH 1 | TRAP 2004-6I A2 CDO SSNR FLT 11/16/2034 | | 05/18/2018 | GUGGENHEIM CAPITAL MARKET | | 10,163,346 | 10,214,418 | 6,215 |
| 89613T AB 4 | TAH 2018-SFR1 B ABS MEZ 3.739 05/17/2037 | | 04/11/2018 | DEUTSCHE BANK | | 2,498,746 | 2,500,000 | 0 |
| 896239 AB 6 | TRIMBLE INC 4.15 06/15/2023 | | 06/07/2018 | BANC OF AMERICA SECURITIES | | 1,499,460 | 1,500,000 | 0 |
| 89641J AC 0 | TRNTS 2018-9A B1 CLO MEZ FLT 01/20/2032 | | 10/25/2018 | GOLDMAN SACHS | | 3,000,000 | 3,000,000 | 0 |
| 89641J AJ 5 | TRNTS 2018-9A B2 CLO MEZ 5.06 01/20/2032 | | 10/25/2018 | GOLDMAN SACHS | | 2,000,000 | 2,000,000 | 0 |
| 89656F AA 4 | TRL 2012-1A A1 ABS 2.266 01/15/43 | | 02/22/2018 | SG AMERICAS SECURITIES | | 11,104,768 | 11,347,680 | 7,857 |
| 89656F AC 0 | TRL 2013-1A A ABS SSNR 3.898 07/15/2043 | | 09/19/2018 | BANC OF AMERICA SECURITIES | | 4,855,143 | 4,867,311 | 3,162 |
| 89679H AA 3 | TCF 2017-1A A ABS SNR 3.52 06/20/2042 | | 01/16/2018 | BANC OF AMERICA SECURITIES | | 2,378,680 | 2,380,819 | 6,518 |
| 89690E AE 7 | TRMF 2014-1A A2 ABS SEQ SNR 4.085 04/44 | | 10/30/2018 | SG AMERICAS SECURITIES | | 996,875 | 1,000,000 | 1,816 |
| 89690E AE 7 | TRMF 2014-1A A2 ABS SEQ SNR 4.085 04/44 | | 11/02/2018 | CANTOR FITZGERALD & CO | | 1,291,672 | 1,300,000 | 3,098 |
| 89690E AF 4 | TRMF 2017-1A A1 ABS SNR 2.709 08/15/2047 | | 02/22/2018 | Payment on Intercompany Balance | | 2,707,316 | 2,739,832 | 1,443 |
| 89708B AA 1 | TROPC 2006-5A A1L1 CDO SSNR FLT 07/15/36 | | 01/03/2018 | CS FIRST BOSTON | | 7,517,763 | 8,527,771 | 31,643 |
| 89708B AA 1 | TROPC 2006-5A A1L1 CDO SSNR FLT 07/15/36 | | 01/17/2018 | CS FIRST BOSTON | | 3,684,845 | 4,056,244 | 680 |
| 89820U AB 0 | TFINS 2018-1A A2 CDO SSNR 4.05 03/30/39 | | 04/12/2018 | BANC OF AMERICA SECURITIES | | 1,683,000 | 1,700,000 | 0 |
| 90187B AA 9 | TWO HARBORS 6.25 01/15/2022 | | 11/20/2018 | STIFEL NICOLAUS | | 1,605,941 | 1,600,000 | 35,556 |
| 90187B AA 9 | TWO HARBORS 6.25 01/15/2022 | | 11/21/2018 | STIFEL NICOLAUS | | 2,007,406 | 2,000,000 | 45,486 |
| 90187B AA 9 | TWO HARBORS 6.25 01/15/2022 | | 12/11/2018 | STIFEL NICOLAUS | | 8,010,000 | 8,000,000 | 205,556 |
| 90187B AA 9 | TWO HARBORS 6.25 01/15/2022 | | 12/12/2018 | STIFEL NICOLAUS | | 4,003,708 | 4,000,000 | 103,472 |
| 90351D AH 0 | UBS GROUP FUNDING 2.65 02/01/2022 | C | 02/22/2018 | Payment on Intercompany Balance | | 1,942,560 | 2,000,000 | 3,092 |
| 90352W AA 2 | STEAM 2018-1 A1 ABS 3.783 04/25/48 | | 05/02/2018 | DEUTSCHE BANK | | 2,999,997 | 3,000,000 | 0 |
| 90352W AB 0 | STEAM 2018-1 A2 ABS 4.611 04/25/2048 | | 05/02/2018 | DEUTSCHE BANK | | 1,999,929 | 2,000,000 | 0 |
| 91823A AG 6 | VBTOW 2018-1A C ABS SSNR 3.413 02/15/48 | | 02/12/2018 | BARCLAYS CAPITAL | | 5,000,000 | 5,000,000 | 0 |
| 92211M AC 7 | VDC 2018-1A A2 ABS SNR 4.072 02/16/2043 | | 02/09/2018 | GUGGENHEIM CAPITAL MARKET | | 1,500,000 | 1,500,000 | 0 |
| 92257A AB 0 | VCC 2018-1 A ABS SSNR 3.59 04/25/2048 | | 04/06/2018 | CITIGROUP | | 8,969,634 | 8,972,683 | 36,798 |
| 92331X AJ 3 | VENTR 2018-35A BF CLO MEZ 5.006 10/22/31 | C | 10/17/2018 | JEFFERIES & CO | | 4,400,000 | 4,400,000 | 0 |
| 92343V ER 1 | VERIZON COMM INC 4.329 09/21/28 | | 06/21/2018 | Exchanged | | 2,451,124 | 2,482,000 | 0 |
| 928668 AR 3 | VOLKSWAGEN GROUP 4.25 11/13/2023 | | 11/15/2018 | CANTOR FITZGERALD & CO | | 2,965,260 | 3,000,000 | 2,125 |
| 928668 AR 3 | VOLKSWAGEN GROUP 4.25 11/13/2023 | | 12/07/2018 | GOLDMAN SACHS | | 4,920,300 | 5,000,000 | 16,528 |
| 92916X AL 1 | INGIM 2013-3A A2RR CLO MEZ FLT 10/18/31 | C | 12/10/2018 | BANC OF AMERICA SECURITIES | | 491,875 | 500,000 | 3,166 |
| 92917T AG 0 | VOYA 2018-2A COMB CLO MEZ FLT 07/15/2031 | | 05/17/2018 | MORGAN STANLEY | | 10,473,860 | 10,600,000 | 0 |
| 95058X AB 4 | WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45 | | 02/22/2018 | Payment on Intercompany Balance | | 1,978,049 | 1,955,000 | 14,845 |
| 95058X AE 8 | WEN 2018-1A A2II ABS SNR 3.884 03/15/48 | | 10/11/2018 | CS FIRST BOSTON | | 758,673 | 794,000 | 2,570 |
| 95058X AE 8 | WEN 2018-1A A2II ABS SNR 3.884 03/15/48 | | 10/11/2018 | GUGGENHEIM CAPITAL MARKET | | 1,139,266 | 1,191,000 | 3,855 |
| 95763P AJ 0 | WESTERN ALLIANCE 5.00 07/15/2025 | | 02/22/2018 | Payment on Intercompany Balance | | 1,018,086 | 1,000,000 | 5,139 |
| 96033D AA 8 | WESTR 2017-1A A ABS SSNR 3.05 12/20/2030 | | 02/28/2018 | PERFORMANCE TRUST | | 1,543,872 | 1,552,606 | 132 |
| 96033W AA 6 | WESTR 2018-1A A ABS SSNR 3.38 12/20/2031 | | 04/19/2018 | AMHERST SECURITIES CORP | | 1,996,484 | 2,000,000 | 0 |
| 96033W AB 4 | WESTR 2018-1A B ABS SNR 3.58 12/20/2031 | | 04/19/2018 | AMHERST SECURITIES CORP | | 2,985,000 | 3,000,000 | 0 |
| 961214 DG 5 | WESTPAC BANKING 2.80 01/11/2022 | C | 02/22/2018 | Payment on Intercompany Balance | | 1,964,830 | 2,000,000 | 6,378 |
| 97064E AA 6 | WESTF 2018-A A ABS SSNR 4.75 09/15/2043 | | 08/16/2018 | BANC OF AMERICA SECURITIES | | 2,999,851 | 3,000,000 | 0 |
| 974153 AA 6 | WSTOP 2018-1 A2 ABS SNR 4.97 12/05/2048 | | 11/06/2018 | BARCLAYS CAPITAL | | 3,000,000 | 3,000,000 | 0 |
| 979888 AC 8 | WDMNT 2018-4A A2 CLO SNR FLT 04/20/2030 | | 03/29/2018 | WELLS FARGO BROKERAGE SERVICES | | 2,500,000 | 2,500,000 | 0 |
| 98625L AJ 1 | YCLO 2018-1A C2 CLO MEZ 5.093 10/22/2031 | | 08/20/2018 | GOLDMAN SACHS | | 2,500,000 | 2,500,000 | 0 |

# SCHEDULE D - PART 3

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

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 98878C AA 4 | ZCCP 2018-1A A1 CLO SSNR FLT 01/16/2031 | C | 11/29/2018 | AMHERST SECURITIES CORP | | 2,000,000 | 2,000,000 | 0 |
| 98886M AY 0 | ZAIS1 2014-1A A2BR CLO MEZ 4.798 04/28 | | 09/18/2018 | NOMURA SECURITIES INTL | | 6,000,000 | 6,000,000 | 0 |
| 98886Y AS 7 | ZAIS2 2014-2A A2R CLO MEZ FLT 07/25/26 | | 02/22/2018 | Payment on Intercompany Balance | | 4,310,337 | 4,300,000 | 12,024 |
| 98944P AB 3 | ZCAP 2018-1 A ABS SSNR 4.605 10/15/38 | | 09/28/2018 | DEUTSCHE BANK | | 1,773,333 | 1,800,000 | 2,303 |
| 98954R AH 3 | ZIGG 2014-1A AR CLO SSNR FLT 04/17/2029 | | 02/22/2018 | Payment on Intercompany Balance | | 1,514,322 | 1,500,000 | 4,547 |
| 98954R AJ 9 | ZIGG 2014-1A B1R CLO MEZ FLT 04/17/2029 | | 02/22/2018 | Payment on Intercompany Balance | | 1,524,340 | 1,500,000 | 5,447 |
| 98954R AK 6 | ZIGG 2014-1A B2R CLO MEZ 3.88 04/17/2029 | | 02/22/2018 | Payment on Intercompany Balance | | 2,990,373 | 3,000,000 | 11,229 |
| G6461# AA 6 | NEW MOUNTAIN GUARDIAN II A 5.925 3/15/22 | | 11/26/2018 | Private Placement | | 8,540,000 | 8,540,000 | 0 |
| 3899999. | Total - Bonds - Industrial and Miscellaneous | | | | | 1,062,242,873 | 1,059,250,498 | 1,754,257 |
| **Bonds - Hybrid Securities** | | | | | | | | |
| 58551T AA 5 | MELLON CAP IV 6.244 06/29/49 1 | | 02/22/2018 | Payment on Intercompany Balance | | 1,835,000 | 1,970,000 | 14,222 |
| 4899999. | Total - Bonds - Hybrid Securities | | | | | 1,835,000 | 1,970,000 | 14,222 |
| **Bonds - Bank Loans** | | | | | | | | |
| 004222 ZZ 1 | ACCOMMODATIONS PLUS L+500 04/30/2024 AR | | 05/11/2018 | Private Placement | | 843,365 | 860,577 | 0 |
| 00448F AG 1 | ACHILLES/ONEDIGITAL DD L+400 10/11/25 AR | | 11/28/2018 | Private Placement | | 58,297 | 58,297 | 0 |
| 00448F AH 9 | ACHILLES/ONEDIGITAL TL L+400 10/11/25 AR | | 11/19/2018 | Private Placement | | 23,367 | 23,425 | 0 |
| 010555 ZZ 6 | ALCAMI HOLDINGS L+425 07/12/2025 AR | | 07/12/2018 | Private Placement | | 455,859 | 468,750 | 0 |
| 02376C AT 2 | AMERICAN AIRLINES B L+200 04/28/2023 | | 06/28/2018 | BARCLAYS CAPITAL | | 395,500 | 400,000 | 0 |
| 02376C AX 3 | AMERICAN AIRLINES 1L B L+200 10/10/2021 | | 09/13/2018 | JP MORGAN SECURITIES INC | | 498,750 | 500,000 | 0 |
| 02376C AX 3 | AMERICAN AIRLINES 1L B L+200 10/10/2021 | | 12/17/2018 | DEUTSCHE BANK | | 489,000 | 500,000 | 0 |
| 02376C AX 3 | AMERICAN AIRLINES 1L B L+200 10/10/2021 | | 12/19/2018 | DEUTSCHE BANK | | 389,500 | 400,000 | 0 |
| 03765V AH 3 | PRIME SECURITY TL B 1L L+275 05/02/2022 | | 11/30/2018 | CITIGROUP | | 395,500 | 400,000 | 0 |
| 03765V AH 3 | PRIME SECURITY TL B 1L L+275 05/02/2022 | | 12/04/2018 | BARCLAYS CAPITAL | | 788,160 | 800,000 | 0 |
| 03765V AH 3 | PRIME SECURITY TL B 1L L+275 05/02/2022 | | 12/12/2018 | UBS WARBURG | | 388,500 | 400,000 | 0 |
| 03765V AH 3 | PRIME SECURITY TL B 1L L+275 05/02/2022 | | 12/28/2018 | BARCLAYS CAPITAL | | 382,500 | 400,000 | 0 |
| 050222 ZZ 4 | AVETTA LLC TL L+525 04/10/2024 AR | | 04/10/2018 | Private Placement | | 686,693 | 700,827 | 0 |
| 05400K AE 0 | AVOLON TL B3 1L L+200 01/15/2025 | | 11/29/2018 | DEUTSCHE BANK | | 549,613 | 553,766 | 0 |
| 05400K AE 0 | AVOLON TL B3 1L L+200 01/15/2025 | | 12/04/2018 | MORGAN STANLEY | | 594,000 | 600,000 | 0 |
| 05400K AE 0 | AVOLON TL B3 1L L+200 01/15/2025 | | 12/11/2018 | MORGAN STANLEY | | 361,794 | 369,177 | 0 |
| 05942# AA 4 | CLINICAL INNOVATIONS L+600 10/17/2023 AR | | 12/21/2018 | Private Placement | | 67,769 | 71,950 | 0 |
| 059888 ZZ 3 | BAKEMARK HOLDING 2TL L+525 08/14/2023 AR | | 05/09/2018 | Private Placement | | 434,128 | 442,807 | 0 |
| 07384D AB 8 | BELK INC TL B 1L L+475 12/10/2022 | | 06/14/2018 | BANC OF AMERICA SECURITIES | | 392,439 | 496,758 | 0 |
| 121575 AJ 3 | BURLINGTON COAT 1L TL L+200 11/17/2024 | | 10/26/2018 | JP MORGAN SECURITIES INC | | 199,750 | 200,000 | 0 |
| 121575 AJ 3 | BURLINGTON COAT 1L TL L+200 11/17/2024 | | 11/27/2018 | JP MORGAN SECURITIES INC | | 596,250 | 600,000 | 0 |
| 16117L BS 7 | CHARTER COMM OPE TL B 1L L+200 04/30/25 | | 11/28/2018 | BANC OF AMERICA SECURITIES | | 396,500 | 400,000 | 0 |
| 16117L BS 7 | CHARTER COMM OPE TL B 1L L+200 04/30/25 | | 12/03/2018 | BANC OF AMERICA SECURITIES | | 397,500 | 400,000 | 0 |
| 16117L BS 7 | CHARTER COMM OPE TL B 1L L+200 04/30/25 | | 12/13/2018 | CS FIRST BOSTON | | 195,750 | 200,000 | 0 |
| 16282F AG 6 | CATALINA MARKETING NM A L+10. 06/14/2019 | | 12/20/2018 | JP MORGAN SECURITIES INC | | 27,795 | 28,362 | 0 |
| 16384Y AF 4 | CHEMOURS TL B2 L+175 04/03/2025 | | 10/31/2018 | JP MORGAN SECURITIES INC | | 398,500 | 400,000 | 0 |
| 16384Y AF 4 | CHEMOURS TL B2 L+175 04/03/2025 | | 11/30/2018 | JP MORGAN SECURITIES INC | | 395,000 | 400,000 | 0 |
| 16384Y AF 4 | CHEMOURS TL B2 L+175 04/03/2025 | | 12/07/2018 | JP MORGAN SECURITIES INC | | 391,500 | 400,000 | 0 |
| 16384Y AF 4 | CHEMOURS TL B2 L+175 04/03/2025 | | 12/11/2018 | JP MORGAN SECURITIES INC | | 389,500 | 400,000 | 0 |
| 23918Y AC 2 | DAVITA HEALTHCARE TL B 1L L+275 06/24/21 | | 12/10/2018 | JP MORGAN SECURITIES INC | | 400,000 | 400,000 | 0 |
| 23918Y AC 2 | DAVITA HEALTHCARE TL B 1L L+275 06/24/21 | | 12/18/2018 | JP MORGAN SECURITIES INC | | 399,000 | 400,000 | 0 |
| 23918Y AC 2 | DAVITA HEALTHCARE TL B 1L L+275 06/24/21 | | 12/20/2018 | JP MORGAN SECURITIES INC | | 199,500 | 200,000 | 0 |
| 240666 ZZ 3 | DATIX BIDCO TL B1 L+450 04/19/2025 AR | | 04/27/2018 | Private Placement | | 295,612 | 301,645 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 24702N AX 8 | DELL INTL TL A2 L+175 09/07/2021 | | 06/28/2018 | JP MORGAN SECURITIES INC | | 393,391 | 394,872 | 0 |
| 24702N AZ 3 | DELL TL B L+200 09/07/2023 | | 01/03/2018 | CS FIRST BOSTON | | 1,001,250 | 1,000,000 | 0 |
| 253666 ZZ 7 | DIFFERENTIAL BRANDS TL L+600 10/01/23 AR | | 10/29/2018 | Private Placement | | 1,196,458 | 1,250,000 | 0 |
| 26928B AJ 8 | EW SCRIPPS TL B L+200 10/02/2024 | | 04/03/2018 | Private Placement | | 399,743 | 398,000 | 0 |
| 29267Y AK 8 | ENERGIZER TL B L+200 06/30/2022 | | 01/04/2018 | JP MORGAN SECURITIES INC | | 603,000 | 600,000 | 0 |
| 295111 ZZ 4 | EPISERVER/GOLDCUP TL L+575 10/09/2024 AR | | 10/09/2018 | Private Placement | | 478,551 | 489,567 | 0 |
| 30282# AB 8 | FWR HOLDING CORP DD L+600 08/25/2023 AR | | 01/12/2018 | Private Placement | | 52,405 | 52,405 | 0 |
| 315222 ZZ 5 | FERRARO FINE FOODS L+425 05/09/2024 AR | | 05/09/2018 | Private Placement | | 422,449 | 431,071 | 0 |
| 315555 ZZ 8 | FERRARO FINE GOODS TL L+425 5/9/2024 AR | | 12/07/2018 | Private Placement | | 32,211 | 32,702 | 0 |
| 32007U BW 8 | FIRST DATA CORP TL 1L L+200 07/10/2022 | | 11/28/2018 | CITIGROUP | | 394,500 | 400,000 | 0 |
| 32007U BW 8 | FIRST DATA CORP TL 1L L+200 07/10/2022 | | 12/20/2018 | CS FIRST BOSTON | | 386,000 | 400,000 | 0 |
| 32007U BW 8 | FIRST DATA CORP TL 1L L+200 07/10/2022 | | 12/27/2018 | CITIGROUP | | 295,508 | 311,508 | 0 |
| 32007U BX 6 | FIRST DATA TL L+225 04/26/2024 | | 01/03/2018 | CS FIRST BOSTON | | 1,002,500 | 1,000,000 | 0 |
| 34407J AE 6 | FLYING FORTRESS TL B 1L L+175 10/30/2022 | | 12/19/2018 | CITIGROUP | | 395,000 | 400,000 | 0 |
| 34407J AE 6 | FLYING FORTRESS TL B 1L L+175 10/30/2022 | | 12/20/2018 | BANC OF AMERICA SECURITIES | | 591,000 | 600,000 | 0 |
| 35041@ AB 1 | FOUNDATION RISK 1L TL L+475 11/10/23 AR | | 08/09/2018 | Private Placement | | 179,412 | 183,073 | 0 |
| 35041@ AC 9 | FOUNDATION RISK 1L DD L+475 11/10/23 AR | | 09/12/2018 | Private Placement | | 35,469 | 35,827 | 0 |
| 35041@ AC 9 | FOUNDATION RISK 1L DD L+475 11/10/23 AR | | 11/07/2018 | Private Placement | | 116,653 | 117,832 | 0 |
| 360666 ZZ 7 | FWR HOLDINGS DDTL L+575 08/21/2023 AR | | 11/20/2018 | Private Placement | | 70,633 | 70,633 | 0 |
| 360666 ZZ 7 | FWR HOLDINGS DDTL L+575 08/21/2023 AR | | 12/31/2018 | Private Placement | | 68,354 | 68,354 | 0 |
| 36850@ AB 9 | GEHL FOODS TL L+500 01/25/2024 AR | | 01/25/2018 | Private Placement | | 1,213,768 | 1,250,000 | 0 |
| 36850@ AB 9 | GEHL FOODS TL L+500 01/25/2024 AR | | 12/03/2018 | Capitalized Interest | | 1,983 | 2,016 | 0 |
| 43289D AE 3 | HILTON WORLDWIDE TL B2 1L L+175 10/25/23 | | 11/28/2018 | CITIGROUP | | 396,500 | 400,000 | 0 |
| 43289D AE 3 | HILTON WORLDWIDE TL B2 1L L+175 10/25/23 | | 11/28/2018 | DEUTSCHE BANK | | 595,500 | 600,000 | 0 |
| 43289D AE 3 | HILTON WORLDWIDE TL B2 1L L+175 10/25/23 | | 11/30/2018 | DEUTSCHE BANK | | 198,250 | 200,000 | 0 |
| 43289D AE 3 | HILTON WORLDWIDE TL B2 1L L+175 10/25/23 | | 12/14/2018 | UBS WARBURG | | 393,500 | 400,000 | 0 |
| 43289D AE 3 | HILTON WORLDWIDE TL B2 1L L+175 10/25/23 | | 12/21/2018 | DEUTSCHE BANK | | 387,500 | 400,000 | 0 |
| 44903L AD 1 | HYGIENA TL L+400 04/30/2024 AR | | 06/29/2018 | Private Placement | | 130,347 | 132,803 | 0 |
| 44903L AD 1 | HYGIENA TL L+400 04/30/2024 AR | | 08/17/2018 | Private Placement | | 36,214 | 36,488 | 0 |
| 45259# AA 7 | IMPACT SALES TL L+650 06/27/2023 MD | | 06/27/2018 | Exchanged | | 2,015,460 | 1,980,563 | 0 |
| 463555 ZZ 8 | IRI HOLDINGS 1L TL L+450 11/07/2025 AR | | 12/07/2018 | Private Placement | | 618,750 | 625,000 | 0 |
| 46611V AT 2 | JBS USA LUX SA TL B 1L L+250 10/30/2022 | C | 12/24/2018 | JP MORGAN SECURITIES INC | | 576,000 | 600,000 | 0 |
| 46611V AT 2 | JBS USA LUX SA TL B 1L L+250 10/30/2022 | C | 12/27/2018 | BARCLAYS CAPITAL | | 386,000 | 400,000 | 0 |
| 480150 ZZ 7 | KEY SURGICAL TL L+475 06/01/2023 AR | | 10/31/2018 | Private Placement | | 139,172 | 141,758 | 0 |
| 51783Q AP 3 | LAS VEGAS SANDS TL B 1L L+175 03/27/2025 | | 12/10/2018 | Private Placement | | 390,000 | 400,000 | 0 |
| 51783Q AP 3 | LAS VEGAS SANDS TL B 1L L+175 03/27/2025 | | 12/13/2018 | GOLDMAN SACHS | | 389,000 | 400,000 | 0 |
| 51783Q AP 3 | LAS VEGAS SANDS TL B 1L L+175 03/27/2025 | | 12/14/2018 | WELLS FARGO BROKERAGE SERVICES | | 194,500 | 200,000 | 0 |
| 553444 ZZ 6 | MAC LEAN-FOGG TL 1L L+400 12/17/2025 AR | | 12/21/2018 | Private Placement | | 553,906 | 559,896 | 0 |
| 57810J AC 2 | AMYNTA AGENCY 1L TL L+400 02/28/2025 AR | | 12/24/2018 | Private Placement | | 314,729 | 314,729 | 0 |
| 59511F AB 0 | MICRON TECH TL B 1L L+175 04/26/2022 | | 11/28/2018 | MORGAN STANLEY | | 924,462 | 926,779 | 0 |
| 59511F AB 0 | MICRON TECH TL B 1L L+175 04/26/2022 | | 11/30/2018 | BARCLAYS CAPITAL | | 163,265 | 163,674 | 0 |
| 59511F AB 0 | MICRON TECH TL B 1L L+175 04/26/2022 | | 12/06/2018 | MORGAN STANLEY | | 524,528 | 527,164 | 0 |
| 600343 ZZ 3 | MINISTRY BRANDS 1LDDTL L+400 12/02/22 AR | | 09/14/2018 | Private Placement | | 6,004 | 6,004 | 0 |
| 600343 ZZ 3 | MINISTRY BRANDS 1LDDTL L+400 12/02/22 AR | | 11/27/2018 | Private Placement | | 4,729 | 4,729 | 0 |
| 600343 ZZ 3 | MINISTRY BRANDS 1LDDTL L+400 12/02/22 AR | | 12/07/2018 | Private Placement | | 1,201 | 1,201 | 0 |
| 60367* AA 9 | MINISTRY BRANDS DDTL L+500 12/02/2022 AR | | 01/05/2018 | Private Placement | | 187,668 | 187,668 | 0 |
| 60367* AA 9 | MINISTRY BRANDS DDTL L+500 12/02/2022 AR | | 02/12/2018 | Private Placement | | 119,316 | 119,316 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 60367* AB 7 | MINISTRY BRANDS TL L+500 12/02/2022 AR | | 04/18/2018 | Private Placement | | 90,894 | 91,818 | 0 |
| 61506U AB 0 | MONTREIGN CASINO TL B L+825 01/24/2023 | | 07/26/2018 | STIFEL NICOLAUS | | 1,440,000 | 1,600,000 | 0 |
| 62929# AA 2 | ACA COMPLIANCE TL L+550 02/01/2023 AR | | 02/09/2018 | Private Placement | | 936,009 | 963,740 | 0 |
| 62929# AB 0 | ACA COMPLIANCE DDTL L+550 02/01/2023 AR | | 08/20/2018 | Private Placement | | 263,836 | 267,176 | 0 |
| 62937N AW 7 | NRG ENERGY TL B L+225 06/30/2023 | | 01/05/2018 | BANC OF AMERICA SECURITIES | | 200,117 | 199,494 | 0 |
| 62937N AW 7 | NRG ENERGY TL B L+225 06/30/2023 | | 01/05/2018 | CS FIRST BOSTON | | 803,000 | 800,000 | 0 |
| 62937N AW 7 | NRG ENERGY TL B L+225 06/30/2023 | | 11/28/2018 | CITIGROUP | | 594,000 | 600,000 | 0 |
| 62937N AW 7 | NRG ENERGY TL B L+225 06/30/2023 | | 12/11/2018 | DEUTSCHE BANK | | 391,000 | 400,000 | 0 |
| 650777 ZZ 1 | NMC SKINCARE TL L+475 10/31/2024 AR | | 10/31/2018 | Private Placement | | 190,478 | 195,029 | 0 |
| 660222 ZZ 6 | NSM INSURANCE DDTL L+450 05/04/2024 AR | | 05/17/2018 | Private Placement | | 310,581 | 313,718 | 0 |
| 660555 ZZ 9 | NSM INSURANCE TL L+450 05/04/2024 AR | | 05/11/2018 | Private Placement | | 599,765 | 612,006 | 0 |
| 660777 ZZ 9 | NSM INSURANCE 1A TL L+450 05/11/2024 AR | | 12/03/2018 | Private Placement | | 107,842 | 110,043 | 0 |
| 661222 ZZ 5 | NSM SUB HOLDINGS DDTL L+450 10/03/22 AR | | 07/09/2018 | Private Placement | | 5,123 | 5,123 | 0 |
| 661222 ZZ 5 | NSM SUB HOLDINGS DDTL L+450 10/03/22 AR | | 10/23/2018 | Private Placement | | 10,350 | 10,350 | 0 |
| 661555 ZZ 8 | NSM SUB HOLDINGS TL L+450 10/03/2022 AR | | 06/01/2018 | Private Placement | | 113,969 | 115,783 | 0 |
| 67113H AD 7 | OTG MANAGEMENT DDTL L+900 08/26/2021 AR | | 01/26/2018 | Private Placement | | 58,938 | 65,754 | 0 |
| 67113H AD 7 | OTG MANAGEMENT DDTL L+900 08/26/2021 AR | | 03/08/2018 | Private Placement | | 24,658 | 24,658 | 0 |
| 67113H AD 7 | OTG MANAGEMENT DDTL L+900 08/26/2021 AR | | 05/09/2018 | Private Placement | | 55,578 | 55,578 | 0 |
| 67113H AD 7 | OTG MANAGEMENT DDTL L+900 08/26/2021 AR | | 05/15/2018 | Private Placement | | 64,580 | 64,580 | 0 |
| 67113H AD 7 | OTG MANAGEMENT DDTL L+900 08/26/2021 AR | | 06/13/2018 | Private Placement | | 22,701 | 22,701 | 0 |
| 67113H AD 7 | OTG MANAGEMENT DDTL L+900 08/26/2021 AR | | 07/13/2018 | Private Placement | | 25,832 | 25,832 | 0 |
| 67113H AD 7 | OTG MANAGEMENT DDTL L+900 08/26/2021 AR | | 08/17/2018 | Private Placement | | 16,439 | 16,439 | 0 |
| 67113H AD 7 | OTG MANAGEMENT DDTL L+900 08/26/2021 AR | | 10/10/2018 | Private Placement | | 18,004 | 18,004 | 0 |
| 690555 ZZ 3 | OTG MANAGEMENT 4A DDTL L+900 08/26/21 AR | | 10/10/2018 | Private Placement | | 11,360 | 17,720 | 0 |
| 690555 ZZ 3 | OTG MANAGEMENT 4A DDTL L+900 08/26/21 AR | | 11/14/2018 | Private Placement | | 6,202 | 6,202 | 0 |
| 690555 ZZ 3 | OTG MANAGEMENT 4A DDTL L+900 08/26/21 AR | | 12/13/2018 | Private Placement | | 6,379 | 6,379 | 0 |
| 69398* AA 3 | PDI HOLDINGS TL L+475 08/25/2023 AR | | 04/11/2018 | Private Placement | | 1,394,514 | 1,398,698 | 0 |
| 69398* AB 1 | PDI HOLDINGS DDTL L+475 08/25/2023 AR | | 05/30/2018 | Private Placement | | 18,951 | 19,095 | 0 |
| 69398* AB 1 | PDI HOLDINGS DDTL L+475 08/25/2023 AR | | 07/02/2018 | Private Placement | | 227,087 | 228,803 | 0 |
| 702444 ZZ 6 | PATHWAY VET 1L TL L+450 12/21/2024 AR | | 12/21/2018 | Private Placement | | 1,090,093 | 1,109,665 | 0 |
| 71571E AD 1 | PHILADELPHIA ENERGY TL C L+650 12/31/22 | | 08/07/2018 | Exchanged | | 476,883 | 567,717 | 0 |
| 71571E AD 1 | PHILADELPHIA ENERGY TL C L+650 12/31/22 | | 09/28/2018 | Capitalized Interest | | 2,140 | 2,460 | 0 |
| 71571E AD 1 | PHILADELPHIA ENERGY TL C L+650 12/31/22 | | 12/31/2018 | Capitalized Interest | | 8,533 | 10,407 | 0 |
| 71639# AA 4 | PETIQ TL L+525 01/16/2023 AR | | 01/17/2018 | Private Placement | | 614,167 | 626,769 | 0 |
| 720555 ZZ 7 | POLYMER SOLUTIONS GRP L+625 07/31/22 MD | | 02/01/2018 | Private Placement | | 2,260,200 | 2,260,200 | 0 |
| 745555 ZZ 8 | PYRAMID MGMT TL L+675 07/15/2021 AR | | 04/12/2018 | Private Placement | | 498,036 | 498,036 | 0 |
| 745777 ZZ 8 | PYRAMID MGMT DDTL L+675 07/15/2021 AR | | 09/26/2018 | Private Placement | | 42,660 | 42,660 | 0 |
| 74966U AP 5 | ROYALTY PHARMA TL B6 1L L+200 04/17/2023 | | 11/30/2018 | BANC OF AMERICA SECURITIES | | 594,750 | 600,000 | 0 |
| 74966U AP 5 | ROYALTY PHARMA TL B6 1L L+200 04/17/2023 | | 12/03/2018 | BANC OF AMERICA SECURITIES | | 198,500 | 200,000 | 0 |
| 74966U AP 5 | ROYALTY PHARMA TL B6 1L L+200 04/17/2023 | | 12/12/2018 | DEUTSCHE BANK | | 196,250 | 200,000 | 0 |
| 750222 ZZ 7 | REVINT INTERMED DDTL L+450 12/13/2023 AR | | 06/15/2018 | Private Placement | | 423,809 | 428,561 | 0 |
| 750222 ZZ 7 | REVINT INTERMED DDTL L+450 12/13/2023 AR | | 06/19/2018 | Private Placement | | 119,352 | 120,863 | 0 |
| 750555 ZZ 0 | REVINT INTERMED TL L+400 12/13/2023 AR | | 06/15/2018 | Private Placement | | 284,690 | 287,388 | 0 |
| 760333 ZZ 0 | RIALTO MGMT GROUP L+450 11/20/2024 AR | | 11/30/2018 | Private Placement | | 328,636 | 331,955 | 0 |
| 78249L AB 6 | RUSSELL INVEST TL B 1L L+325 06/01/2023 | | 11/29/2018 | MORGAN STANLEY | | 396,000 | 400,000 | 0 |
| 78249L AB 6 | RUSSELL INVEST TL B 1L L+325 06/01/2023 | | 12/17/2018 | MORGAN STANLEY | | 197,500 | 200,000 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 78249L AB 6 | RUSSELL INVEST TL B 1L L+325 06/01/2023 | | 12/21/2018 | MORGAN STANLEY | | 195,000 | 200,000 | 0 |
| 81683U AN 7 | SEMINOLE TRIBE TL B 1L L+175 07/06/2024 | | 11/30/2018 | GOLDMAN SACHS | | 796,000 | 800,000 | 0 |
| 81683U AN 7 | SEMINOLE TRIBE TL B 1L L+175 07/06/2024 | | 12/07/2018 | GOLDMAN SACHS | | 396,000 | 400,000 | 0 |
| 81683U AN 7 | SEMINOLE TRIBE TL B 1L L+175 07/06/2024 | | 12/28/2018 | BARCLAYS CAPITAL | | 194,500 | 200,000 | 0 |
| 817555 ZZ 1 | SFE INTERMEDIATE TL L+475 07/31/2024 AR | | 09/05/2018 | Private Placement | | 122,500 | 125,000 | 0 |
| 818999 ZZ 0 | SECURAMERICA 1L TL L+675 12/21/2023 AR | | 12/21/2018 | Private Placement | | 251,095 | 259,252 | 0 |
| 841222 ZZ 8 | SPECTRA FINANCE L+450 04/02/2023 AR | | 04/02/2018 | Private Placement | | 789,751 | 805,929 | 0 |
| 84650H AC 3 | SPAREFOOT TL L+425 04/06/2023 AR | | 04/13/2018 | Private Placement | | 212,969 | 216,212 | 0 |
| 84650H AD 1 | SPAREFOOT 1L TL L+425 04/13/2024 AR | | 09/17/2018 | Private Placement | | 40,510 | 41,127 | 0 |
| 850777 ZZ 9 | SUNSHINE SUB TL L+475 05/18/2023 AR | | 05/25/2018 | Private Placement | | 547,685 | 558,862 | 0 |
| 866100 ZZ 6 | SUMMIT COMPANIES L+625 09/01/2022 MD | | 07/09/2018 | Exchanged | | 331,465 | 331,667 | 0 |
| 866105 ZZ 5 | SUMMIT COMPANIES DD L+625 09/01/2022 MD | | 08/01/2018 | Private Placement | | 53,333 | 53,333 | 0 |
| 866105 ZZ 5 | SUMMIT COMPANIES DD L+625 09/01/2022 MD | | 11/05/2018 | Private Placement | | 80,000 | 80,000 | 0 |
| 870222 ZZ 2 | TERSERA DDTL L+525 03/30/2023 AR | | 12/28/2018 | Private Placement | | 54,819 | 54,819 | 0 |
| 87239P AD 6 | VISTRA OPERATION TL B1 1L L+200 08/04/23 | | 11/30/2018 | CS FIRST BOSTON | | 592,500 | 600,000 | 0 |
| 87239P AD 6 | VISTRA OPERATION TL B1 1L L+200 08/04/23 | | 12/12/2018 | CITIGROUP | | 390,000 | 400,000 | 0 |
| 875666 ZZ 5 | THE DWYER GROUP TL L+550 05/21/2024 AR | | 05/31/2018 | Private Placement | | 393,173 | 402,223 | 0 |
| 875888 ZZ 5 | THE DWYER GROUP DDTL L+550 05/21/2024 AR | | 08/10/2018 | Private Placement | | 136,408 | 137,960 | 0 |
| 88084@ AB 8 | TERSERA TL L+525 03/30/2023 AR | | 07/12/2018 | Private Placement | | 54,134 | 54,819 | 0 |
| 88084@ AC 6 | TERSERA 2L TL L+525 03/30/2023 AR | | 09/27/2018 | Private Placement | | 51,556 | 52,208 | 0 |
| 88233F AK 6 | VISTRA OPERATION TL B3 1L L+200 12/01/25 | | 11/28/2018 | CS FIRST BOSTON | | 987,500 | 1,000,000 | 0 |
| 890555 ZZ 1 | TOUCHSTONE TL L+475 11/15/2025 AR | | 11/15/2018 | Private Placement | | 485,283 | 497,726 | 0 |
| 89705D AD 4 | TRONOX FINANCE TL B 1L L+300 09/22/2024 | | 12/03/2018 | CITIGROUP | | 276,977 | 279,070 | 0 |
| 89705D AE 2 | TRONOX BLOCKED TL B 1L L+300 09/22/2024 | | 12/03/2018 | CITIGROUP | | 120,023 | 120,930 | 0 |
| 899444 ZZ 9 | TU BIDCO 1L TL L+400 10/01/2023 AR | | 10/01/2018 | Private Placement | | 376,323 | 384,003 | 0 |
| 903555 ZZ 6 | UROLOGY MGMT TL L+500 08/31/2024 AR | | 08/31/2018 | Private Placement | | 226,123 | 231,987 | 0 |
| 90932R AE 4 | UNITED AIRLINES TL B 1L L+175 04/01/2024 | | 11/29/2018 | JP MORGAN SECURITIES INC | | 595,500 | 600,000 | 0 |
| 90932R AE 4 | UNITED AIRLINES TL B 1L L+175 04/01/2024 | | 12/07/2018 | JP MORGAN SECURITIES INC | | 197,250 | 200,000 | 0 |
| 90932R AE 4 | UNITED AIRLINES TL B 1L L+175 04/01/2024 | | 12/14/2018 | JP MORGAN SECURITIES INC | | 392,500 | 400,000 | 0 |
| 90932R AE 4 | UNITED AIRLINES TL B 1L L+175 04/01/2024 | | 12/18/2018 | JP MORGAN SECURITIES INC | | 390,000 | 400,000 | 0 |
| 91136E AJ 4 | UNITED RENTAL TL B 1L L+175 10/31/2025 | | 12/19/2018 | BANC OF AMERICA SECURITIES | | 392,000 | 400,000 | 0 |
| 91136E AJ 4 | UNITED RENTAL TL B 1L L+175 10/31/2025 | | 12/21/2018 | BANC OF AMERICA SECURITIES | | 195,000 | 200,000 | 0 |
| 91136E AJ 4 | UNITED RENTAL TL B 1L L+175 10/31/2025 | | 12/21/2018 | CS FIRST BOSTON | | 136,478 | 139,977 | 0 |
| 91136E AJ 4 | UNITED RENTAL TL B 1L L+175 10/31/2025 | | 12/28/2018 | BARCLAYS CAPITAL | | 194,500 | 200,000 | 0 |
| 91359H AP 3 | UNIVERSAL HEALTH TL B L+175 10/26/2025 | | 10/26/2018 | JP MORGAN SECURITIES INC | | 400,000 | 400,000 | 0 |
| 91830@ AF 0 | VLS BUYER DDTL L+600 10/17/2023 AR | | 02/01/2018 | Private Placement | | 39,143 | 39,639 | 0 |
| 91830@ AF 0 | VLS BUYER DDTL L+600 10/17/2023 AR | | 08/01/2018 | Private Placement | | 118,340 | 119,838 | 0 |
| 91839* AA 4 | VPROP OPERATING TL L+950 08/01/2021 AR | | 03/01/2018 | Capitalized Interest | | 3,298 | 3,084 | 0 |
| 91839* AA 4 | VPROP OPERATING TL L+950 08/01/2021 AR | | 06/01/2018 | Capitalized Interest | | 3,100 | 3,160 | 0 |
| 91839* AA 4 | VPROP OPERATING TL L+950 08/01/2021 AR | | 09/04/2018 | Capitalized Interest | | 3,298 | 3,272 | 3 |
| 91839* AA 4 | VPROP OPERATING TL L+950 08/01/2021 AR | | 12/03/2018 | Capitalized Interest | | 3,108 | 3,108 | 2 |
| 92334# AA 8 | PRODUCTION RESOURCE TL L+768 08/20/24 AR | | 08/21/2018 | Private Placement | | 1,212,500 | 1,250,000 | 0 |
| 92565E AB 9 | VICI PROPERTIES TL L+225 12/15/2024 | | 01/03/2018 | GOLDMAN SACHS | | 1,003,750 | 1,000,000 | 0 |
| 92565E AB 9 | VICI PROPERTIES TL L+225 12/15/2024 | | 11/29/2018 | BANC OF AMERICA SECURITIES | | 196,875 | 200,000 | 0 |
| 928432 A@ 2 | VISUAL EDGE TECH DD L+575 08/31/2023 AR | | 01/23/2018 | Private Placement | | 252,209 | 261,356 | 0 |
| 928432 A@ 2 | VISUAL EDGE TECH DD L+575 08/31/2023 AR | | 01/31/2018 | Private Placement | | 129,371 | 130,678 | 0 |

# SCHEDULE D - PART 3

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

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 928432 A@ 2 | VISUAL EDGE TECH DD L+575 08/31/2023 AR | | 03/01/2018 | Private Placement | | 194,057 | 196,017 | 0 |
| 928432 A@ 2 | VISUAL EDGE TECH DD L+575 08/31/2023 AR | | 04/02/2018 | Capitalized Interest | | 64,686 | 65,339 | 0 |
| 98158# AB 6 | WORLDWIDE FACILITIES L+425 04/26/2024 AR | | 05/03/2018 | Private Placement | | 183,468 | 185,321 | 0 |
| 98158# AC 4 | WORLDWIDE FACILITIES DD L+425 04/26/24AR | | 06/04/2018 | Private Placement | | 44,411 | 44,411 | 0 |
| 98158# AC 4 | WORLDWIDE FACILITIES DD L+425 04/26/24AR | | 10/01/2018 | Private Placement | | 20,996 | 20,996 | 0 |
| 98215# AB 7 | WRENCH GROUP DDTL L+450 12/15/2024 AR | | 03/14/2018 | Private Placement | | 81,393 | 82,008 | 0 |
| 98215# AB 7 | WRENCH GROUP DDTL L+450 12/15/2024 AR | | 05/01/2018 | Private Placement | | 9,044 | 9,112 | 0 |
| 983666 ZZ 4 | XEBEC GLOBAL L+550 02/09/2024 MD | | 02/12/2018 | Private Placement | | 1,500,000 | 1,500,000 | 0 |
| 983666 ZZ 4 | XEBEC GLOBAL L+550 02/09/2024 MD | | 07/31/2018 | Private Placement | | 268,973 | 268,973 | 0 |
| 98379E AE 6 | XPO LOGISTICS TL B 1L L+200 02/24/2025 | | 11/28/2018 | MORGAN STANLEY | | 757,927 | 765,583 | 0 |
| 98379E AE 6 | XPO LOGISTICS TL B 1L L+200 02/24/2025 | | 11/29/2018 | CITIZEN | | 397,000 | 400,000 | 0 |
| 98379E AE 6 | XPO LOGISTICS TL B 1L L+200 02/24/2025 | | 12/11/2018 | GOLDMAN SACHS | | 392,000 | 400,000 | 0 |
| BL2867 33 3 | CALLAWAY GOLF TL B 1L L+450 12/14/2025 | | 12/14/2018 | BANC OF AMERICA SECURITIES | | 490,000 | 500,000 | 0 |
| L2324E AE 1 | DELOS FINANCE TL B 1L L+175 10/06/2023 | D | 12/18/2018 | DEUTSCHE BANK | | 392,000 | 400,000 | 0 |
| L2324E AE 1 | DELOS FINANCE TL B 1L L+175 10/06/2023 | D | 12/20/2018 | DEUTSCHE BANK | | 586,500 | 600,000 | 0 |
| 8299999. | Total - Bonds - Bank Loans | | | | | 66,990,319 | 68,212,375 | 5 |
| 8399997. | Total - Bonds - Part 3 | | | | | 1,442,701,155 | 1,438,588,450 | 2,759,554 |
| 8399998. | Total - Bonds - Summary Item from Part 5 | | | | | 92,937,221 | 93,336,235 | 394,439 |
| 8399999. | Total - Bonds | | | | | 1,535,638,375 | 1,531,924,686 | 3,153,993 |
| **Preferred Stocks - Industrial and Miscellaneous** | | | | | | | | |
| 009522 ZZ 9 | AIRWAY THERAPEUTICS B | | 03/01/2018 | Exchanged | 202,093.000 | 332,877 | 0.00 | 0 |
| 009522 ZZ 9 | AIRWAY THERAPEUTICS B | | 03/01/2018 | Private Placement | 728,534.000 | 1,200,000 | 0.00 | 0 |
| 025816 BL 2 | AMERICAN EXPRESS C 4.90 | | 02/22/2018 | Payment on Intercompany Balance | | 1,011,250 | 1,000,000.00 | 21,369 |
| 064058 AB 6 | BANK OF NY MELLON D 4.50 | | 02/22/2018 | Payment on Intercompany Balance | | 976,250 | 1,000,000.00 | 7,750 |
| 064058 AF 7 | BANK OF NY MELLON F 4.625 | | 02/22/2018 | Payment on Intercompany Balance | | 1,975,000 | 2,000,000.00 | 39,056 |
| 088577 ZB 0 | BEXION PHARMACEUTICALS B | | 09/10/2018 | Private Placement | 5,046.000 | 99,999 | 0.00 | 0 |
| 09069Z ZC 8 | BIOWISH TECHNOLOGIES SERIES E | | 08/31/2018 | Private Placement | 2,829,145.000 | 1,540,000 | 0.00 | 0 |
| 09069Z ZC 8 | BIOWISH TECHNOLOGIES SERIES E | | 11/15/2018 | Private Placement | 396,815.000 | 216,000 | 0.00 | 0 |
| 10924B AA 5 | BRIGHTHOUSE A 6.50 | | 01/23/2018 | UBS WARBURG | | 3,330,000 | 3,000,000.00 | 112,667 |
| 173333 ZA 6 | LOSANT IoT, INC B | | 11/05/2018 | Private Placement | 998,403.000 | 1,000,000 | 0.00 | 0 |
| 19075Q AC 6 | COBANK ACB 6.25 | | 02/22/2018 | Payment on Intercompany Balance | | 1,616,250 | 1,500,000.00 | 0 |
| 23128L 40 9 | CURIOUSITY STREAM INC SERIES A | | 11/13/2018 | STIFEL NICOLAUS | 400,000.000 | 4,000,000 | 0.00 | 0 |
| 292450 ZZ 9 | ENABLE INJECTIONS SERIES B | | 10/17/2018 | Private Placement | 214,113.000 | 1,047,013 | 0.00 | 0 |
| 29402T 2# 5 | ENVEN ENERGY CORP SERIES A CONV | | 03/27/2018 | Private Placement | 120,669.000 | 1,448,028 | 0.00 | 0 |
| 29402T 2# 5 | ENVEN ENERGY CORP SERIES A CONV | | 03/31/2018 | Capitalized Interest | 14,489.000 | 173,868 | 0.00 | 0 |
| 29402T 2# 5 | ENVEN ENERGY CORP SERIES A CONV | | 06/30/2018 | Capitalized Interest | 19,557.500 | 234,690 | 0.00 | 0 |
| 29402T 2# 5 | ENVEN ENERGY CORP SERIES A CONV | | 09/28/2018 | Capitalized Interest | 20,291.000 | 243,492 | 0.00 | 0 |
| 29402T 2# 5 | ENVEN ENERGY CORP SERIES A CONV | | 12/31/2018 | Capitalized Interest | 21,051.500 | 252,618 | 0.00 | 0 |
| 316773 60 5 | FIFTH THIRD BANK I 6.625 | | 02/22/2018 | Payment on Intercompany Balance | 80,000.000 | 2,232,400 | 0.00 | 0 |
| 333333 ZA 3 | ECCRINE SYS SER B | | 06/29/2018 | Exchanged | 663,174.000 | 399,032 | 0.00 | 0 |
| 333333 ZA 3 | ECCRINE SYS SER B | | 06/29/2018 | Private Placement | 1,745,056.000 | 1,050,000 | 0.00 | 0 |
| 369604 BQ 5 | GEN ELECTRIC CO 5.00 D | | 02/22/2018 | Payment on Intercompany Balance | | 2,182,530 | 2,188,000.00 | 20,361 |
| 371877 ZZ 7 | GENETESIS A-2 | | 03/15/2018 | Private Placement | 39,641.000 | 299,995 | 0.00 | 0 |
| 371877 ZZ 7 | GENETESIS A-2 | | 05/31/2018 | Private Placement | 43,606.000 | 330,001 | 0.00 | 0 |
| 378999 ZZ 2 | GLOBAL COOLING INC SERIES B | | 12/07/2018 | Private Placement | 750,000.000 | 750,000 | 0.00 | 0 |
| 38145G 30 8 | GOLDMAN SACHS GP J 5.50 | | 02/22/2018 | Payment on Intercompany Balance | 40,000.000 | 1,044,800 | 0.00 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 404280 BP 3 | HSBC HOLDINGS 6.50 (COCO) | C | 03/19/2018 | HSBC SECURITIES | | 2,000,000 | 2,000,000.00 | 0 |
| 451662 ZZ 6 | IDEAL IMPLANTS SERIES B | | 10/17/2018 | Private Placement | 545,460.000 | 2,579,480 | 0.00 | 0 |
| 46625H HA 1 | JPMORGAN CHASE & CO 7.90 4/29/2049 | | 02/22/2018 | Payment on Intercompany Balance | | 2,017,500 | 2,000,000.00 | 49,156 |
| 46625H JQ 4 | JPMORGAN CHASE 6.75 | | 02/22/2018 | Payment on Intercompany Balance | | 1,097,500 | 1,000,000.00 | 3,938 |
| 48124B AC 9 | JPMORGAN CHASE SERIES Q 5.15 | | 02/22/2018 | Payment on Intercompany Balance | | 1,006,250 | 1,000,000.00 | 15,879 |
| 55261F 60 9 | M&T BANK CORP a 5.00 | | 02/22/2018 | Payment on Intercompany Balance | 1,500.000 | 1,515,045 | 0.00 | 0 |
| 55261F 70 8 | M&T BANK CORP C 5.00 | | 02/22/2018 | Payment on Intercompany Balance | 1,500.000 | 1,518,000 | 0.00 | 0 |
| 59156R BP 2 | METLIFE INC C 5.25 | | 02/22/2018 | Payment on Intercompany Balance | | 2,047,500 | 2,000,000.00 | 19,542 |
| 59156R BT 4 | METLIFE INC D 5.875 | | 03/20/2018 | BANC OF AMERICA SECURITIES | | 2,000,000 | 2,000,000.00 | 0 |
| 61686Z ZZ 1 | MORGAN JOSEPH TRI-ARTISAN GRP D 5.00% | | 01/03/2018 | Capitalized Interest | 221.180 | 1,117 | 0.00 | 0 |
| 665859 AQ 7 | NORTHERN TRST CO D 4.60 | | 02/22/2018 | Payment on Intercompany Balance | | 992,500 | 1,000,000.00 | 18,017 |
| 722470 ZZ 7 | PINE BROOK PD CAYMAN /PINE BROOK 7% | | 09/25/2018 | Private Placement | 140,000.000 | 14,000,000 | 0.00 | 0 |
| 743315 AU 7 | PROGRESSIVE CORP B 5.375 | | 03/09/2018 | CS FIRST BOSTON | | 3,500,000 | 3,500,000.00 | 0 |
| 77926L 30 0 | ROUNDPOINT MTG SERV A 8.00 | | 08/10/2018 | STIFEL NICOLAUS | 50,000.000 | 5,000,000 | 0.00 | 0 |
| 857477 60 8 | STATE STREET CORP D 5.90 | | 02/22/2018 | Payment on Intercompany Balance | 40,000.000 | 1,072,400 | 0.00 | 0 |
| 857477 BA 0 | STATE STREET CRP H 5.625 | | 09/20/2018 | GOLDMAN SACHS | | 5,000,000 | 5,000,000.00 | 0 |
| 88429Z ZZ 6 | THIRD POLE SERIES B TRANCHE 1 | | 12/27/2018 | Private Placement | 19,033.000 | 630,000 | 0.00 | 0 |
| 902973 15 5 | US BANCORP SERIES B F/R | | 02/22/2018 | Payment on Intercompany Balance | 30,000.000 | 662,400 | 0.00 | 0 |
| 902973 86 6 | US BANCORP SER A V/R | | 02/22/2018 | Payment on Intercompany Balance | 1,000.000 | 904,380 | 0.00 | 0 |
| 949746 55 6 | WELLS FARGO CO 5.85 | | 02/22/2018 | Payment on Intercompany Balance | 40,000.000 | 1,062,400 | 0.00 | 0 |
| 949746 PM 7 | WELLS FARGO CO K 7.98 3/29/2049 | | 02/22/2018 | Payment on Intercompany Balance | | 1,017,500 | 1,000,000.00 | 34,802 |
| 8499999. | Total - Preferred Stocks - Industrial and Miscellaneous | | | | | 78,610,064 | XXX | 342,534 |
| 8999997. | Total - Preferred Stocks - Part 3 | | | | | 78,610,064 | XXX | 342,534 |
| 8999998. | Total - Preferred Stocks - Summary Item from Part 5 | | | | | 2,015,000 | XXX | 6,896 |
| 8999999. | Total - Preferred Stocks | | | | | 80,625,064 | XXX | 349,431 |
| **Common Stocks - Industrial and Miscellaneous** | | | | | | | | |
| 00123Q 10 4 | AGNC INVESTMENT CORP | | 02/22/2018 | Payment on Intercompany Balance | 15,633.000 | 290,617 | XXX | 0 |
| 00176N AG 2 | AMMC 2018-22A CLO SUB FLT 04/25/31 | | 03/08/2018 | MITSUBISHI | | 7,628,400 | XXX | 0 |
| 030506 10 9 | AMERICAN WOODMARK CORP | | 07/23/2018 | Legacy Merger | 39,903.000 | 3,449,614 | XXX | 0 |
| 030506 10 9 | AMERICAN WOODMARK CORP | | 10/22/2018 | BERNSTEIN | 12,014.000 | 744,089 | XXX | 0 |
| 030506 10 9 | AMERICAN WOODMARK CORP | | 10/23/2018 | BERNSTEIN | 15,000.000 | 934,169 | XXX | 0 |
| 030506 10 9 | AMERICAN WOODMARK CORP | | 10/24/2018 | BERNSTEIN | 15,000.000 | 912,627 | XXX | 0 |
| 030506 10 9 | AMERICAN WOODMARK CORP | | 10/24/2018 | ISI GROUP | 7,500.000 | 450,518 | XXX | 0 |
| 030506 10 9 | AMERICAN WOODMARK CORP | | 10/26/2018 | ISI GROUP | 5,000.000 | 282,623 | XXX | 0 |
| 030506 10 9 | AMERICAN WOODMARK CORP | | 12/20/2018 | ISI GROUP | 12,500.000 | 698,958 | XXX | 0 |
| 03673L 10 3 | ANTERO MIDSTREAM PARTNERS LP VE | | 09/25/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 29,269 | XXX | 0 |
| 03673L 10 3 | ANTERO MIDSTREAM PARTNERS LP VE | | 09/26/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 28,916 | XXX | 0 |
| 037347 10 1 | ANWORTH MORTGAGE ASSET CORP | | 02/22/2018 | Payment on Intercompany Balance | 86,300.000 | 409,925 | XXX | 0 |
| 0556EL 10 9 | BP MIDSTREAM PARTNERS LP VE | | 09/11/2018 | NON-BROKER | 1,000.000 | 19,748 | XXX | 0 |
| 0556EL 10 9 | BP MIDSTREAM PARTNERS LP VE | | 10/01/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 19,400 | XXX | 0 |
| 0556EL 10 9 | BP MIDSTREAM PARTNERS LP VE | | 10/02/2018 | VE CAPITAL TRANSACTION | 500.000 | 9,679 | XXX | 0 |
| 0556EL 10 9 | BP MIDSTREAM PARTNERS LP VE | | 10/18/2018 | VE CAPITAL TRANSACTION | 500.000 | 9,288 | XXX | 0 |
| 0556EL 10 9 | BP MIDSTREAM PARTNERS LP VE | | 12/17/2018 | VE CAPITAL TRANSACTION | 500.000 | 8,146 | XXX | 0 |
| 0556EL 10 9 | BP MIDSTREAM PARTNERS LP VE | | 12/19/2018 | VE CAPITAL TRANSACTION | 500.000 | 7,964 | XXX | 0 |
| 0556EL 10 9 | BP MIDSTREAM PARTNERS LP VE | | 12/26/2018 | VE CAPITAL TRANSACTION | 500.000 | 7,585 | XXX | 0 |
| 06738E 20 4 | BARCLAYS PLC-SPONS ADR | C | 02/22/2018 | Payment on Intercompany Balance | 68,500.000 | 776,105 | XXX | 0 |
| 12008R 10 7 | BUILDERS FIRSTSOURCE INC | | 10/10/2018 | ISI GROUP | 50,000.000 | 680,665 | XXX | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 12008R 10 7 | BUILDERS FIRSTSOURCE INC | | 10/12/2018 | RAYMOND JAMES & ASSOCIATES | 25,000.000 | 327,665 | XXX | 0 |
| 12654A 10 1 | CNX MIDSTREAM PARTNERS LP VE | | 10/05/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 19,691 | XXX | 0 |
| 12654A 10 1 | CNX MIDSTREAM PARTNERS LP VE | | 10/08/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 19,900 | XXX | 0 |
| 12654A 10 1 | CNX MIDSTREAM PARTNERS LP VE | | 10/16/2018 | VE CAPITAL TRANSACTION | 500.000 | 9,480 | XXX | 0 |
| 12654A 10 1 | CNX MIDSTREAM PARTNERS LP VE | | 10/22/2018 | VE CAPITAL TRANSACTION | 500.000 | 9,345 | XXX | 0 |
| 12654A 10 1 | CNX MIDSTREAM PARTNERS LP VE | | 10/30/2018 | VE CAPITAL TRANSACTION | 500.000 | 9,104 | XXX | 0 |
| 12654A 10 1 | CNX MIDSTREAM PARTNERS LP VE | | 11/01/2018 | VE CAPITAL TRANSACTION | 500.000 | 9,037 | XXX | 0 |
| 12654A 10 1 | CNX MIDSTREAM PARTNERS LP VE | | 12/17/2018 | VE CAPITAL TRANSACTION | 500.000 | 8,920 | XXX | 0 |
| 12654A 10 1 | CNX MIDSTREAM PARTNERS LP VE | | 12/19/2018 | VE CAPITAL TRANSACTION | 500.000 | 8,555 | XXX | 0 |
| 12654A 10 1 | CNX MIDSTREAM PARTNERS LP VE | | 12/20/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 16,651 | XXX | 0 |
| 12654A 10 1 | CNX MIDSTREAM PARTNERS LP VE | | 12/26/2018 | VE CAPITAL TRANSACTION | 500.000 | 7,700 | XXX | 0 |
| 12654A 10 1 | CNX MIDSTREAM PARTNERS LP VE | | 12/28/2018 | VE CAPITAL TRANSACTION | 1,500.000 | 24,446 | XXX | 0 |
| 126650 10 0 | CVS HEALTH CORP | | 12/27/2018 | RAYMOND JAMES & ASSOCIATES | 25,000.000 | 1,622,085 | XXX | 0 |
| 126650 10 0 | CVS HEALTH CORP | | 12/28/2018 | ISI GROUP | 40,000.000 | 2,610,700 | XXX | 0 |
| 151020 10 4 | CELGENE CORP | | 07/25/2018 | CORNERSTONE MACRO | 15,000.000 | 1,310,945 | XXX | 0 |
| 151020 10 4 | CELGENE CORP | | 12/27/2018 | RAYMOND JAMES & ASSOCIATES | 15,000.000 | 912,642 | XXX | 0 |
| 172967 42 4 | CITIGROUP INC | | 04/25/2018 | SANDLER & O'NEIL PARTNERS | 18,000.000 | 1,240,088 | XXX | 0 |
| 172967 42 4 | CITIGROUP INC | | 05/03/2018 | SANDLER & O'NEIL PARTNERS | 12,500.000 | 837,055 | XXX | 0 |
| 172967 42 4 | CITIGROUP INC | | 05/04/2018 | SANDLER & O'NEIL PARTNERS | 12,460.000 | 844,850 | XXX | 0 |
| 172967 42 4 | CITIGROUP INC | | 12/06/2018 | SANDLER & O'NEIL PARTNERS | 19,000.000 | 1,122,499 | XXX | 0 |
| 172967 42 4 | CITIGROUP INC | | 12/07/2018 | SANDLER & O'NEIL PARTNERS | 6,500.000 | 380,614 | XXX | 0 |
| 172967 42 4 | CITIGROUP INC | | 12/10/2018 | SANDLER & O'NEIL PARTNERS | 6,500.000 | 365,958 | XXX | 0 |
| 172967 42 4 | CITIGROUP INC | | 12/11/2018 | SANDLER & O'NEIL PARTNERS | 6,500.000 | 365,698 | XXX | 0 |
| 172967 42 4 | CITIGROUP INC | | 12/13/2018 | SANDLER & O'NEIL PARTNERS | 6,500.000 | 363,657 | XXX | 0 |
| 172967 42 4 | CITIGROUP INC | | 12/19/2018 | SANDLER & O'NEIL PARTNERS | 13,000.000 | 685,981 | XXX | 0 |
| 172967 42 4 | CITIGROUP INC | | 12/20/2018 | SANDLER & O'NEIL PARTNERS | 6,500.000 | 339,318 | XXX | 0 |
| 172967 42 4 | CITIGROUP INC | | 12/21/2018 | SANDLER & O'NEIL PARTNERS | 6,500.000 | 326,763 | XXX | 0 |
| 174610 10 5 | CITIZENS FINANCIAL GROUP | | 12/13/2018 | SANDLER & O'NEIL PARTNERS | 50,000.000 | 1,545,015 | XXX | 0 |
| 174610 10 5 | CITIZENS FINANCIAL GROUP | | 12/14/2018 | SANDLER & O'NEIL PARTNERS | 55,000.000 | 1,680,729 | XXX | 0 |
| 174610 10 5 | CITIZENS FINANCIAL GROUP | | 12/19/2018 | SANDLER & O'NEIL PARTNERS | 45,000.000 | 1,317,974 | XXX | 0 |
| 174610 10 5 | CITIZENS FINANCIAL GROUP | | 12/20/2018 | SANDLER & O'NEIL PARTNERS | 10,000.000 | 286,398 | XXX | 0 |
| 174610 10 5 | CITIZENS FINANCIAL GROUP | | 12/21/2018 | SANDLER & O'NEIL PARTNERS | 15,000.000 | 428,529 | XXX | 0 |
| 174610 10 5 | CITIZENS FINANCIAL GROUP | | 12/24/2018 | SANDLER & O'NEIL PARTNERS | 20,000.000 | 565,362 | XXX | 0 |
| 174610 10 5 | CITIZENS FINANCIAL GROUP | | 12/26/2018 | SANDLER & O'NEIL PARTNERS | 6,000.000 | 168,666 | XXX | 0 |
| 174610 10 5 | CITIZENS FINANCIAL GROUP | | 12/27/2018 | SANDLER & O'NEIL PARTNERS | 20,000.000 | 578,242 | XXX | 0 |
| 19626G 10 8 | COLONY CAPITAL INC | | 02/06/2018 | FRIEDMAN BILLINGS RAMSEY | 184,000.000 | 1,588,858 | XXX | 0 |
| 19626G 10 8 | COLONY CAPITAL INC | | 02/06/2018 | RBC CAPITAL MARKETS | 160,000.000 | 1,369,472 | XXX | 0 |
| 19626G 10 8 | COLONY CAPITAL INC | | 02/07/2018 | RBC CAPITAL MARKETS | 159,962.000 | 1,376,601 | XXX | 0 |
| 19626G 10 8 | COLONY CAPITAL INC | | 02/08/2018 | RBC CAPITAL MARKETS | 280,000.000 | 2,379,048 | XXX | 0 |
| 19626G 10 8 | COLONY CAPITAL INC | | 02/09/2018 | FRIEDMAN BILLINGS RAMSEY | 80,000.000 | 652,000 | XXX | 0 |
| 22662X 10 0 | CRIMSON WINE GROUP LTD | | 02/22/2018 | Payment on Intercompany Balance | 26.000 | 236 | XXX | 0 |
| 23204G 10 0 | CUSTOMERS BANCORP INC | | 10/15/2018 | SANDLER & O'NEIL PARTNERS | 15,624.000 | 344,065 | XXX | 0 |
| 23204G 10 0 | CUSTOMERS BANCORP INC | | 10/16/2018 | SANDLER & O'NEIL PARTNERS | 73,472.000 | 1,580,669 | XXX | 0 |
| 23204G 10 0 | CUSTOMERS BANCORP INC | | 10/17/2018 | SANDLER & O'NEIL PARTNERS | 39,224.000 | 804,669 | XXX | 0 |
| 23204G 10 0 | CUSTOMERS BANCORP INC | | 10/18/2018 | SANDLER & O'NEIL PARTNERS | 17,550.000 | 351,486 | XXX | 0 |
| 23204G 10 0 | CUSTOMERS BANCORP INC | | 10/22/2018 | SANDLER & O'NEIL PARTNERS | 40,000.000 | 769,480 | XXX | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 23204G 10 0 | CUSTOMERS BANCORP INC | | 10/23/2018 | SANDLER & O'NEIL PARTNERS | 20,251.000 | 388,100 | XXX | 0 |
| 23204G 10 0 | CUSTOMERS BANCORP INC | | 10/24/2018 | SANDLER & O'NEIL PARTNERS | 40,000.000 | 753,876 | XXX | 0 |
| 23204G 10 0 | CUSTOMERS BANCORP INC | | 12/06/2018 | SANDLER & O'NEIL PARTNERS | 25,468.000 | 452,877 | XXX | 0 |
| 23204G 10 0 | CUSTOMERS BANCORP INC | | 12/10/2018 | SANDLER & O'NEIL PARTNERS | 4,750.000 | 85,064 | XXX | 0 |
| 23204G 10 0 | CUSTOMERS BANCORP INC | | 12/13/2018 | SANDLER & O'NEIL PARTNERS | 18,412.000 | 331,151 | XXX | 0 |
| 23204G 10 0 | CUSTOMERS BANCORP INC | | 12/14/2018 | SANDLER & O'NEIL PARTNERS | 27,055.000 | 486,216 | XXX | 0 |
| 23204G 10 0 | CUSTOMERS BANCORP INC | | 12/19/2018 | SANDLER & O'NEIL PARTNERS | 11,308.000 | 200,029 | XXX | 0 |
| 25470M 10 9 | DISH NETWORK CORP - A | | 03/22/2018 | ISI GROUP | 30,000.000 | 1,143,855 | XXX | 0 |
| 26885B 10 0 | EQM MIDSTREAM PARTNERS LP VE | | 11/30/2018 | VE CAPITAL TRANSACTION | 2,000.000 | 92,954 | XXX | 0 |
| 26885B 10 0 | EQM MIDSTREAM PARTNERS LP VE | | 12/04/2018 | VE CAPITAL TRANSACTION | 500.000 | 23,457 | XXX | 0 |
| 26885B 10 0 | EQM MIDSTREAM PARTNERS LP VE | | 12/06/2018 | VE CAPITAL TRANSACTION | 500.000 | 22,445 | XXX | 0 |
| 26885B 10 0 | EQM MIDSTREAM PARTNERS LP VE | | 12/17/2018 | VE CAPITAL TRANSACTION | 500.000 | 22,270 | XXX | 0 |
| 26885B 10 0 | EQM MIDSTREAM PARTNERS LP VE | | 12/18/2018 | VE CAPITAL TRANSACTION | 500.000 | 22,458 | XXX | 0 |
| 26885B 10 0 | EQM MIDSTREAM PARTNERS LP VE | | 12/20/2018 | VE CAPITAL TRANSACTION | 500.000 | 21,174 | XXX | 0 |
| 26885B 10 0 | EQM MIDSTREAM PARTNERS LP VE | | 12/24/2018 | VE CAPITAL TRANSACTION | 500.000 | 20,632 | XXX | 0 |
| 288522 30 3 | ELLINGTON FINANCIAL LLC | | 01/09/2018 | CORNERSTONE MACRO | 7,310.000 | 107,230 | XXX | 0 |
| 288522 30 3 | ELLINGTON FINANCIAL LLC | | 01/10/2018 | CORNERSTONE MACRO | 3,998.000 | 58,762 | XXX | 0 |
| 288522 30 3 | ELLINGTON FINANCIAL LLC | | 01/11/2018 | CORNERSTONE MACRO | 5,930.000 | 88,133 | XXX | 0 |
| 288522 30 3 | ELLINGTON FINANCIAL LLC | | 01/12/2018 | CORNERSTONE MACRO | 14,397.000 | 216,131 | XXX | 0 |
| 288522 30 3 | ELLINGTON FINANCIAL LLC | | 01/16/2018 | CORNERSTONE MACRO | 7,598.000 | 114,342 | XXX | 0 |
| 288522 30 3 | ELLINGTON FINANCIAL LLC | | 01/17/2018 | CORNERSTONE MACRO | 7,638.000 | 115,460 | XXX | 0 |
| 288522 30 3 | ELLINGTON FINANCIAL LLC | | 01/18/2018 | CORNERSTONE MACRO | 10,988.000 | 166,095 | XXX | 0 |
| 288522 30 3 | ELLINGTON FINANCIAL LLC | | 01/19/2018 | CORNERSTONE MACRO | 660.000 | 9,973 | XXX | 0 |
| 288522 30 3 | ELLINGTON FINANCIAL LLC | | 01/22/2018 | CORNERSTONE MACRO | 270.000 | 4,082 | XXX | 0 |
| 288522 30 3 | ELLINGTON FINANCIAL LLC | | 01/26/2018 | FRIEDMAN BILLINGS RAMSEY | 71,969.000 | 1,080,535 | XXX | 0 |
| 288522 30 3 | ELLINGTON FINANCIAL LLC | | 01/30/2018 | FRIEDMAN BILLINGS RAMSEY | 180.000 | 2,639 | XXX | 0 |
| 288522 30 3 | ELLINGTON FINANCIAL LLC | | 01/31/2018 | FRIEDMAN BILLINGS RAMSEY | 30,000.000 | 439,779 | XXX | 0 |
| 288522 30 3 | ELLINGTON FINANCIAL LLC | | 02/01/2018 | FRIEDMAN BILLINGS RAMSEY | 18,000.000 | 264,488 | XXX | 0 |
| 288522 30 3 | ELLINGTON FINANCIAL LLC | | 02/02/2018 | FRIEDMAN BILLINGS RAMSEY | 26,200.000 | 381,970 | XXX | 0 |
| 288522 30 3 | ELLINGTON FINANCIAL LLC | | 02/05/2018 | FRIEDMAN BILLINGS RAMSEY | 14,200.000 | 204,009 | XXX | 0 |
| 288522 30 3 | ELLINGTON FINANCIAL LLC | | 02/08/2018 | FRIEDMAN BILLINGS RAMSEY | 13,200.000 | 195,988 | XXX | 0 |
| 288522 30 3 | ELLINGTON FINANCIAL LLC | | 02/09/2018 | FRIEDMAN BILLINGS RAMSEY | 15,000.000 | 221,711 | XXX | 0 |
| 29273V 10 0 | ENERGY TRANSFER EQUITY LP | | 10/19/2018 | Exchanged | 43,520.000 | 740,710 | XXX | 0 |
| 293639 10 0 | ENTERCOM COMMUNICATIONS-CL A | | 02/06/2018 | STRATEGAS RESEARCH | 73,530.000 | 739,543 | XXX | 0 |
| 293639 10 0 | ENTERCOM COMMUNICATIONS-CL A | | 02/07/2018 | STRATEGAS RESEARCH | 150,604.000 | 1,521,477 | XXX | 0 |
| 293639 10 0 | ENTERCOM COMMUNICATIONS-CL A | | 02/08/2018 | STRATEGAS RESEARCH | 225,000.000 | 2,250,968 | XXX | 0 |
| 293639 10 0 | ENTERCOM COMMUNICATIONS-CL A | | 02/09/2018 | STRATEGAS RESEARCH | 150,000.000 | 1,463,400 | XXX | 0 |
| 293639 10 0 | ENTERCOM COMMUNICATIONS-CL A | | 05/08/2018 | STIFEL NICOLAUS | 36,700.000 | 319,404 | XXX | 0 |
| 293792 10 7 | ENTERPRISE PRODUCTS PARTNERS VE | | 09/10/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 28,799 | XXX | 0 |
| 293792 10 7 | ENTERPRISE PRODUCTS PARTNERS VE | | 09/20/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 29,116 | XXX | 0 |
| 293792 10 7 | ENTERPRISE PRODUCTS PARTNERS VE | | 09/28/2018 | VE CAPITAL TRANSACTION | 500.000 | 14,388 | XXX | 0 |
| 293792 10 7 | ENTERPRISE PRODUCTS PARTNERS VE | | 10/08/2018 | VE CAPITAL TRANSACTION | 500.000 | 14,588 | XXX | 0 |
| 293792 10 7 | ENTERPRISE PRODUCTS PARTNERS VE | | 10/11/2018 | VE CAPITAL TRANSACTION | 500.000 | 14,262 | XXX | 0 |
| 293792 10 7 | ENTERPRISE PRODUCTS PARTNERS VE | | 10/16/2018 | VE CAPITAL TRANSACTION | 500.000 | 14,202 | XXX | 0 |
| 293792 10 7 | ENTERPRISE PRODUCTS PARTNERS VE | | 10/23/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 27,514 | XXX | 0 |
| 293792 10 7 | ENTERPRISE PRODUCTS PARTNERS VE | | 11/02/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 26,766 | XXX | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 293792 10 7 | ENTERPRISE PRODUCTS PARTNERS VE | | 11/16/2018 | VE CAPITAL TRANSACTION | 500.000 | 13,280 | XXX | 0 |
| 293792 10 7 | ENTERPRISE PRODUCTS PARTNERS VE | | 11/20/2018 | VE CAPITAL TRANSACTION | 500.000 | 12,917 | XXX | 0 |
| 293792 10 7 | ENTERPRISE PRODUCTS PARTNERS VE | | 12/17/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 25,678 | XXX | 0 |
| 293792 10 7 | ENTERPRISE PRODUCTS PARTNERS VE | | 12/18/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 24,634 | XXX | 0 |
| 293792 10 7 | ENTERPRISE PRODUCTS PARTNERS VE | | 12/20/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 24,817 | XXX | 0 |
| 293792 10 7 | ENTERPRISE PRODUCTS PARTNERS VE | | 12/24/2018 | VE CAPITAL TRANSACTION | 2,000.000 | 47,222 | XXX | 0 |
| 293792 10 7 | ENTERPRISE PRODUCTS PARTNERS VE | | 12/26/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 23,665 | XXX | 0 |
| 293792 10 7 | ENTERPRISE PRODUCTS PARTNERS VE | | 12/27/2018 | VE CAPITAL TRANSACTION | 2,000.000 | 48,124 | XXX | 0 |
| 293792 10 7 | ENTERPRISE PRODUCTS PARTNERS VE | | 12/28/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 24,494 | XXX | 0 |
| 29402T 10 9 | ENVEN ENERGY CORP | | 06/18/2018 | FRIEDMAN BILLINGS RAMSEY | 60,000.000 | 627,600 | XXX | 0 |
| 29402T 11 7 | ENVEN ENERGY CORP-CW20 15 | | 06/18/2018 | Private Placement | 60,000.000 | 600 | XXX | 0 |
| 29402T 30 7 | ENVEN ENERGY CORP-CW20 12.5 | | 06/18/2018 | Private Placement | 60,000.000 | 1,800 | XXX | 0 |
| 29414J 10 7 | ENVIVA PARTNERS LP VE | | 10/11/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 30,316 | XXX | 0 |
| 29414J 10 7 | ENVIVA PARTNERS LP VE | | 10/16/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 31,014 | XXX | 0 |
| 29414J 10 7 | ENVIVA PARTNERS LP VE | | 10/24/2018 | VE CAPITAL TRANSACTION | 500.000 | 15,393 | XXX | 0 |
| 29414J 10 7 | ENVIVA PARTNERS LP VE | | 10/31/2018 | VE CAPITAL TRANSACTION | 500.000 | 14,960 | XXX | 0 |
| 29414J 10 7 | ENVIVA PARTNERS LP VE | | 12/03/2018 | VE CAPITAL TRANSACTION | 500.000 | 14,309 | XXX | 0 |
| 29414J 10 7 | ENVIVA PARTNERS LP VE | | 12/12/2018 | VE CAPITAL TRANSACTION | 500.000 | 14,383 | XXX | 0 |
| 29414J 10 7 | ENVIVA PARTNERS LP VE | | 12/19/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 26,794 | XXX | 0 |
| 29414J 10 7 | ENVIVA PARTNERS LP VE | | 12/24/2018 | VE CAPITAL TRANSACTION | 500.000 | 13,595 | XXX | 0 |
| 29414J 10 7 | ENVIVA PARTNERS LP VE | | 12/26/2018 | VE CAPITAL TRANSACTION | 500.000 | 13,741 | XXX | 0 |
| 30034T 10 3 | EVERI HOLDINGS INC | | 12/20/2018 | STIFEL NICOLAUS | 50,000.000 | 270,460 | XXX | 0 |
| 30034T 10 3 | EVERI HOLDINGS INC | | 12/28/2018 | STIFEL NICOLAUS | 25,000.000 | 123,343 | XXX | 0 |
| 30034T 10 3 | EVERI HOLDINGS INC | | 12/31/2018 | BERNSTEIN | 25,000.000 | 127,383 | XXX | 0 |
| 30605H 10 8 | FAIRWAY ENERGY PARTNERS LLC | | 12/28/2018 | FRIEDMAN BILLINGS RAMSEY | 793,685.000 | 7,937 | XXX | 0 |
| 33938J 10 6 | FLEXION THERAPEUTICS INC | | 02/05/2018 | RAYMOND JAMES & ASSOCIATES | 5,000.000 | 109,730 | XXX | 0 |
| 33938J 10 6 | FLEXION THERAPEUTICS INC | | 02/08/2018 | RAYMOND JAMES & ASSOCIATES | 20,000.000 | 456,072 | XXX | 0 |
| 33938J 10 6 | FLEXION THERAPEUTICS INC | | 02/09/2018 | RAYMOND JAMES & ASSOCIATES | 8,400.000 | 182,611 | XXX | 0 |
| 33938J 10 6 | FLEXION THERAPEUTICS INC | | 03/28/2018 | RAYMOND JAMES & ASSOCIATES | 20,000.000 | 430,120 | XXX | 0 |
| 37045V 10 0 | GENERAL MOTORS CO | | 02/22/2018 | Payment on Intercompany Balance | 146,200.000 | 5,929,872 | XXX | 0 |
| 371927 10 4 | GENESIS ENERGY L.P. VE | | 09/28/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 23,760 | XXX | 0 |
| 371927 10 4 | GENESIS ENERGY L.P. VE | | 10/02/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 24,003 | XXX | 0 |
| 371927 10 4 | GENESIS ENERGY L.P. VE | | 10/19/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 24,745 | XXX | 0 |
| 371927 10 4 | GENESIS ENERGY L.P. VE | | 10/23/2018 | VE CAPITAL TRANSACTION | 500.000 | 11,925 | XXX | 0 |
| 371927 10 4 | GENESIS ENERGY L.P. VE | | 11/15/2018 | VE CAPITAL TRANSACTION | 500.000 | 11,510 | XXX | 0 |
| 371927 10 4 | GENESIS ENERGY L.P. VE | | 12/11/2018 | VE CAPITAL TRANSACTION | 500.000 | 10,870 | XXX | 0 |
| 371927 10 4 | GENESIS ENERGY L.P. VE | | 12/18/2018 | VE CAPITAL TRANSACTION | 500.000 | 9,895 | XXX | 0 |
| 371927 10 4 | GENESIS ENERGY L.P. VE | | 12/24/2018 | VE CAPITAL TRANSACTION | 500.000 | 9,250 | XXX | 0 |
| 371927 10 4 | GENESIS ENERGY L.P. VE | | 12/26/2018 | VE CAPITAL TRANSACTION | 500.000 | 9,270 | XXX | 0 |
| 38741L 10 7 | GRANITE POINT MORTGAGE TRUST | | 02/22/2018 | Payment on Intercompany Balance | 13,361.000 | 224,064 | XXX | 0 |
| 389375 10 6 | GRAY TELEVISION INC | | 12/13/2018 | RBC CAPITAL MARKETS | 8,297.000 | 140,314 | XXX | 0 |
| 389375 10 6 | GRAY TELEVISION INC | | 12/19/2018 | RBC CAPITAL MARKETS | 50,000.000 | 820,330 | XXX | 0 |
| 389375 10 6 | GRAY TELEVISION INC | | 12/20/2018 | RBC CAPITAL MARKETS | 95,000.000 | 1,492,080 | XXX | 0 |
| 389375 10 6 | GRAY TELEVISION INC | | 12/21/2018 | RBC CAPITAL MARKETS | 73,500.000 | 1,102,265 | XXX | 0 |
| 389375 10 6 | GRAY TELEVISION INC | | 12/27/2018 | RAYMOND JAMES & ASSOCIATES | 50,000.000 | 700,885 | XXX | 0 |
| 389375 10 6 | GRAY TELEVISION INC | | 12/27/2018 | STRATEGAS RESEARCH | 15,000.000 | 214,082 | XXX | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 389375 10 6 | GRAY TELEVISION INC | | 12/28/2018 | STRATEGAS RESEARCH | 18,000.000 | 259,821 | XXX | 0 |
| 404129 ZB 7 | HC2 BROADCASTING 8/7/2023 | | 08/07/2018 | Private Placement | 8,330.000 | 295,903 | XXX | 0 |
| 404129 ZC 5 | HC2 BROADCASTING HOLDINGS INC | | 08/07/2018 | Private Placement | 8,163.000 | 1,224,450 | XXX | 0 |
| 410345 10 2 | HANESBRANDS INC | | 12/27/2018 | FRIEDMAN BILLINGS RAMSEY | 70,000.000 | 853,104 | XXX | 0 |
| 410345 10 2 | HANESBRANDS INC | | 12/28/2018 | FRIEDMAN BILLINGS RAMSEY | 40,000.000 | 495,668 | XXX | 0 |
| 428104 10 3 | HESS MIDSTREAM PARTNERS LP VE | | 10/01/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 22,836 | XXX | 0 |
| 428104 10 3 | HESS MIDSTREAM PARTNERS LP VE | | 10/03/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 23,138 | XXX | 0 |
| 428104 10 3 | HESS MIDSTREAM PARTNERS LP VE | | 10/04/2018 | VE CAPITAL TRANSACTION | 500.000 | 11,429 | XXX | 0 |
| 428104 10 3 | HESS MIDSTREAM PARTNERS LP VE | | 10/05/2018 | VE CAPITAL TRANSACTION | 500.000 | 11,428 | XXX | 0 |
| 428104 10 3 | HESS MIDSTREAM PARTNERS LP VE | | 11/01/2018 | VE CAPITAL TRANSACTION | 500.000 | 10,725 | XXX | 0 |
| 428104 10 3 | HESS MIDSTREAM PARTNERS LP VE | | 11/08/2018 | VE CAPITAL TRANSACTION | 500.000 | 10,634 | XXX | 0 |
| 428104 10 3 | HESS MIDSTREAM PARTNERS LP VE | | 12/04/2018 | VE CAPITAL TRANSACTION | 500.000 | 10,095 | XXX | 0 |
| 428104 10 3 | HESS MIDSTREAM PARTNERS LP VE | | 12/19/2018 | VE CAPITAL TRANSACTION | 500.000 | 9,365 | XXX | 0 |
| 428104 10 3 | HESS MIDSTREAM PARTNERS LP VE | | 12/24/2018 | VE CAPITAL TRANSACTION | 500.000 | 8,430 | XXX | 0 |
| 428104 10 3 | HESS MIDSTREAM PARTNERS LP VE | | 12/26/2018 | VE CAPITAL TRANSACTION | 500.000 | 8,195 | XXX | 0 |
| 428104 10 3 | HESS MIDSTREAM PARTNERS LP VE | | 12/28/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 17,448 | XXX | 0 |
| 442496 10 5 | HOWARD BANCORP INC | | 03/01/2018 | Stock Merger 320666ZZ6 | 103,900.000 | 1,896,175 | XXX | 0 |
| 451662 ZA 1 | IDEAL IMPLANTS 5.50 10/16/2023 | | 10/17/2018 | Private Placement | 163,638.000 | 420,550 | XXX | 0 |
| 462260 10 0 | IOVANCE BIOTHERAPEUTICS INC | | 08/30/2018 | RAYMOND JAMES & ASSOCIATES | 3,500.000 | 60,943 | XXX | 0 |
| 462260 10 0 | IOVANCE BIOTHERAPEUTICS INC | | 09/06/2018 | RAYMOND JAMES & ASSOCIATES | 6,500.000 | 82,605 | XXX | 0 |
| 462260 10 0 | IOVANCE BIOTHERAPEUTICS INC | | 10/11/2018 | RAYMOND JAMES & ASSOCIATES | 10,000.000 | 100,821 | XXX | 0 |
| 47233W 10 9 | JEFFERIES FINANCIAL GROUP | | 02/22/2018 | Payment on Intercompany Balance | 263.000 | 6,570 | XXX | 0 |
| 500754 10 6 | KRAFT HEINZ CO/THE | | 12/28/2018 | STIFEL NICOLAUS | 80,000.000 | 3,518,680 | XXX | 0 |
| 500754 10 6 | KRAFT HEINZ CO/THE | | 12/31/2018 | STIFEL NICOLAUS | 30,000.000 | 1,279,500 | XXX | 0 |
| 52472M 10 1 | LEGACY HOUSING CORP | | 12/14/2018 | FRIEDMAN BILLINGS RAMSEY | 165,000.000 | 1,980,000 | XXX | 0 |
| 526057 10 4 | LENNAR CORP-A | | 10/23/2018 | ISI GROUP | 25,000.000 | 998,948 | XXX | 0 |
| 55336V 10 0 | MPLX LP VE | | 09/18/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 35,440 | XXX | 0 |
| 55336V 10 0 | MPLX LP VE | | 09/27/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 34,700 | XXX | 0 |
| 55336V 10 0 | MPLX LP VE | | 10/16/2018 | VE CAPITAL TRANSACTION | 500.000 | 17,514 | XXX | 0 |
| 55336V 10 0 | MPLX LP VE | | 10/18/2018 | VE CAPITAL TRANSACTION | 500.000 | 17,375 | XXX | 0 |
| 55336V 10 0 | MPLX LP VE | | 11/01/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 34,644 | XXX | 0 |
| 55336V 10 0 | MPLX LP VE | | 11/20/2018 | VE CAPITAL TRANSACTION | 500.000 | 15,955 | XXX | 0 |
| 55336V 10 0 | MPLX LP VE | | 12/11/2018 | VE CAPITAL TRANSACTION | 500.000 | 16,500 | XXX | 0 |
| 55336V 10 0 | MPLX LP VE | | 12/19/2018 | VE CAPITAL TRANSACTION | 1,500.000 | 48,321 | XXX | 0 |
| 55336V 10 0 | MPLX LP VE | | 12/20/2018 | VE CAPITAL TRANSACTION | 500.000 | 15,820 | XXX | 0 |
| 55336V 10 0 | MPLX LP VE | | 12/26/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 29,097 | XXX | 0 |
| 559080 10 6 | MAGELLAN MIDSTREAM PARTNERS VE | | 09/28/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 67,777 | XXX | 0 |
| 559080 10 6 | MAGELLAN MIDSTREAM PARTNERS VE | | 10/04/2018 | VE CAPITAL TRANSACTION | 500.000 | 34,113 | XXX | 0 |
| 559080 10 6 | MAGELLAN MIDSTREAM PARTNERS VE | | 10/05/2018 | VE CAPITAL TRANSACTION | 500.000 | 33,868 | XXX | 0 |
| 559080 10 6 | MAGELLAN MIDSTREAM PARTNERS VE | | 10/11/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 65,324 | XXX | 0 |
| 559080 10 6 | MAGELLAN MIDSTREAM PARTNERS VE | | 11/01/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 61,291 | XXX | 0 |
| 559080 10 6 | MAGELLAN MIDSTREAM PARTNERS VE | | 12/17/2018 | VE CAPITAL TRANSACTION | 500.000 | 29,150 | XXX | 0 |
| 559080 10 6 | MAGELLAN MIDSTREAM PARTNERS VE | | 12/18/2018 | VE CAPITAL TRANSACTION | 500.000 | 28,655 | XXX | 0 |
| 559080 10 6 | MAGELLAN MIDSTREAM PARTNERS VE | | 12/20/2018 | VE CAPITAL TRANSACTION | 500.000 | 28,552 | XXX | 0 |
| 59100U 10 8 | META FINANCIAL GROUP INC | | 12/06/2018 | SANDLER & O'NEIL PARTNERS | 14,721.000 | 308,143 | XXX | 0 |
| 59100U 10 8 | META FINANCIAL GROUP INC | | 12/07/2018 | SANDLER & O'NEIL PARTNERS | 64,000.000 | 1,315,514 | XXX | 0 |

# SCHEDULE D - PART 3

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

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 59100U 10 8 | META FINANCIAL GROUP INC | | 12/11/2018 | SANDLER & O'NEIL PARTNERS | 25,000.000 | 508,843 | XXX | 0 |
| 59100U 10 8 | META FINANCIAL GROUP INC | | 12/13/2018 | SANDLER & O'NEIL PARTNERS | 30,000.000 | 610,815 | XXX | 0 |
| 59100U 10 8 | META FINANCIAL GROUP INC | | 12/14/2018 | SANDLER & O'NEIL PARTNERS | 18,350.000 | 368,011 | XXX | 0 |
| 59100U 10 8 | META FINANCIAL GROUP INC | | 12/19/2018 | SANDLER & O'NEIL PARTNERS | 5,000.000 | 95,700 | XXX | 0 |
| 59100U 10 8 | META FINANCIAL GROUP INC | | 12/21/2018 | SANDLER & O'NEIL PARTNERS | 11,977.000 | 223,160 | XXX | 0 |
| 59100U 10 8 | META FINANCIAL GROUP INC | | 12/31/2018 | RAYMOND JAMES & ASSOCIATES | 8,000.000 | 153,157 | XXX | 0 |
| 60871R 20 9 | MOLSON COORS BREWING CO -B | | 06/05/2018 | ISI GROUP | 25,000.000 | 1,531,225 | XXX | 0 |
| 65336K 10 3 | NEXSTAR MEDIA GROUP INC-CL A | | 02/28/2018 | RBC CAPITAL MARKETS | 17,900.000 | 1,270,676 | XXX | 0 |
| 65336K 10 3 | NEXSTAR MEDIA GROUP INC-CL A | | 03/01/2018 | RBC CAPITAL MARKETS | 5,000.000 | 349,645 | XXX | 0 |
| 65336K 10 3 | NEXSTAR MEDIA GROUP INC-CL A | | 03/19/2018 | RBC CAPITAL MARKETS | 25,000.000 | 1,734,363 | XXX | 0 |
| 65336K 10 3 | NEXSTAR MEDIA GROUP INC-CL A | | 03/20/2018 | RBC CAPITAL MARKETS | 55,000.000 | 3,782,213 | XXX | 0 |
| 65336K 10 3 | NEXSTAR MEDIA GROUP INC-CL A | | 05/04/2018 | RBC CAPITAL MARKETS | 12,400.000 | 775,913 | XXX | 0 |
| 65336K 10 3 | NEXSTAR MEDIA GROUP INC-CL A | | 05/07/2018 | RBC CAPITAL MARKETS | 8,550.000 | 536,481 | XXX | 0 |
| 65336K 10 3 | NEXSTAR MEDIA GROUP INC-CL A | | 12/04/2018 | RBC CAPITAL MARKETS | 6,022.000 | 512,432 | XXX | 0 |
| 65336K 10 3 | NEXSTAR MEDIA GROUP INC-CL A | | 12/20/2018 | RBC CAPITAL MARKETS | 12,500.000 | 984,906 | XXX | 0 |
| 65336K 10 3 | NEXSTAR MEDIA GROUP INC-CL A | | 12/21/2018 | RBC CAPITAL MARKETS | 5,000.000 | 368,872 | XXX | 0 |
| 65336K 10 3 | NEXSTAR MEDIA GROUP INC-CL A | | 12/24/2018 | CORNERSTONE MACRO | 2,500.000 | 180,236 | XXX | 0 |
| 65506L 10 5 | NOBLE MIDSTREAM PARTNERS LP VE | | 09/12/2018 | NON-BROKER | 1,000.000 | 40,912 | XXX | 0 |
| 65506L 10 5 | NOBLE MIDSTREAM PARTNERS LP VE | | 11/01/2018 | NON-BROKER | 1,000.000 | 34,602 | XXX | 0 |
| 65506L 10 5 | NOBLE MIDSTREAM PARTNERS LP VE | | 11/08/2018 | VE CAPITAL TRANSACTION | 500.000 | 19,984 | XXX | 0 |
| 65506L 10 5 | NOBLE MIDSTREAM PARTNERS LP VE | | 11/14/2018 | VE CAPITAL TRANSACTION | 500.000 | 18,345 | XXX | 0 |
| 65506L 10 5 | NOBLE MIDSTREAM PARTNERS LP VE | | 12/12/2018 | VE CAPITAL TRANSACTION | 500.000 | 17,022 | XXX | 0 |
| 65506L 10 5 | NOBLE MIDSTREAM PARTNERS LP VE | | 12/17/2018 | VE CAPITAL TRANSACTION | 500.000 | 16,970 | XXX | 0 |
| 65506L 10 5 | NOBLE MIDSTREAM PARTNERS LP VE | | 12/19/2018 | VE CAPITAL TRANSACTION | 500.000 | 15,665 | XXX | 0 |
| 65506L 10 5 | NOBLE MIDSTREAM PARTNERS LP VE | | 12/21/2018 | VE CAPITAL TRANSACTION | 500.000 | 14,864 | XXX | 0 |
| 65506L 10 5 | NOBLE MIDSTREAM PARTNERS LP VE | | 12/26/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 27,224 | XXX | 0 |
| 65506L 10 5 | NOBLE MIDSTREAM PARTNERS LP VE | | 12/28/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 27,659 | XXX | 0 |
| 69345V 10 0 | PLH GROUP INC | | 10/10/2018 | STIFEL NICOLAUS | 950,000.000 | 12,587,500 | XXX | 0 |
| 695042 10 1 | PACIFIC VENTURES GROUP INC | | 06/29/2018 | Stock Dividend 0.0% | 13.000 | - | XXX | 0 |
| 715999 ZZ 4 | PHILADELPHIA ENERGY - CLASS A | | 08/07/2018 | Exchanged | 27,569.000 | 234,337 | XXX | 0 |
| 718549 20 7 | PHILLIPS 66 PARTNERS LP VE | | 09/28/2018 | NON-BROKER | 1,000.000 | 49,708 | XXX | 0 |
| 718549 20 7 | PHILLIPS 66 PARTNERS LP VE | | 11/06/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 48,581 | XXX | 0 |
| 718549 20 7 | PHILLIPS 66 PARTNERS LP VE | | 11/12/2018 | VE CAPITAL TRANSACTION | 500.000 | 24,573 | XXX | 0 |
| 718549 20 7 | PHILLIPS 66 PARTNERS LP VE | | 11/14/2018 | VE CAPITAL TRANSACTION | 500.000 | 23,791 | XXX | 0 |
| 718549 20 7 | PHILLIPS 66 PARTNERS LP VE | | 12/10/2018 | VE CAPITAL TRANSACTION | 500.000 | 22,513 | XXX | 0 |
| 718549 20 7 | PHILLIPS 66 PARTNERS LP VE | | 12/18/2018 | VE CAPITAL TRANSACTION | 500.000 | 22,823 | XXX | 0 |
| 718549 20 7 | PHILLIPS 66 PARTNERS LP VE | | 12/20/2018 | VE CAPITAL TRANSACTION | 500.000 | 22,392 | XXX | 0 |
| 718549 20 7 | PHILLIPS 66 PARTNERS LP VE | | 12/24/2018 | VE CAPITAL TRANSACTION | 500.000 | 21,585 | XXX | 0 |
| 718549 20 7 | PHILLIPS 66 PARTNERS LP VE | | 12/28/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 42,206 | XXX | 0 |
| 76009N 10 0 | RENT-A-CENTER INC | | 12/20/2018 | BERNSTEIN | 50,000.000 | 797,645 | XXX | 0 |
| 76009N 10 0 | RENT-A-CENTER INC | | 12/20/2018 | RAYMOND JAMES & ASSOCIATES | 85,000.000 | 1,319,702 | XXX | 0 |
| 76009N 10 0 | RENT-A-CENTER INC | | 12/21/2018 | RAYMOND JAMES & ASSOCIATES | 25,000.000 | 376,578 | XXX | 0 |
| 811054 40 2 | EW SCRIPPS CO/THE-A | | 12/21/2018 | STRATEGAS RESEARCH | 17,713.000 | 268,586 | XXX | 0 |
| 811054 40 2 | EW SCRIPPS CO/THE-A | | 12/27/2018 | ISI GROUP | 4,329.000 | 65,584 | XXX | 0 |
| 816120 30 7 | SELECT INTERIOR CONCEPTS INC CL A | | 08/16/2018 | Capitalized Interest | 4,337.000 | 51,508 | XXX | 0 |
| 816120 30 7 | SELECT INTERIOR CONCEPTS INC CL A | | 09/21/2018 | FRIEDMAN BILLINGS RAMSEY | 100,000.000 | 1,029,000 | XXX | 0 |
| 81617J 30 1 | SELECT ENERGY SERVICES INC-A | | 02/15/2018 | Exchanged | 150,000.000 | 1,822,500 | XXX | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 81617J 30 1 | SELECT ENERGY SERVICES INC-A | | 04/10/2018 | Exchanged | 162,042.000 | 2,651,007 | XXX | 0 |
| 81617J 30 1 | SELECT ENERGY SERVICES INC-A | | 12/14/2018 | FRIEDMAN BILLINGS RAMSEY | 60,000.000 | 484,302 | XXX | 0 |
| 81617J 30 1 | SELECT ENERGY SERVICES INC-A | | 12/20/2018 | FRIEDMAN BILLINGS RAMSEY | 42,500.000 | 305,894 | XXX | 0 |
| 81617J 30 1 | SELECT ENERGY SERVICES INC-A | | 12/21/2018 | FRIEDMAN BILLINGS RAMSEY | 17,000.000 | 118,798 | XXX | 0 |
| 81617J 30 1 | SELECT ENERGY SERVICES INC-A | | 12/26/2018 | FRIEDMAN BILLINGS RAMSEY | 80,000.000 | 511,432 | XXX | 0 |
| 81617J 30 1 | SELECT ENERGY SERVICES INC-A | | 12/27/2018 | FRIEDMAN BILLINGS RAMSEY | 120,000.000 | 746,088 | XXX | 0 |
| 822634 10 1 | SHELL MIDSTREAM PARTNERS LP VE | | 09/10/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 22,295 | XXX | 0 |
| 822634 10 1 | SHELL MIDSTREAM PARTNERS LP VE | | 09/28/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 21,560 | XXX | 0 |
| 822634 10 1 | SHELL MIDSTREAM PARTNERS LP VE | | 10/19/2018 | VE CAPITAL TRANSACTION | 500.000 | 10,670 | XXX | 0 |
| 822634 10 1 | SHELL MIDSTREAM PARTNERS LP VE | | 10/24/2018 | VE CAPITAL TRANSACTION | 500.000 | 10,605 | XXX | 0 |
| 822634 10 1 | SHELL MIDSTREAM PARTNERS LP VE | | 11/21/2018 | VE CAPITAL TRANSACTION | 500.000 | 9,700 | XXX | 0 |
| 822634 10 1 | SHELL MIDSTREAM PARTNERS LP VE | | 11/27/2018 | VE CAPITAL TRANSACTION | 500.000 | 9,534 | XXX | 0 |
| 822634 10 1 | SHELL MIDSTREAM PARTNERS LP VE | | 12/20/2018 | VE CAPITAL TRANSACTION | 500.000 | 9,555 | XXX | 0 |
| 822634 10 1 | SHELL MIDSTREAM PARTNERS LP VE | | 12/26/2018 | VE CAPITAL TRANSACTION | 500.000 | 8,453 | XXX | 0 |
| 822634 10 1 | SHELL MIDSTREAM PARTNERS LP VE | | 12/28/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 16,470 | XXX | 0 |
| 829226 10 9 | SINCLAIR BROADCAST GROUP A | | 02/01/2018 | RBC CAPITAL MARKETS | 10,000.000 | 366,295 | XXX | 0 |
| 829226 10 9 | SINCLAIR BROADCAST GROUP A | | 02/02/2018 | RBC CAPITAL MARKETS | 10,000.000 | 364,610 | XXX | 0 |
| 829226 10 9 | SINCLAIR BROADCAST GROUP A | | 02/02/2018 | UBS WARBURG | 20,000.000 | 724,600 | XXX | 0 |
| 829226 10 9 | SINCLAIR BROADCAST GROUP A | | 02/05/2018 | STRATEGAS RESEARCH | 7,650.000 | 273,599 | XXX | 0 |
| 829226 10 9 | SINCLAIR BROADCAST GROUP A | | 02/05/2018 | UBS WARBURG | 10,000.000 | 360,300 | XXX | 0 |
| 829226 10 9 | SINCLAIR BROADCAST GROUP A | | 02/08/2018 | STRATEGAS RESEARCH | 20,000.000 | 700,000 | XXX | 0 |
| 829226 10 9 | SINCLAIR BROADCAST GROUP A | | 02/28/2018 | FRIEDMAN BILLINGS RAMSEY | 10,000.000 | 336,177 | XXX | 0 |
| 829226 10 9 | SINCLAIR BROADCAST GROUP A | | 02/28/2018 | RBC CAPITAL MARKETS | 30,000.000 | 997,764 | XXX | 0 |
| 829226 10 9 | SINCLAIR BROADCAST GROUP A | | 03/14/2018 | STRATEGAS RESEARCH | 25,000.000 | 827,108 | XXX | 0 |
| 829226 10 9 | SINCLAIR BROADCAST GROUP A | | 03/15/2018 | RBC CAPITAL MARKETS | 37,500.000 | 1,221,780 | XXX | 0 |
| 829226 10 9 | SINCLAIR BROADCAST GROUP A | | 04/23/2018 | FRIEDMAN BILLINGS RAMSEY | 20,000.000 | 584,124 | XXX | 0 |
| 829226 10 9 | SINCLAIR BROADCAST GROUP A | | 04/27/2018 | RBC CAPITAL MARKETS | 65,000.000 | 1,852,325 | XXX | 0 |
| 84790A 10 5 | SPECTRUM BRANDS HOLDINGS INC | | 07/25/2018 | CORNERSTONE MACRO | 500.000 | 37,698 | XXX | 0 |
| 84790A 10 5 | SPECTRUM BRANDS HOLDINGS INC | | 09/27/2018 | STIFEL NICOLAUS | 10,000.000 | 747,862 | XXX | 0 |
| 84790A 10 5 | SPECTRUM BRANDS HOLDINGS INC | | 10/04/2018 | ISI GROUP | 10,000.000 | 725,069 | XXX | 0 |
| 84790A 10 5 | SPECTRUM BRANDS HOLDINGS INC | | 10/05/2018 | RAYMOND JAMES & ASSOCIATES | 10,000.000 | 696,936 | XXX | 0 |
| 84790A 10 5 | SPECTRUM BRANDS HOLDINGS INC | | 10/10/2018 | ISI GROUP | 10,000.000 | 685,019 | XXX | 0 |
| 84790A 10 5 | SPECTRUM BRANDS HOLDINGS INC | | 10/11/2018 | ISI GROUP | 5,000.000 | 337,058 | XXX | 0 |
| 84790A 10 5 | SPECTRUM BRANDS HOLDINGS INC | | 10/23/2018 | BERNSTEIN | 10,000.000 | 636,184 | XXX | 0 |
| 84790A 10 5 | SPECTRUM BRANDS HOLDINGS INC | | 10/24/2018 | ISI GROUP | 415.000 | 26,439 | XXX | 0 |
| 84790A 10 5 | SPECTRUM BRANDS HOLDINGS INC | | 10/26/2018 | RBC CAPITAL MARKETS | 1,950.000 | 121,223 | XXX | 0 |
| 84790A 10 5 | SPECTRUM BRANDS HOLDINGS INC | | 11/19/2018 | BERNSTEIN | 30,000.000 | 1,451,928 | XXX | 0 |
| 84790A 10 5 | SPECTRUM BRANDS HOLDINGS INC | | 12/10/2018 | RBC CAPITAL MARKETS | 10,000.000 | 465,854 | XXX | 0 |
| 84790A 10 5 | SPECTRUM BRANDS HOLDINGS INC | | 12/13/2018 | STRATEGAS RESEARCH | 20,000.000 | 910,084 | XXX | 0 |
| 84790A 10 5 | SPECTRUM BRANDS HOLDINGS INC | | 12/20/2018 | RBC CAPITAL MARKETS | 25,000.000 | 1,072,778 | XXX | 0 |
| 84790A 10 5 | SPECTRUM BRANDS HOLDINGS INC | | 12/24/2018 | STRATEGAS RESEARCH | 7,500.000 | 317,946 | XXX | 0 |
| 84790A 10 5 | SPECTRUM BRANDS HOLDINGS INC | | 12/26/2018 | STRATEGAS RESEARCH | 18,000.000 | 747,968 | XXX | 0 |
| 84790A 10 5 | SPECTRUM BRANDS HOLDINGS INC | | 12/28/2018 | BERNSTEIN | 50,000.000 | 2,136,195 | XXX | 0 |
| 84790A 10 5 | SPECTRUM BRANDS HOLDINGS INC | | 12/31/2018 | RAYMOND JAMES & ASSOCIATES | 25,000.000 | 1,060,208 | XXX | 0 |
| 86765K 10 9 | SUNOCO LP VE | | 12/20/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 25,837 | XXX | 0 |
| 86765K 10 9 | SUNOCO LP VE | | 12/21/2018 | VE CAPITAL TRANSACTION | 1,500.000 | 38,376 | XXX | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 86765K 10 9 | SUNOCO LP VE | | 12/24/2018 | VE CAPITAL TRANSACTION | 500.000 | 12,594 | XXX | 0 |
| 876030 10 7 | TAPESTRY INC | | 02/22/2018 | Payment on Intercompany Balance | 81,000.000 | 4,015,980 | XXX | 0 |
| 87612G 10 1 | TARGA RESOURCES CORP VE | | 10/12/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 54,945 | XXX | 0 |
| 87612G 10 1 | TARGA RESOURCES CORP VE | | 10/23/2018 | VE CAPITAL TRANSACTION | 2,000.000 | 107,481 | XXX | 0 |
| 87612G 10 1 | TARGA RESOURCES CORP VE | | 11/28/2018 | VE CAPITAL TRANSACTION | 500.000 | 22,370 | XXX | 0 |
| 87612G 10 1 | TARGA RESOURCES CORP VE | | 12/11/2018 | VE CAPITAL TRANSACTION | 500.000 | 21,408 | XXX | 0 |
| 87612G 10 1 | TARGA RESOURCES CORP VE | | 12/18/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 39,985 | XXX | 0 |
| 87612G 10 1 | TARGA RESOURCES CORP VE | | 12/20/2018 | VE CAPITAL TRANSACTION | 500.000 | 19,611 | XXX | 0 |
| 87612G 10 1 | TARGA RESOURCES CORP VE | | 12/26/2018 | VE CAPITAL TRANSACTION | 500.000 | 16,858 | XXX | 0 |
| 87612G 10 1 | TARGA RESOURCES CORP VE | | 12/28/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 35,320 | XXX | 0 |
| 88606X 10 0 | TBOLT 2018-A G ABS SUB 0 07/15/2038 | C | 07/20/2018 | BANC OF AMERICA SECURITIES | 7.000 | 1,505,807 | XXX | 0 |
| 88870P 10 6 | TIVO CORP | | 12/07/2018 | FRIEDMAN BILLINGS RAMSEY | 42,500.000 | 413,967 | XXX | 0 |
| 88870P 10 6 | TIVO CORP | | 12/13/2018 | CORNERSTONE MACRO | 50,000.000 | 499,805 | XXX | 0 |
| 89376V 10 0 | TRANSMONTAIGNE PARTNERS LP VE | | 11/16/2018 | VE CAPITAL TRANSACTION | 3,000.000 | 110,774 | XXX | 0 |
| 90187B 40 8 | TWO HARBORS INVESTMENT CORP | | 02/02/2018 | STRATEGAS RESEARCH | 100,000.000 | 1,463,170 | XXX | 0 |
| 90187B 40 8 | TWO HARBORS INVESTMENT CORP | | 02/05/2018 | CORNERSTONE MACRO | 200,000.000 | 2,876,200 | XXX | 0 |
| 90187B 40 8 | TWO HARBORS INVESTMENT CORP | | 02/06/2018 | CORNERSTONE MACRO | 120.000 | 1,690 | XXX | 0 |
| 90187B 40 8 | TWO HARBORS INVESTMENT CORP | | 02/22/2018 | Payment on Intercompany Balance | 70,500.000 | 1,070,190 | XXX | 0 |
| 90187B 40 8 | TWO HARBORS INVESTMENT CORP | | 08/01/2018 | Legacy Merger | 328,536.000 | 5,092,308 | XXX | 0 |
| 911363 10 9 | UNITED RENTALS INC | | 12/24/2018 | CORNERSTONE MACRO | 5,000.000 | 490,545 | XXX | 0 |
| 911363 10 9 | UNITED RENTALS INC | | 12/28/2018 | STIFEL NICOLAUS | 3,000.000 | 307,291 | XXX | 0 |
| 911363 10 9 | UNITED RENTALS INC | | 12/31/2018 | STIFEL NICOLAUS | 10,000.000 | 999,487 | XXX | 0 |
| 958254 10 4 | WESTERN GAS PARTNERS LP VE | | 09/13/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 49,900 | XXX | 0 |
| 958254 10 4 | WESTERN GAS PARTNERS LP VE | | 10/04/2018 | VE CAPITAL TRANSACTION | 500.000 | 22,825 | XXX | 0 |
| 958254 10 4 | WESTERN GAS PARTNERS LP VE | | 10/09/2018 | VE CAPITAL TRANSACTION | 500.000 | 22,894 | XXX | 0 |
| 958254 10 4 | WESTERN GAS PARTNERS LP VE | | 10/19/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 46,370 | XXX | 0 |
| 958254 10 4 | WESTERN GAS PARTNERS LP VE | | 12/17/2018 | VE CAPITAL TRANSACTION | 500.000 | 22,883 | XXX | 0 |
| 958254 10 4 | WESTERN GAS PARTNERS LP VE | | 12/18/2018 | VE CAPITAL TRANSACTION | 500.000 | 22,455 | XXX | 0 |
| 958254 10 4 | WESTERN GAS PARTNERS LP VE | | 12/19/2018 | VE CAPITAL TRANSACTION | 500.000 | 22,395 | XXX | 0 |
| 958254 10 4 | WESTERN GAS PARTNERS LP VE | | 12/20/2018 | VE CAPITAL TRANSACTION | 500.000 | 22,393 | XXX | 0 |
| 958254 10 4 | WESTERN GAS PARTNERS LP VE | | 12/27/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 40,204 | XXX | 0 |
| G491BT 10 8 | INVESCO LTD | D | 10/18/2018 | ISI GROUP | 75,000.000 | 1,598,573 | XXX | 0 |
| G491BT 10 8 | INVESCO LTD | D | 10/18/2018 | RBC CAPITAL MARKETS | 150,000.000 | 3,204,390 | XXX | 0 |
| G491BT 10 8 | INVESCO LTD | D | 11/14/2018 | BERNSTEIN | 50,000.000 | 980,945 | XXX | 0 |
| G491BT 10 8 | INVESCO LTD | D | 12/04/2018 | ISI GROUP | 60,000.000 | 1,175,844 | XXX | 0 |
| G491BT 10 8 | INVESCO LTD | D | 12/06/2018 | ISI GROUP | 155,000.000 | 2,921,704 | XXX | 0 |
| G491BT 10 8 | INVESCO LTD | D | 12/07/2018 | STRATEGAS RESEARCH | 50,000.000 | 928,560 | XXX | 0 |
| G491BT 10 8 | INVESCO LTD | D | 12/10/2018 | STRATEGAS RESEARCH | 20,000.000 | 355,530 | XXX | 0 |
| G491BT 10 8 | INVESCO LTD | D | 12/11/2018 | STRATEGAS RESEARCH | 45,000.000 | 786,884 | XXX | 0 |
| G491BT 10 8 | INVESCO LTD | D | 12/13/2018 | STRATEGAS RESEARCH | 60,000.000 | 1,039,194 | XXX | 0 |
| G491BT 10 8 | INVESCO LTD | D | 12/26/2018 | SANDLER & O'NEIL PARTNERS | 25,000.000 | 408,390 | XXX | 0 |
| G81276 10 0 | SIGNET JEWELERS LTD | | 04/02/2018 | ISI GROUP | 20,000.000 | 720,722 | XXX | 0 |
| G9001E 12 8 | LIBERTY LATIN AMERICA LTD CL C | D | 01/02/2018 | Exchanged | 125,000.000 | 2,673,750 | XXX | 0 |
| 9099999. Total - Common Stocks - Industrial and Miscellaneous | | | | | | 188,380,781 | XXX | 0 |
| **Common Stocks - Parent, Subsidiaries and Affiliates** | | | | | | | | |
| G4794# 10 1 | INSURANCE (GB) LIMITED | | 12/27/2018 | Capital Contribution | | 658,100 | XXX | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 02553@ 10 5 | AMERICAN EMPIRE INSURANCE COMPANY | | 12/21/2018 | Return of Capital From American Empire Surplus Lines Insurance Company | 1,000.000 | 21,349,677 | XXX | 0 |
| 24817@ 10 1 | DEMPSEY AND SIDERS AGENCY, INC. | | 06/29/2018 | Capital Contribution | | 200,000 | XXX | 0 |
| 38985# 10 5 | GREAT AMERICAN INSURANCE CO. OF NY | | 12/21/2018 | Capital Contribution | | 50,000,000 | XXX | 0 |
| 38988Z ZZ 4 | GREAT AMERICAN UNDERWRITERS | | 12/28/2018 | Capitalization of Subsidiary | 900.000 | 10,000,000 | XXX | 0 |
| 9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates | | | | | | 82,207,777 | XXX | 0 |
| **Common Stocks - Mutual Funds** | | | | | | | | |
| 486606 10 6 | KAYNE ANDERSON MLP INVESTMENT | | 03/08/2018 | CORNERSTONE MACRO | 50,000.000 | 850,650 | XXX | 0 |
| 486606 10 6 | KAYNE ANDERSON MLP INVESTMENT | | 03/15/2018 | STIFEL NICOLAUS | 60,923.000 | 1,018,992 | XXX | 0 |
| 486606 10 6 | KAYNE ANDERSON MLP INVESTMENT | | 03/19/2018 | STIFEL NICOLAUS | 50,000.000 | 831,770 | XXX | 0 |
| 486606 10 6 | KAYNE ANDERSON MLP INVESTMENT | | 03/20/2018 | STIFEL NICOLAUS | 100,000.000 | 1,640,060 | XXX | 0 |
| 486606 10 6 | KAYNE ANDERSON MLP INVESTMENT | | 03/21/2018 | STIFEL NICOLAUS | 50,000.000 | 832,125 | XXX | 0 |
| 486606 10 6 | KAYNE ANDERSON MLP INVESTMENT | | 03/23/2018 | STIFEL NICOLAUS | 2,090.000 | 33,640 | XXX | 0 |
| 486606 10 6 | KAYNE ANDERSON MLP INVESTMENT | | 03/28/2018 | STIFEL NICOLAUS | 37,500.000 | 606,559 | XXX | 0 |
| 486606 10 6 | KAYNE ANDERSON MLP INVESTMENT | | 12/21/2018 | CORNERSTONE MACRO | 25,000.000 | 324,845 | XXX | 0 |
| 89147L 10 0 | TORTOISE ENERGY INFRASTRUCTURE | | 12/19/2018 | CORNERSTONE MACRO | 25,000.000 | 509,840 | XXX | 0 |
| 89147L 10 0 | TORTOISE ENERGY INFRASTRUCTURE | | 12/19/2018 | RAYMOND JAMES & ASSOCIATES | 35,000.000 | 703,329 | XXX | 0 |
| 89147L 10 0 | TORTOISE ENERGY INFRASTRUCTURE | | 12/20/2018 | BERNSTEIN | 100,000.000 | 1,937,160 | XXX | 0 |
| 89147L 10 0 | TORTOISE ENERGY INFRASTRUCTURE | | 12/21/2018 | CORNERSTONE MACRO | 75,000.000 | 1,449,075 | XXX | 0 |
| 89147L 10 0 | TORTOISE ENERGY INFRASTRUCTURE | | 12/24/2018 | ISI GROUP | 15,000.000 | 281,280 | XXX | 0 |
| 89147L 10 0 | TORTOISE ENERGY INFRASTRUCTURE | | 12/26/2018 | CORNERSTONE MACRO | 20,000.000 | 382,518 | XXX | 0 |
| 89147L 10 0 | TORTOISE ENERGY INFRASTRUCTURE | | 12/27/2018 | CORNERSTONE MACRO | 20,000.000 | 378,390 | XXX | 0 |
| 89147L 10 0 | TORTOISE ENERGY INFRASTRUCTURE | | 12/27/2018 | STIFEL NICOLAUS | 20,000.000 | 383,554 | XXX | 0 |
| 89148B 10 1 | TORTOISE MLP FUND INC | | 07/17/2018 | Exchanged | 22,820.000 | 334,085 | XXX | 0 |
| 9299999. Total - Common Stocks - Mutual Funds | | | | | | 12,497,871 | XXX | 0 |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 283,086,429 | XXX | 0 |
| 9799998. Total - Common Stocks - Summary Item from Part 5 | | | | | | 30,055,048 | XXX | 0 |
| 9799999. Total - Common Stocks | | | | | | 313,141,477 | XXX | 0 |
| 9899999. Total - Preferred and Common Stocks | | | | | | 393,766,542 | XXX | 349,431 |
| 9999999. Total - Bonds, Preferred and Common Stocks | | | | | | 1,929,404,917 | XXX | 3,503,423 |

# 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 |
| **Bonds - U.S. Government** | | | | | | | | | | | | | | | | | | | | |
| 31383S RS 1 | FNCL 511797 PT 6.0 5/01/2031 | .. | 12/25/2018. | MBS Paydown | | 2,950 | 2,950 | 2,950 | 2,900 | 0 | (8) | 0 | (8) | 0 | 2,950 | 0 | 0 | 0 | 93 | 05/01/2031. |
| 31387D EV 7 | FNCL 580748 PT 6.0 5/01/2031 | .. | 01/25/2018. | MBS Paydown | | 6,651 | 6,651 | 6,639 | 6,477 | 0 | 174 | 0 | 174 | 0 | 6,651 | 0 | 0 | 0 | 33 | 05/01/2031. |
| 31388D ZU 5 | FNCL 602055 PT 6.50 9/01/2031 | .. | 12/25/2018. | MBS Paydown | | 2,539 | 2,539 | 2,588 | 2,509 | 0 | (16) | 0 | (16) | 0 | 2,539 | 0 | 0 | 0 | 90 | 09/01/2031. |
| 31388G VW 8 | FNCL 604629 PT 6.0 9/01/2031 | .. | 12/25/2018. | MBS Paydown | | 3,428 | 3,428 | 3,423 | 1,490 | 0 | (200) | 0 | (200) | 0 | 3,428 | 0 | 0 | 0 | 89 | 09/01/2031. |
| 31388K WT 5 | FNCL 607358 PT 6.50 10/01/2031 | .. | 12/25/2018. | MBS Paydown | | 1,352 | 1,352 | 1,387 | 1,055 | 0 | 10 | 0 | 10 | 0 | 1,352 | 0 | 0 | 0 | 48 | 10/01/2031. |
| 31390V ER 1 | FNCL 657244 PT 6.0 9/01/2032 | .. | 12/25/2018. | MBS Paydown | | 7,301 | 7,301 | 7,402 | 6,354 | 0 | (344) | 0 | (344) | 0 | 7,301 | 0 | 0 | 0 | 64 | 09/01/2032. |
| 912828 J6 8 | U.S. TREASURY NOTES 1.00 03/15/2018 | .. | 03/15/2018. | Maturity | | 1,000,000 | 1,000,000 | 1,001,875 | 1,000,129 | 0 | (129) | 0 | (129) | 0 | 1,000,000 | 0 | 0 | 0 | 5,000 | 03/15/2018. |
| 912828 XA 3 | U.S. TREASURY NOTES 1.00 05/15/2018 | .. | 05/15/2018. | Maturity | | 5,965,000 | 5,965,000 | 5,973,388 | 5,966,061 | 0 | (1,061) | 0 | (1,061) | 0 | 5,965,000 | 0 | 0 | 0 | 29,825 | 05/15/2018. |
| 0599999. Total - Bonds - U.S. Government | | | | | | 6,989,222 | 6,989,222 | 6,999,652 | 6,986,975 | 0 | (1,575) | 0 | (1,575) | 0 | 6,989,222 | 0 | 0 | 0 | 35,243 | XXX |
| **Bonds - All Other Government** | | | | | | | | | | | | | | | | | | | | |
| 13509P BN 2 | CAN HOUSING TRUST 4.10 12/15/2018 | .. | 12/15/2018. | Maturity | | 6,000,000 | 6,000,000 | 6,191,040 | 6,024,339 | 0 | (24,339) | 0 | (24,339) | 0 | 6,000,000 | 0 | 0 | 0 | 246,000 | 12/15/2018. |
| 748148 RT 2 | QUEBEC PROVINCE 4.625 05/14/2018 | .. | 05/14/2018. | Maturity | | 2,400,000 | 2,400,000 | 2,370,312 | 2,398,528 | 0 | 1,472 | 0 | 1,472 | 0 | 2,400,000 | 0 | 0 | 0 | 55,500 | 05/14/2018. |
| 1099999. Total - Bonds - All Other Government | | | | | | 8,400,000 | 8,400,000 | 8,561,352 | 8,422,867 | 0 | (22,867) | 0 | (22,867) | 0 | 8,400,000 | 0 | 0 | 0 | 301,500 | XXX |
| **Bonds - U.S. States, Territories and Possessions** | | | | | | | | | | | | | | | | | | | | |
| 13063C XP 0 | CALIFORNIA ST REF CM 3.875 12/01/2030 | .. | 01/01/2018. | Partial Call | | 1,010,000 | 1,010,000 | 1,010,000 | 1,009,976 | 0 | 24 | 0 | 24 | 0 | 1,010,000 | 0 | 0 | 0 | 1,318 | 12/01/2030. |
| 13063C XS 4 | CALIFORNIA ST REF CM 2.45 12/01/2031 | .. | 12/01/2018. | Partial Call | | 2,705,000 | 2,705,000 | 2,705,000 | 2,705,019 | 0 | (19) | 0 | (19) | 0 | 2,705,000 | 0 | 0 | 0 | 50,041 | 12/01/2031. |
| 604129 PM 2 | MINNESOTA ST SER F 4.00 08/01/2018 | .. | 04/03/2018. | Defeasement | | 2,846,086 | 2,835,000 | 3,103,106 | 2,854,690 | 0 | (8,604) | 0 | (8,604) | 0 | 2,846,086 | 0 | 0 | 0 | 76,230 | 08/01/2018. |
| 70914P LA 8 | PA ST SECOND REF 5.00 07/01/2018 | .. | 07/01/2018. | Maturity | | 5,000,000 | 5,000,000 | 5,770,700 | 5,049,235 | 0 | (49,235) | 0 | (49,235) | 0 | 5,000,000 | 0 | 0 | 0 | 250,000 | 07/01/2018. |
| 882723 KT 5 | TX ST PREREFUNDED 5.00 4/01/2020 | .. | 04/01/2018. | Call | | 260,000 | 260,000 | 269,409 | 260,651 | 0 | (651) | 0 | (651) | 0 | 260,000 | 0 | 0 | 0 | 6,500 | 04/01/2020. |
| 882723 LM 9 | TX ST UNREFUNDED 5.00 4/01/2020 | .. | 04/01/2018. | Call | | 2,740,000 | 2,740,000 | 2,839,160 | 2,746,858 | 0 | (6,858) | 0 | (6,858) | 0 | 2,740,000 | 0 | 0 | 0 | 68,500 | 04/01/2020. |
| 939741 TB 0 | WASHINGTON SER B 5.50 5/01/2018 | .. | 05/01/2018. | Maturity | | 1,625,000 | 1,625,000 | 1,855,718 | 1,635,210 | 0 | (10,210) | 0 | (10,210) | 0 | 1,625,000 | 0 | 0 | 0 | 44,688 | 05/01/2018. |
| 97705L 7K 7 | WISCONSIN ST PREREF 1 5.00 05/01/2018 | .. | 05/01/2018. | Maturity | | 65,000 | 65,000 | 69,328 | 65,466 | 0 | (466) | 0 | (466) | 0 | 65,000 | 0 | 0 | 0 | 1,625 | 05/01/2018. |
| 97705M BW 4 | WI ST-1-PREREF 5 18 05/01/2018 | .. | 05/01/2018. | Maturity | | 1,260,000 | 1,260,000 | 1,313,224 | 1,269,034 | 0 | (9,034) | 0 | (9,034) | 0 | 1,260,000 | 0 | 0 | 0 | 31,500 | 05/01/2018. |
| 97705M CH 6 | WI ST-1-UNREF 5 18 05/01/2018 | .. | 05/01/2018. | Maturity | | 825,000 | 825,000 | 859,849 | 830,915 | 0 | (5,915) | 0 | (5,915) | 0 | 825,000 | 0 | 0 | 0 | 20,625 | 05/01/2018. |
| 1799999. Total - Bonds - U.S. States, Territories & Possessions | | | | | | 18,336,086 | 18,325,000 | 19,795,494 | 18,427,054 | 0 | (90,968) | 0 | (90,968) | 0 | 18,336,086 | 0 | 0 | 0 | 551,026 | XXX |
| **Bonds - U.S. Political Subdivisions of States** | | | | | | | | | | | | | | | | | | | | |
| 047772 XB 9 | ATLANTA PUB IMPT 2008A 5.0 12/01/18 | .. | 12/01/2018. | Maturity | | 1,000,000 | 1,000,000 | 1,138,000 | 1,016,667 | 0 | (16,667) | 0 | (16,667) | 0 | 1,000,000 | 0 | 0 | 0 | 50,000 | 12/01/2018. |
| 403755 VV 0 | GWINNETT CNTY GA 5.00 02/01/2019 | .. | 02/01/2018. | Call | | 4,725,000 | 4,725,000 | 5,501,459 | 4,733,935 | 0 | (8,935) | 0 | (8,935) | 0 | 4,725,000 | 0 | 0 | 0 | 118,125 | 02/01/2019. |
| 403755 VY 4 | GWINNETT CNTY GA 5.00 02/01/2022 | .. | 02/01/2018. | Call | | 1,000,000 | 1,000,000 | 1,164,330 | 1,001,891 | 0 | (1,891) | 0 | (1,891) | 0 | 1,000,000 | 0 | 0 | 0 | 25,000 | 02/01/2022. |
| 414004 8L 8 | HARRIS CNTY TAX 5.75 10/01/20 | .. | 10/01/2018. | Call | | 1,000,000 | 1,000,000 | 1,235,350 | 1,022,845 | 0 | (22,845) | 0 | (22,845) | 0 | 1,000,000 | 0 | 0 | 0 | 57,500 | 10/01/2020. |
| 414004 8S 3 | HARRIS CNTY TX C 5.75 10/01/2028 | .. | 10/01/2018. | Call | | 3,950,000 | 3,950,000 | 4,869,442 | 4,039,347 | 0 | (89,347) | 0 | (89,347) | 0 | 3,950,000 | 0 | 0 | 0 | 227,125 | 10/01/2028. |
| 509246 JL 9 | LAKE CNTY IL SD 7.375 02/01/2018 | .. | 02/01/2018. | Maturity | | 2,210,000 | 2,210,000 | 2,865,751 | 2,217,753 | 0 | (7,753) | 0 | (7,753) | 0 | 2,210,000 | 0 | 0 | 0 | 81,494 | 02/01/2018. |
| 812626 ZM 4 | SEATTLE REF IMPT-TAX 5.00 05/01/2018 | .. | 05/01/2018. | Maturity | | 2,710,000 | 2,710,000 | 3,024,360 | 2,723,318 | 0 | (13,318) | 0 | (13,318) | 0 | 2,710,000 | 0 | 0 | 0 | 67,750 | 05/01/2018. |
| 850000 3S 7 | SPRING TX ISD UNREF 5.00 8/15/2019 | .. | 03/07/2018. | Call | | 120,000 | 120,000 | 124,110 | 120,000 | 0 | 0 | 0 | 0 | 0 | 120,000 | 0 | 0 | 0 | 3,367 | 08/15/2019. |
| 2499999. Total - Bonds - U.S. Political Subdivisions of States | | | | | | 16,715,000 | 16,715,000 | 19,922,802 | 16,875,758 | 0 | (160,758) | 0 | (160,758) | 0 | 16,715,000 | 0 | 0 | 0 | 630,360 | XXX |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | | | | | | | | | | | | | |
| 01039W AZ 5 | AL PUB HSG B 4.45 01/01/2024 | .. | 06/01/2018. | Partial Call | | 945,000 | 945,000 | 934,710 | 871,032 | 0 | 7,802 | 0 | 7,802 | 0 | 945,000 | 0 | 0 | 0 | 19,707 | 01/01/2024. |
| 01728A X2 7 | ALLEGHENY CNTY PA 5.00 05/15/2018 | .. | 05/15/2018. | Maturity | | 2,000,000 | 2,000,000 | 2,163,700 | 2,008,610 | 0 | (8,610) | 0 | (8,610) | 0 | 2,000,000 | 0 | 0 | 0 | 50,000 | 05/15/2018. |
| 041083 VB 9 | AR ST DEV FIN SFM A 3.10 07/01/2043 | .. | 12/01/2018. | MBS Paydown | | 350,010 | 350,010 | 350,010 | 350,010 | 0 | 0 | 0 | 0 | 0 | 350,010 | 0 | 0 | 0 | 6,422 | 07/01/2043. |
| 051687 DB 4 | AURORA IL SF MTG 5.50 12/01/2039 | .. | 12/01/2018. | MBS Paydown | | 66,461 | 66,461 | 67,458 | 67,293 | 0 | (737) | 0 | (737) | 0 | 66,461 | 0 | 0 | 0 | 2,029 | 12/01/2039. |
| 130333 BW 6 | CA HSG FIN AGY 4.75 08/01/2028 | .. | 12/01/2018. | Partial Call | | 405,000 | 405,000 | 406,650 | 405,533 | 0 | (533) | 0 | (533) | 0 | 405,000 | 0 | 0 | 0 | 11,055 | 08/01/2028. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 130333 CA 3 | CA HSG FIN AGY A 2.90 02/01/2042 | .. | 12/01/2018. | MBS Paydown | | 25,616 | 25,616 | 25,616 | 25,616 | 0 | 0 | 0 | 0 | 0 | 25,616 | 0 | 0 | 0 | 354 | 02/01/2042. |
| 130333 CB 1 | CA HSG FIN AGY B 2.90 02/01/2042 | .. | 12/01/2018. | MBS Paydown | | 31,412 | 31,412 | 31,333 | 31,346 | 0 | 19 | 0 | 19 | 0 | 31,412 | 0 | 0 | 0 | 470 | 02/01/2042. |
| 13079P FG 3 | CA MULTI FAM HSG 4.50 01/15/2040 | .. | 07/15/2018. | Sinking Fund Redemption | | 30,000 | 30,000 | 28,950 | 29,104 | 0 | 888 | 0 | 888 | 0 | 30,000 | 0 | 0 | 0 | 1,013 | 01/15/2040. |
| 196479 E6 2 | CO HSG & FIN C 4.00 05/01/2048 | .. | 11/01/2018. | Paydown | | 350,000 | 350,000 | 380,027 | 378,806 | 0 | 20,622 | 0 | 20,622 | 0 | 350,000 | 0 | 0 | 0 | 11,639 | 05/01/2048. |
| 196479 N9 6 | CO HSG & FIN-B-1-REF -CO 4 48 11/01/2048 | .. | 11/01/2018. | Paydown | | 75,000 | 75,000 | 79,436 | 0 | 0 | (440) | 0 | (440) | 0 | 75,000 | 0 | 0 | 0 | 1,433 | 11/01/2048. |
| 196479 TY 5 | CO HSG SF PR I AA 4.85 11/01/2026 | .. | 05/01/2018. | Partial Call | | 20,000 | 20,000 | 20,000 | 20,000 | 0 | 0 | 0 | 0 | 0 | 20,000 | 0 | 0 | 0 | 485 | 11/01/2026. |
| 19647P BA 0 | CO ST HSG FIN AUTH MF I 3.20 02/01/2044 | .. | 12/01/2018. | MBS Paydown | | 1,939,074 | 1,939,074 | 1,929,592 | 1,511,748 | 0 | 0 | 0 | 0 | 0 | 1,939,074 | 0 | 0 | 0 | 41,161 | 02/01/2044. |
| 19647P BH 5 | CO HSG FIN AUTH I 3.45 06/01/2056 | .. | 12/01/2018. | MBS Paydown | | 6,660 | 6,660 | 6,660 | 6,660 | 0 | 0 | 0 | 0 | 0 | 6,660 | 0 | 0 | 0 | 204 | 06/01/2056. |
| 19647P BQ 5 | CO HSG FIN AUTH V 3.40 11/01/2045 | .. | 12/01/2018. | Paydown | | 601,417 | 601,417 | 601,417 | 601,404 | 0 | 13 | 0 | 13 | 0 | 601,417 | 0 | 0 | 0 | 13,895 | 11/01/2045. |
| 20774W G9 6 | CT HSG FIN 4.00 11/15/2040 | .. | 12/11/2018. | Partial Call | | 300,000 | 300,000 | 312,314 | 304,726 | 0 | (4,726) | 0 | (4,726) | 0 | 300,000 | 0 | 0 | 0 | 3,844 | 11/15/2040. |
| 20775B D8 6 | CT HSG FIN AUTH F-2 2.75 11/15/2035 | .. | 08/30/2018. | Sinking Fund Redemption | | 335,000 | 335,000 | 340,243 | 0 | 0 | (5,287) | 0 | (5,287) | 0 | 335,000 | 0 | 0 | 0 | 3,903 | 11/15/2035. |
| 20775B N8 5 | CT ST HSG FIN AUTH B-2 4.00 11/15/2032 | .. | 12/11/2018. | Partial Call | | 635,000 | 635,000 | 675,951 | 658,510 | 0 | (23,510) | 0 | (23,510) | 0 | 635,000 | 0 | 0 | 0 | 14,621 | 11/15/2032. |
| 20775C SP 0 | CT HSG FIN AUTH A-5 3.85 11/15/2034 | .. | 01/25/2018. | Partial Call | | 75,000 | 75,000 | 75,000 | 75,007 | 0 | (7) | 0 | (7) | 0 | 75,000 | 0 | 0 | 0 | 67 | 11/15/2034. |
| 20775C XL 3 | CT ST HSG FIN F-1 4.00 05/15/2047 | .. | 06/14/2018. | Paydown | | 80,000 | 80,000 | 87,171 | 86,989 | 0 | (6,904) | 0 | (6,904) | 0 | 80,000 | 0 | 0 | 0 | 1,612 | 05/15/2047. |
| 20775C XL 3 | CT ST HSG FIN F-1 4.00 05/15/2047 | .. | 12/11/2018. | Partial Call | | 275,000 | 275,000 | 299,651 | 299,026 | 0 | (24,029) | 0 | (24,029) | 0 | 275,000 | 0 | 0 | 0 | 6,146 | 05/15/2047. |
| 23410B CH 2 | DAKOTA CNTY MN SF 4.50 06/01/2035 | .. | 08/01/2018. | Partial Call | | 110,000 | 110,000 | 118,162 | 112,842 | 0 | (2,844) | 0 | (2,844) | 0 | 110,000 | 0 | 0 | 0 | 1,622 | 06/01/2035. |
| 23410B CH 2 | DAKOTA CNTY MN SF 4.50 06/01/2035 | .. | 12/01/2018. | Sinking Fund Redemption | | 60,000 | 60,000 | 64,452 | 61,550 | 0 | (1,497) | 0 | (1,497) | 0 | 60,000 | 0 | 0 | 0 | 2,169 | 06/01/2035. |
| 246395 WY 9 | DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029 | .. | 07/01/2018. | Sinking Fund Redemption | | 55,000 | 55,000 | 57,178 | 55,914 | 0 | (840) | 0 | (840) | 0 | 55,000 | 0 | 0 | 0 | 2,101 | 07/01/2029. |
| 246395 WY 9 | DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029 | .. | 12/01/2018. | Partial Call | | 30,000 | 30,000 | 31,188 | 30,499 | 0 | (504) | 0 | (504) | 0 | 30,000 | 0 | 0 | 0 | 1,124 | 07/01/2029. |
| 250111 AH 4 | DES MOINES IA IND SD 5.00 06/01/2018 | .. | 06/01/2018. | Maturity | | 1,400,000 | 1,400,000 | 1,559,894 | 1,409,185 | 0 | (9,185) | 0 | (9,185) | 0 | 1,400,000 | 0 | 0 | 0 | 35,000 | 06/01/2018. |
| 25477P HN 8 | DC COL HSG AGY 4.80 11/01/2036 | .. | 11/01/2018. | Sinking Fund Redemption | | 40,000 | 40,000 | 40,000 | 40,000 | 0 | 0 | 0 | 0 | 0 | 40,000 | 0 | 0 | 0 | 1,560 | 11/01/2036. |
| 254839 QR 7 | DC REV HOWARD UNIV 5.50 10/01/2018 | .. | 10/01/2018. | Maturity | | 2,960,000 | 2,960,000 | 3,340,508 | 2,996,803 | 0 | (36,803) | 0 | (36,803) | 0 | 2,960,000 | 0 | 0 | 0 | 162,800 | 10/01/2018. |
| 274503 AN 1 | E POINT GA 5.00 10/01/2032 | .. | 08/01/2018. | Call | | 1,000,000 | 1,000,000 | 1,020,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 41,667 | 10/01/2032. |
| 31392C EM 2 | FNW 02-W2 AF5 SEQ HEL STP 6/25/32 | .. | 12/25/2018. | MBS Paydown | | 21,678 | 21,678 | 20,819 | 20,624 | 0 | 729 | 0 | 729 | 0 | 21,678 | 0 | 0 | 0 | 694 | 06/25/2032. |
| 31392J 4F 3 | FNGT 2003-T3 2A5 SEQ STP 7/25/33 | .. | 04/25/2018. | MBS Paydown | | 1,149,421 | 1,149,421 | 1,149,412 | 1,149,421 | 0 | 0 | 0 | 0 | 0 | 1,149,421 | 0 | 0 | 0 | 18,000 | 07/25/2033. |
| 34074M CH 2 | FL HSG FIN CORP 5.00 07/01/2028 | .. | 07/01/2018. | Sinking Fund Redemption | | 440,000 | 440,000 | 475,420 | 453,189 | 0 | (4,800) | 0 | (4,800) | 0 | 440,000 | 0 | 0 | 0 | 16,375 | 07/01/2028. |
| 34074M GX 3 | FL HSG 4.45 07/01/2026 | .. | 07/01/2018. | Partial Call | | 460,000 | 460,000 | 460,000 | 460,000 | 0 | 0 | 0 | 0 | 0 | 460,000 | 0 | 0 | 0 | 14,750 | 07/01/2026. |
| 34074M GZ 8 | FL HSG 4.50 01/01/2029 | .. | 07/01/2018. | Sinking Fund Redemption | | 620,000 | 620,000 | 669,712 | 644,234 | 0 | (14,002) | 0 | (14,002) | 0 | 620,000 | 0 | 0 | 0 | 20,700 | 01/01/2029. |
| 34074M KB 6 | FL ST HSG FIN C 4.00 7/01/2035 | .. | 07/01/2018. | Partial Call | | 570,000 | 570,000 | 612,636 | 596,132 | 0 | (26,132) | 0 | (26,132) | 0 | 570,000 | 0 | 0 | 0 | 16,900 | 07/01/2035. |
| 34074M LZ 2 | FL HSG FIN CORP A 3.50 07/01/2046 | .. | 07/01/2018. | Partial Call | | 435,000 | 435,000 | 472,162 | 451,289 | 0 | (16,289) | 0 | (16,289) | 0 | 435,000 | 0 | 0 | 0 | 11,813 | 07/01/2046. |
| 34074M MY 4 | FLORIDA HSG FIN CORP 1 4.00 01/01/2047 | .. | 07/01/2018. | Partial Call | | 350,000 | 350,000 | 380,419 | 369,581 | 0 | (19,581) | 0 | (19,581) | 0 | 350,000 | 0 | 0 | 0 | 11,000 | 01/01/2047. |
| 34074M PA 3 | FL HSG FIN CORP 2.90 07/01/2031 | .. | 07/01/2018. | Partial Call | | 5,000 | 5,000 | 5,000 | 5,000 | 0 | (0) | 0 | (0) | 0 | 5,000 | 0 | 0 | 0 | 145 | 07/01/2031. |
| 34074M QB 0 | FL HSG FIN CORP 1 3.60 07/01/2037 | .. | 10/01/2018. | Partial Call | | 120,000 | 120,000 | 120,000 | 120,000 | 0 | (0) | 0 | (0) | 0 | 120,000 | 0 | 0 | 0 | 2,272 | 07/01/2037. |
| 373539 2E 4 | GEORGIA HSG & FIN B-1 3.50 12/01/2045 | .. | 12/01/2018. | Partial Call | | 620,000 | 620,000 | 657,442 | 642,022 | 0 | (22,022) | 0 | (22,022) | 0 | 620,000 | 0 | 0 | 0 | 7,126 | 12/01/2045. |
| 373539 5F 8 | GA HSG & FIN AUTH B-2 3.50 06/01/2039 | .. | 12/01/2018. | Partial Call | | 140,000 | 140,000 | 149,197 | 146,846 | 0 | (6,846) | 0 | (6,846) | 0 | 140,000 | 0 | 0 | 0 | 1,754 | 06/01/2039. |
| 373539 Y2 5 | GEORGIA ST HSG & FIN A-1 3.50 06/01/2045 | .. | 12/01/2018. | Partial Call | | 585,000 | 585,000 | 627,576 | 606,315 | 0 | (21,315) | 0 | (21,315) | 0 | 585,000 | 0 | 0 | 0 | 6,067 | 06/01/2045. |
| 373539 ZB 4 | GA ST HSG 5.00 06/01/2029 | .. | 12/01/2018. | Partial Call | | 165,000 | 165,000 | 176,420 | 166,305 | 0 | (1,305) | 0 | (1,305) | 0 | 165,000 | 0 | 0 | 0 | 3,174 | 06/01/2029. |
| 37358M BK 6 | GA ST RD & TWY AUTH 5.00 06/01/2018 | .. | 06/01/2018. | Maturity | | 2,825,000 | 2,825,000 | 3,206,460 | 2,845,502 | 0 | (20,502) | 0 | (20,502) | 0 | 2,825,000 | 0 | 0 | 0 | 78,250 | 06/01/2018. |
| 40727T BZ 6 | HAMILTON HLTHCR 5.00 06/01/2018 | .. | 06/01/2018. | Maturity | | 2,400,000 | 2,400,000 | 2,675,496 | 2,420,890 | 0 | (20,890) | 0 | (20,890) | 0 | 2,400,000 | 0 | 0 | 0 | 60,000 | 06/01/2018. |
| 419818 HM 4 | HI ST HSG FIN A TXB 2.60 07/01/2037 | .. | 12/01/2018. | MBS Paydown | | 201,419 | 201,419 | 201,419 | 201,419 | 0 | 0 | 0 | 0 | 0 | 201,419 | 0 | 0 | 0 | 2,829 | 07/01/2037. |
| 45129Y F4 3 | ID HSG SFM A-2 I 4.00 07/01/2034 | .. | 07/01/2018. | Partial Call | | 215,000 | 215,000 | 226,281 | 0 | 0 | (11,281) | 0 | (11,281) | 0 | 215,000 | 0 | 0 | 0 | 4,300 | 07/01/2034. |
| 45201L WF 8 | IL ST HSG DEV AUTH C 3.875 12/01/2043 | .. | 12/01/2018. | MBS Paydown | | 934,923 | 934,923 | 934,923 | 934,923 | 0 | 0 | 0 | 0 | 0 | 934,923 | 0 | 0 | 0 | 18,113 | 12/01/2043. |

# 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 |
| 45201Y F3 6 | IL HSG DEV A TXBL 4.00 02/01/2034 | .. | 11/01/2018. | Partial Call | | 955,000 | 955,000 | 984,949 | 981,235 | 0 | (26,235) | 0 | (26,235) | 0 | 955,000 | 0 | 0 | 0 | 33,115 | 02/01/2034. |
| 45201Y N2 9 | IL HSG DEV AUTH A 3.125 02/01/2047 | .. | 12/01/2018. | MBS Paydown | | 257,957 | 257,957 | 257,957 | 257,936 | 0 | 6 | 0 | 6 | 0 | 257,957 | 0 | 0 | 0 | 4,223 | 02/01/2047. |
| 45201Y R3 3 | ILLINOIS ST HSG DEV B 4.00 10/01/2048 | .. | 07/01/2018. | Partial Call | | 95,000 | 95,000 | 101,929 | 101,880 | 0 | (6,880) | 0 | (6,880) | 0 | 95,000 | 0 | 0 | 0 | 1,093 | 10/01/2048. |
| 45201Y S5 7 | IL HSG DEV A1 4.00 8/01/2048 | .. | 11/01/2018. | Partial Call | | 60,000 | 60,000 | 63,107 | 0 | 0 | (3,107) | 0 | (3,107) | 0 | 60,000 | 0 | 0 | 0 | 11 | 08/01/2048. |
| 45201Y YK 7 | IL HSG DEV AUTH A 2.45 06/01/2043 | .. | 12/01/2018. | MBS Paydown | | 167,177 | 167,177 | 158,493 | 0 | 0 | 7,481 | 0 | 7,481 | 0 | 167,177 | 0 | 0 | 0 | 1,789 | 06/01/2043. |
| 45203F AM 8 | IL HSG DEV 4.60 09/01/2025 | .. | 11/15/2018. | Partial Call | | 75,000 | 75,000 | 72,395 | 73,399 | 0 | 1,601 | 0 | 1,601 | 0 | 75,000 | 0 | 0 | 0 | 2,668 | 09/01/2025. |
| 45203L BS 1 | IL ST HSG DEV MF PT 3.00 2/01/2031 | .. | 12/26/2018. | MBS Paydown | | 21,691 | 21,691 | 21,691 | 21,691 | 0 | 0 | 0 | 0 | 0 | 21,691 | 0 | 0 | 0 | 408 | 02/01/2031. |
| 45203L CD 3 | IL HSG DEV AUTH 2.85 07/01/2032 | .. | 11/26/2018. | MBS Paydown | | 32,682 | 32,682 | 32,682 | 32,794 | 0 | (3) | 0 | (3) | 0 | 32,682 | 0 | 0 | 0 | 527 | 07/01/2032. |
| 45203L CD 3 | IL HSG DEV AUTH 2.85 07/01/2032 | .. | 12/26/2018. | MBS Paydown | | 3,128 | 3,128 | 3,128 | 0 | 0 | 0 | 0 | 0 | 0 | 3,128 | 0 | 0 | 0 | 0 | 07/01/2032. |
| 45203L CE 1 | IL HSG DEV AUTH 2.80 07/01/2032 | .. | 11/26/2018. | MBS Paydown | | 68,803 | 68,803 | 68,803 | 68,803 | 0 | 0 | 0 | 0 | 0 | 68,803 | 0 | 0 | 0 | 1,107 | 07/01/2032. |
| 45203L CE 1 | IL HSG DEV AUTH 2.80 07/01/2032 | .. | 12/26/2018. | MBS Paydown | | 6,579 | 6,579 | 6,579 | 0 | 0 | 0 | 0 | 0 | 0 | 6,579 | 0 | 0 | 0 | 0 | 07/01/2032. |
| 452227 BQ 3 | IL ST BUILD SER A 4.00 06/15/18 | .. | 06/15/2018. | Maturity | | 2,000,000 | 2,000,000 | 2,074,000 | 2,004,746 | 0 | (4,746) | 0 | (4,746) | 0 | 2,000,000 | 0 | 0 | 0 | 40,000 | 06/15/2018. |
| 45505T GP 0 | IN HSG & CMNTY DEV A-1 2.85 07/01/2031 | .. | 07/01/2018. | Partial Call | | 245,000 | 245,000 | 245,000 | 245,000 | 0 | (0) | 0 | (0) | 0 | 245,000 | 0 | 0 | 0 | 5,914 | 07/01/2031. |
| 45505T GQ 8 | IN HSG & CMNTY DEV A-1 2.95 01/01/2033 | .. | 01/01/2018. | Partial Call | | 205,000 | 205,000 | 205,000 | 205,000 | 0 | (0) | 0 | (0) | 0 | 205,000 | 0 | 0 | 0 | 3,024 | 01/01/2033. |
| 45505T JC 6 | IN HSG & CMNTY DEV A-2 4.00 01/01/2039 | .. | 07/01/2018. | Paydown | | 275,000 | 275,000 | 291,126 | 287,755 | 0 | (1,145) | 0 | (1,145) | 0 | 275,000 | 0 | 0 | 0 | 8,700 | 01/01/2039. |
| 45505T LC 3 | IN ST HSG & CMNTY C-2 4.00 01/01/2037 | .. | 07/01/2018. | Paydown | | 100,000 | 100,000 | 105,644 | 105,603 | 0 | (739) | 0 | (739) | 0 | 100,000 | 0 | 0 | 0 | 2,111 | 01/01/2037. |
| 45506A CK 5 | IN ST HSG 4.45 12/01/2027 | .. | 12/01/2018. | Partial Call | | 240,000 | 240,000 | 240,000 | 240,000 | 0 | 0 | 0 | 0 | 0 | 240,000 | 0 | 0 | 0 | 6,453 | 12/01/2027. |
| 462467 NW 7 | IA ST FIN SF MTGE SER 3 2.90 2/01/2042 | .. | 12/01/2018. | Partial Call | | 85,000 | 85,000 | 85,000 | 85,000 | 0 | 0 | 0 | 0 | 0 | 85,000 | 0 | 0 | 0 | 1,390 | 02/01/2042. |
| 469487 BK 7 | JACKSONVILLE FL 5.00 10/01/2018 | .. | 10/01/2018. | Maturity | | 1,380,000 | 1,380,000 | 1,553,411 | 1,396,498 | 0 | (16,498) | 0 | (16,498) | 0 | 1,380,000 | 0 | 0 | 0 | 69,000 | 10/01/2018. |
| 49130T ME 3 | KY HSG CORP A 5.00 01/01/2028 | .. | 08/22/2018. | Partial Call | | 70,000 | 70,000 | 75,402 | 72,484 | 0 | (2,484) | 0 | (2,484) | 0 | 70,000 | 0 | 0 | 0 | 2,796 | 01/01/2028. |
| 49130T PR 1 | KY ST HSG CORP A 4.25 07/01/2033 | .. | 08/22/2018. | Partial Call | | 385,000 | 385,000 | 399,650 | 391,283 | 0 | (6,283) | 0 | (6,283) | 0 | 385,000 | 0 | 0 | 0 | 15,994 | 07/01/2033. |
| 49130T PS 9 | KY HSG CORP A 3.00 11/01/2041 | .. | 09/01/2018. | Partial Call | | 30,000 | 30,000 | 30,000 | 30,000 | 0 | 0 | 0 | 0 | 0 | 30,000 | 0 | 0 | 0 | 413 | 11/01/2041. |
| 49130T PT 7 | KY HSG CORP B 3.00 11/01/2041 | .. | 12/01/2018. | Partial Call | | 135,000 | 135,000 | 135,000 | 135,000 | 0 | 0 | 0 | 0 | 0 | 135,000 | 0 | 0 | 0 | 2,213 | 11/01/2041. |
| 49130T VQ 6 | KY HSG CORP TXBL B 4.00 07/01/2037 | .. | 08/22/2018. | Partial Call | | 475,000 | 475,000 | 494,333 | 490,149 | 0 | (15,149) | 0 | (15,149) | 0 | 475,000 | 0 | 0 | 0 | 19,114 | 07/01/2037. |
| 49151E U4 3 | KENTUCKY PPTY 5.00 11/01/2018 | .. | 11/01/2018. | Maturity | | 4,275,000 | 4,275,000 | 4,730,843 | 4,322,591 | 0 | (47,591) | 0 | (47,591) | 0 | 4,275,000 | 0 | 0 | 0 | 213,750 | 11/01/2018. |
| 54627D BV 2 | LOUISIANA HSG CORP A 3.05 12/01/2038 | .. | 12/01/2018. | MBS Paydown | | 168,322 | 168,322 | 164,674 | 0 | 0 | (2,367) | 0 | (2,367) | 0 | 168,322 | 0 | 0 | 0 | 2,419 | 12/01/2038. |
| 56052E 7K 8 | MAINE HSG AUTH A-1 3.25 11/15/2043 | .. | 12/10/2018. | Partial Call | | 255,000 | 255,000 | 264,687 | 261,197 | 0 | (6,197) | 0 | (6,197) | 0 | 255,000 | 0 | 0 | 0 | 6,134 | 11/15/2043. |
| 56052F BR 5 | MAINE ST HSG AUTH MTG D 4.00 11/15/2045 | .. | 12/10/2018. | Partial Call | | 255,000 | 255,000 | 268,767 | 0 | 0 | (13,767) | 0 | (13,767) | 0 | 255,000 | 0 | 0 | 0 | 4,984 | 11/15/2045. |
| 56052F CE 3 | ME HSG AUTH E-1 3.50 11/15/2035 | .. | 12/10/2018. | Partial Call | | 95,000 | 95,000 | 97,889 | 0 | 0 | (2,889) | 0 | (2,889) | 0 | 95,000 | 0 | 0 | 0 | 2,193 | 11/15/2035. |
| 56052F DF 9 | ME HSG AUTH G 3.50 11/15/2045 | .. | 12/10/2018. | Partial Call | | 60,000 | 60,000 | 63,599 | 62,237 | 0 | (2,237) | 0 | (2,237) | 0 | 60,000 | 0 | 0 | 0 | 1,475 | 11/15/2045. |
| 56052F GP 4 | ME HSG AUTH MTG A 4.00 11/15/2047 | .. | 10/10/2018. | Partial Call | | 55,000 | 55,000 | 58,763 | 0 | 0 | (3,763) | 0 | (3,763) | 0 | 55,000 | 0 | 0 | 0 | 1,149 | 11/15/2047. |
| 57419P K2 4 | MD ST CMNTY DEV 5.00 03/01/2041 | .. | 06/18/2018. | Partial Call | | 400,000 | 400,000 | 423,888 | 408,847 | 0 | (8,847) | 0 | (8,847) | 0 | 400,000 | 0 | 0 | 0 | 11,210 | 03/01/2041. |
| 57419R JY 2 | MD CMNTY DEV ADMIN 3.25 09/01/2044 | .. | 06/18/2018. | Partial Call | | 195,000 | 195,000 | 201,718 | 199,230 | 0 | (4,230) | 0 | (4,230) | 0 | 195,000 | 0 | 0 | 0 | 3,386 | 09/01/2044. |
| 57419R YB 5 | MD CMNTY DEV ADMIN A 3.50 09/01/2045 | .. | 06/18/2018. | Partial Call | | 335,000 | 335,000 | 354,641 | 355,164 | 0 | (20,164) | 0 | (20,164) | 0 | 335,000 | 0 | 0 | 0 | 6,176 | 09/01/2045. |
| 57586P 8H 2 | MA HSG FIN AGY 167 4.00 12/01/2043 | .. | 07/18/2018. | Partial Call | | 175,000 | 175,000 | 187,532 | 182,552 | 0 | (7,552) | 0 | (7,552) | 0 | 175,000 | 0 | 0 | 0 | 3,091 | 12/01/2043. |
| 57586P E5 1 | MA HSG FIN REV C 4.30 12/01/2019 | .. | 09/17/2018. | Paydown | | 460,000 | 460,000 | 460,000 | 460,000 | 0 | 0 | 0 | 0 | 0 | 460,000 | 0 | 0 | 0 | 4,971 | 12/01/2019. |
| 57586P K8 8 | MA HSG AUTH 5.00 12/01/2028 | .. | 10/08/2018. | Partial Call | | 540,000 | 540,000 | 579,755 | 542,967 | 0 | (2,967) | 0 | (2,967) | 0 | 540,000 | 0 | 0 | 0 | 8,783 | 12/01/2028. |
| 57586P P2 6 | MA ST HSG 4.50 06/01/2029 | .. | 10/08/2018. | Partial Call | | 410,000 | 410,000 | 434,145 | 418,506 | 0 | (8,506) | 0 | (8,506) | 0 | 410,000 | 0 | 0 | 0 | 5,954 | 06/01/2029. |
| 57586P Y5 9 | MASS ST HSG-SF-160 3.75 06/01/2034 | .. | 07/18/2018. | Partial Call | | 130,000 | 130,000 | 136,046 | 132,982 | 0 | (2,982) | 0 | (2,982) | 0 | 130,000 | 0 | 0 | 0 | 2,182 | 06/01/2034. |
| 57587A FR 4 | MA HSG FIN AGY 172 3.30 12/01/2029 | .. | 01/26/2018. | Partial Call | | 895,000 | 895,000 | 895,000 | 895,000 | 0 | 0 | 0 | 0 | 0 | 895,000 | 0 | 0 | 0 | 1,453 | 12/01/2029. |
| 57587A FT 0 | MA HSG FIN AGY 172 4.00 06/01/2045 | .. | 10/08/2018. | Partial Call | | 410,000 | 410,000 | 451,098 | 438,854 | 0 | (28,854) | 0 | (28,854) | 0 | 410,000 | 0 | 0 | 0 | 7,277 | 06/01/2045. |
| 57587A JD 1 | MA HSG FIN AGY 178 3.50 06/01/2042 | .. | 10/08/2018. | Partial Call | | 805,000 | 805,000 | 850,619 | 832,634 | 0 | (27,634) | 0 | (27,634) | 0 | 805,000 | 0 | 0 | 0 | 12,601 | 06/01/2042. |

# 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 |
| 57587A TW 8 | MA HSG FIN AGY 186 3.95 06/01/2030 | .. | 01/26/2018. | Call | | 875,000 | 875,000 | 875,000 | 875,035 | 0 | (35) | 0 | (35) | 0 | 875,000 | 0 | 0 | 0 | 5,280 | 06/01/2030. |
| 57587A TX 6 | MA HSG FIN AGY 186 4.00 06/01/2039 | .. | 10/08/2018. | Paydown | | 635,000 | 635,000 | 669,728 | 663,765 | 0 | 79,003 | 0 | 79,003 | 0 | 635,000 | 0 | 0 | 0 | 11,251 | 06/01/2039. |
| 576029 AT 9 | MASSACHUSETTS TPK A 5.00 01/01/2020 | .. | 01/01/2018. | Sinking Fund Redemption | | 530,000 | 530,000 | 611,148 | 547,839 | 0 | (17,839) | 0 | (17,839) | 0 | 530,000 | 0 | 0 | 0 | 13,250 | 01/01/2020. |
| 576049 SG 6 | MA WTR RES SR A 6.50 7/15/2019 | .. | 07/15/2018. | Sinking Fund Redemption | | 780,000 | 780,000 | 957,980 | 813,682 | 0 | (33,682) | 0 | (33,682) | 0 | 780,000 | 0 | 0 | 0 | 50,700 | 07/15/2019. |
| 592113 AV 6 | MET GOVT NASHVILLE 3.75 03/15/2028 | .. | 09/15/2018. | Sinking Fund Redemption | | 50,000 | 50,000 | 49,250 | 49,429 | 0 | 565 | 0 | 565 | 0 | 50,000 | 0 | 0 | 0 | 1,406 | 03/15/2028. |
| 59259N AY 9 | MET TRANSN SER A NY 6.00 04/01/2020 | .. | 04/01/2018. | Sinking Fund Redemption | | 3,915,000 | 3,915,000 | 4,785,472 | 3,670,060 | 0 | (224,854) | 0 | (224,854) | 0 | 3,915,000 | 0 | 0 | 0 | 117,450 | 04/01/2020. |
| 594653 6J 1 | MICHIGAN ST HSG DEV A 4.00 06/01/2046 | .. | 12/01/2018. | Partial Call | | 150,000 | 150,000 | 158,090 | 0 | 0 | (8,090) | 0 | (8,090) | 0 | 150,000 | 0 | 0 | 0 | 4,500 | 06/01/2046. |
| 594653 7K 7 | MI HSG DEV AUTH A 4.00 06/01/2046 | .. | 12/01/2018. | Paydown | | 430,000 | 430,000 | 454,794 | 0 | 0 | (2,146) | 0 | (2,146) | 0 | 430,000 | 0 | 0 | 0 | 13,400 | 06/01/2046. |
| 594654 BE 4 | MI HSG DEV B 3.50 06/01/2048 | .. | 12/01/2018. | Paydown | | 370,000 | 370,000 | 394,553 | 393,777 | 0 | (3,787) | 0 | (3,787) | 0 | 370,000 | 0 | 0 | 0 | 12,418 | 06/01/2048. |
| 594654 CM 5 | MI HSG DEV A 4.00 12/01/2048 | .. | 12/01/2018. | Paydown | | 55,000 | 55,000 | 58,386 | 0 | 0 | (435) | 0 | (435) | 0 | 55,000 | 0 | 0 | 0 | 1,485 | 12/01/2048. |
| 59465M D3 6 | MI HSG DEV AUTH C 3.50 10-01-22 | .. | 10/01/2018. | Sinking Fund Redemption | | 180,000 | 180,000 | 180,000 | 180,000 | 0 | 0 | 0 | 0 | 0 | 180,000 | 0 | 0 | 0 | 4,725 | 10/01/2022. |
| 60415N 4Z 2 | MN HFA SRS E 5.05 07/01/2034 | .. | 12/01/2018. | Partial Call | | 445,000 | 445,000 | 452,102 | 447,020 | 0 | (2,020) | 0 | (2,020) | 0 | 445,000 | 0 | 0 | 0 | 17,298 | 07/01/2034. |
| 60416Q FZ 2 | MN HSG FIN B 2.95 09/01/2044 | .. | 12/01/2018. | MBS Paydown | | 127,647 | 127,647 | 124,730 | 0 | 0 | 0 | 0 | 0 | 0 | 127,647 | 0 | 0 | 0 | 1,907 | 09/01/2044. |
| 60416Q GB 4 | MN HSG FIN AGY D 2.875 11/01/2044 | .. | 12/01/2018. | MBS Paydown | | 1,805,672 | 1,805,672 | 1,802,911 | 1,563,533 | 0 | 0 | 0 | 0 | 0 | 1,805,672 | 0 | 0 | 0 | 30,865 | 11/01/2044. |
| 60416Q GC 2 | MINNESOTA ST HSG FIN A 2.80 02/01/2045 | .. | 12/01/2018. | MBS Paydown | | 1,478,865 | 1,478,865 | 1,478,019 | 1,204,037 | 0 | 0 | 0 | 0 | 0 | 1,478,865 | 0 | 0 | 0 | 20,863 | 02/01/2045. |
| 60416Q GD 0 | MINNESOTA ST HSG FIN 3.00 04/01/2045 | .. | 12/01/2018. | MBS Paydown | | 846,440 | 846,440 | 842,021 | 643,083 | 0 | 1,726 | 0 | 1,726 | 0 | 846,440 | 0 | 0 | 0 | 13,416 | 04/01/2045. |
| 60416Q GF 5 | MN ST HSG FIN D 2.90 11/01/2045 | .. | 12/01/2018. | MBS Paydown | | 713,336 | 713,336 | 713,336 | 713,337 | 0 | 0 | 0 | 0 | 0 | 713,336 | 0 | 0 | 0 | 13,027 | 11/01/2045. |
| 60416Q GG 3 | MN HSG FIN A 2.95 02/01/2046 | .. | 12/01/2018. | MBS Paydown | | 1,409,100 | 1,409,100 | 1,409,100 | 1,409,100 | 0 | 0 | 0 | 0 | 0 | 1,409,100 | 0 | 0 | 0 | 23,302 | 02/01/2046. |
| 60416Q GJ 7 | MN ST HSG FIN AGY C 2.33 08/01/2046 | .. | 12/01/2018. | MBS Paydown | | 488,759 | 488,759 | 488,759 | 488,759 | 0 | (0) | 0 | (0) | 0 | 488,759 | 0 | 0 | 0 | 7,325 | 08/01/2046. |
| 60416Q GM 0 | MN HSG FIN AGY E 2.35 10/01/2046 | .. | 12/01/2018. | MBS Paydown | | 593,737 | 593,737 | 570,150 | 433,910 | 0 | 0 | 0 | 0 | 0 | 593,737 | 0 | 0 | 0 | 8,607 | 10/01/2046. |
| 60416Q GQ 1 | MN HSG FIN AGY A 2.93 03/01/2047 | .. | 12/01/2018. | MBS Paydown | | 224,494 | 224,494 | 224,494 | 224,494 | 0 | (0) | 0 | (0) | 0 | 224,494 | 0 | 0 | 0 | 3,870 | 03/01/2047. |
| 60416Q GY 4 | MN HSG FIN AGY I 2.80 12/01/2047 | .. | 12/01/2018. | MBS Paydown | | 214,077 | 214,077 | 214,077 | 214,077 | 0 | 0 | 0 | 0 | 0 | 214,077 | 0 | 0 | 0 | 4,168 | 12/01/2047. |
| 60416S BE 9 | MN HSG FIN AGY-D 4.00 07/01/2040 | .. | 12/01/2018. | Partial Call | | 255,000 | 255,000 | 271,328 | 262,373 | 0 | (7,373) | 0 | (7,373) | 0 | 255,000 | 0 | 0 | 0 | 8,101 | 07/01/2040. |
| 60416S BU 3 | MN HSG FIN AGY A 3.00 07/01/2031 | .. | 12/01/2018. | Partial Call | | 365,000 | 365,000 | 377,359 | 224,386 | 0 | (7,446) | 0 | (7,446) | 0 | 365,000 | 0 | 0 | 0 | 6,365 | 07/01/2031. |
| 60416S HX 1 | MN HSG FIN AGY C AMT 4.00 1/1/2045 | .. | 12/01/2018. | Partial Call | | 1,050,000 | 1,050,000 | 1,144,238 | 1,094,123 | 0 | (44,123) | 0 | (44,123) | 0 | 1,050,000 | 0 | 0 | 0 | 31,932 | 01/01/2045. |
| 60416S JB 7 | MINNESOTA HSG FIN E 3.50 01/01/2032 | .. | 12/01/2018. | Partial Call | | 260,000 | 260,000 | 259,025 | 259,168 | 0 | 832 | 0 | 832 | 0 | 260,000 | 0 | 0 | 0 | 7,068 | 01/01/2032. |
| 60416S KD 1 | MN ST HSG FIN AGY A 4.00 01/01/2041 | .. | 12/01/2018. | Partial Call | | 120,000 | 120,000 | 126,666 | 0 | 0 | (6,666) | 0 | (6,666) | 0 | 120,000 | 0 | 0 | 0 | 1,511 | 01/01/2041. |
| 60416S MZ 0 | MN HSG FIN AGY E 3.50 01/01/2046 | .. | 12/01/2018. | Partial Call | | 1,700,000 | 1,700,000 | 1,788,349 | 1,771,341 | 0 | (71,341) | 0 | (71,341) | 0 | 1,700,000 | 0 | 0 | 0 | 45,667 | 01/01/2046. |
| 60416S PH 7 | MN HSG FIN AGY A 3.10 07/01/2031 | .. | 12/01/2018. | Partial Call | | 270,000 | 270,000 | 270,000 | 270,008 | 0 | (8) | 0 | (8) | 0 | 270,000 | 0 | 0 | 0 | 6,986 | 07/01/2031. |
| 60416S TB 6 | MINNESOTA HSG FIN E 3.70 01/01/2031 | .. | 12/01/2018. | Partial Call | | 280,000 | 280,000 | 280,000 | 280,014 | 0 | (14) | 0 | (14) | 0 | 280,000 | 0 | 0 | 0 | 8,642 | 01/01/2031. |
| 60416S TC 4 | MINNESOTA HSG FIN E 4.00 01/01/2047 | .. | 12/01/2018. | Partial Call | | 415,000 | 415,000 | 439,601 | 433,822 | 0 | (18,822) | 0 | (18,822) | 0 | 415,000 | 0 | 0 | 0 | 13,158 | 01/01/2047. |
| 60416S UA 6 | MN HSG FIN AGY A 3.20 07/01/2030 | .. | 12/01/2018. | Partial Call | | 365,000 | 365,000 | 365,000 | 365,005 | 0 | (5) | 0 | (5) | 0 | 365,000 | 0 | 0 | 0 | 9,217 | 07/01/2030. |
| 60416S WB 2 | MN HSG FIN AGY D 3.30 01/01/2030 | .. | 12/01/2018. | Partial Call | | 55,000 | 55,000 | 55,000 | 55,000 | 0 | (0) | 0 | (0) | 0 | 55,000 | 0 | 0 | 0 | 805 | 01/01/2030. |
| 60416S WD 8 | MN HSG FIN AGY E 4.00 01/01/2048 | .. | 12/01/2018. | Partial Call | | 445,000 | 445,000 | 478,584 | 478,396 | 0 | (33,396) | 0 | (33,396) | 0 | 445,000 | 0 | 0 | 0 | 6,254 | 01/01/2048. |
| 60535Q LY 4 | MS ST HOME CORP SF MTGE 2.75 12/01/2032 | .. | 12/01/2018. | MBS Paydown | | 78,650 | 78,650 | 78,650 | 78,650 | 0 | 0 | 0 | 0 | 0 | 78,650 | 0 | 0 | 0 | 1,218 | 12/01/2032. |
| 60535Q ND 8 | MISSISSIPPI HOME CORP C 3.50 12/01/2038 | .. | 12/01/2018. | Partial Call | | 285,000 | 285,000 | 302,639 | 298,751 | 0 | (13,751) | 0 | (13,751) | 0 | 285,000 | 0 | 0 | 0 | 3,507 | 12/01/2038. |
| 60637B CR 9 | MO HSG DEV SF MTG REV D 2.55 10/01/2034 | .. | 12/01/2018. | MBS Paydown | | 403,066 | 403,066 | 401,563 | 338,471 | 0 | 0 | 0 | 0 | 0 | 403,066 | 0 | 0 | 0 | 4,433 | 10/01/2034. |
| 60637B EZ 9 | MO HSG DEV B 4.00 11/01/2040 | .. | 11/01/2018. | Partial Call | | 660,000 | 660,000 | 725,716 | 706,843 | 0 | (46,843) | 0 | (46,843) | 0 | 660,000 | 0 | 0 | 0 | 10,644 | 11/01/2040. |
| 60637B FA 3 | MISSOURI HSG DEV C 2.97 08/01/2036 | .. | 12/01/2018. | MBS Paydown | | 401,028 | 401,028 | 401,028 | 401,028 | 0 | 0 | 0 | 0 | 0 | 401,028 | 0 | 0 | 0 | 6,007 | 08/01/2036. |
| 60637B GC 8 | MO HSG DEV A 3.75 05/01/2038 | .. | 11/01/2018. | Partial Call | | 245,000 | 245,000 | 252,793 | 0 | 0 | (7,793) | 0 | (7,793) | 0 | 245,000 | 0 | 0 | 0 | 3,860 | 05/01/2038. |
| 60637B GM 6 | MO HSG DEV B-1 4.00 11/01/2045 | .. | 12/01/2018. | Partial Call | | 115,000 | 115,000 | 120,704 | 0 | 0 | (5,704) | 0 | (5,704) | 0 | 115,000 | 0 | 0 | 0 | 2,398 | 11/01/2045. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP 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 |
| 60637B HV 5 | MO HSG DEV COMMSN C 4.00 11/01/2036 | .. | 12/01/2018. | Partial Call | | 1,080,000 | 1,080,000 | 1,171,541 | 1,150,308 | 0 | (70,308) | 0 | (70,308) | 0 | 1,080,000 | 0 | 0 | 0 | 18,357 | 11/01/2036. |
| 60637B PZ 7 | MO HSG DEV COMM D 4.00 05/01/2047 | .. | 11/01/2018. | Partial Call | | 70,000 | 70,000 | 74,983 | 74,937 | 0 | (4,937) | 0 | (4,937) | 0 | 70,000 | 0 | 0 | 0 | 1,774 | 05/01/2047. |
| 61212R 3Q 7 | MT BRD HSG A-2 AMT 3.00 12/01/2043 | .. | 06/01/2018. | Partial Call | | 120,000 | 120,000 | 121,879 | 0 | 0 | (1,879) | 0 | (1,879) | 0 | 120,000 | 0 | 0 | 0 | 1,800 | 12/01/2043. |
| 61212R 3Q 7 | MT BRD HSG A-2 AMT 3.00 12/01/2043 | .. | 12/01/2018. | Sinking Fund Redemption | | 130,000 | 130,000 | 132,036 | 0 | 0 | (2,036) | 0 | (2,036) | 0 | 130,000 | 0 | 0 | 0 | 3,900 | 12/01/2043. |
| 61212R T9 7 | MT BRD HSG-SFM B2 5.00 12/1/2027 | .. | 12/01/2018. | Sinking Fund Redemption | | 30,000 | 30,000 | 31,265 | 30,692 | 0 | (431) | 0 | (431) | 0 | 30,000 | 0 | 0 | 0 | 1,125 | 12/01/2027. |
| 61212R X7 6 | MT ST BRD OF HSG-A 4.00 12/01/2038 | .. | 12/01/2018. | Partial Call | | 190,000 | 190,000 | 199,679 | 195,515 | 0 | (5,515) | 0 | (5,515) | 0 | 190,000 | 0 | 0 | 0 | 5,800 | 12/01/2038. |
| 613907 BU 7 | MONT CNTY TX 3.75 06/01/2031 | .. | 12/01/2018. | Sinking Fund Redemption | | 235,000 | 235,000 | 235,000 | 235,000 | 0 | 0 | 0 | 0 | 0 | 235,000 | 0 | 0 | 0 | 6,656 | 06/01/2031. |
| 63968M EV 7 | NEBRASKA ST INVT SFH A 3.00 03/01/2043 | .. | 12/01/2018. | Partial Call | | 270,000 | 270,000 | 286,025 | 278,498 | 0 | (8,498) | 0 | (8,498) | 0 | 270,000 | 0 | 0 | 0 | 4,826 | 03/01/2043. |
| 63968M RE 1 | NE INVESTMENT FIN A 4.00 09/01/2048 | .. | 09/01/2018. | Paydown | | 55,000 | 55,000 | 58,511 | 0 | 0 | (287) | 0 | (287) | 0 | 55,000 | 0 | 0 | 0 | 935 | 09/01/2048. |
| 63968M RE 1 | NE INVESTMENT FIN A 4.00 09/01/2048 | .. | 12/01/2018. | Partial Call | | 25,000 | 25,000 | 26,596 | 0 | 0 | (1,623) | 0 | (1,623) | 0 | 25,000 | 0 | 0 | 0 | 426 | 09/01/2048. |
| 641279 LM 4 | NEVADA ST HSG DIV 3.30 10/01/2029 | .. | 10/01/2018. | Partial Call | | 325,000 | 325,000 | 325,000 | 325,000 | 0 | 0 | 0 | 0 | 0 | 325,000 | 0 | 0 | 0 | 8,085 | 10/01/2029. |
| 641279 LR 3 | NEVADA ST HSG DIV 3.50 04/01/2044 | .. | 10/01/2018. | Partial Call | | 945,000 | 945,000 | 1,018,417 | 994,615 | 0 | (49,615) | 0 | (49,615) | 0 | 945,000 | 0 | 0 | 0 | 24,763 | 04/01/2044. |
| 641667 LX 6 | NEW ALBANY IN SCH 5.25 07/15/2023 | .. | 01/15/2018. | Call | | 1,500,000 | 1,500,000 | 1,615,620 | 1,500,715 | 0 | (715) | 0 | (715) | 0 | 1,500,000 | 0 | 0 | 0 | 39,375 | 07/15/2023. |
| 645918 YB 3 | NJ ECON DEV 5.00 12/15/2018 | .. | 12/15/2018. | Maturity | | 3,000,000 | 3,000,000 | 3,307,500 | 3,039,094 | 0 | (39,094) | 0 | (39,094) | 0 | 3,000,000 | 0 | 0 | 0 | 150,000 | 12/15/2018. |
| 646129 6Y 7 | NJ HSG & MTG B 4.25 10/01/2032 | .. | 10/01/2018. | Partial Call | | 250,000 | 250,000 | 261,150 | 254,749 | 0 | (4,749) | 0 | (4,749) | 0 | 250,000 | 0 | 0 | 0 | 7,969 | 10/01/2032. |
| 646129 M9 4 | NJ HSG SER T 4.55 10/01/2022 | .. | 04/01/2018. | Partial Call | | 420,000 | 420,000 | 414,410 | 417,337 | 0 | 2,663 | 0 | 2,663 | 0 | 420,000 | 0 | 0 | 0 | 9,555 | 10/01/2022. |
| 646129 M9 4 | NJ HSG SER T 4.55 10/01/2022 | .. | 07/03/2018. | Call | | 4,785,000 | 4,785,000 | 4,721,312 | 4,754,657 | 0 | 30,343 | 0 | 30,343 | 0 | 4,785,000 | 0 | 0 | 0 | 164,498 | 10/01/2022. |
| 647200 2F 0 | NM MTGE FIN CLASS I A 4.00 03/01/2044 | .. | 09/01/2018. | Sinking Fund Redemption | | 85,000 | 85,000 | 91,283 | 88,820 | 0 | (3,543) | 0 | (3,543) | 0 | 85,000 | 0 | 0 | 0 | 2,514 | 03/01/2044. |
| 647200 2F 0 | NM MTGE FIN CLASS I A 4.00 03/01/2044 | .. | 12/01/2018. | Partial Call | | 35,000 | 35,000 | 37,587 | 36,573 | 0 | (1,586) | 0 | (1,586) | 0 | 35,000 | 0 | 0 | 0 | 1,017 | 03/01/2044. |
| 647200 2H 6 | NM MTGE FIN B TXBL 2.75 12/01/2035 | .. | 12/01/2018. | MBS Paydown | | 49,364 | 49,364 | 47,600 | 0 | 0 | (794) | 0 | (794) | 0 | 49,364 | 0 | 0 | 0 | 629 | 12/01/2035. |
| 647200 3H 5 | NEW MEXICO MTGE FIN A 3.25 03/01/2045 | .. | 12/01/2018. | Partial Call | | 475,000 | 475,000 | 503,871 | 494,914 | 0 | (19,914) | 0 | (19,914) | 0 | 475,000 | 0 | 0 | 0 | 11,196 | 03/01/2045. |
| 647200 3M 4 | NEW MEXICO ST MTGE C 3.00 09/01/2041 | .. | 12/01/2018. | Partial Call | | 565,000 | 565,000 | 565,000 | 564,039 | 0 | 961 | 0 | 961 | 0 | 565,000 | 0 | 0 | 0 | 8,007 | 09/01/2041. |
| 647200 3N 2 | NEW MEXICO MTG FIN D 3.125 02/01/2037 | .. | 12/01/2018. | MBS Paydown | | 180,701 | 180,701 | 176,639 | 0 | 0 | 1,546 | 0 | 1,546 | 0 | 180,701 | 0 | 0 | 0 | 2,676 | 02/01/2037. |
| 647200 3P 7 | NEW MEXICO ST MTG E 3.10 09/01/2037 | .. | 12/01/2018. | MBS Paydown | | 609,177 | 609,177 | 609,177 | 609,177 | 0 | 0 | 0 | 0 | 0 | 609,177 | 0 | 0 | 0 | 9,785 | 09/01/2037. |
| 647200 4R 2 | NEW MEXICO ST MTGE A-2 3.50 03/01/2046 | .. | 12/01/2018. | Partial Call | | 135,000 | 135,000 | 139,513 | 0 | 0 | (4,513) | 0 | (4,513) | 0 | 135,000 | 0 | 0 | 0 | 3,544 | 03/01/2046. |
| 647200 6V 1 | NM MTGE FIN B-1 3.55 09/01/2037 | .. | 09/01/2018. | Partial Call | | 105,000 | 105,000 | 105,000 | 104,998 | 0 | 2 | 0 | 2 | 0 | 105,000 | 0 | 0 | 0 | 1,630 | 09/01/2037. |
| 647200 6Z 2 | NM MTGE FIN AMT B-2 3.75 03/01/2048 | .. | 12/01/2018. | Paydown | | 275,000 | 275,000 | 293,319 | 293,100 | 0 | (1,196) | 0 | (1,196) | 0 | 275,000 | 0 | 0 | 0 | 6,403 | 03/01/2048. |
| 647200 N4 2 | NM MTG FIN SFM 5.35 03/01/2030 | .. | 09/01/2018. | Sinking Fund Redemption | | 320,000 | 320,000 | 331,306 | 323,897 | 0 | (3,506) | 0 | (3,506) | 0 | 320,000 | 0 | 0 | 0 | 11,636 | 03/01/2030. |
| 647200 P6 5 | NM SFM B CL I 5.00 09/01/2028 | .. | 08/01/2018. | Partial Call | | 295,000 | 295,000 | 324,025 | 306,326 | 0 | (11,387) | 0 | (11,387) | 0 | 295,000 | 0 | 0 | 0 | 5,103 | 09/01/2028. |
| 647200 P6 5 | NM SFM B CL I 5.00 09/01/2028 | .. | 09/01/2018. | Sinking Fund Redemption | | 130,000 | 130,000 | 142,791 | 134,991 | 0 | (4,445) | 0 | (4,445) | 0 | 130,000 | 0 | 0 | 0 | 4,489 | 09/01/2028. |
| 647200 P8 1 | NM SFM MTG FIN AUTH 4.625 3/1/2028 | .. | 07/01/2018. | Partial Call | | 65,000 | 65,000 | 68,460 | 66,498 | 0 | (1,500) | 0 | (1,500) | 0 | 65,000 | 0 | 0 | 0 | 636 | 03/01/2028. |
| 647200 P8 1 | NM SFM MTG FIN AUTH 4.625 3/1/2028 | .. | 09/01/2018. | Sinking Fund Redemption | | 85,000 | 85,000 | 89,525 | 86,959 | 0 | (1,802) | 0 | (1,802) | 0 | 85,000 | 0 | 0 | 0 | 3,087 | 03/01/2028. |
| 647200 V3 5 | NEW MEXICO SF MTGE B-1 3.75 03/01/2043 | .. | 12/01/2018. | Partial Call | | 320,000 | 320,000 | 338,813 | 328,951 | 0 | (8,951) | 0 | (8,951) | 0 | 320,000 | 0 | 0 | 0 | 9,124 | 03/01/2043. |
| 647200 WN 0 | NM MTG FIN 5.70 07/01/2039 | .. | 01/01/2018. | Call | | 510,000 | 510,000 | 538,050 | 510,000 | 0 | 0 | 0 | 0 | 0 | 510,000 | 0 | 0 | 0 | 14,535 | 07/01/2039. |
| 647200 X3 3 | NM MTG FIN AUTH A 2.60 02/01/2043 | .. | 12/01/2018. | MBS Paydown | | 30,200 | 30,200 | 29,026 | 0 | 0 | 365 | 0 | 365 | 0 | 30,200 | 0 | 0 | 0 | 346 | 02/01/2043. |
| 647200 X4 1 | NM MTGE FIN CL I B-1 2.85 07/01/2043 | .. | 12/01/2018. | MBS Paydown | | 71,907 | 71,907 | 69,893 | 0 | 0 | (2,712) | 0 | (2,712) | 0 | 71,907 | 0 | 0 | 0 | 803 | 07/01/2043. |
| 647200 X5 8 | NM MTGE FIN AUTH B-2 2.23 10/01/2034 | .. | 12/01/2018. | MBS Paydown | | 127,391 | 127,391 | 127,391 | 127,391 | 0 | 0 | 0 | 0 | 0 | 127,391 | 0 | 0 | 0 | 1,431 | 10/01/2034. |
| 64966T AX 2 | NYC HSG DEV MULT FAM 4.60 01/15/2026 | .. | 07/15/2018. | Sinking Fund Redemption | | 170,000 | 170,000 | 164,514 | 166,554 | 0 | 3,282 | 0 | 3,282 | 0 | 170,000 | 0 | 0 | 0 | 5,865 | 01/15/2026. |
| 649705 JJ 0 | EMPIRE INS NY IND DEV 8.80 9/18 (EMPI) | .. | 08/11/2018. | Sinking Fund Redemption | | 536,736 | 536,736 | 565,580 | 536,467 | 1,585 | (1,113) | 0 | 473 | 0 | 536,736 | 0 | 0 | 0 | 17,863 | 09/11/2018. |
| 649705 JJ 0 | EMPIRE INS NY IND DEV 8.80 9/18 (EMPI) | .. | 09/11/2018. | Maturity | | 68,564 | 68,564 | 72,249 | 68,530 | 203 | (372) | 0 | (170) | 0 | 68,564 | 0 | 0 | 0 | 4,525 | 09/11/2018. |
| 64986M K3 8 | NY ST HSG FIN AGY 4.50 11/15/2027 | .. | 11/15/2018. | Sinking Fund Redemption | | 110,000 | 110,000 | 107,250 | 108,104 | 0 | 1,820 | 0 | 1,820 | 0 | 110,000 | 0 | 0 | 0 | 3,713 | 11/15/2027. |
| 649883 2W 4 | NY MTGE AGY AMT 206 4.00 10/01/2037 | .. | 10/01/2018. | Partial Call | | 240,000 | 240,000 | 259,310 | 258,790 | 0 | (18,790) | 0 | (18,790) | 0 | 240,000 | 0 | 0 | 0 | 4,342 | 10/01/2037. |

# 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 |
| 649883 D8 5 | NY MTGE AGY AMT 189 3.85 10/01/2034 | .. | 10/01/2018. | Partial Call | | 435,000 | 435,000 | 435,000 | 435,000 | 0 | 0 | 0 | 0 | 0 | 435,000 | 0 | 0 | 0 | 8,613 | 10/01/2034. |
| 649883 F2 6 | NY MTGE AGY 191 3.50 10/01/2034 | .. | 10/01/2018. | Partial Call | | 1,315,000 | 1,315,000 | 1,392,164 | 1,345,396 | 0 | (30,396) | 0 | (30,396) | 0 | 1,315,000 | 0 | 0 | 0 | 21,004 | 10/01/2034. |
| 649883 H6 5 | NY MTGE AGY REF194 3.50 10/01/2035 | .. | 10/01/2018. | Partial Call | | 60,000 | 60,000 | 61,832 | 0 | 0 | (1,832) | 0 | (1,832) | 0 | 60,000 | 0 | 0 | 0 | 2,144 | 10/01/2035. |
| 649883 VZ 5 | NY MTGE AGY-178 3.50 10/01/2043 | .. | 08/30/2018. | Partial Call | | 740,000 | 740,000 | 765,123 | 754,574 | 0 | (14,574) | 0 | (14,574) | 0 | 740,000 | 0 | 0 | 0 | 6,725 | 10/01/2043. |
| 649883 VZ 5 | NY MTGE AGY-178 3.50 10/01/2043 | .. | 10/01/2018. | Sinking Fund Redemption | | 75,000 | 75,000 | 77,546 | 76,477 | 0 | (1,477) | 0 | (1,477) | 0 | 75,000 | 0 | 0 | 0 | 2,940 | 10/01/2043. |
| 64988R FL 1 | NY ST MTGE REV SER 48 2.625 04/01/2041 | .. | 08/30/2018. | Partial Call | | 135,000 | 135,000 | 139,728 | 136,561 | 0 | (1,561) | 0 | (1,561) | 0 | 135,000 | 0 | 0 | 0 | 1,923 | 04/01/2041. |
| 64988R GY 2 | NEW YORK ST MTGE AGY 52 3.50 10/01/2030 | .. | 10/01/2018. | Partial Call | | 40,000 | 40,000 | 41,209 | 0 | 0 | (1,209) | 0 | (1,209) | 0 | 40,000 | 0 | 0 | 0 | 917 | 10/01/2030. |
| 658207 LZ 6 | NC HSG FIN AG 4.50 07/01/2028 | .. | 07/01/2018. | Sinking Fund Redemption | | 220,000 | 220,000 | 233,420 | 224,882 | 0 | (4,436) | 0 | (4,436) | 0 | 220,000 | 0 | 0 | 0 | 7,495 | 07/01/2028. |
| 658207 LZ 6 | NC HSG FIN AG 4.50 07/01/2028 | .. | 11/01/2018. | Partial Call | | 210,000 | 210,000 | 222,810 | 214,660 | 0 | (4,729) | 0 | (4,729) | 0 | 210,000 | 0 | 0 | 0 | 7,350 | 07/01/2028. |
| 658207 SL 0 | NC HSG FIN AGY 37-A 3.50 07/01/2039 | .. | 07/01/2018. | Paydown | | 635,000 | 635,000 | 671,157 | 663,278 | 0 | (2,282) | 0 | (2,282) | 0 | 635,000 | 0 | 0 | 0 | 16,975 | 07/01/2039. |
| 658207 TZ 8 | NC HSG FIN 38-B 4.00 07/01/2047 | .. | 07/01/2018. | Paydown | | 85,000 | 85,000 | 91,891 | 91,754 | 0 | (479) | 0 | (479) | 0 | 85,000 | 0 | 0 | 0 | 3,027 | 07/01/2047. |
| 658268 BT 3 | NC DEPT OF ST TREAS 5.00 03/01/2018 | .. | 03/01/2018. | Maturity | | 4,000,000 | 4,000,000 | 4,475,480 | 4,010,555 | 0 | (10,555) | 0 | (10,555) | 0 | 4,000,000 | 0 | 0 | 0 | 100,000 | 03/01/2018. |
| 658546 RJ 7 | N CENT TX HLTH 5.50 06/01/2021 | .. | 06/01/2018. | Sinking Fund Redemption | | 1,025,000 | 1,025,000 | 1,201,813 | 1,086,778 | 0 | (61,778) | 0 | (61,778) | 0 | 1,025,000 | 0 | 0 | 0 | 28,188 | 06/01/2021. |
| 658877 EZ 4 | ND ST HSG FIN D 4.25 07/01/2028 | .. | 07/01/2018. | Partial Call | | 185,000 | 185,000 | 190,728 | 187,097 | 0 | (2,097) | 0 | (2,097) | 0 | 185,000 | 0 | 0 | 0 | 5,844 | 07/01/2028. |
| 658877 FB 6 | ND HSG FIN C 2.85 07/01/2032 | .. | 11/01/2018. | Partial Call | | 120,000 | 120,000 | 120,000 | 119,998 | 0 | 2 | 0 | 2 | 0 | 120,000 | 0 | 0 | 0 | 3,495 | 07/01/2032. |
| 658909 PF 7 | ND HSG FIN AGY F 4.00 07/01/2048 | .. | 07/01/2018. | Paydown | | 20,000 | 20,000 | 21,463 | 21,455 | 0 | (140) | 0 | (140) | 0 | 20,000 | 0 | 0 | 0 | 422 | 07/01/2048. |
| 658909 PF 7 | ND HSG FIN AGY F 4.00 07/01/2048 | .. | 11/01/2018. | Partial Call | | 50,000 | 50,000 | 53,658 | 53,639 | 0 | (3,672) | 0 | (3,672) | 0 | 50,000 | 0 | 0 | 0 | 1,072 | 07/01/2048. |
| 667315 EV 3 | NW ALLEN IN SCH BLDG 5.00 01/15/2018 | .. | 01/15/2018. | Maturity | | 1,005,000 | 1,005,000 | 1,099,098 | 1,005,499 | 0 | (499) | 0 | (499) | 0 | 1,005,000 | 0 | 0 | 0 | 25,125 | 01/15/2018. |
| 677377 U9 2 | OHIO HSG 4.80 11/01/2028 | .. | 11/01/2018. | Partial Call | | 90,000 | 90,000 | 97,397 | 92,806 | 0 | (2,806) | 0 | (2,806) | 0 | 90,000 | 0 | 0 | 0 | 3,240 | 11/01/2028. |
| 677377 Y2 3 | OHIO HSG FIN AGY 4.50 11/01/2028 | .. | 11/01/2018. | Partial Call | | 435,000 | 435,000 | 471,744 | 449,097 | 0 | (14,097) | 0 | (14,097) | 0 | 435,000 | 0 | 0 | 0 | 14,539 | 11/01/2028. |
| 67756Q NM 5 | OHIO HSG FIN AGY 3.05 02/01/2044 | .. | 12/01/2018. | MBS Paydown | | 1,333,325 | 1,333,325 | 1,362,659 | 1,360,560 | 0 | (16,989) | 0 | (16,989) | 0 | 1,333,325 | 0 | 0 | 0 | 19,458 | 02/01/2044. |
| 67756Q NP 8 | OHIO ST HSG FIN AGY B 2.70 03/01/2036 | .. | 12/01/2018. | MBS Paydown | | 191,984 | 191,984 | 184,982 | 0 | 0 | (440) | 0 | (440) | 0 | 191,984 | 0 | 0 | 0 | 2,166 | 03/01/2036. |
| 67756Q NQ 6 | OH HSG FIN AGY A 2.80 03/01/2046 | .. | 12/01/2018. | MBS Paydown | | 707,031 | 707,031 | 706,740 | 556,992 | 0 | (50) | 0 | (50) | 0 | 707,031 | 0 | 0 | 0 | 10,041 | 03/01/2046. |
| 67756Q NR 4 | OH HSG FIN AGY B TXBL 3.25 03/01/2046 | .. | 12/01/2018. | MBS Paydown | | 261,273 | 261,273 | 256,860 | 0 | 0 | 122 | 0 | 122 | 0 | 261,273 | 0 | 0 | 0 | 3,519 | 03/01/2046. |
| 67756Q SR 9 | OH HSG FIN AGY J 3.50 09/01/2036 | .. | 09/01/2018. | Partial Call | | 170,000 | 170,000 | 176,800 | 176,973 | 0 | (6,973) | 0 | (6,973) | 0 | 170,000 | 0 | 0 | 0 | 3,917 | 09/01/2036. |
| 67756Q TQ 0 | OHIO ST HSG FIN AGY K 2.80 09/01/2031 | .. | 09/01/2018. | Partial Call | | 115,000 | 115,000 | 115,000 | 114,998 | 0 | 2 | 0 | 2 | 0 | 115,000 | 0 | 0 | 0 | 1,960 | 09/01/2031. |
| 67756Q UV 7 | OH ST HSG FIN A 3.70 03/01/2032 | .. | 09/01/2018. | Partial Call | | 110,000 | 110,000 | 110,000 | 109,998 | 0 | 2 | 0 | 2 | 0 | 110,000 | 0 | 0 | 0 | 3,238 | 03/01/2032. |
| 67756Q UZ 8 | OH HSG FIN AGY B 4.50 03/01/2047 | .. | 09/01/2018. | Paydown | | 150,000 | 150,000 | 163,008 | 161,185 | 0 | (1,106) | 0 | (1,106) | 0 | 150,000 | 0 | 0 | 0 | 4,961 | 03/01/2047. |
| 67756Q UZ 8 | OH HSG FIN AGY B 4.50 03/01/2047 | .. | 12/01/2018. | Partial Call | | 55,000 | 55,000 | 59,770 | 59,101 | 0 | (4,346) | 0 | (4,346) | 0 | 55,000 | 0 | 0 | 0 | 1,926 | 03/01/2047. |
| 67756Q WE 3 | OH HSG FIN AGY D 3.40 09/01/2037 | .. | 09/01/2018. | Partial Call | | 20,000 | 20,000 | 20,000 | 20,000 | 0 | 0 | 0 | 0 | 0 | 20,000 | 0 | 0 | 0 | 461 | 09/01/2037. |
| 67756Q XP 7 | OHIO ST HSG FIN AGY B 3.70 04/01/2040 | .. | 12/01/2018. | MBS Paydown | | 333,782 | 333,782 | 333,782 | 0 | 0 | 0 | 0 | 0 | 0 | 333,782 | 0 | 0 | 0 | 1,579 | 04/01/2040. |
| 67760H HE 4 | OH ST TPK A 5.00 02/15/2021 | .. | 04/11/2018. | Defeasement | | 2,517,827 | 2,500,000 | 2,671,200 | 2,523,569 | 0 | (5,742) | 0 | (5,742) | 0 | 2,517,827 | 0 | 0 | 0 | 81,944 | 02/15/2021. |
| 67886M PT 0 | OK ST HSG FIN AGY C 3.75 03/01/2044 | .. | 12/01/2018. | Partial Call | | 1,330,290 | 1,330,290 | 1,330,290 | 1,330,290 | 0 | 0 | 0 | 0 | 0 | 1,330,290 | 0 | 0 | 0 | 24,816 | 03/01/2044. |
| 67886M PU 7 | OK ST HSG FIN AGY D 3.35 09/01/2035 | .. | 12/01/2018. | Partial Call | | 602,367 | 602,367 | 602,367 | 602,367 | 0 | 0 | 0 | 0 | 0 | 602,367 | 0 | 0 | 0 | 10,744 | 09/01/2035. |
| 68450W CA 7 | ORANGE CNTY FL HSG 4.50 03/01/2031 | .. | 09/01/2018. | Sinking Fund Redemption | | 365,000 | 365,000 | 391,937 | 376,131 | 0 | (8,428) | 0 | (8,428) | 0 | 365,000 | 0 | 0 | 0 | 12,150 | 03/01/2031. |
| 686087 NS 2 | OR HSG & CMNTY SVCS B 2.50 07/01/2034 | .. | 10/01/2018. | Partial Call | | 140,000 | 140,000 | 140,000 | 140,000 | 0 | 0 | 0 | 0 | 0 | 140,000 | 0 | 0 | 0 | 2,826 | 07/01/2034. |
| 686087 PG 6 | OR HSG & CMNTY SVC 4.00 07/01/2043 | .. | 10/01/2018. | Partial Call | | 295,000 | 295,000 | 317,107 | 308,440 | 0 | (13,440) | 0 | (13,440) | 0 | 295,000 | 0 | 0 | 0 | 8,408 | 07/01/2043. |
| 686087 RY 5 | OREGON ST HSG & CMNTY C 3.125 07/01/2044 | .. | 10/01/2018. | Partial Call | | 695,000 | 695,000 | 730,070 | 709,114 | 0 | (14,114) | 0 | (14,114) | 0 | 695,000 | 0 | 0 | 0 | 17,667 | 07/01/2044. |
| 686087 SU 2 | OREGON HSG & CMNTY A 3.50 07/01/2036 | .. | 10/01/2018. | Partial Call | | 105,000 | 105,000 | 109,380 | 0 | 0 | (4,380) | 0 | (4,380) | 0 | 105,000 | 0 | 0 | 0 | 966 | 07/01/2036. |
| 686087 VV 6 | OREGON ST HSG & CMNTY D 3.45 01/01/2038 | .. | 07/01/2018. | Partial Call | | 35,000 | 35,000 | 33,968 | 0 | 0 | 1,032 | 0 | 1,032 | 0 | 35,000 | 0 | 0 | 0 | 434 | 01/01/2038. |
| 686087 WV 5 | OR HSG & CMNTY SVC G 3.45 01/01/2033 | .. | 07/01/2018. | Partial Call | | 325,000 | 325,000 | 325,000 | 325,000 | 0 | (0) | 0 | (0) | 0 | 325,000 | 0 | 0 | 0 | 2,828 | 01/01/2033. |
| 686087 WW 3 | OR HSG & CMNTY SVCS G 4.00 01/01/2040 | .. | 10/01/2018. | Partial Call | | 275,000 | 275,000 | 295,515 | 295,480 | 0 | (20,480) | 0 | (20,480) | 0 | 275,000 | 0 | 0 | 0 | 2,737 | 01/01/2040. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 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 |
| 68608N CH 3 | OREGON ST HSG 5.00 07/01/2028 | .. | 10/01/2018. | Partial Call | | 125,000 | 125,000 | 132,473 | 125,614 | 0 | (614) | 0 | (614) | 0 | 125,000 | 0 | 0 | 0 | 4,813 | 07/01/2028. |
| 68608N DG 4 | OR HSG SVCS-SFM-B 5.25 07/01/2028 | .. | 10/01/2018. | Partial Call | | 195,000 | 195,000 | 214,087 | 201,907 | 0 | (6,907) | 0 | (6,907) | 0 | 195,000 | 0 | 0 | 0 | 8,415 | 07/01/2028. |
| 708796 4R 5 | PA HSG FIN AGY 122 4.00 10/01/2046 | .. | 12/31/2018. | Partial Call | | 720,000 | 720,000 | 765,943 | 756,956 | 0 | (36,956) | 0 | (36,956) | 0 | 720,000 | 0 | 0 | 0 | 15,183 | 10/01/2046. |
| 708796 8E 0 | PA HSG FIN AGY 125A 3.70 10/01/2037 | .. | 12/31/2018. | Partial Call | | 535,000 | 535,000 | 535,000 | 534,997 | 0 | 3 | 0 | 3 | 0 | 535,000 | 0 | 0 | 0 | 8,581 | 10/01/2037. |
| 708796 B9 7 | PA HSG SFM 113 4.00 10/01/2041 | .. | 12/31/2018. | Partial Call | | 535,000 | 535,000 | 557,069 | 543,359 | 0 | (8,359) | 0 | (8,359) | 0 | 535,000 | 0 | 0 | 0 | 12,462 | 10/01/2041. |
| 708796 N9 4 | PA HSG FIN AGY A 3.85 10/01/2030 | .. | 07/02/2018. | Partial Call | | 3,035,000 | 3,035,000 | 3,035,000 | 3,035,012 | 0 | (12) | 0 | (12) | 0 | 3,035,000 | 0 | 0 | 0 | 68,970 | 10/01/2030. |
| 708796 T8 0 | PA ST HSG FIN 2015-117A 3.50 04/01/2040 | .. | 12/31/2018. | Partial Call | | 565,000 | 565,000 | 592,177 | 580,111 | 0 | (15,111) | 0 | (15,111) | 0 | 565,000 | 0 | 0 | 0 | 11,608 | 04/01/2040. |
| 708796 X3 6 | PA HSG FIN-118A-AM 2015-118A 3.85 10/01/ | .. | 07/02/2018. | Partial Call | | 1,060,000 | 1,060,000 | 1,060,000 | 1,059,960 | 0 | 40 | 0 | 40 | 0 | 1,060,000 | 0 | 0 | 0 | 24,093 | 10/01/2030. |
| 708796 YR 2 | PA HSG FIN AG 5.00 04/01/2028 | .. | 10/01/2018. | Partial Call | | 470,000 | 470,000 | 498,614 | 472,219 | 0 | (2,219) | 0 | (2,219) | 0 | 470,000 | 0 | 0 | 0 | 12,409 | 04/01/2028. |
| 717817 MQ 0 | PHILADELPHIA ARPT REV 5.00 06/15/2018 | .. | 06/15/2018. | Maturity | | 1,000,000 | 1,000,000 | 1,142,740 | 1,009,476 | 0 | (9,476) | 0 | (9,476) | 0 | 1,000,000 | 0 | 0 | 0 | 25,000 | 06/15/2018. |
| 72316W XD 4 | PINELLAS FL SFM A 4.50 09/01/2028 | .. | 06/01/2018. | Partial Call | | 25,000 | 25,000 | 26,900 | 25,654 | 0 | (669) | 0 | (669) | 0 | 25,000 | 0 | 0 | 0 | 586 | 09/01/2028. |
| 72316W XD 4 | PINELLAS FL SFM A 4.50 09/01/2028 | .. | 09/01/2018. | Sinking Fund Redemption | | 90,000 | 90,000 | 96,840 | 92,353 | 0 | (2,008) | 0 | (2,008) | 0 | 90,000 | 0 | 0 | 0 | 2,728 | 09/01/2028. |
| 72316W ZE 0 | PINELLAS HSG FIN B 3.35 01/01/2046 | .. | 12/01/2018. | MBS Paydown | | 553,000 | 553,000 | 564,287 | 563,194 | 0 | (3,841) | 0 | (3,841) | 0 | 553,000 | 0 | 0 | 0 | 8,875 | 01/01/2046. |
| 74529J NN 1 | PUERTO RICO SALES TAX C 5.00 08/01/2021 | .. | 05/21/2018. | BARCLAYS CAPITAL | | 1,190,000 | 1,700,000 | 1,694,441 | 663,000 | 0 | 0 | 0 | 0 | 0 | 663,000 | 0 | 527,000 | 527,000 | 0 | 08/01/2021. |
| 74529J NN 1 | PUERTO RICO SALES TAX C 5.00 08/01/2021 | .. | 06/06/2018. | BARCLAYS CAPITAL | | 1,875,000 | 2,500,000 | 2,491,825 | 975,000 | 0 | 0 | 0 | 0 | 0 | 975,000 | 0 | 900,000 | 900,000 | 0 | 08/01/2021. |
| 74529J NN 1 | PUERTO RICO SALES TAX C 5.00 08/01/2021 | .. | 06/08/2018. | BANC OF AMERICA SECURITIES | | 1,388,175 | 1,660,000 | 1,654,572 | 647,400 | 0 | 0 | 0 | 0 | 0 | 647,400 | 0 | 740,775 | 740,775 | 0 | 08/01/2021. |
| 74529J NN 1 | PUERTO RICO SALES TAX C 5.00 08/01/2021 | .. | 06/08/2018. | BARCLAYS CAPITAL | | 665,000 | 800,000 | 797,384 | 312,000 | 0 | 0 | 0 | 0 | 0 | 312,000 | 0 | 353,000 | 353,000 | 0 | 08/01/2021. |
| 76221R RB 1 | RI HSG & MTG 63A 4.00 10/01/2040 | .. | 10/01/2018. | Partial Call | | 90,000 | 90,000 | 95,380 | 92,445 | 0 | (2,445) | 0 | (2,445) | 0 | 90,000 | 0 | 0 | 0 | 2,429 | 10/01/2040. |
| 76221R SE 4 | RI HSG & MTGE FIN 2.75 04/01/2040 | .. | 10/01/2018. | Partial Call | | 230,000 | 230,000 | 238,515 | 234,122 | 0 | (4,122) | 0 | (4,122) | 0 | 230,000 | 0 | 0 | 0 | 4,675 | 04/01/2040. |
| 76221R UK 7 | RI HSG & MTG 66-A1 4.00 04/01/2033 | .. | 10/01/2018. | Partial Call | | 300,000 | 300,000 | 314,040 | 0 | 0 | (14,040) | 0 | (14,040) | 0 | 300,000 | 0 | 0 | 0 | 7,972 | 04/01/2033. |
| 76221R XP 3 | RI HSG & MTGE 68-C 3.40 10/01/2035 | .. | 10/01/2018. | Partial Call | | 340,000 | 340,000 | 337,283 | 337,310 | 0 | 2,690 | 0 | 2,690 | 0 | 340,000 | 0 | 0 | 0 | 7,310 | 10/01/2035. |
| 771902 GB 3 | ROCHESTER HLTH CARE 4.00 11/15/2038 | .. | 11/15/2018. | Put | | 1,500,000 | 1,500,000 | 1,550,235 | 1,506,509 | 0 | (6,509) | 0 | (6,509) | 0 | 1,500,000 | 0 | 0 | 0 | 60,000 | 11/15/2038. |
| 805777 HZ 5 | SAYRE PA HLTH CARE 12/24 (SAYRE) | .. | 12/01/2018. | Sinking Fund Redemption | | 745,000 | 745,000 | 571,788 | 654,259 | 0 | 90,741 | 0 | 90,741 | 0 | 745,000 | 0 | 0 | 0 | 15,939 | 12/01/2024. |
| 83712D WK 8 | SC HSG FIN & DEV B-2 4.00 07/01/2043 | .. | 10/01/2018. | Partial Call | | 60,000 | 60,000 | 65,312 | 64,084 | 0 | (4,084) | 0 | (4,084) | 0 | 60,000 | 0 | 0 | 0 | 1,927 | 07/01/2043. |
| 83712D XF 8 | SC HSG FIN A 3.55 01/01/2032 | .. | 01/01/2018. | Partial Call | | 10,000 | 10,000 | 10,000 | 10,000 | 0 | (0) | 0 | (0) | 0 | 10,000 | 0 | 0 | 0 | 178 | 01/01/2032. |
| 83712D XJ 0 | SC HSG FIN A 4.00 01/01/2047 | .. | 10/01/2018. | Partial Call | | 100,000 | 100,000 | 107,332 | 105,974 | 0 | (5,974) | 0 | (5,974) | 0 | 100,000 | 0 | 0 | 0 | 3,220 | 01/01/2047. |
| 83712D YN 0 | SC HSG FIN & DEV B 3.40 07/01/2038 | .. | 10/01/2018. | Partial Call | | 5,000 | 5,000 | 4,750 | 0 | 0 | 251 | 0 | 251 | 0 | 5,000 | 0 | 0 | 0 | 85 | 07/01/2038. |
| 83755N DR 0 | SD HSG SF FAM 5.00 05/01/2028 | .. | 12/19/2018. | Partial Call | | 110,000 | 110,000 | 120,030 | 113,453 | 0 | (3,453) | 0 | (3,453) | 0 | 110,000 | 0 | 0 | 0 | 3,149 | 05/01/2028. |
| 83755N EU 2 | SD HSG DEV SFH 2 4.25 5/01/2032 | .. | 12/19/2018. | Partial Call | | 225,000 | 225,000 | 233,573 | 228,371 | 0 | (3,371) | 0 | (3,371) | 0 | 225,000 | 0 | 0 | 0 | 6,173 | 05/01/2032. |
| 83755N EZ 1 | SD HSG DEV TXBL 1 3.50 11/01/2041 | .. | 12/19/2018. | Partial Call | | 290,000 | 290,000 | 300,791 | 298,000 | 0 | (8,000) | 0 | (8,000) | 0 | 290,000 | 0 | 0 | 0 | 6,443 | 11/01/2041. |
| 83756C DH 5 | SD HSG DEV AUTH-A- 2013 A 3.00 11/01/203 | .. | 12/19/2018. | Partial Call | | 115,000 | 115,000 | 121,202 | 118,365 | 0 | (3,365) | 0 | (3,365) | 0 | 115,000 | 0 | 0 | 0 | 2,476 | 11/01/2030. |
| 83756C HG 3 | SD HSG DEV AUTH D 3.15 11/01/2028 | .. | 10/01/2018. | Partial Call | | 410,000 | 410,000 | 410,000 | 410,000 | 0 | 0 | 0 | 0 | 0 | 410,000 | 0 | 0 | 0 | 1,672 | 11/01/2028. |
| 83756C HX 6 | SD HSG DEV AUTH F 4.00 05/01/2034 | .. | 12/19/2018. | Partial Call | | 400,000 | 400,000 | 421,320 | 415,074 | 0 | (15,074) | 0 | (15,074) | 0 | 400,000 | 0 | 0 | 0 | 12,295 | 05/01/2034. |
| 83756C JP 1 | SD HSG DEV AUTH A 3.40 05/01/2031 | .. | 06/20/2018. | Partial Call | | 550,000 | 550,000 | 550,000 | 550,012 | 0 | (12) | 0 | (12) | 0 | 550,000 | 0 | 0 | 0 | 8,576 | 05/01/2031. |
| 83756C LL 7 | SD HSG DEV AUTH D 4.00 11/01/2045 | .. | 12/19/2018. | Partial Call | | 470,000 | 470,000 | 511,727 | 495,828 | 0 | (25,828) | 0 | (25,828) | 0 | 470,000 | 0 | 0 | 0 | 14,045 | 11/01/2045. |
| 83756C TC 9 | SD HSG DEV AUTH-RE 2017 D 4.00 11/01/204 | .. | 12/19/2018. | Partial Call | | 130,000 | 130,000 | 141,755 | 141,603 | 0 | (11,603) | 0 | (11,603) | 0 | 130,000 | 0 | 0 | 0 | 3,295 | 11/01/2047. |
| 83756C TX 3 | SD HSG DEV AUTH AMT E 4.00 05/01/2039 | .. | 12/19/2018. | Partial Call | | 510,000 | 510,000 | 541,931 | 541,866 | 0 | (31,866) | 0 | (31,866) | 0 | 510,000 | 0 | 0 | 0 | 11,237 | 05/01/2039. |
| 88045R B7 6 | TN HSG DEV AGY A 3.50 07/01/2045 | .. | 11/01/2018. | Partial Call | | 165,000 | 165,000 | 172,958 | 0 | 0 | (7,958) | 0 | (7,958) | 0 | 165,000 | 0 | 0 | 0 | 1,884 | 07/01/2045. |
| 88045R C6 7 | TN HSG DEV AGY A 3.55 07/01/2031 | .. | 12/01/2018. | Partial Call | | 335,000 | 335,000 | 335,000 | 335,009 | 0 | (9) | 0 | (9) | 0 | 335,000 | 0 | 0 | 0 | 8,848 | 07/01/2031. |
| 88045R UR 1 | TN HSG B HSG FIN 4.50 01/01/2028 | .. | 12/01/2018. | Partial Call | | 470,000 | 470,000 | 499,624 | 480,624 | 0 | (10,624) | 0 | (10,624) | 0 | 470,000 | 0 | 0 | 0 | 17,134 | 01/01/2028. |
| 88045R WH 1 | TN HSG DEV 1A 4.50 07/01/2031 | .. | 11/01/2018. | Partial Call | | 225,000 | 225,000 | 233,152 | 228,034 | 0 | (3,034) | 0 | (3,034) | 0 | 225,000 | 0 | 0 | 0 | 7,888 | 07/01/2031. |
| 880461 AR 9 | TN HSG DEV AGY 1B 3.60 01/01/2031 | .. | 12/01/2018. | Partial Call | | 165,000 | 165,000 | 150,099 | 152,811 | 0 | 12,189 | 0 | 12,189 | 0 | 165,000 | 0 | 0 | 0 | 5,011 | 01/01/2031. |

# 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 |
| 880461 BP 2 | TN HSG DEV AGY 2A 4.00 07/01/2043 | .. | 11/01/2018. | Partial Call | | 130,000 | 130,000 | 138,308 | 134,855 | 0 | (4,855) | 0 | (4,855) | 0 | 130,000 | 0 | 0 | 0 | 3,957 | 07/01/2043. |
| 880461 DN 5 | TN HSG DEV AGY 2A 4.00 07/01/2045 | .. | 11/01/2018. | Partial Call | | 540,000 | 540,000 | 594,486 | 578,418 | 0 | (38,418) | 0 | (38,418) | 0 | 540,000 | 0 | 0 | 0 | 16,811 | 07/01/2045. |
| 880461 JR 0 | TN HSG DEV AGY 1B 3.25 07/01/2036 | .. | 12/01/2018. | Partial Call | | 130,000 | 130,000 | 122,298 | 122,549 | 0 | 7,451 | 0 | 7,451 | 0 | 130,000 | 0 | 0 | 0 | 3,414 | 07/01/2036. |
| 880461 KB 3 | TN HSG DEV AGY 2A 3.50 01/01/2047 | .. | 12/01/2018. | Partial Call | | 100,000 | 100,000 | 103,876 | 0 | 0 | (3,876) | 0 | (3,876) | 0 | 100,000 | 0 | 0 | 0 | 1,109 | 01/01/2047. |
| 880461 NJ 3 | TN HSG FIN AGY 3.625 07/01/2032 | .. | 12/01/2018. | Partial Call | | 105,000 | 105,000 | 105,000 | 104,996 | 0 | 4 | 0 | 4 | 0 | 105,000 | 0 | 0 | 0 | 3,568 | 07/01/2032. |
| 880461 NL 8 | TN HSG FIN AGY 4.00 07/01/2042 | .. | 11/01/2018. | Partial Call | | 165,000 | 165,000 | 177,750 | 175,951 | 0 | (10,951) | 0 | (10,951) | 0 | 165,000 | 0 | 0 | 0 | 3,845 | 07/01/2042. |
| 880461 NP 9 | TN HSG FIN AGY 2A 4.00 01/01/2042 | .. | 11/01/2018. | Partial Call | | 55,000 | 55,000 | 59,364 | 0 | 0 | (4,364) | 0 | (4,364) | 0 | 55,000 | 0 | 0 | 0 | 919 | 01/01/2042. |
| 880461 PS 1 | TN HSG FIN AGY B2 3.70 07/01/2036 | .. | 12/01/2018. | Partial Call | | 30,000 | 30,000 | 29,742 | 0 | 0 | 258 | 0 | 258 | 0 | 30,000 | 0 | 0 | 0 | 284 | 07/01/2036. |
| 880461 SC 3 | TN HSG FIN AGY 4B 4.00 07/01/2048 | .. | 07/01/2018. | Paydown | | 35,000 | 35,000 | 38,245 | 38,224 | 0 | (314) | 0 | (314) | 0 | 35,000 | 0 | 0 | 0 | 747 | 07/01/2048. |
| 880461 SC 3 | TN HSG FIN AGY 4B 4.00 07/01/2048 | .. | 11/01/2018. | Partial Call | | 45,000 | 45,000 | 49,172 | 49,145 | 0 | (4,189) | 0 | (4,189) | 0 | 45,000 | 0 | 0 | 0 | 965 | 07/01/2048. |
| 88275A CW 8 | TX ST DEPT OF HSG & CMNTY 3.45 1/01/2032 | .. | 12/26/2018. | MBS Paydown | | 90,018 | 90,018 | 90,918 | 90,612 | 0 | 12,204 | 0 | 12,204 | 0 | 90,018 | 0 | 0 | 0 | 1,705 | 01/01/2032. |
| 88275F NV 7 | TEXAS ST DEPT OF HSG 3.125 03/01/2046 | .. | 12/01/2018. | Partial Call | | 275,000 | 275,000 | 275,000 | 275,065 | 0 | (65) | 0 | (65) | 0 | 275,000 | 0 | 0 | 0 | 5,094 | 03/01/2046. |
| 88275F NW 5 | TEXAS ST DEPT OF HSG A 3.00 03/01/2046 | .. | 12/01/2018. | Partial Call | | 840,000 | 840,000 | 840,000 | 840,000 | 0 | 0 | 0 | 0 | 0 | 840,000 | 0 | 0 | 0 | 15,624 | 03/01/2046. |
| 88275F PA 1 | TX ST DEPT OF HSG & CMNTY C 3.10 9/1/47 | .. | 12/01/2018. | MBS Paydown | | 51,434 | 51,434 | 49,939 | 0 | 0 | (491) | 0 | (491) | 0 | 51,434 | 0 | 0 | 0 | 859 | 09/01/2047. |
| 924190 EL 1 | VT HSG FIN AGY B 4.125 11/01/2042 | .. | 11/01/2018. | Partial Call | | 265,000 | 265,000 | 276,066 | 273,551 | 0 | (8,551) | 0 | (8,551) | 0 | 265,000 | 0 | 0 | 0 | 8,044 | 11/01/2042. |
| 924190 FR 7 | VT HSG FIN AGY C 4.00 11/01/2043 | .. | 11/01/2018. | Partial Call | | 220,000 | 220,000 | 231,975 | 227,008 | 0 | (7,008) | 0 | (7,008) | 0 | 220,000 | 0 | 0 | 0 | 6,500 | 11/01/2043. |
| 924190 HG 9 | VERMONT ST HSG FIN B 3.75 11/01/2045 | .. | 05/01/2018. | Partial Call | | 130,000 | 130,000 | 137,469 | 136,792 | 0 | (6,792) | 0 | (6,792) | 0 | 130,000 | 0 | 0 | 0 | 2,438 | 11/01/2045. |
| 924190 HG 9 | VERMONT ST HSG FIN B 3.75 11/01/2045 | .. | 11/01/2018. | Paydown | | 190,000 | 190,000 | 198,983 | 143,754 | 0 | 550 | 0 | 550 | 0 | 190,000 | 0 | 0 | 0 | 6,065 | 11/01/2045. |
| 924190 MD 0 | VT HSG FIN AGY A 4.00 11/01/2047 | .. | 11/01/2018. | Paydown | | 345,000 | 345,000 | 367,687 | 364,354 | 0 | (2,325) | 0 | (2,325) | 0 | 345,000 | 0 | 0 | 0 | 9,600 | 11/01/2047. |
| 924190 NA 5 | VT HSG FIN AGY AMT C 4.00 05/01/2048 | .. | 11/01/2018. | Paydown | | 225,000 | 225,000 | 242,559 | 241,901 | 0 | (3,243) | 0 | (3,243) | 0 | 225,000 | 0 | 0 | 0 | 9,025 | 05/01/2048. |
| 92812Q 7J 0 | VA ST HSG DEV AUTH 4.875 10/01/2031 | .. | 01/01/2018. | Partial Call | | 215,000 | 215,000 | 215,000 | 215,000 | 0 | 0 | 0 | 0 | 0 | 215,000 | 0 | 0 | 0 | 1,199 | 10/01/2031. |
| 92812Q 7J 0 | VA ST HSG DEV AUTH 4.875 10/01/2031 | .. | 03/13/2018. | Call | | 255,000 | 255,000 | 255,000 | 255,000 | 0 | 0 | 0 | 0 | 0 | 255,000 | 0 | 0 | 0 | 7,016 | 10/01/2031. |
| 92812Q VS 3 | VA HSG DEV SER C 6.07 08/01/2018 | .. | 02/01/2018. | Sinking Fund Redemption | | 1,475,000 | 1,475,000 | 1,475,000 | 1,474,988 | 0 | 12 | 0 | 12 | 0 | 1,475,000 | 0 | 0 | 0 | 44,766 | 08/01/2018. |
| 92812Q VS 3 | VA HSG DEV SER C 6.07 08/01/2018 | .. | 08/01/2018. | Maturity | | 1,525,000 | 1,525,000 | 1,525,000 | 1,524,988 | 0 | 12 | 0 | 12 | 0 | 1,525,000 | 0 | 0 | 0 | 92,568 | 08/01/2018. |
| 92812U Q4 3 | VA HSG DEV A 3.50 10/25/2037 | .. | 12/25/2018. | MBS Paydown | | 1,134,951 | 1,134,951 | 1,134,951 | 1,134,951 | 0 | 0 | 0 | 0 | 0 | 1,134,951 | 0 | 0 | 0 | 19,963 | 10/25/2037. |
| 92812U Q5 0 | VA HSG DEV A 3.25 06/25/2042 | .. | 12/25/2018. | Paydown | | 814,293 | 814,293 | 814,293 | 813,790 | 0 | 503 | 0 | 503 | 0 | 814,293 | 0 | 0 | 0 | 13,884 | 06/25/2042. |
| 92812V MA 1 | VA HSG DEV AUTH A 3.125 11/25/2039 | .. | 12/25/2018. | MBS Paydown | | 238,135 | 238,135 | 234,913 | 0 | 0 | 1,002 | 0 | 1,002 | 0 | 238,135 | 0 | 0 | 0 | 3,192 | 11/25/2039. |
| 93978T QX 0 | WA HSG FIN 1N-R 3.00 06/01/2037 | .. | 12/01/2018. | Partial Call | | 350,000 | 350,000 | 362,555 | 357,636 | 0 | (7,636) | 0 | (7,636) | 0 | 350,000 | 0 | 0 | 0 | 5,468 | 06/01/2037. |
| 93978T VD 8 | WA HSG FIN COMM 2A-R 3.50 12/01/2046 | .. | 09/01/2018. | Partial Call | | 115,000 | 115,000 | 121,618 | 120,312 | 0 | (5,414) | 0 | (5,414) | 0 | 115,000 | 0 | 0 | 0 | 1,113 | 12/01/2046. |
| 93978T VD 8 | WA HSG FIN COMM 2A-R 3.50 12/01/2046 | .. | 12/01/2018. | Paydown | | 115,000 | 115,000 | 121,618 | 120,312 | 0 | (1,097) | 0 | (1,097) | 0 | 115,000 | 0 | 0 | 0 | 3,126 | 12/01/2046. |
| 93978T WE 5 | WA HSG FIN COMM 1A 4.00 06/01/2039 | .. | 09/01/2018. | Partial Call | | 70,000 | 70,000 | 74,416 | 0 | 0 | (4,469) | 0 | (4,469) | 0 | 70,000 | 0 | 0 | 0 | 827 | 06/01/2039. |
| 93978T WE 5 | WA HSG FIN COMM 1A 4.00 06/01/2039 | .. | 12/01/2018. | Paydown | | 75,000 | 75,000 | 79,732 | 0 | 0 | (788) | 0 | (788) | 0 | 75,000 | 0 | 0 | 0 | 2,430 | 06/01/2039. |
| 95662M T8 3 | WV ST HSG DEV B AMT 4.35 11/01/2027 | .. | 11/01/2018. | Partial Call | | 435,000 | 435,000 | 435,000 | 435,000 | 0 | 0 | 0 | 0 | 0 | 435,000 | 0 | 0 | 0 | 10,774 | 11/01/2027. |
| 97689Q BZ 8 | WI HSG & ECON A 4.00 09/01/2045 | .. | 09/01/2018. | Partial Call | | 300,000 | 300,000 | 317,016 | 0 | 0 | (17,016) | 0 | (17,016) | 0 | 300,000 | 0 | 0 | 0 | 8,900 | 09/01/2045. |
| 97689Q DD 5 | WI HSG & ECON AMT A 3.50 03/01/2046 | .. | 09/01/2018. | Partial Call | | 275,000 | 275,000 | 284,254 | 0 | 0 | (9,254) | 0 | (9,254) | 0 | 275,000 | 0 | 0 | 0 | 7,263 | 03/01/2046. |
| 97689Q FK 7 | WI HSG & ECON DEV C 4.00 3/1/2048 | .. | 09/01/2018. | Paydown | | 380,000 | 380,000 | 412,201 | 410,935 | 0 | (3,651) | 0 | (3,651) | 0 | 380,000 | 0 | 0 | 0 | 10,962 | 03/01/2048. |
| 977092 RK 3 | WISCONSIN CLEAN WTR REV 2 5.00 06/01/18 | .. | 06/01/2018. | Maturity | | 2,370,000 | 2,370,000 | 2,770,459 | 2,390,834 | 0 | (20,834) | 0 | (20,834) | 0 | 2,370,000 | 0 | 0 | 0 | 59,250 | 06/01/2018. |
| 98321C AY 5 | WYOMING CMNTY DEV 4.00 12/01/2025 | .. | 12/01/2018. | Partial Call | | 1,325,000 | 1,325,000 | 1,325,000 | 1,325,000 | 0 | 0 | 0 | 0 | 0 | 1,325,000 | 0 | 0 | 0 | 28,177 | 12/01/2025. |
| 98322Q HV 2 | WYOMING ST CMNTY DEV 3 3.00 12/01/2044 | .. | 09/01/2018. | Partial Call | | 470,000 | 470,000 | 491,441 | 479,318 | 0 | (9,318) | 0 | (9,318) | 0 | 470,000 | 0 | 0 | 0 | 4,034 | 12/01/2044. |
| 98322Q PM 3 | WY CMNTY DEV AUTH 5 4.00 12/01/2046 | .. | 09/01/2018. | Partial Call | | 75,000 | 75,000 | 81,629 | 81,481 | 0 | (6,481) | 0 | (6,481) | 0 | 75,000 | 0 | 0 | 0 | 1,595 | 12/01/2046. |
| 98322Q PM 3 | WY CMNTY DEV AUTH 5 4.00 12/01/2046 | .. | 12/01/2018. | Paydown | | 45,000 | 45,000 | 48,978 | 48,889 | 0 | (738) | 0 | (738) | 0 | 45,000 | 0 | 0 | 0 | 1,857 | 12/01/2046. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP 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 |
| 3199999. Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | | 145,866,227 | 147,390,225 | 154,953,191 | 136,966,707 | 1,788 | (1,810,671) | 0 | (1,808,883) | 0 | 143,345,452 | 0 | 2,520,775 | 2,520,775 | 3,722,937 | XXX |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 000366 | AA 2 AASET 2017-1A A ABS SNR 3.967 05/16/2042 | | 12/16/2018. | MBS Paydown | | 180,970 | 180,970 | 180,969 | 180,970 | 0 | 0 | 0 | 0 | 0 | 180,970 | 0 | 0 | 0 | 3,848 | 05/16/2042. |
| 00100F | AC 9 ACIS 2014-3A A1F CLO 3.7 02/01/2026 | | 11/01/2018. | MBS Paydown | | 96,340 | 96,340 | 95,858 | 96,151 | 0 | 189 | 0 | 189 | 0 | 96,340 | 0 | 0 | 0 | 3,565 | 02/01/2026. |
| 00102D | AC 2 ACIS 2014-5A A2 CLO SSNR 3.5346 11/01/26 | | 08/01/2018. | MBS Paydown | | 1,265 | 1,265 | 1,265 | 1,265 | 0 | 0 | 0 | 0 | 0 | 1,265 | 0 | 0 | 0 | 34 | 11/01/2026. |
| 001406 | AA 5 DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40 | | 12/15/2018. | MBS Paydown | | 181,844 | 181,844 | 181,844 | 181,844 | 0 | 0 | 0 | 0 | 0 | 181,844 | 0 | 0 | 0 | 3,939 | 02/15/2040. |
| 00175L | AG 7 AMMC 2014-14A A1LR CLO SSNR FLT 07/25/29 | | 05/30/2018. | MORGAN STANLEY | | 3,120,122 | 3,112,000 | 3,112,000 | 3,111,546 | 0 | 34 | 0 | 34 | 0 | 3,111,580 | 0 | 8,542 | 8,542 | 55,664 | 07/25/2029. |
| 00176J | AH 9 AMMC CLO 2015-16A XR FLT 04/14/29 | | 10/14/2018. | MBS Paydown | | 40,000 | 40,000 | 40,000 | 39,831 | 0 | (1,592) | 0 | (1,592) | 0 | 40,000 | 0 | 0 | 0 | 713 | 04/14/2029. |
| 00176J | AK 2 AMMC CLO 2015-16A AR FLT 04/14/29 | | 05/30/2018. | MORGAN STANLEY | | 4,779,588 | 4,770,000 | 4,770,000 | 4,771,121 | 0 | (42) | 0 | (42) | 0 | 4,771,078 | 0 | 8,509 | 8,509 | 89,471 | 04/14/2029. |
| 00179J | AB 9 AMSR 2016-SFR1 B ABS MEZ FLT 11/17/2033 | | 12/17/2018. | MBS Paydown | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,014 | 0 | (14) | 0 | (14) | 0 | 4,000,000 | 0 | 0 | 0 | 147,299 | 11/17/2033. |
| 00179J | AC 7 AMSR 2016-SFR1 C ABS MEZ FLT 11/17/2033 | | 12/17/2018. | MBS Paydown | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,007 | 0 | (7) | 0 | (7) | 0 | 2,000,000 | 0 | 0 | 0 | 84,802 | 11/17/2033. |
| 00191L | AW 2 ARES 2013-3A C2R CLO MEZ 4.21 10/17/2024 | | 09/14/2018. | Distribution | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,007 | 0 | (1) | 0 | (1) | 0 | 1,000,006 | 0 | (6) | (6) | 38,241 | 10/17/2024. |
| 00213R | AA 1 ARLFR 2012-1A A1 ABS FLT 12/15/2042 | | 06/15/2018. | MBS Paydown | | 944,605 | 944,605 | 944,605 | 944,605 | 0 | 0 | 0 | 0 | 0 | 944,605 | 0 | 0 | 0 | 15,782 | 12/15/2042. |
| 00214M | AA 1 ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044 | | 12/15/2018. | MBS Paydown | | 355,820 | 355,820 | 345,328 | 347,159 | 0 | 1,313 | 0 | 1,313 | 0 | 355,820 | 0 | 0 | 0 | 5,584 | 06/15/2044. |
| 00443P | AA 7 ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036 | | 12/25/2018. | MBS Paydown | | 555,606 | 555,606 | 423,997 | 435,430 | 0 | 10,122 | 0 | 10,122 | 0 | 555,606 | 0 | 0 | 0 | 5,566 | 12/25/2036. |
| 006346 | AS 9 ADMSO 2018-1 A ABS SSNR 4.81 11/15/2048 | | 12/15/2018. | MBS Paydown | | 5,130 | 5,130 | 5,139 | 0 | 0 | (0) | 0 | (0) | 0 | 5,130 | 0 | 0 | 0 | 25 | 11/15/2048. |
| 00703Q | AD 4 ARMT 2006-3 4A11 SEQ SSNR FLT 08/25/2036 | | 12/25/2018. | MBS Paydown | | 298,596 | 298,596 | 212,283 | 206,458 | 0 | 15,230 | 0 | 15,230 | 0 | 298,596 | 0 | 0 | 0 | 3,380 | 08/25/2036. |
| 00952* | AA 6 AIRWAY THERAPEUTICS LLC 8.00 01/15/2019 | | 03/01/2018. | Exchanged | | 300,000 | 300,000 | 300,000 | 296,031 | 3,969 | 0 | 0 | 3,969 | 0 | 300,000 | 0 | 0 | 0 | 32,877 | 01/15/2019. |
| 01448Q | AA 8 ALESC 4A A1 CDO SSNR FLT 07/30/2034 | | 10/30/2018. | MBS Paydown | | 387,230 | 387,230 | 328,783 | 318,563 | 0 | 81,938 | 0 | 81,938 | 0 | 387,230 | 0 | 0 | 0 | 5,361 | 07/30/2034. |
| 01450B | AA 6 ALESC 15A A1 CDO SSNR FLT 12/23/2037 | | 12/23/2018. | MBS Paydown | | 831,670 | 831,670 | 777,871 | 0 | 0 | (1,919) | 0 | (1,919) | 0 | 831,670 | 0 | 0 | 0 | 5,563 | 12/23/2037. |
| 01749P | AN 8 ALLEG 2015-1A COMB CLO 07/25/2027 | | 01/19/2018. | Exchanged | | 6,326,018 | 7,000,000 | 6,820,625 | 0 | 0 | 0 | 0 | 0 | 0 | 6,370,000 | 0 | (43,982) | (43,982) | 43,982 | 07/25/2027. |
| 01749P | AN 8 ALLEG 2015-1A COMB CLO 07/25/2027 | | 01/31/2018. | Book Value Adjustment | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 306,458 | 0 | (306,458) | (306,458) | 0 | 07/25/2027. |
| 02014P | BS 2 ALM 2015-17A A1F CLO SEQ SSNR 3.419 1/28 | | 07/15/2018. | MBS Paydown | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 51,285 | 01/15/2028. |
| 02149M | AB 5 CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037 | | 12/25/2018. | MBS Paydown | | 490,530 | 490,530 | 425,960 | 393,335 | 0 | 31,391 | 0 | 31,391 | 0 | 490,530 | 0 | 0 | 0 | 13,971 | 03/25/2037. |
| 02149M | AB 5 CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037 | | 12/25/2018. | Pass-Through Loss | | 0 | 13,609 | 6,078 | 0 | 0 | 0 | 0 | 0 | 0 | 5,522 | 0 | (5,522) | (5,522) | 0 | 03/25/2037. |
| 02315Q | AA 6 AMBAC LSNI LLC L+500 02/12/23 | C | 12/31/2018. | Partial Call | | 324 | 324 | 324 | 0 | 0 | (0) | 0 | (0) | 0 | 324 | 0 | 0 | 0 | 6 | 02/12/2023. |
| 02660L | AA 8 AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046 | | 12/25/2018. | MBS Paydown | | 69,809 | 69,809 | 52,356 | 43,632 | 0 | 3,016 | 0 | 3,016 | 0 | 69,809 | 0 | 0 | 0 | 696 | 10/25/2046. |
| 02660T | AR 4 AHM 2004-1 4A SEQ SNR FLT 04/25/2044 | | 12/25/2018. | MBS Paydown | | 582 | 582 | 576 | 0 | 0 | (107) | 0 | (107) | 0 | 582 | 0 | 0 | 0 | 4 | 04/25/2044. |
| 02665U | AA 3 AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36 | | 12/17/2018. | MBS Paydown | | 25,166 | 25,166 | 25,559 | 25,448 | 0 | (29) | 0 | (29) | 0 | 25,166 | 0 | 0 | 0 | 505 | 10/17/2036. |
| 02665X | AA 7 AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36 | | 12/17/2018. | MBS Paydown | | 250,980 | 250,980 | 253,391 | 252,816 | 0 | (144) | 0 | (144) | 0 | 250,980 | 0 | 0 | 0 | 4,998 | 12/17/2036. |
| 02666A | AA 6 AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45 | | 12/17/2018. | MBS Paydown | | 82,164 | 82,164 | 82,161 | 82,106 | 0 | (6) | 0 | (6) | 0 | 82,164 | 0 | 0 | 0 | 1,521 | 04/17/2052. |
| 03235T | AA 5 ACEF 2014-1A A ABS 8.00 12/20/24 | | 12/20/2018. | MBS Paydown | | 106,858 | 106,858 | 106,858 | 106,858 | 0 | 0 | 0 | 0 | 0 | 106,858 | 0 | 0 | 0 | 4,664 | 12/20/2024. |
| 033286 | AN 5 ANCHC 2014-5A BR CLO MEZ FLT 10/15/26 | | 01/15/2018. | MBS Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 999,799 | 0 | 201 | 0 | 201 | 0 | 1,000,000 | 0 | 0 | 0 | 7,562 | 10/15/2026. |
| 03329K | AC 7 ANCHC 2016-8A A2 CLO SSNR 2.88 07/28/28 | | 07/28/2018. | MBS Paydown | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,079 | 0 | (79) | 0 | (79) | 0 | 2,000,000 | 0 | 0 | 0 | 43,200 | 07/28/2028. |
| 03329P | AQ 5 ANCHC 2014-3A A2BR CLO MEZ 3.23 04/28/26 | | 01/28/2018. | MBS Paydown | | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 1,500,000 | 0 | 0 | 0 | 12,113 | 04/28/2026. |
| 03763K | AB 2 AASET 2014-1 A ABS SNR 5.125 12/15/2029 | C | 01/15/2018. | MBS Paydown | | 47,049 | 47,049 | 47,049 | 47,049 | 0 | 0 | 0 | 0 | 0 | 47,049 | 0 | 0 | 0 | 201 | 12/15/2029. |
| 03763K | AB 2 AASET 2014-1 A ABS SNR 5.125 12/15/2029 | C | 02/01/2018. | Distribution | | 1,904,394 | 1,904,394 | 1,904,394 | 1,904,394 | 0 | 0 | 0 | 0 | 0 | 1,904,394 | 0 | 0 | 0 | 12,471 | 12/15/2029. |
| 03765Y | AJ 3 APID 2015-23A A2B CLO MEZ SEQ 4.059 1/27 | | 01/30/2018. | Distribution | | 1,690,000 | 1,690,000 | 1,690,000 | 1,690,167 | 0 | (2) | 0 | (2) | 0 | 1,690,165 | 0 | (165) | (165) | 20,007 | 01/14/2027. |
| 03789X | AA 6 DIN 2014-1 A2 ABS 4.277 09/05/44 | | 12/05/2018. | MBS Paydown | | 23,000 | 23,000 | 22,307 | 0 | 0 | 392 | 0 | 392 | 0 | 23,000 | 0 | 0 | 0 | 615 | 09/05/2044. |
| 038779 | AA 2 ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45 | | 10/30/2018. | MBS Paydown | | 25,000 | 25,000 | 25,000 | 25,000 | 0 | 0 | 0 | 0 | 0 | 25,000 | 0 | 0 | 0 | 776 | 10/30/2045. |
| 04015U | AC 2 ARES 2015-38A B2 CLO MEZ SEQ 3.84 01/27 | | 03/13/2018. | Distribution | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,224 | 0 | (8) | 0 | (8) | 0 | 2,000,216 | 0 | (216) | (216) | 30,507 | 01/20/2027. |
| 04544N | AD 6 ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036 | | 12/25/2018. | MBS Paydown | | 1,613,762 | 1,613,762 | 1,355,560 | 1,456,404 | 0 | 49,448 | 0 | 49,448 | 0 | 1,613,762 | 0 | 0 | 0 | 16,657 | 11/25/2036. |

# 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 |
| 04621X AE 8 | ASSURANT INC 2.50 03/15/2018 | .. | 03/15/2018. | Maturity | | 5,000,000 | 5,000,000 | 4,991,000 | 4,999,605 | 0 | 395 | 0 | 395 | 0 | 5,000,000 | 0 | 0 | 0 | 62,500 | 03/15/2018. |
| 05352P AA 5 | AVNT 2018-A A ABS SSNR 3.09 06/15/2021 | .. | 12/15/2018. | MBS Paydown | | 2,015,198 | 2,015,198 | 2,015,147 | 0 | 0 | (88) | 0 | (88) | 0 | 2,015,198 | 0 | 0 | 0 | 20,144 | 06/15/2021. |
| 05530M AA 7 | BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037 | .. | 12/25/2018. | MBS Paydown | | 707,690 | 707,690 | 540,596 | 556,405 | 0 | 27,106 | 0 | 27,106 | 0 | 707,690 | 0 | 0 | 0 | 7,807 | 01/25/2037. |
| 05530M AA 7 | BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 3,200 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 01/25/2037. |
| 05533D AK 2 | BCAP 2010-RR7 2A1 SEQ SSNR FLT 07/45 RE | .. | 12/26/2018. | MBS Paydown | | 106,231 | 106,231 | 103,376 | 104,290 | 0 | (22) | 0 | (22) | 0 | 106,231 | 0 | 0 | 0 | 2,004 | 07/26/2045. |
| 05533N AJ 3 | BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE | .. | 12/26/2018. | MBS Paydown | | 545,262 | 545,262 | 475,182 | 486,779 | 0 | (20,222) | 0 | (20,222) | 0 | 545,262 | 0 | 0 | 0 | 8,889 | 06/26/2037. |
| 05533N AJ 3 | BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE | .. | 12/26/2018. | Pass-Through Loss | | 0 | 43,042 | 1,368 | 0 | 0 | 0 | 0 | 0 | 0 | (1,333) | 0 | 1,333 | 1,333 | 0 | 06/26/2037. |
| 05545J AJ 8 | BCAP 2015-RR3 4A1 SEQ SSNR FLT 02/37 RE | .. | 12/25/2018. | MBS Paydown | | 892,428 | 892,428 | 796,492 | 819,528 | 0 | 16,910 | 0 | 16,910 | 0 | 892,428 | 0 | 0 | 0 | 9,687 | 02/27/2037. |
| 05549N AC 0 | BDS 2018-FL1 B CLO MEZ FLT 01/15/2035 | .. | 12/15/2018. | MBS Paydown | | 85,687 | 85,687 | 85,687 | 0 | 0 | 0 | 0 | 0 | 0 | 85,687 | 0 | 0 | 0 | 2,711 | 01/15/2035. |
| 05568Y AA 6 | BNSF RAILWAY CO 5.996 04/01/24 | .. | 10/01/2018. | Sinking Fund Redemption | | 189,621 | 189,621 | 189,621 | 189,621 | 0 | 0 | 0 | 0 | 0 | 189,621 | 0 | 0 | 0 | 5,711 | 04/01/2024. |
| 05584A AA 8 | HGVGI 2017-1A A ABS SNR 2.94 05/25/2029 | .. | 12/25/2018. | MBS Paydown | | 481,983 | 481,983 | 481,861 | 481,866 | 0 | 34 | 0 | 34 | 0 | 481,983 | 0 | 0 | 0 | 7,893 | 05/25/2029. |
| 05605G AA 0 | B2R 2015-2 A ABS SEQ SSNR 3.336 11/48 | .. | 12/15/2018. | MBS Paydown | | 1,979,092 | 1,979,092 | 1,979,079 | 1,978,000 | 0 | (900) | 0 | (900) | 0 | 1,979,092 | 0 | 0 | 0 | 46,942 | 11/15/2048. |
| 05618M AW 4 | BABSN 2014-3A B2R CLO MEZ 3.71 01/15/26 | .. | 06/13/2018. | Distribution | | 2,000,000 | 2,000,000 | 2,000,000 | 1,999,800 | 0 | (250) | 0 | (250) | 0 | 1,999,550 | 0 | 450 | 450 | 49,054 | 01/15/2026. |
| 05946X H5 5 | BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035 | .. | 12/20/2018. | MBS Paydown | | 1,096,993 | 1,096,993 | 968,994 | 973,020 | 0 | 16,410 | 0 | 16,410 | 0 | 1,096,993 | 0 | 0 | 0 | 18,845 | 11/20/2035. |
| 05946X H5 5 | BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035 | .. | 12/20/2018. | Pass-Through Loss | | 0 | 71,893 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11/20/2035. |
| 05946X YV 9 | BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035 | .. | 12/20/2018. | MBS Paydown | | 106,626 | 106,626 | 99,124 | 97,265 | 0 | (1,648) | 0 | (1,648) | 0 | 106,626 | 0 | 0 | 0 | 3,390 | 09/20/2035. |
| 05946X YV 9 | BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035 | .. | 12/20/2018. | Pass-Through Loss | | 0 | 6,650 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 09/20/2035. |
| 059475 AG 8 | BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37 | .. | 12/25/2018. | MBS Paydown | | 493,563 | 493,563 | 409,153 | 317,976 | 0 | 10,414 | 0 | 10,414 | 0 | 493,563 | 0 | 0 | 0 | 13,436 | 06/25/2037. |
| 059475 AG 8 | BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 102,413 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (845) | 0 | 845 | 845 | 0 | 06/25/2037. |
| 05948K ZF 9 | BOAA 2005-4 CB6 SEQ FLT 5/25/2035 | .. | 12/25/2018. | MBS Paydown | | 96,199 | 96,199 | 77,985 | 71,318 | 0 | (7,381) | 0 | (7,381) | 0 | 96,199 | 0 | 0 | 0 | 1,244 | 05/25/2035. |
| 05948K ZF 9 | BOAA 2005-4 CB6 SEQ FLT 5/25/2035 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 7,476 | 6,061 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 05/25/2035. |
| 05948X 5V 9 | BOAMS 2004-C B1 MEZ FLT 04/25/2034 | .. | 12/25/2018. | MBS Paydown | | 148,557 | 148,557 | 138,901 | 138,805 | 0 | (1,643) | 0 | (1,643) | 0 | 148,557 | 0 | 0 | 0 | 3,079 | 04/25/2034. |
| 05949C KS 4 | BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35 | .. | 12/25/2018. | MBS Paydown | | 11,580 | 11,580 | 11,237 | 11,368 | 0 | (23) | 0 | (23) | 0 | 11,580 | 0 | 0 | 0 | 189 | 11/25/2035. |
| 05949C KS 4 | BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 2,455 | 1,289 | 0 | 0 | 0 | 0 | 0 | 0 | 1,328 | 0 | (1,328) | (1,328) | 0 | 11/25/2035. |
| 05951U AC 5 | BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036 | .. | 12/25/2018. | MBS Paydown | | 4,692 | 4,692 | 4,440 | 3,490 | 0 | 36 | 0 | 36 | 0 | 4,692 | 0 | 0 | 0 | 184 | 10/25/2036. |
| 05951U AC 5 | BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 1,473 | 1,394 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10/25/2036. |
| 059522 AU 6 | BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036 | .. | 12/20/2018. | MBS Paydown | | 814,147 | 814,147 | 747,453 | 735,730 | 0 | 27,886 | 0 | 27,886 | 0 | 814,147 | 0 | 0 | 0 | 16,380 | 05/20/2036. |
| 059522 AU 6 | BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036 | .. | 12/20/2018. | Pass-Through Loss | | 0 | 42,905 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 05/20/2036. |
| 05953Y AH 4 | BAFC 2007-4 TA1B SEQ STP 05/25/37 | .. | 12/25/2018. | MBS Paydown | | 71,918 | 71,918 | 62,856 | 56,322 | 0 | 572 | 0 | 572 | 0 | 71,918 | 0 | 0 | 0 | 1,974 | 05/25/2037. |
| 05953Y AH 4 | BAFC 2007-4 TA1B SEQ STP 05/25/37 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 11,646 | 10,387 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 05/25/2037. |
| 05990E AD 2 | BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE | .. | 12/26/2018. | MBS Paydown | | 215,844 | 215,844 | 186,953 | 192,135 | 0 | 1,518 | 0 | 1,518 | 0 | 215,844 | 0 | 0 | 0 | 2,408 | 07/26/2036. |
| 05990E AD 2 | BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE | .. | 12/26/2018. | Pass-Through Loss | | 0 | 16,391 | 7,741 | 0 | 0 | 0 | 0 | 0 | 0 | 7,576 | 0 | (7,576) | (7,576) | 0 | 07/26/2036. |
| 07384M S8 6 | BSARM 2004-5 3A SEQ SNR FLT 07/25/2034 | .. | 12/25/2018. | MBS Paydown | | 45,456 | 45,456 | 46,066 | 46,121 | 0 | 239 | 0 | 239 | 0 | 45,456 | 0 | 0 | 0 | 1,074 | 07/25/2034. |
| 07384Y KF 2 | BSABS 2003-AC4 A SEQ 5.5 09/25/2033 | .. | 12/25/2018. | MBS Paydown | | 344,005 | 344,005 | 347,660 | 345,604 | 0 | 224 | 0 | 224 | 0 | 344,005 | 0 | 0 | 0 | 10,520 | 09/25/2033. |
| 07386H QZ 7 | BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35 | .. | 12/25/2018. | MBS Paydown | | 574,720 | 574,720 | 487,377 | 473,541 | 0 | 2,707 | 0 | 2,707 | 0 | 574,720 | 0 | 0 | 0 | 10,930 | 04/25/2035. |
| 07386H QZ 7 | BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 29,288 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 04/25/2035. |
| 073879 M5 4 | BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020 | .. | 12/25/2018. | MBS Paydown | | 320,627 | 320,627 | 324,434 | 322,937 | 0 | (478) | 0 | (478) | 0 | 320,627 | 0 | 0 | 0 | 8,783 | 09/25/2020. |
| 08180K AR 1 | BSP 2014-VA B1R CLO MEZ FLT 10/20/2026 | .. | 05/17/2018. | Distribution | | 2,000,000 | 2,000,000 | 2,000,000 | 1,992,123 | 0 | 866 | 0 | 866 | 0 | 1,992,988 | 0 | 7,012 | 7,012 | 38,342 | 10/20/2026. |
| 08180K AS 9 | BSP 2014-VA B2R CLO MEZ 3.59 10/20/2026 | .. | 05/17/2018. | Distribution | | 2,500,000 | 2,500,000 | 2,500,000 | 2,486,006 | 0 | 1,140 | 0 | 1,140 | 0 | 2,487,146 | 0 | 12,854 | 12,854 | 51,175 | 10/20/2026. |
| 08180X AL 6 | BSP 2015-8A A1C CLO SEQ SSNR 3.234 01/28 | .. | 02/09/2018. | Distribution | | 2,000,000 | 2,000,000 | 2,000,000 | 2,005,751 | 0 | (220) | 0 | (220) | 0 | 2,005,532 | 0 | (5,532) | (5,532) | 19,584 | 01/20/2028. |
| 088588 ZZ 4 | BEYONDTRUST SOFTWARE L+625 11/21/2023 AR | .. | 10/03/2018. | Paydown | | 1,250,000 | 1,250,000 | 1,221,780 | 1,222,092 | 0 | 27,908 | 0 | 27,908 | 0 | 1,250,000 | 0 | 0 | 0 | 94,820 | 11/21/2023. |
| 095560 AW 8 | BHILL 2013-1A C1R CLO MEZ FLT 01/15/2026 | .. | 04/15/2018. | MBS Paydown | | 3,500,000 | 3,500,000 | 3,500,000 | 3,500,853 | 0 | (853) | 0 | (853) | 0 | 3,500,000 | 0 | 0 | 0 | 69,687 | 01/15/2026. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP 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 |
| 095560 AY 4 | BHILL 2013-1A C2R CLO MEZ 4.35 01/15/26 | | 04/15/2018. | MBS Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,142 | 0 | (142) | 0 | (142) | 0 | 1,000,000 | 0 | 0 | 0 | 21,750 | 01/15/2026. |
| 09774X BF 8 | BCM 1999-B A5 SEQ 7.44 12/15/2029 | | 07/15/2018. | MBS Paydown | | 1,860 | 1,860 | 1,860 | 898 | 33 | 7,192 | 0 | 7,225 | 0 | 1,860 | 0 | 0 | 0 | 75 | 12/15/2029. |
| 107265 AE 0 | BRENT 2006-1A B CLO MEZ FLT 02/01/2022 | | 11/01/2018. | MBS Paydown | | 2,517,881 | 2,517,881 | 2,415,592 | 2,511,333 | 0 | 6,548 | 0 | 6,548 | 0 | 2,517,881 | 0 | 0 | 0 | 40,393 | 02/01/2022. |
| 11042A AA 2 | BRITISH AIRWAYS 4.625 06/20/2024 | | 12/20/2018. | Sinking Fund Redemption | | 170,919 | 170,919 | 171,203 | 171,089 | 0 | (22) | 0 | (22) | 0 | 170,919 | 0 | 0 | 0 | 4,987 | 06/20/2024. |
| 11042B AA 0 | BRITISH AIRWAYS 5.625 06/20/2020 | | 12/20/2018. | Sinking Fund Redemption | | 262,824 | 262,824 | 262,824 | 262,824 | 0 | 0 | 0 | 0 | 0 | 262,824 | 0 | 0 | 0 | 9,240 | 06/20/2020. |
| 114536 AA 3 | BROOKSTONE HOLDING PIK 10.00 07/07/21 | | 10/29/2018. | Distribution | | 160,975 | 160,975 | 116,117 | 6,231 | 5,847 | 156,000 | 0 | 161,848 | 0 | 168,079 | 0 | (7,104) | (7,104) | 944 | 07/07/2021. |
| 12189P AD 4 | BNSF 98-C TRUST 6.23 07/02/2018 | | 01/02/2018. | Sinking Fund Redemption | | 11,376 | 11,376 | 10,295 | 11,376 | 0 | 0 | 0 | 0 | 0 | 11,376 | 0 | 0 | 0 | 354 | 07/02/2018. |
| 12189P AD 4 | BNSF 98-C TRUST 6.23 07/02/2018 | | 07/02/2018. | Maturity | | 5,384 | 5,384 | 4,872 | 5,384 | 0 | 0 | 0 | 0 | 0 | 5,384 | 0 | 0 | 0 | 335 | 07/02/2018. |
| 12189P AE 2 | BURLINGTON NORTH 7.16 01/02/20 | | 07/02/2018. | Sinking Fund Redemption | | 232,994 | 232,994 | 253,856 | 232,994 | 0 | 0 | 0 | 0 | 0 | 232,994 | 0 | 0 | 0 | 8,735 | 01/02/2020. |
| 12189P AL 6 | BUR NTH/SAN FA 5.943 01/15/2022 | | 07/15/2018. | Sinking Fund Redemption | | 139,337 | 139,337 | 139,337 | 139,527 | 0 | 0 | 0 | 0 | 0 | 139,337 | 0 | 0 | 0 | 4,146 | 01/15/2022. |
| 123262 AN 7 | BJETS 2018-1 A ABS SSNR 4.335 02/15/2033 | | 12/15/2018. | MBS Paydown | | 706,744 | 706,744 | 706,731 | 0 | 0 | 78 | 0 | 78 | 0 | 706,744 | 0 | 0 | 0 | 9,887 | 02/15/2033. |
| 12479L AA 8 | CAI 2012-1A A ABS 3.47 10/25/2027 | C | 12/25/2018. | MBS Paydown | | 300,000 | 300,000 | 295,416 | 296,433 | 0 | 747 | 0 | 747 | 0 | 300,000 | 0 | 0 | 0 | 5,619 | 10/25/2027. |
| 12479L AC 4 | CAI 2013-1A A ABS 3.35 03/27/2028 | C | 12/25/2018. | MBS Paydown | | 465,000 | 465,000 | 457,104 | 459,359 | 0 | 1,084 | 0 | 1,084 | 0 | 465,000 | 0 | 0 | 0 | 8,402 | 03/27/2028. |
| 12479R AE 7 | CAUTO 2017-1A A2 ABS SNR 4.18 04/15/2047 | | 12/15/2018. | MBS Paydown | | 10,000 | 10,000 | 9,999 | 9,999 | 0 | 0 | 0 | 0 | 0 | 10,000 | 0 | 0 | 0 | 227 | 04/15/2047. |
| 12489W QE 7 | CBASS 2005-CB8 AF3 SEQ SNR 4.1978 12/35 | | 12/25/2018. | MBS Paydown | | 170,423 | 170,423 | 164,458 | 165,179 | 0 | 4,789 | 0 | 4,789 | 0 | 170,423 | 0 | 0 | 0 | 5,367 | 12/25/2035. |
| 125431 AH 9 | CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36 | | 11/20/2018. | Pass-Through Loss | | 0 | 14,127 | 13,881 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 06/20/2036. |
| 125431 AH 9 | CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36 | | 12/20/2018. | MBS Paydown | | 109,297 | 109,297 | 106,923 | 64,543 | 0 | 6,992 | 0 | 6,992 | 0 | 109,297 | 0 | 0 | 0 | 2,193 | 06/20/2036. |
| 125634 AG 0 | CLIF 2013-1A ABS 2.83 03/18/2028 | | 06/21/2018. | Consent Fee | | 971 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 971 | 0 | 0 | 0 | 0 | 03/18/2028. |
| 125634 AG 0 | CLIF 2013-1A ABS 2.83 03/18/2028 | | 12/18/2018. | MBS Paydown | | 121,667 | 121,667 | 121,649 | 121,657 | 0 | 18 | 0 | 18 | 0 | 121,667 | 0 | 0 | 0 | 2,004 | 03/18/2028. |
| 125634 AJ 4 | CLIF 2013-2A NOTE ABS 3.22 06/18/28 | | 06/21/2018. | Consent Fee | | 976 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 976 | 0 | 0 | 0 | 0 | 06/18/2028. |
| 125634 AJ 4 | CLIF 2013-2A NOTE ABS 3.22 06/18/28 | | 12/18/2018. | MBS Paydown | | 67,367 | 67,367 | 67,342 | 67,351 | 0 | 6 | 0 | 6 | 0 | 67,367 | 0 | 0 | 0 | 933 | 06/18/2028. |
| 125634 AQ 8 | CLIF 2014-2A A ABS SNR 3.38 10/18/2029 | | 06/21/2018. | Consent Fee | | 19,631 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 19,631 | 0 | 0 | 0 | 0 | 10/18/2029. |
| 125634 AQ 8 | CLIF 2014-2A A ABS SNR 3.38 10/18/2029 | | 12/18/2018. | MBS Paydown | | 1,671,182 | 1,671,182 | 1,653,196 | 1,580,757 | 0 | 2,310 | 0 | 2,310 | 0 | 1,671,182 | 0 | 0 | 0 | 29,882 | 10/18/2029. |
| 12563L AA 5 | CLIF 2016-1A A ABS SNR 4.21 02/18/41 | | 12/18/2018. | MBS Paydown | | 178,443 | 178,443 | 178,424 | 178,427 | 0 | 2 | 0 | 2 | 0 | 178,443 | 0 | 0 | 0 | 4,010 | 02/18/2041. |
| 12641P CH 5 | CSMC 2009-6R 9A3 SUB SSUP CSTR 4/26/36 | | 12/26/2018. | MBS Paydown | | 285,461 | 285,461 | 285,461 | 284,944 | 0 | (6,660) | 0 | (6,660) | 0 | 285,461 | 0 | 0 | 0 | 5,833 | 04/26/2036. |
| 12641P CK 8 | CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36 | | 05/31/2018. | Book Value Adjustment | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 28,190 | 0 | (28,190) | (28,190) | 0 | 04/26/2036. |
| 12641P CK 8 | CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36 | | 11/26/2018. | Pass-Through Loss | | 0 | (47,069) | 3,769 | 0 | 0 | (0) | 0 | (0) | 0 | (28,214) | 0 | 28,214 | 28,214 | 0 | 04/26/2036. |
| 12641Q AA 0 | CSMC 2009-7R 3A3 MEZ 6.00 9/26/37 | | 12/26/2018. | MBS Paydown | | 13,780 | 13,780 | 9,275 | 9,188 | 0 | 884 | 0 | 884 | 0 | 13,780 | 0 | 0 | 0 | 434 | 09/26/2037. |
| 12641Q AA 0 | CSMC 2009-7R 3A3 MEZ 6.00 9/26/37 | | 12/26/2018. | Pass-Through Loss | | 0 | 579 | 403 | 0 | 0 | 0 | 0 | 0 | 0 | (24) | 0 | 24 | 24 | 0 | 09/26/2037. |
| 12641Q AE 2 | CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37 | | 11/26/2018. | MBS Paydown | | 70,079 | 70,079 | 70,079 | 69,744 | 0 | 335 | 0 | 335 | 0 | 70,079 | 0 | 0 | 0 | 2,600 | 07/26/2037. |
| 12641Q AF 9 | CSMC 2009-7R 4A2 SUB CSTR 7/26/37 | | 11/26/2018. | MBS Paydown | | 17,905 | 17,905 | 17,905 | 13,049 | 0 | 3,481 | 0 | 3,481 | 0 | 17,905 | 0 | 0 | 0 | 979 | 07/26/2037. |
| 12641Q AJ 1 | CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037 | | 12/26/2018. | Pass-Through Loss | | 0 | 53,199 | 0 | 0 | 0 | (311) | 0 | (311) | 0 | (1,464) | 0 | 1,464 | 1,464 | 0 | 07/26/2037. |
| 12641Q BF 8 | CSMC 2009-7R 7A4 MEZ FLT 12/26/36 | | 11/26/2018. | Pass-Through Loss | | 0 | 15,748 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (2,688) | 0 | 2,688 | 2,688 | 0 | 12/26/2036. |
| 12641Q BF 8 | CSMC 2009-7R 7A4 MEZ FLT 12/26/36 | | 12/26/2018. | MBS Paydown | | 419,187 | 419,187 | 62,262 | 118,055 | 0 | 65,893 | 0 | 65,893 | 0 | 419,187 | 0 | 0 | 0 | 11,376 | 12/26/2036. |
| 12641Q CQ 3 | CSMC 2009-7R 12A3 SUB 5.75 1/26/36 | | 02/26/2018. | MBS Paydown | | 6,438 | 6,438 | 6,438 | 6,412 | 0 | 26 | 0 | 26 | 0 | 6,438 | 0 | 0 | 0 | 32 | 01/26/2036. |
| 12641Q CR 1 | CSMC 2009-7R 12A4 SUB 5.75 1/26/36 | | 12/26/2018. | MBS Paydown | | 31,381 | 31,381 | 31,381 | 31,300 | 0 | 8 | 0 | 8 | 0 | 31,381 | 0 | 0 | 0 | 1,120 | 01/26/2036. |
| 12641Q CS 9 | CSMC 2009-7R 12A5 MEZ 5.75 1/26/36 | | 12/26/2018. | Pass-Through Loss | | 0 | (443) | 2,201 | 0 | 0 | 4 | 0 | 4 | 0 | 0 | 0 | 0 | 0 | 0 | 01/26/2036. |
| 12641Q DH 2 | CSMC 2009-7R 14A6 MEZ 5.75 4/26/37 | | 12/26/2018. | MBS Paydown | | 138,665 | 138,665 | 109,606 | 91,724 | 0 | (3,312) | 0 | (3,312) | 0 | 138,665 | 0 | 0 | 0 | 1,908 | 04/26/2037. |
| 12641Q DM 1 | CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37 | | 12/26/2018. | MBS Paydown | | 145,221 | 145,221 | 130,947 | 135,652 | 0 | 4,567 | 0 | 4,567 | 0 | 145,221 | 0 | 0 | 0 | 4,678 | 04/26/2037. |
| 12641Q DQ 2 | CSMC 2009-7R 15A4 SUB FLT 4/26/37 | | 12/26/2018. | Pass-Through Loss | | 0 | 30,932 | 0 | 0 | 0 | (8) | 0 | (8) | 0 | (878) | 0 | 878 | 878 | 0 | 04/26/2037. |
| 12641Q EA 6 | CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37 | | 12/26/2018. | MBS Paydown | | 313,002 | 313,002 | 264,610 | 301,422 | 0 | 7,259 | 0 | 7,259 | 0 | 313,002 | 0 | 0 | 0 | 2,053 | 03/26/2037. |
| 12641Q EK 4 | CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37 | | 12/26/2018. | MBS Paydown | | 558,712 | 558,712 | 558,712 | 558,712 | 0 | 0 | 0 | 0 | 0 | 558,712 | 0 | 0 | 0 | 12,485 | 03/26/2037. |

# 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 |
| 12647H BC 9 | CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE | | 12/28/2018. | MBS Paydown | | 598,028 | 598,028 | 434,322 | 458,387 | 0 | 105,278 | 0 | 105,278 | 0 | 598,028 | 0 | 0 | 0 | 8,044 | 12/27/2036. |
| 12647H BC 9 | CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE | | 12/28/2018. | Pass-Through Loss | | 0 | 2,859 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12/27/2036. |
| 126670 CJ 5 | CWL 2005-11 AF4 SEQ 5.21 2/25/2036 | | 12/25/2018. | MBS Paydown | | 266,687 | 266,687 | 266,677 | 213,155 | 0 | 1,499 | 0 | 1,499 | 0 | 266,687 | 0 | 0 | 0 | 9,693 | 02/25/2036. |
| 12667F 5E 1 | CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35 | | 12/25/2018. | MBS Paydown | | 725,897 | 725,897 | 728,823 | 679,150 | 0 | 8,407 | 0 | 8,407 | 0 | 725,897 | 0 | 0 | 0 | 19,676 | 04/25/2035. |
| 12667F 5E 1 | CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35 | | 12/25/2018. | Pass-Through Loss | | 0 | 77,464 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 04/25/2035. |
| 12667F LG 8 | CWALT 2004-J5 1A6 NAS 5.687 7/25/2034 | | 04/25/2018. | MBS Paydown | | 3 | 3 | 3 | 3 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 | 0 | 0 | 07/25/2034. |
| 12667F RE 7 | CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024 | | 12/25/2018. | MBS Paydown | | 491,071 | 491,071 | 498,437 | 493,461 | 0 | 305 | 0 | 305 | 0 | 491,071 | 0 | 0 | 0 | 12,426 | 08/25/2024. |
| 12667F VF 9 | CWALT 2004-J10 4CB1 SEQ SNR 6.5 10/25/34 | | 12/25/2018. | MBS Paydown | | 41,978 | 41,978 | 42,713 | 42,341 | 0 | (198) | 0 | (198) | 0 | 41,978 | 0 | 0 | 0 | 1,488 | 10/25/2034. |
| 12668A 4C 6 | CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036 | | 12/25/2018. | MBS Paydown | | 71,401 | 71,401 | 0 | 0 | 0 | 71,401 | 0 | 71,401 | 0 | 71,401 | 0 | 0 | 0 | 928 | 01/25/2036. |
| 12668A 4C 6 | CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036 | | 12/25/2018. | Pass-Through Loss | | 0 | 91,470 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 01/25/2036. |
| 12668B YA 5 | CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36 | | 12/25/2018. | MBS Paydown | | 43,319 | 43,319 | 37,414 | 19,321 | 0 | 1,208 | 0 | 1,208 | 0 | 43,319 | 0 | 0 | 0 | 1,574 | 05/25/2036. |
| 12668B YA 5 | CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36 | | 12/25/2018. | Pass-Through Loss | | 0 | 14,932 | 12,896 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 05/25/2036. |
| 126694 D5 4 | CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36 | | 11/20/2018. | Pass-Through Loss | | 0 | (14) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 04/20/2036. |
| 126694 D5 4 | CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36 | | 12/20/2018. | MBS Paydown | | 252,579 | 252,579 | 221,234 | 218,624 | 0 | 2,731 | 0 | 2,731 | 0 | 252,579 | 0 | 0 | 0 | 5,242 | 04/20/2036. |
| 126694 HN 1 | CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035 | | 12/25/2018. | MBS Paydown | | 8,292 | 8,292 | 8,230 | 6,539 | 0 | 1,001 | 0 | 1,001 | 0 | 8,292 | 0 | 0 | 0 | 263 | 11/25/2035. |
| 126694 QJ 0 | CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35 | | 11/20/2018. | Pass-Through Loss | | 0 | 15,084 | 15,110 | 0 | 0 | 0 | 0 | 0 | 0 | 14,777 | 0 | (14,777) | (14,777) | 0 | 12/20/2035. |
| 126694 QJ 0 | CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35 | | 12/20/2018. | MBS Paydown | | 163,495 | 163,495 | 148,718 | 149,420 | 0 | 34 | 0 | 34 | 0 | 163,495 | 0 | 0 | 0 | 3,593 | 12/20/2035. |
| 126694 UJ 5 | CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036 | | 11/25/2018. | Pass-Through Loss | | 0 | 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 01/25/2036. |
| 126694 UJ 5 | CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036 | | 12/25/2018. | MBS Paydown | | 205,565 | 205,565 | 177,891 | 174,342 | 0 | 4,268 | 0 | 4,268 | 0 | 205,565 | 0 | 0 | 0 | 4,175 | 01/25/2036. |
| 12669F V8 3 | CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034 | | 12/20/2018. | MBS Paydown | | 215,878 | 215,878 | 216,211 | 216,361 | 0 | (409) | 0 | (409) | 0 | 215,878 | 0 | 0 | 0 | 3,698 | 09/20/2034. |
| 12669F VH 3 | CWHL 2004-6 2A1 SEQ SNR FLT 05/25/2034 | | 12/25/2018. | MBS Paydown | | 111,465 | 111,465 | 111,672 | 111,445 | 0 | (112) | 0 | (112) | 0 | 111,465 | 0 | 0 | 0 | 2,412 | 05/25/2034. |
| 12669G BY 6 | CWHL 2004-HYB7 1A1 SEQ SNR FLT 11/20/34 | | 12/20/2018. | MBS Paydown | | 75,650 | 75,650 | 75,980 | 76,034 | 0 | 213 | 0 | 213 | 0 | 75,650 | 0 | 0 | 0 | 1,187 | 11/20/2034. |
| 12669G BZ 3 | CWHL 2004-HYB7 1A2 SEQ SNR FLT 11/20/34 | | 12/20/2018. | MBS Paydown | | 109,111 | 109,111 | 109,587 | 109,664 | 0 | 308 | 0 | 308 | 0 | 109,111 | 0 | 0 | 0 | 1,712 | 11/20/2034. |
| 12803P AB 4 | CAJUN 2017-1A A2 ABS SNR 6.50 08/20/2047 | | 11/20/2018. | MBS Paydown | | 60,000 | 60,000 | 59,535 | 59,570 | 0 | 45 | 0 | 45 | 0 | 60,000 | 0 | 0 | 0 | 2,438 | 08/20/2047. |
| 14575H AA 6 | CAUTO 2016-1A A ABS SNR 4.55 02/15/2046 | | 12/15/2018. | MBS Paydown | | 74,483 | 74,483 | 74,456 | 74,462 | 0 | 2 | 0 | 2 | 0 | 74,483 | 0 | 0 | 0 | 1,857 | 02/15/2046. |
| 14855J AB 1 | CLAST 2016-1 A ABS SSNR 4.45 08/15/2041 | | 12/15/2018. | MBS Paydown | | 583,268 | 583,268 | 582,617 | 582,597 | 0 | 172 | 0 | 172 | 0 | 583,268 | 0 | 0 | 0 | 15,829 | 08/15/2041. |
| 14856C AA 7 | CLAST 2018-1 A ABS SSNR 4.125 06/15/2043 | | 12/15/2018. | MBS Paydown | | 35,700 | 35,700 | 35,673 | 0 | 0 | 2 | 0 | 2 | 0 | 35,700 | 0 | 0 | 0 | 429 | 06/15/2043. |
| 149556 ZZ 8 | CAZ CREEK TAX LIEN FUND 6.50 05/08/2021 | | 07/01/2018. | Paydown | | 276,110 | 276,110 | 275,420 | 0 | 0 | 690 | 0 | 690 | 0 | 276,110 | 0 | 0 | 0 | 2,692 | 05/08/2021. |
| 15032D AB 7 | CEDF 2016-6A AF CLO SSNR 2.796 10/20/28 | | 10/20/2018. | MBS Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 994,596 | 0 | 5,404 | 0 | 5,404 | 0 | 1,000,000 | 0 | 0 | 0 | 27,960 | 10/20/2028. |
| 15137D AQ 8 | CECLO 2014-22A A2BR CLO MEZ 3.4 11/07/26 | | 11/07/2018. | MBS Paydown | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 68,000 | 11/07/2026. |
| 16162W NB 1 | CHASE 2005-S3 A1 NAS SSNR 5.50 11/25/35 | | 12/25/2018. | MBS Paydown | | 399,499 | 399,499 | 399,561 | 397,210 | 0 | (2,418) | 0 | (2,418) | 0 | 399,499 | 0 | 0 | 0 | 9,725 | 11/25/2035. |
| 16162W PV 5 | CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36 | | 05/31/2018. | Book Value Adjustment | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,023 | 0 | (5,023) | (5,023) | 0 | 01/25/2036. |
| 16162W PV 5 | CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36 | | 12/25/2018. | MBS Paydown | | 31,056 | 31,056 | 27,231 | 24,891 | 0 | 1,275 | 0 | 1,275 | 0 | 31,056 | 0 | 0 | 0 | 549 | 01/25/2036. |
| 16162W PV 5 | CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36 | | 12/25/2018. | Pass-Through Loss | | 0 | (4,630) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (5,112) | 0 | 5,112 | 5,112 | 0 | 01/25/2036. |
| 16162X AD 9 | CHASE 2006-S3 1A4 SEQ SSNR FLT 1136 | | 12/25/2018. | MBS Paydown | | 80,738 | 80,738 | 70,444 | 66,924 | 0 | (40,731) | 0 | (40,731) | 0 | 80,738 | 0 | 0 | 0 | 2,641 | 11/25/2036. |
| 16165Y AV 4 | CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37 | | 12/25/2018. | MBS Paydown | | 526,522 | 526,522 | 442,282 | 402,211 | 0 | (19,463) | 0 | (19,463) | 0 | 526,522 | 0 | 0 | 0 | 11,021 | 08/25/2037. |
| 16165Y AV 4 | CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37 | | 12/25/2018. | Pass-Through Loss | | 0 | 297,472 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 08/25/2037. |
| 17181C AA 6 | CIMLT 2018-1A A ABS SNR FLT 03/20/2043 | | 12/20/2018. | MBS Paydown | | 231,979 | 231,979 | 231,979 | 0 | 0 | (6) | 0 | (6) | 0 | 231,979 | 0 | 0 | 0 | 2,189 | 03/20/2043. |
| 172967 ER 8 | CITIGROUP INC C 8.40 04/29/2049 | | 03/09/2018. | Distribution | | 12,569 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,569 | 12,569 | 0 | 04/29/2049. |
| 17307G 4H 8 | CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036 | | 12/25/2018. | MBS Paydown | | 19,337 | 19,337 | 19,337 | 7,514 | 0 | 1,185 | 0 | 1,185 | 0 | 19,337 | 0 | 0 | 0 | 413 | 03/25/2036. |
| 17307G VN 5 | CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035 | | 12/25/2018. | MBS Paydown | | 93,398 | 93,398 | 93,396 | 54,155 | 0 | (3,872) | 0 | (3,872) | 0 | 93,398 | 0 | 0 | 0 | 2,295 | 08/25/2035. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 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 |
| 17309A AD 1 | CMALT 2006-A1 1A4 NAS 5.75 04/25/36 | .. | 12/25/2018. | MBS Paydown | | 111,615 | 111,615 | 104,770 | 99,901 | 0 | (637) | 0 | (637) | 0 | 111,615 | 0 | 0 | 0 | 3,601 | 04/25/2036. |
| 17309A AD 1 | CMALT 2006-A1 1A4 NAS 5.75 04/25/36 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 12,295 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 04/25/2036. |
| 17309N AD 3 | CRMSI 2006-1 A4 SEQ 5.939 7/25/2036 | .. | 02/25/2018. | MBS Paydown | | 120,546 | 120,546 | 120,544 | 120,546 | 0 | 0 | 0 | 0 | 0 | 120,546 | 0 | 0 | 0 | 637 | 07/25/2036. |
| 17310E AD 0 | CRMSI 2006-2 A4 SEQ 5.775 09/25/36 | .. | 08/25/2018. | MBS Paydown | | 326,543 | 326,543 | 282,459 | 326,543 | 0 | 0 | 0 | 0 | 0 | 326,543 | 0 | 0 | 0 | 6,116 | 09/25/2036. |
| 17312V AA 6 | CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37 | .. | 12/25/2018. | MBS Paydown | | 29,897 | 29,897 | 10,211 | 9,462 | 0 | 4,942 | 0 | 4,942 | 0 | 29,897 | 0 | 0 | 0 | 484 | 03/25/2037. |
| 17312V AA 6 | CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 5,500 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 03/25/2037. |
| 18976G AR 7 | CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37 | .. | 12/25/2018. | MBS Paydown | | 204,638 | 204,638 | 165,757 | 158,176 | 0 | (2,022) | 0 | (2,022) | 0 | 204,638 | 0 | 0 | 0 | 6,171 | 06/25/2037. |
| 18976G AR 7 | CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 56,304 | 45,606 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 06/25/2037. |
| 19624H AA 6 | COLNY 2014-1 A SEQ SNR 2.5432 04/20/2050 | .. | 09/20/2018. | MBS Paydown | | 331,856 | 331,856 | 331,855 | 331,824 | 0 | 0 | 0 | 0 | 0 | 331,824 | 0 | 32 | 32 | 3,974 | 04/20/2050. |
| 20267U AA 7 | CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040 | .. | 12/25/2018. | MBS Paydown | | 427,219 | 427,219 | 427,103 | 427,110 | 0 | 83 | 0 | 83 | 0 | 427,219 | 0 | 0 | 0 | 5,482 | 10/25/2040. |
| 202795 GX 2 | COMMONWLTH EDISON 6.95 07/15/2018 | .. | 07/15/2018. | Maturity | | 4,000,000 | 4,000,000 | 3,598,100 | 3,968,437 | 0 | 31,563 | 0 | 31,563 | 0 | 4,000,000 | 0 | 0 | 0 | 139,000 | 07/15/2018. |
| 20369F AA 7 | COMMF 2015-1A A CLO SSNR 5.75 11/01/2027 | .. | 08/01/2018. | MBS Paydown | | 46,559 | 46,559 | 46,229 | 46,557 | 0 | 1 | 0 | 1 | 0 | 46,559 | 0 | 0 | 0 | 2,004 | 11/01/2027. |
| 20825A AA 6 | CONN 2017-B A ABS SSNR 2.73 03/15/2020 | .. | 12/15/2018. | MBS Paydown | | 5,000,000 | 5,000,000 | 4,999,787 | 4,999,802 | 0 | 198 | 0 | 198 | 0 | 5,000,000 | 0 | 0 | 0 | 57,379 | 07/15/2020. |
| 21075W CJ 2 | CONHE 1996-1 A7 SEQ 7.00 3/15/2027 | .. | 12/15/2018. | MBS Paydown | | 23,921 | 23,921 | 23,902 | 5,898 | 0 | 0 | 0 | 0 | 0 | 23,921 | 0 | 0 | 0 | 661 | 03/15/2027. |
| 210795 QB 9 | CONTL AIRLINES 12-2 A 4.00 10/29/2024 | .. | 10/29/2018. | Sinking Fund Redemption | | 244,943 | 244,943 | 248,617 | 247,646 | 0 | (265) | 0 | (265) | 0 | 244,943 | 0 | 0 | 0 | 7,310 | 10/29/2024. |
| 212015 AH 4 | CONTINENTAL RESOURCES 5.00 09/15/2022 | .. | 08/16/2018. | Partial Call | | 391,418 | 385,000 | 359,975 | 368,346 | 0 | 16,654 | 0 | 16,654 | 0 | 385,000 | 0 | (0) | (0) | 17,658 | 09/15/2022. |
| 225401 AB 4 | CREDIT SUISSE 3.574 01/09/2023 | C | 02/12/2018. | GOLDMAN SACHS | | 3,009,480 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 9,480 | 9,480 | 57,519 | 01/09/2023. |
| 22547R AA 2 | CREDITCORP 12.00 07/15/2018 | .. | 07/15/2018. | Maturity | | 2,000,000 | 2,000,000 | 1,981,600 | 760,000 | 0 | 1,240,000 | 0 | 1,240,000 | 0 | 2,000,000 | 0 | 0 | 0 | 240,000 | 07/15/2018. |
| 227170 AE 7 | CRNN 2013-1A A ABS 3.08 04/18/2028 | C | 12/14/2018. | Consent Fee | | 1,104 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,104 | 0 | 0 | 0 | 0 | 04/18/2028. |
| 227170 AE 7 | CRNN 2013-1A A ABS 3.08 04/18/2028 | C | 12/18/2018. | MBS Paydown | | 250,000 | 250,000 | 246,108 | 246,874 | 0 | 573 | 0 | 573 | 0 | 250,000 | 0 | 0 | 0 | 4,157 | 04/18/2028. |
| 227170 AG 2 | CRNN 2014-2A A ABS SNR 3.27 11/18/2029 | C | 01/17/2018. | CS FIRST BOSTON | | 2,573,148 | 2,592,593 | 2,588,544 | 2,625,694 | 0 | 64 | 0 | 64 | 0 | 2,588,722 | 0 | (15,574) | (15,574) | 0 | 11/18/2029. |
| 227170 AG 2 | CRNN 2014-2A A ABS SNR 3.27 11/18/2029 | C | 01/17/2018. | Factor Based Paydown | | 37,037 | 37,037 | 36,979 | 0 | 0 | 0 | 0 | 0 | 0 | 37,037 | 0 | 0 | 0 | 0 | 11/18/2029. |
| 23242L AB 9 | CWHEL 2006-F 2A1A SEQ FLT 7/15/2036 | .. | 12/15/2018. | MBS Paydown | | 102,035 | 102,035 | 71,297 | 86,523 | 0 | (22,352) | 0 | (22,352) | 0 | 102,035 | 0 | 0 | 0 | 1,091 | 07/15/2036. |
| 23245G AB 7 | CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36 | .. | 12/25/2018. | MBS Paydown | | 342,065 | 342,065 | 259,856 | 224,875 | 0 | 96,536 | 0 | 96,536 | 0 | 342,065 | 0 | 0 | 0 | 3,477 | 12/25/2046. |
| 23245G AB 7 | CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 4,107 | 3,899 | 0 | 0 | 0 | 0 | 0 | 0 | 3,355 | 0 | (3,355) | (3,355) | 0 | 12/25/2046. |
| 233046 AD 3 | DNKN 2015-1A A2II ABS SNR 3.98 02/20/45 | .. | 11/20/2018. | MBS Paydown | | 25,000 | 25,000 | 25,000 | 25,000 | 0 | 0 | 0 | 0 | 0 | 25,000 | 0 | 0 | 0 | 622 | 02/20/2045. |
| 233046 AH 4 | DNKN 2017-1AW A2II ABS SNR 3.35 11/47 | .. | 11/20/2018. | MBS Paydown | | 30,000 | 30,000 | 29,986 | 29,986 | 0 | (1) | 0 | (1) | 0 | 30,000 | 0 | 0 | 0 | 672 | 11/20/2047. |
| 23359Z ZA 2 | DTV AMERICA 14% 06/22/2018 | .. | 06/19/2018. | Exchanged | | 600,000 | 600,000 | 600,000 | 600,000 | 0 | 0 | 0 | 0 | 0 | 600,000 | 0 | 0 | 0 | 82,159 | 06/22/2018. |
| 247358 AA 2 | DELTA AIR 2012-1 4 05/07/20 | .. | 11/07/2018. | Sinking Fund Redemption | | 126,413 | 126,413 | 126,413 | 126,413 | 0 | 0 | 0 | 0 | 0 | 126,413 | 0 | 0 | 0 | 4,441 | 05/07/2020. |
| 24763L AE 0 | DELHE 1995-2 A5 HE SEQ 7.1 1/25/27 | .. | 12/25/2018. | MBS Paydown | | 16,690 | 16,690 | 16,747 | 16,690 | 0 | 0 | 0 | 0 | 0 | 16,690 | 0 | 0 | 0 | 704 | 01/25/2027. |
| 24824T AC 4 | DEN12 2016-1A A2 CLO SSNR 3.0 04/15/2028 | .. | 04/24/2018. | Distribution | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 0 | 5,000,000 | 0 | 0 | 0 | 78,750 | 04/15/2028. |
| 25150M AC 0 | DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36 | .. | 12/25/2018. | MBS Paydown | | 206,211 | 206,211 | 162,391 | 172,303 | 0 | 12,330 | 0 | 12,330 | 0 | 206,211 | 0 | 0 | 0 | 1,060 | 12/25/2036. |
| 25150R AD 7 | DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037 | .. | 12/25/2018. | MBS Paydown | | 672,073 | 672,073 | 613,507 | 613,525 | 0 | 23,344 | 0 | 23,344 | 0 | 672,073 | 0 | 0 | 0 | 7,436 | 02/25/2037. |
| 25150R AD 7 | DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 19,667 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 02/25/2037. |
| 251510 DP 5 | DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35 | .. | 12/25/2018. | MBS Paydown | | 552,763 | 552,763 | 556,045 | 525,928 | 0 | (6,476) | 0 | (6,476) | 0 | 552,763 | 0 | 0 | 0 | 16,792 | 04/25/2035. |
| 251510 DQ 3 | DBALT 2005-2 2A1 SEQ FLT 3/25/2020 | .. | 12/25/2018. | MBS Paydown | | 29,144 | 29,144 | 24,991 | 27,723 | 0 | 1,277 | 0 | 1,277 | 0 | 29,144 | 0 | 0 | 0 | 308 | 03/25/2020. |
| 251510 MD 2 | DBALT 2006-AB1 A1A SEQ 5.431 02/25/36 | .. | 12/25/2018. | MBS Paydown | | 29,671 | 29,671 | 29,630 | 19,606 | 0 | (714) | 0 | (714) | 0 | 29,671 | 0 | 0 | 0 | 766 | 02/25/2036. |
| 251510 MD 2 | DBALT 2006-AB1 A1A SEQ 5.431 02/25/36 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 2,951 | 2,996 | 0 | 0 | 0 | 0 | 0 | 0 | (35) | 0 | 35 | 35 | 0 | 02/25/2036. |
| 251563 FY 3 | DMSI 2004-5 A3 SEQ 5.59 07/25/2034 | .. | 02/25/2018. | MBS Paydown | | 89,772 | 89,772 | 89,752 | 89,420 | 0 | 353 | 0 | 353 | 0 | 89,772 | 0 | 0 | 0 | 442 | 07/25/2034. |
| 25264V AA 7 | DHAL 2015-1 A ABS SNR 3.81 07/14/2028 | C | 12/14/2018. | MBS Paydown | | 308,008 | 308,008 | 304,254 | 0 | 0 | 2,182 | 0 | 2,182 | 0 | 308,008 | 0 | 0 | 0 | 6,667 | 07/14/2028. |
| 256853 AA 0 | DOLPHIN ENERGY 5.888 06/15/2019 | C | 12/15/2018. | Sinking Fund Redemption | | 439,200 | 439,200 | 438,102 | 438,979 | 0 | 159 | 0 | 159 | 0 | 439,200 | 0 | 0 | 0 | 19,713 | 06/15/2019. |
| 25755T AG 5 | DPABS 2017-1A A2II ABS SNR 3.082 07/47 | .. | 10/25/2018. | MBS Paydown | | 85,000 | 85,000 | 84,638 | 70,000 | 0 | 33 | 0 | 33 | 0 | 85,000 | 0 | 0 | 0 | 1,579 | 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 | | | | | 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 |
| 25755T AJ 9 | DPABS 2018-1A A2I ABS SSNR 4.116 07/48 | .. | 10/25/2018. | MBS Paydown | | 5,000 | 5,000 | 5,000 | 0 | 0 | 0 | 0 | 0 | 0 | 5,000 | 0 | 0 | 0 | 78 | 07/25/2048. |
| 25755T AK 6 | DPABS 2018-1A A2II ABS SNR 4.328 07/48 | .. | 10/25/2018. | MBS Paydown | | 7,500 | 7,500 | 7,498 | 0 | 0 | 0 | 0 | 0 | 0 | 7,500 | 0 | 0 | 0 | 123 | 07/25/2048. |
| 258257 AA 2 | DORIC NIMROD AIR 2012-1B 6.50 05/30/2021 | C | 11/30/2018. | Sinking Fund Redemption | | 88,507 | 88,507 | 88,507 | 88,507 | 0 | 0 | 0 | 0 | 0 | 88,507 | 0 | 0 | 0 | 3,621 | 05/30/2021. |
| 258258 AA 0 | DORIC NIMROD AIR 2012-1A 5.125 11/30/24 | C | 11/30/2018. | Sinking Fund Redemption | | 101,526 | 101,526 | 101,526 | 101,526 | 0 | 0 | 0 | 0 | 0 | 101,526 | 0 | 0 | 0 | 3,918 | 11/30/2022. |
| 26208L AA 6 | HONK 2015-1A A2 ABS SNR 5.216 07/20/2045 | .. | 10/20/2018. | MBS Paydown | | 27,500 | 27,500 | 27,659 | 20,000 | 0 | 0 | 0 | 0 | 0 | 27,500 | 0 | 0 | 0 | 847 | 07/20/2045. |
| 26208L AC 2 | HONK 2018-1A A2 ABS SNR 4.739 04/20/2048 | .. | 10/20/2018. | MBS Paydown | | 5,000 | 5,000 | 5,000 | 0 | 0 | (0) | 0 | (0) | 0 | 5,000 | 0 | 0 | 0 | 88 | 04/20/2048. |
| 26224H AA 5 | DRUGC 2016-1A A ABS 3.979 04/15/2027 | .. | 10/15/2018. | MBS Paydown | | 701,265 | 701,265 | 701,256 | 701,255 | 0 | 3 | 0 | 3 | 0 | 701,265 | 0 | 0 | 0 | 16,429 | 04/15/2027. |
| 26224H AE 7 | DRUGC 2017-1A A2 ABS SSNR 3.60 04/15/27 | .. | 10/15/2018. | MBS Paydown | | 633,233 | 633,233 | 633,128 | 633,140 | 0 | 15 | 0 | 15 | 0 | 633,233 | 0 | 0 | 0 | 11,607 | 04/15/2027. |
| 26827E AC 9 | ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040 | C | 04/15/2018. | MBS Paydown | | 22,682 | 22,682 | 22,682 | 22,682 | 0 | 0 | 0 | 0 | 0 | 22,682 | 0 | 0 | 0 | 374 | 06/15/2040. |
| 26829C AZ 0 | ECP 2015-7A AX CLO SSNR FLT 04/22/2030 | .. | 10/20/2018. | MBS Paydown | | 100,000 | 100,000 | 99,938 | 0 | 0 | 13 | 0 | 13 | 0 | 100,000 | 0 | 0 | 0 | 1,388 | 04/22/2030. |
| 26845# AA 8 | EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019 | .. | 10/15/2018. | Paydown | | 192,200 | 192,200 | 192,200 | 192,200 | 0 | 0 | 0 | 0 | 0 | 192,200 | 0 | 0 | 0 | 4,237 | 01/15/2019. |
| 26971H AB 8 | EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39 | C | 12/15/2018. | MBS Paydown | | 209,496 | 209,496 | 209,485 | 209,489 | 0 | 4 | 0 | 4 | 0 | 209,496 | 0 | 0 | 0 | 4,709 | 12/15/2039. |
| 28108P AA 4 | ESLFT 2012-A AP ABS FLT 10/01/2025 | .. | 10/01/2018. | MBS Paydown | | 65,255 | 65,255 | 65,581 | 65,255 | 0 | 0 | 0 | 0 | 0 | 65,255 | 0 | 0 | 0 | 1,876 | 10/01/2025. |
| 28108P AB 2 | ESLFT 2012-A AT ABS FLT 10/01/2025 | .. | 10/01/2018. | MBS Paydown | | 60,650 | 60,650 | 60,753 | 60,650 | 0 | 0 | 0 | 0 | 0 | 60,650 | 0 | 0 | 0 | 1,715 | 10/01/2025. |
| 28618W AA 2 | ERL 2014-1A A1 ABS SNR 2.299 04/19/2044 | .. | 10/18/2018. | Consent Fee | | 479 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 479 | 0 | 0 | 0 | 0 | 04/19/2044. |
| 28618W AA 2 | ERL 2014-1A A1 ABS SNR 2.299 04/19/2044 | .. | 12/19/2018. | MBS Paydown | | 210,175 | 210,175 | 203,213 | 205,462 | 0 | 1,199 | 0 | 1,199 | 0 | 210,175 | 0 | 0 | 0 | 2,491 | 04/19/2044. |
| 28618W AB 0 | ERL 2014-1A A2 ABS 3.668 04/19/2044 | .. | 10/18/2018. | Consent Fee | | 2,300 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,300 | 0 | 0 | 0 | 0 | 04/19/2044. |
| 28618X AB 8 | ERL 2015-1A A2 ABS SNR 3.585 02/19/2045 | .. | 12/24/2018. | Exchanged | | 6,120,856 | 6,200,000 | 6,067,031 | 6,096,461 | 0 | 22,899 | 0 | 22,899 | 0 | 6,119,360 | 0 | 1,496 | 1,496 | 225,357 | 02/19/2045. |
| 29445U AB 1 | EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037 | .. | 12/25/2018. | MBS Paydown | | 952,760 | 952,760 | 791,684 | 821,645 | 0 | (12,251) | 0 | (12,251) | 0 | 952,760 | 0 | 0 | 0 | 12,261 | 04/25/2037. |
| 30605X AA 1 | FWAY 2012-1 A2 ABS 4.21 10/15/2042 | .. | 12/15/2018. | MBS Paydown | | 130,120 | 130,120 | 130,730 | 130,307 | 0 | (52) | 0 | (52) | 0 | 130,120 | 0 | 0 | 0 | 2,967 | 10/15/2042. |
| 30605X AA 1 | FWAY 2012-1 A2 ABS 4.21 10/15/2042 | .. | 12/21/2018. | Distribution | | 3,708,434 | 3,708,434 | 3,725,817 | 3,713,742 | 0 | (2,931) | 0 | (2,931) | 0 | 3,710,944 | 0 | (2,511) | (2,511) | 169,217 | 10/15/2042. |
| 30605X AC 7 | FWAY 2015-1A A2 ABS PT SNR 4.213 11/42 | .. | 12/15/2018. | MBS Paydown | | 60,000 | 60,000 | 60,000 | 60,000 | 0 | 0 | 0 | 0 | 0 | 60,000 | 0 | 0 | 0 | 1,369 | 11/15/2042. |
| 30605X AC 7 | FWAY 2015-1A A2 ABS PT SNR 4.213 11/42 | .. | 12/21/2018. | Distribution | | 1,765,000 | 1,765,000 | 1,765,000 | 1,765,000 | 0 | 0 | 0 | 0 | 0 | 1,765,000 | 0 | 0 | 0 | 80,556 | 11/15/2042. |
| 31620M AJ 5 | FIDELITY NATIONAL 2.00 04/15/2018 | .. | 04/15/2018. | Maturity | | 2,000,000 | 2,000,000 | 1,992,340 | 1,999,537 | 0 | 464 | 0 | 464 | 0 | 2,000,000 | 0 | 0 | 0 | 20,000 | 04/15/2018. |
| 317579 AA 8 | FINS 2015-1A A CLO SEQ SSNR 5.00 07/26 | .. | 10/30/2018. | MBS Paydown | | 362,025 | 362,025 | 362,025 | 362,024 | 0 | 0 | 0 | 0 | 0 | 362,025 | 0 | 0 | 0 | 14,937 | 07/30/2026. |
| 32027L AE 5 | FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036 | .. | 12/25/2018. | MBS Paydown | | 756,881 | 756,881 | 669,108 | 693,954 | 0 | (22,460) | 0 | (22,460) | 0 | 756,881 | 0 | 0 | 0 | 8,330 | 10/25/2036. |
| 32028H AD 5 | FFML 2006-FF10 A4 SEQ FLT 07/25/2036 | .. | 12/25/2018. | MBS Paydown | | 791,899 | 791,899 | 737,951 | 777,540 | 0 | 5,446 | 0 | 5,446 | 0 | 791,899 | 0 | 0 | 0 | 8,711 | 07/25/2036. |
| 32051G EZ 4 | FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35 | .. | 12/25/2018. | MBS Paydown | | 331,259 | 331,259 | 281,571 | 279,628 | 0 | 12,690 | 0 | 12,690 | 0 | 331,259 | 0 | 0 | 0 | 7,194 | 02/25/2035. |
| 32051G XQ 3 | FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35 | .. | 12/25/2018. | MBS Paydown | | 249,100 | 249,100 | 237,184 | 216,074 | 0 | (1,423) | 0 | (1,423) | 0 | 249,100 | 0 | 0 | 0 | 5,693 | 11/25/2035. |
| 32051G XQ 3 | FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 305 | 577 | 0 | 0 | 0 | 0 | 0 | 0 | (308) | 0 | 308 | 308 | 0 | 11/25/2035. |
| 32113J CG 8 | FNLC 2005-4 A4 SEQ SNR FLT 02/25/2036 | .. | 12/25/2018. | MBS Paydown | | 1,123,615 | 1,123,615 | 961,042 | 1,028,036 | 0 | (16,371) | 0 | (16,371) | 0 | 1,123,615 | 0 | 0 | 0 | 11,625 | 02/25/2036. |
| 333333 ZZ 8 | ECCRINE SYS CONV 8.00 12/10/2018 | .. | 06/29/2018. | Exchanged | | 379,846 | 300,000 | 300,000 | 298,698 | 1,302 | 0 | 0 | 1,302 | 0 | 300,000 | 0 | 79,846 | 79,846 | 19,186 | 12/10/2018. |
| 33830J AA 3 | GUYS 2017-1A A2 ABS SNR 4.60 07/25/2047 | .. | 07/25/2018. | MBS Paydown | | 7,500 | 7,500 | 7,500 | 7,500 | 0 | 0 | 0 | 0 | 0 | 7,500 | 0 | 0 | 0 | 216 | 07/25/2047. |
| 33830J AB 1 | GUYS 2017-1AW 1AW ABS SNR 3.6 07/25/2047 | .. | 07/25/2018. | MBS Paydown | | 15,000 | 15,000 | 14,900 | 0 | 0 | 4 | 0 | 4 | 0 | 15,000 | 0 | 0 | 0 | 135 | 07/25/2047. |
| 34960F AU 7 | FCO 2014-5A A1FR CLO SSNR 3.40 10/15/26 | .. | 04/17/2018. | Distribution | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 35,322 | 10/15/2026. |
| 35040U AA 9 | FFIN 2017-1A A ABS SSNR 3.3 07/15/2033 | .. | 12/15/2018. | MBS Paydown | | 1,123,724 | 1,123,724 | 1,123,561 | 1,123,565 | 0 | 57 | 0 | 57 | 0 | 1,123,724 | 0 | 0 | 0 | 18,876 | 07/15/2033. |
| 361448 AP 8 | GATX CORP 2.375 07/30/2018 | .. | 06/10/2018. | Call | | 3,000,914 | 3,000,000 | 2,992,080 | 2,999,124 | 0 | 628 | 0 | 628 | 0 | 2,999,752 | 0 | 248 | 248 | 62,466 | 07/30/2018. |
| 361856 CP 0 | GMACM 2003-HE2 A4 SEQ STP 4/25/2033 | .. | 12/25/2018. | MBS Paydown | | 242,061 | 242,061 | 239,489 | 242,061 | 0 | 0 | 0 | 0 | 0 | 242,061 | 0 | 0 | 0 | 5,402 | 04/25/2033. |
| 361856 DX 2 | GMACM 2004-HE5 A5 SEQ CSTR 9/25/34 | .. | 12/25/2018. | MBS Paydown | | 192,333 | 192,333 | 192,333 | 101,738 | 0 | 20,860 | 0 | 20,860 | 0 | 192,333 | 0 | 0 | 0 | 5,798 | 09/25/2034. |
| 36185M AJ 1 | GMACM 2005-AF1 A2 SEQ SNR FLT 07/25/35 | .. | 12/25/2018. | MBS Paydown | | 60,005 | 60,005 | 50,611 | 50,829 | 0 | 1,922 | 0 | 1,922 | 0 | 60,005 | 0 | 0 | 0 | 888 | 07/25/2035. |
| 3622EA AA 8 | GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047 | .. | 12/25/2018. | MBS Paydown | | 119,804 | 119,804 | 79,445 | 76,799 | 0 | 3,299 | 0 | 3,299 | 0 | 119,804 | 0 | 0 | 0 | 1,231 | 03/25/2047. |
| 362341 7S 2 | GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036 | .. | 12/25/2018. | MBS Paydown | | 1,242,997 | 1,242,997 | 1,290,908 | 1,167,878 | 0 | (83,506) | 0 | (83,506) | 0 | 1,242,997 | 0 | 0 | 0 | 37,311 | 02/25/2036. |

# 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 |
| 362341 7S 2 | GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036 | | 12/25/2018. | Pass-Through Loss | | 0 | 188,316 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 02/25/2036. |
| 362341 BR 9 | GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035 | | 12/25/2018. | MBS Paydown | | 378,054 | 378,054 | 370,493 | 375,885 | 0 | 1,145 | 0 | 1,145 | 0 | 378,054 | 0 | 0 | 0 | 5,585 | 06/25/2035. |
| 36242D BZ 5 | GSR 2004-9 B1 MEZ FLT 08/25/2034 | | 12/25/2018. | MBS Paydown | | 131,033 | 131,033 | 127,266 | 127,212 | 0 | 579 | 0 | 579 | 0 | 131,033 | 0 | 0 | 0 | 2,147 | 08/25/2034. |
| 36242D PG 2 | GSR 2004-14 3A2 SEQ CSTR 12/25/2034 | | 11/25/2018. | MBS Paydown | | 38,368 | 38,368 | 37,780 | 37,571 | 0 | (1,357) | 0 | (1,357) | 0 | 38,368 | 0 | 0 | 0 | 651 | 12/25/2034. |
| 36242D UQ 4 | GSR 2005-AR1 4A1 SEQ SSNR FLT 01/25/2035 | | 12/25/2018. | MBS Paydown | | 231,370 | 231,370 | 225,008 | 224,785 | 0 | (2,450) | 0 | (2,450) | 0 | 231,370 | 0 | 0 | 0 | 2,143 | 01/25/2035. |
| 36242D VY 6 | GSR 2005-AR1 4A2 MEZ FLT 01/25/2035 | | 12/25/2018. | MBS Paydown | | 30,552 | 30,552 | 29,024 | 29,000 | 0 | (555) | 0 | (555) | 0 | 30,552 | 0 | 0 | 0 | 283 | 01/25/2035. |
| 36828Q QH 2 | GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045 | | 12/10/2018. | MBS Paydown | | 907,468 | 907,468 | 862,113 | 905,492 | 0 | (10,560) | 0 | (10,560) | 0 | 907,468 | 0 | 0 | 0 | 16,826 | 11/10/2045. |
| 37247D AP 1 | GENWORTH FINL 7.625 09/24/2021 | | 03/23/2018. | DEUTSCHE BANK | | 1,935,000 | 2,000,000 | 2,089,875 | 1,962,500 | 72,217 | (1,948) | 0 | 70,269 | 0 | 2,032,769 | 0 | (97,769) | (97,769) | 3,846 | 09/24/2021. |
| 37247D AP 1 | GENWORTH FINL 7.625 09/24/2021 | | 03/23/2018. | GOLDMAN SACHS | | 772,000 | 800,000 | 831,000 | 785,000 | 25,855 | (608) | 0 | 25,247 | 0 | 810,247 | 0 | (38,247) | (38,247) | 49,796 | 09/24/2021. |
| 37247D AP 1 | GENWORTH FINL 7.625 09/24/2021 | | 03/28/2018. | BARCLAYS CAPITAL | | 384,000 | 400,000 | 409,113 | 392,500 | 9,095 | (94) | 0 | 9,001 | 0 | 401,501 | 0 | (17,501) | (17,501) | 53,903 | 09/24/2021. |
| 37247D AP 1 | GENWORTH FINL 7.625 09/24/2021 | | 04/03/2018. | BANC OF AMERICA SECURITIES | | 955,000 | 1,000,000 | 1,025,250 | 981,250 | 24,220 | (334) | 0 | 23,885 | 0 | 1,005,135 | 0 | (50,135) | (50,135) | 40,493 | 09/24/2021. |
| 37247D AP 1 | GENWORTH FINL 7.625 09/24/2021 | | 04/24/2018. | GOLDMAN SACHS | | 970,313 | 1,035,000 | 1,029,869 | 1,014,260 | 7,309 | 994 | 0 | 8,304 | 0 | 1,022,563 | 0 | (52,251) | (52,251) | 63,348 | 09/24/2021. |
| 37946# AA 3 | GLOBAL FRANCHISE GRP L+575 12/18/2019 AR | | 11/19/2018. | Paydown | | 1,076,378 | 1,076,378 | 1,065,614 | 1,064,054 | 2,454 | 9,871 | 0 | 12,325 | 0 | 1,076,378 | 0 | 0 | 0 | 72,983 | 12/18/2019. |
| 37952U AB 9 | SEACO 2013-1A A ABS 2.98 04/17/2028 | C | 01/17/2018. | CS FIRST BOSTON | | 5,226,614 | 5,278,875 | 5,206,790 | 5,229,497 | 0 | 897 | 0 | 897 | 0 | 5,229,624 | 0 | (3,010) | (3,010) | 14,191 | 04/17/2028. |
| 37952U AB 9 | SEACO 2013-1A A ABS 2.98 04/17/2028 | C | 01/17/2018. | MBS Paydown | | 83,792 | 83,792 | 82,647 | 83,008 | 0 | 13 | 0 | 13 | 0 | 83,792 | 0 | 0 | 0 | 0 | 04/17/2028. |
| 39678W AA 6 | GCSP 2005-1 A SEQ CSTR 9-25-34 | | 12/25/2018. | MBS Paydown | | 89,073 | 89,073 | 88,127 | 89,099 | 0 | 102 | 0 | 102 | 0 | 89,073 | 0 | 0 | 0 | 2,230 | 09/25/2034. |
| 40066N AA 4 | GUANAY FI LTD 6.00 12/15/2020 | C | 09/15/2018. | Sinking Fund Redemption | | 284,951 | 284,951 | 286,102 | 285,369 | 0 | (114) | 0 | (114) | 0 | 284,951 | 0 | 0 | 0 | 8,573 | 12/15/2020. |
| 40066N AA 4 | GUANAY FI LTD 6.00 12/15/2020 | C | 09/28/2018. | RW PRESSPRICH | | 968,223 | 953,914 | 957,766 | 955,311 | 0 | (633) | 0 | (633) | 0 | 954,980 | 0 | 13,243 | 13,243 | 46,489 | 12/15/2020. |
| 40423X AB 8 | NZES 2018-PLS1 A ABS SSNR 3.193 01/25/23 | | 12/25/2018. | MBS Paydown | | 876,183 | 876,183 | 876,171 | 0 | 0 | 2 | 0 | 2 | 0 | 876,183 | 0 | 0 | 0 | 12,536 | 01/25/2023. |
| 40423X AC 6 | NZES 2018-PLS1 B ABS MEZ 3.588 01/25/23 | | 12/25/2018. | MBS Paydown | | 438,091 | 438,091 | 438,091 | 0 | 0 | (0) | 0 | (0) | 0 | 438,091 | 0 | 0 | 0 | 7,043 | 01/25/2023. |
| 40423X AF 9 | NZES 2018-PLS2 A ABS SSNR 3.265 02/25/23 | | 12/25/2018. | MBS Paydown | | 3,325,235 | 3,325,235 | 3,325,183 | 0 | 0 | 14 | 0 | 14 | 0 | 3,325,235 | 0 | 0 | 0 | 48,036 | 02/25/2023. |
| 40423X AG 7 | NZES 2018-PLS2 B ABS MEZ 3.709 02/25/23 | | 12/25/2018. | MBS Paydown | | 978,010 | 978,010 | 978,004 | 0 | 0 | 3 | 0 | 3 | 0 | 978,010 | 0 | 0 | 0 | 16,049 | 02/25/2023. |
| 40432B AA 7 | HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037 | | 12/25/2018. | MBS Paydown | | 29,909 | 29,909 | 26,245 | 29,717 | 4,574 | 1,203 | 0 | 5,777 | 0 | 29,909 | 0 | 0 | 0 | 910 | 09/25/2037. |
| 40432B AZ 2 | HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037 | | 10/25/2018. | MBS Paydown | | 75,710 | 75,710 | 65,153 | 51,691 | 0 | 16,297 | 0 | 16,297 | 0 | 75,710 | 0 | 0 | 0 | 1,945 | 09/25/2037. |
| 40432B AZ 2 | HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037 | | 11/25/2018. | Pass-Through Loss | | 0 | 47,483 | 40,862 | 0 | 0 | 22,955 | 0 | 22,955 | 0 | 0 | 0 | 0 | 0 | 0 | 09/25/2037. |
| 41161P EZ 2 | HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034 | | 12/19/2018. | MBS Paydown | | 127,719 | 127,719 | 127,158 | 127,002 | 0 | 64 | 0 | 64 | 0 | 127,719 | 0 | 0 | 0 | 2,295 | 06/19/2034. |
| 41161P FV 0 | HVMLT 2004-6 5A SEQ SNR FLT 08/19/2034 | | 12/19/2018. | MBS Paydown | | 140,192 | 140,192 | 142,117 | 143,010 | 0 | (126) | 0 | (126) | 0 | 140,192 | 0 | 0 | 0 | 2,325 | 08/19/2034. |
| 41161V AC 4 | HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46 | | 11/19/2018. | Pass-Through Loss | | 0 | 130,943 | 104,344 | 0 | 0 | 0 | 0 | 0 | 0 | (1,729) | 0 | 1,729 | 1,729 | 0 | 09/19/2046. |
| 41161V AC 4 | HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46 | | 12/19/2018. | MBS Paydown | | 1,354,415 | 1,354,415 | 1,062,205 | 1,049,385 | 0 | 38,234 | 0 | 38,234 | 0 | 1,354,415 | 0 | 0 | 0 | 15,145 | 09/19/2046. |
| 41162N AC 1 | HVMLT 2006-14 2A1A SEQ SNR FLT 01/25/47 | | 12/19/2018. | MBS Paydown | | 824,899 | 824,899 | 658,061 | 656,425 | 0 | (8,621) | 0 | (8,621) | 0 | 824,899 | 0 | 0 | 0 | 8,795 | 01/25/2047. |
| 41165G AR 0 | HARV7 7A AFR CLO SSNR 2.9272 11/18/26 | | 05/18/2018. | MBS Paydown | | 1,500,000 | 1,500,000 | 1,500,000 | 1,499,731 | 0 | 269 | 0 | 269 | 0 | 1,500,000 | 0 | 0 | 0 | 21,954 | 11/18/2026. |
| 411707 AA 0 | HNGRY 2013-1A A2 ABS 4.474 03/20/2043 | | 06/20/2018. | MBS Paydown | | 4,431,207 | 4,431,207 | 4,415,006 | 4,420,105 | 0 | 11,103 | 0 | 11,103 | 0 | 4,431,207 | 0 | 0 | 0 | 111,171 | 03/20/2043. |
| 411707 AB 8 | HNGRY 2018-1A A2I ABS 4.25 06/20/2048 | | 12/20/2018. | MBS Paydown | | 8,500 | 8,500 | 8,486 | 0 | 0 | 1 | 0 | 1 | 0 | 8,500 | 0 | 0 | 0 | 157 | 06/20/2048. |
| 411707 AD 4 | HNGRY 2018-1A A2II ABS 4.959 06/20/2048 | | 12/20/2018. | MBS Paydown | | 5,000 | 5,000 | 5,000 | 0 | 0 | 0 | 0 | 0 | 0 | 5,000 | 0 | 0 | 0 | 124 | 06/20/2048. |
| 43133A AA 5 | HITR 2018-1A A1 CDO SSNR FLT 10/10/2038 | | 10/10/2018. | MBS Paydown | | 607,477 | 607,477 | 595,327 | 0 | 0 | 10,816 | 0 | 10,816 | 0 | 607,477 | 0 | 0 | 0 | 1,997 | 10/10/2038. |
| 43283A AA 3 | HGVT 2017-AA A ABS SNR 2.66 12/27/2028 | | 12/25/2018. | MBS Paydown | | 1,202,273 | 1,202,273 | 1,196,354 | 746,683 | 0 | 2,129 | 0 | 2,129 | 0 | 1,202,273 | 0 | 0 | 0 | 15,841 | 12/26/2028. |
| 43710M AA 0 | RFMS2 2007-HSA1 A SEQ FLT 02/25/2037 | | 10/25/2018. | MBS Paydown | | 158,915 | 158,915 | 109,254 | 30,763 | 0 | 128,152 | 0 | 128,152 | 0 | 158,915 | 0 | 0 | 0 | 2,439 | 02/25/2037. |
| 43739E AP 2 | HMBT 2005-1 A1 SEQ SSNR FLT 03/25/2035 | | 12/25/2018. | MBS Paydown | | 218,797 | 218,797 | 199,242 | 199,281 | 0 | (1,523) | 0 | (1,523) | 0 | 218,797 | 0 | 0 | 0 | 2,801 | 03/25/2035. |
| 43739H AA 8 | HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036 | | 12/25/2018. | MBS Paydown | | 366,071 | 366,071 | 320,312 | 328,853 | 0 | 8,367 | 0 | 8,367 | 0 | 366,071 | 0 | 0 | 0 | 4,428 | 12/25/2036. |
| 44929F AQ 5 | ICG 2014-3A A1BR CLO SSNR 2.97 01/25/27 | | 04/25/2018. | MBS Paydown | | 2,000,000 | 2,000,000 | 2,000,000 | 1,999,988 | 0 | 12 | 0 | 12 | 0 | 2,000,000 | 0 | 0 | 0 | 29,700 | 01/25/2027. |
| 451102 BB 2 | ICAHN ENTERPRISES/FIN 4.875 03/15/2019 | | 01/15/2018. | Call | | 2,250,000 | 2,250,000 | 2,054,063 | 2,166,717 | 0 | 83,283 | 0 | 83,283 | 0 | 2,250,000 | 0 | 0 | 0 | 36,563 | 03/15/2019. |
| 451102 BG 1 | ICAHN ENTERPRISES 6.25 02/01/2022 | | 02/14/2018. | Exchanged | | 3,086,574 | 3,000,000 | 3,090,000 | 3,071,250 | 17,518 | (2,194) | 0 | 15,324 | 0 | 3,086,574 | 0 | 0 | 0 | 100,521 | 02/01/2022. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP 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 |
| 45254N MZ 7 | IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035 | .. | 12/25/2018. | MBS Paydown | | 76,374 | 76,374 | 64,154 | 67,776 | 0 | (2,035) | 0 | (2,035) | 0 | 76,374 | 0 | 0 | 0 | 975 | 04/25/2035. |
| 45254N NT 0 | IMM 2005-3 M1 MEZ FLT 08/25/2035 | .. | 12/25/2018. | MBS Paydown | | 102,003 | 102,003 | 50,840 | 8,370 | 0 | 9,097 | 0 | 9,097 | 0 | 102,003 | 0 | 0 | 0 | 1,420 | 08/25/2035. |
| 45254N NT 0 | IMM 2005-3 M1 MEZ FLT 08/25/2035 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 190,922 | 95,468 | 0 | 0 | (3,673) | 0 | (3,673) | 0 | (160) | 0 | 160 | 160 | 0 | 08/25/2035. |
| 45257E AB 0 | IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037 | .. | 12/25/2018. | MBS Paydown | | 2,204,274 | 2,204,274 | 1,912,389 | 1,930,674 | 0 | 92,199 | 0 | 92,199 | 0 | 2,204,274 | 0 | 0 | 0 | 26,714 | 02/25/2037. |
| 45660L CK 3 | INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35 | .. | 12/25/2018. | MBS Paydown | | 191,825 | 191,825 | 142,772 | 140,708 | 0 | 10,215 | 0 | 10,215 | 0 | 191,825 | 0 | 0 | 0 | 2,345 | 02/25/2035. |
| 45660L CK 3 | INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35 | .. | 12/25/2018. | Pass-Through Loss | | 0 | (2,190) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (7,923) | 0 | 7,923 | 7,923 | 0 | 02/25/2035. |
| 45660L LP 2 | INDX 2005-AR7 4A1 SEQ SSNR FLT 06/25/35 | .. | 10/25/2018. | Pass-Through Loss | | 0 | 30,042 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (53) | 0 | 53 | 53 | 0 | 06/25/2035. |
| 45660L LP 2 | INDX 2005-AR7 4A1 SEQ SSNR FLT 06/25/35 | .. | 12/25/2018. | MBS Paydown | | 273,480 | 273,480 | 238,173 | 228,117 | 0 | 5,075 | 0 | 5,075 | 0 | 273,480 | 0 | 0 | 0 | 6,134 | 06/25/2035. |
| 45660L LQ 0 | INDX 2005-AR7 5A1 SEQ SNR FLT 06/25/2035 | .. | 12/25/2018. | MBS Paydown | | 66,049 | 66,049 | 55,590 | 54,405 | 0 | (27,037) | 0 | (27,037) | 0 | 66,049 | 0 | 0 | 0 | 1,266 | 06/25/2035. |
| 45660L LQ 0 | INDX 2005-AR7 5A1 SEQ SNR FLT 06/25/2035 | .. | 12/25/2018. | Pass-Through Loss | | 0 | (1,228) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (1,049) | 0 | 1,049 | 1,049 | 0 | 06/25/2035. |
| 45660L PK 9 | RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35 | .. | 06/25/2018. | MBS Paydown | | 898 | 898 | 217 | 36 | 252 | 1,070 | 105 | 1,217 | 0 | 898 | 0 | 0 | 0 | 334 | 06/25/2035. |
| 45660L PK 9 | RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35 | .. | 06/25/2018. | Pass-Through Loss | | 0 | 9,595 | 3,449 | 0 | 2,692 | 0 | 9,562 | (6,870) | 0 | (6,131) | 0 | 6,131 | 6,131 | 0 | 06/25/2035. |
| 45660N X9 1 | INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34 | .. | 12/25/2018. | MBS Paydown | | 124,171 | 124,171 | 101,821 | 102,874 | 0 | 9,755 | 0 | 9,755 | 0 | 124,171 | 0 | 0 | 0 | 2,616 | 10/25/2034. |
| 46590B AA 2 | JPTEP 2011-1 A SEQ CSTR 06/17/41 | .. | 12/17/2018. | MBS Paydown | | 1,002,030 | 1,002,030 | 1,002,030 | 1,002,030 | 0 | 0 | 0 | 0 | 0 | 1,002,030 | 0 | 0 | 0 | 22,236 | 06/17/2041. |
| 46617U AN 1 | JFINR 2015-3A COMB CLO MEZ 3.00 04/20/23 | .. | 01/20/2018. | MBS Paydown | | 995,281 | 995,281 | 995,281 | 995,281 | 0 | 0 | 0 | 0 | 0 | 995,281 | 0 | 0 | 0 | 8,958 | 04/20/2023. |
| 46618N AG 1 | JFIN 2015-2A BF CLO MEZ SEQ 4.135 10/26 | .. | 04/17/2018. | MBS Paydown | | 2,300,000 | 2,300,000 | 2,300,000 | 2,300,208 | 0 | (208) | 0 | (208) | 0 | 2,300,000 | 0 | 0 | 0 | 47,553 | 10/19/2026. |
| 46619X AA 1 | HENDR 2015-3A A ABS SSNR 4.08 03/17/70 | .. | 12/15/2018. | MBS Paydown | | 157,100 | 157,100 | 156,962 | 156,968 | 0 | 8 | 0 | 8 | 0 | 157,100 | 0 | 0 | 0 | 3,200 | 03/17/2070. |
| 466247 UG 6 | JPMMT 2005-A6 7A1 SEQ SNR FLT 08/25/2035 | .. | 12/25/2018. | MBS Paydown | | 154,039 | 154,039 | 150,577 | 150,523 | 0 | 25 | 0 | 25 | 0 | 154,039 | 0 | 0 | 0 | 3,693 | 08/25/2035. |
| 466247 UG 6 | JPMMT 2005-A6 7A1 SEQ SNR FLT 08/25/2035 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 7,734 | 7,561 | 0 | 0 | 0 | 0 | 0 | 0 | 7,690 | 0 | (7,690) | (7,690) | 0 | 08/25/2035. |
| 46627M AD 9 | JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35 | .. | 12/25/2018. | MBS Paydown | | 43,076 | 43,076 | 41,422 | 28,527 | 0 | (99) | 0 | (99) | 0 | 43,076 | 0 | 0 | 0 | 1,349 | 12/25/2035. |
| 46627M AD 9 | JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 8,605 | 8,481 | 0 | 0 | 0 | 0 | 0 | 0 | (374) | 0 | 374 | 374 | 0 | 12/25/2035. |
| 46627M CU 9 | JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36 | .. | 12/25/2018. | MBS Paydown | | 162,043 | 162,043 | 161,984 | 115,049 | 0 | 493 | 0 | 493 | 0 | 162,043 | 0 | 0 | 0 | 2,953 | 03/25/2036. |
| 46627M CU 9 | JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 45,105 | 45,365 | 0 | 0 | 0 | 0 | 0 | 0 | (229) | 0 | 229 | 229 | 0 | 03/25/2036. |
| 46628G AE 9 | JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36 | .. | 01/30/2018. | Distribution | | 12,714 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,714 | 12,714 | 0 | 05/25/2036. |
| 46628G AE 9 | JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36 | .. | 03/01/2018. | Distribution | | 13,214 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,115 | 4,115 | 0 | 05/25/2036. |
| 46628G AE 9 | JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36 | .. | 03/29/2018. | Distribution | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,098 | 9,098 | 0 | 05/25/2036. |
| 46628G AE 9 | JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36 | .. | 04/26/2018. | Distribution | | 22,666 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 22,666 | 22,666 | 0 | 05/25/2036. |
| 46628G AE 9 | JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36 | .. | 05/25/2018. | Distribution | | 13,102 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,102 | 13,102 | 0 | 05/25/2036. |
| 46628G AE 9 | JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36 | .. | 06/27/2018. | Distribution | | 11,620 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,620 | 11,620 | 0 | 05/25/2036. |
| 46628G AE 9 | JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36 | .. | 07/26/2018. | Distribution | | 4,552 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,552 | 4,552 | 0 | 05/25/2036. |
| 46628G AE 9 | JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36 | .. | 08/30/2018. | Distribution | | 14,402 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 14,402 | 14,402 | 0 | 05/25/2036. |
| 46628G AE 9 | JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36 | .. | 10/01/2018. | Distribution | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,997 | 12,997 | 0 | 05/25/2036. |
| 46628G AE 9 | JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36 | .. | 10/26/2018. | Distribution | | 41,121 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 28,124 | 28,124 | 0 | 05/25/2036. |
| 46628G AE 9 | JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36 | .. | 11/28/2018. | Distribution | | 17,472 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17,472 | 17,472 | 0 | 05/25/2036. |
| 46628G AE 9 | JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36 | .. | 12/28/2018. | Distribution | | 5,910 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,910 | 5,910 | 0 | 05/25/2036. |
| 46628G AE 9 | JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36 | .. | 12/31/2018. | Book Value Adjustment | | 0 | 0 | 0 | 0 | 0 | 156,773 | 0 | 156,773 | 0 | 156,773 | 0 | (156,773) | (156,773) | 0 | 05/25/2036. |
| 46630J AE 9 | JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049 | .. | 12/15/2018. | MBS Paydown | | 159,501 | 159,501 | 156,859 | 157,693 | 0 | 1,533 | 0 | 1,533 | 0 | 159,501 | 0 | 0 | 0 | 2,721 | 01/15/2049. |
| 46630P AP 0 | JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37 | .. | 06/25/2018. | Pass-Through Loss | | 0 | (792) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (573) | 0 | 573 | 573 | 0 | 04/25/2037. |
| 46630P AP 0 | JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37 | .. | 12/25/2018. | MBS Paydown | | 12,979 | 12,979 | 12,523 | 8,985 | 0 | 1,265 | 0 | 1,265 | 0 | 12,979 | 0 | 0 | 0 | 235 | 04/25/2037. |
| 46631B AJ 4 | JPMCC 2007-LD11 AM MEZ 5.7428 06/49 | .. | 10/15/2018. | MBS Paydown | | 480,220 | 480,220 | 482,471 | 481,419 | 0 | (1,199) | 0 | (1,199) | 0 | 480,220 | 0 | 0 | 0 | 18,821 | 06/15/2049. |
| 46632T AA 3 | JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37 | .. | 12/27/2018. | MBS Paydown | | 214,288 | 214,288 | 173,841 | 184,451 | 0 | 24,592 | 0 | 24,592 | 0 | 214,288 | 0 | 0 | 0 | 3,664 | 07/27/2037. |

# 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 |
| 46633A AA 3 | JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37 | | 12/26/2018. | MBS Paydown | | 438,240 | 438,240 | 335,802 | 361,757 | 0 | 76,483 | 0 | 76,483 | 0 | 438,240 | 0 | 0 | 0 | 8,713 | 03/26/2037. |
| 46633A AC 9 | JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE | | 12/26/2018. | MBS Paydown | | 428,904 | 428,904 | 332,669 | 428,904 | 0 | 0 | 0 | 0 | 0 | 428,904 | 0 | 0 | 0 | 15,224 | 11/26/2036. |
| 46633M AM 1 | JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE | | 12/26/2018. | MBS Paydown | | 290,677 | 290,677 | 29,547 | 0 | 0 | 0 | 0 | 0 | 0 | 23,087 | 0 | 267,591 | 267,591 | 6,474 | 04/26/2035. |
| 46633M AM 1 | JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE | | 12/26/2018. | Pass-Through Loss | | 0 | 13,093 | 3,770 | 0 | 0 | 0 | 0 | 0 | 0 | (23,087) | 0 | 23,087 | 23,087 | 0 | 04/26/2035. |
| 46633M AM 1 | JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE | | 12/31/2018. | Book Value Adjustment | | 0 | 0 | 0 | 0 | 0 | 267,591 | 0 | 267,591 | 0 | 267,591 | 0 | (267,591) | (267,591) | 0 | 04/26/2035. |
| 46637U AA 5 | JPTEP 2012-3 A PT 3.0 10/27/2042 | | 12/27/2018. | MBS Paydown | | 1,833,867 | 1,833,867 | 1,769,682 | 1,774,318 | 0 | 9,705 | 0 | 9,705 | 0 | 1,833,867 | 0 | 0 | 0 | 30,392 | 10/27/2042. |
| 46637V AA 3 | JPTEP 2012-2 A SEQ 3.00 09/17/42 | | 12/17/2018. | MBS Paydown | | 384,564 | 384,564 | 381,872 | 382,030 | 0 | 218 | 0 | 218 | 0 | 384,564 | 0 | 0 | 0 | 6,565 | 09/17/2042. |
| 46639A AA 7 | JPTEP 2012-5 A PT 2.50 12/27/2042 | | 12/27/2018. | MBS Paydown | | 123,761 | 123,761 | 118,811 | 119,093 | 0 | 159 | 0 | 159 | 0 | 123,761 | 0 | 0 | 0 | 1,783 | 12/27/2042. |
| 46645A AB 7 | JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE | | 12/25/2018. | MBS Paydown | | 1,405,720 | 1,405,720 | 1,287,991 | 1,316,860 | 0 | 14,547 | 0 | 14,547 | 0 | 1,405,720 | 0 | 0 | 0 | 14,554 | 06/26/2047. |
| 472320 AA 8 | JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47 | | 12/25/2018. | MBS Paydown | | 253,641 | 253,641 | 239,690 | 189,068 | 0 | 6,935 | 0 | 6,935 | 0 | 253,641 | 0 | 0 | 0 | 12,068 | 06/25/2047. |
| 472320 AA 8 | JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47 | | 12/25/2018. | Pass-Through Loss | | 0 | 27,278 | 25,778 | 0 | 0 | (5,555) | 0 | (5,555) | 0 | 20,526 | 0 | (20,526) | (20,526) | 0 | 06/25/2047. |
| 472321 AA 6 | JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035 | | 12/26/2018. | MBS Paydown | | 237,780 | 237,780 | 182,236 | 207,847 | 0 | 10,054 | 0 | 10,054 | 0 | 237,780 | 0 | 0 | 0 | 7,338 | 10/25/2035. |
| 472321 AG 3 | JMAC 2008-R2 1A3 MEZ CSTR 10/25/35 | | 05/31/2018. | Book Value Adjustment | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 81,965 | 0 | (81,965) | (81,965) | 0 | 10/25/2035. |
| 472321 AG 3 | JMAC 2008-R2 1A3 MEZ CSTR 10/25/35 | | 12/26/2018. | Pass-Through Loss | | 0 | 1,861 | 18,137 | 0 | 0 | (69) | 0 | (69) | 0 | (81,965) | 0 | 81,965 | 81,965 | 0 | 10/25/2035. |
| 47232C AH 7 | JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE | | 12/21/2018. | MBS Paydown | | 346,437 | 346,437 | 285,932 | 309,138 | 0 | 17,668 | 0 | 17,668 | 0 | 346,437 | 0 | 0 | 0 | 6,713 | 06/21/2037. |
| 47232C AH 7 | JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE | | 12/21/2018. | Pass-Through Loss | | 0 | 7,865 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (186) | 0 | 186 | 186 | 0 | 06/21/2037. |
| 47232D AA 0 | JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37 | | 12/26/2018. | MBS Paydown | | 512,931 | 512,931 | 512,931 | 486,554 | 0 | (7,432) | 0 | (7,432) | 0 | 512,931 | 0 | 0 | 0 | 6,545 | 04/26/2037. |
| 47232D AE 2 | JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37 | | 12/26/2018. | Pass-Through Loss | | 0 | 298,291 | 22,830 | 0 | 0 | (3) | 0 | (3) | 0 | (15) | 0 | 15 | 15 | 0 | 04/26/2037. |
| 47232D AG 7 | JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36 | | 12/26/2018. | MBS Paydown | | 34,019 | 34,019 | 34,019 | 33,750 | 0 | 80 | 0 | 80 | 0 | 34,019 | 0 | 0 | 0 | 1,280 | 09/26/2036. |
| 47232D AL 6 | JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36 | | 12/26/2018. | Pass-Through Loss | | 0 | 11,361 | 3,145 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 09/26/2036. |
| 47232D AU 6 | JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36 | | 12/26/2018. | MBS Paydown | | 260,813 | 260,813 | 247,283 | 254,238 | 0 | (3,769) | 0 | (3,769) | 0 | 260,813 | 0 | 0 | 0 | 5,328 | 09/26/2036. |
| 47232D AV 4 | JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36 | | 12/26/2018. | Pass-Through Loss | | 0 | 112,593 | 50,952 | 0 | 0 | 211 | 0 | 211 | 0 | (1,174) | 0 | 1,174 | 1,174 | 0 | 09/26/2036. |
| 47232D BJ 0 | JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36 | | 12/26/2018. | MBS Paydown | | 106,131 | 106,131 | 106,131 | 93,121 | 0 | 7,133 | 0 | 7,133 | 0 | 106,131 | 0 | 0 | 0 | 1,158 | 09/26/2036. |
| 47232D BM 3 | JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36 | | 12/26/2018. | Pass-Through Loss | | 0 | 42,304 | 4,798 | 0 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 09/26/2036. |
| 47232D CH 3 | JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36 | | 12/21/2018. | MBS Paydown | | 203,929 | 203,929 | 203,929 | 167,008 | 0 | 23,362 | 0 | 23,362 | 0 | 203,929 | 0 | 0 | 0 | 3,773 | 05/21/2036. |
| 47232D CQ 3 | JMAC 2009-R5 12A3 SUB SSUP CSTR 12/26/36 | | 12/26/2018. | MBS Paydown | | 58,372 | 58,372 | 51,545 | 49,071 | 0 | 2,527 | 0 | 2,527 | 0 | 58,372 | 0 | 0 | 0 | 1,730 | 12/26/2036. |
| 47232D CT 7 | JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36 | | 12/26/2018. | Pass-Through Loss | | 0 | 21,934 | 5,185 | 0 | 1,119 | (722) | 0 | 396 | 0 | 14,119 | 0 | (14,119) | (14,119) | 0 | 12/26/2036. |
| 47232D CV 2 | JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47 | | 05/26/2018. | MBS Paydown | | 127,781 | 127,781 | 127,781 | 127,574 | 0 | 207 | 0 | 207 | 0 | 127,781 | 0 | 0 | 0 | 1,204 | 04/26/2047. |
| 47232D CW 0 | JMAC 2009-R5 13A3 SUB SSUP CSTR 4/26/47 | | 12/26/2018. | MBS Paydown | | 508,997 | 508,997 | 508,997 | 508,524 | 0 | 166 | 0 | 166 | 0 | 508,997 | 0 | 0 | 0 | 15,009 | 04/26/2047. |
| 47232D CY 6 | JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47 | | 12/26/2018. | Pass-Through Loss | | 0 | 131,473 | 74,219 | 0 | 0 | (104) | 0 | (104) | 0 | 12,176 | 0 | (12,176) | (12,176) | 0 | 04/26/2047. |
| 47232D CZ 3 | JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37 | | 12/26/2018. | MBS Paydown | | 77,669 | 77,669 | 61,333 | 65,052 | 0 | 4,865 | 0 | 4,865 | 0 | 77,669 | 0 | 0 | 0 | 1,558 | 06/26/2037. |
| 47232D DB 5 | JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37 | | 12/26/2018. | Pass-Through Loss | | 0 | 1,186 | 0 | 0 | 0 | (1) | 0 | (1) | 0 | (3) | 0 | 3 | 3 | 0 | 06/26/2037. |
| 47232D DD 1 | JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37 | | 01/26/2018. | MBS Paydown | | 5,386 | 5,386 | 2,074 | 4,921 | 0 | 465 | 0 | 465 | 0 | 5,386 | 0 | 0 | 0 | 25 | 08/26/2037. |
| 47232D DE 9 | JMAC 2009-R5 15A3 SUB SSUP CSTR 8/26/37 | | 12/26/2018. | MBS Paydown | | 52,859 | 52,859 | 14,182 | 42,126 | 0 | 9,116 | 0 | 9,116 | 0 | 52,859 | 0 | 0 | 0 | 1,871 | 08/26/2037. |
| 47232D DF 6 | JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37 | | 05/31/2018. | Book Value Adjustment | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 75,476 | 0 | (75,476) | (75,476) | 0 | 08/26/2037. |
| 47232D DF 6 | JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37 | | 12/26/2018. | Pass-Through Loss | | 0 | (6,388) | 0 | 0 | 0 | (3) | 0 | (3) | 0 | (75,476) | 0 | 75,476 | 75,476 | 0 | 08/26/2037. |
| 47232D DR 0 | JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35 | | 12/26/2018. | MBS Paydown | | 626,601 | 626,601 | 384,517 | 544,745 | 0 | 30,216 | 0 | 30,216 | 0 | 626,601 | 0 | 0 | 0 | 12,698 | 09/26/2035. |
| 47232D DS 8 | JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35 | | 12/26/2018. | Pass-Through Loss | | 0 | 48,794 | 0 | 0 | 0 | 312 | 0 | 312 | 0 | 0 | 0 | 0 | 0 | 0 | 09/26/2035. |
| 47232D FJ 6 | JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36 | | 12/26/2018. | MBS Paydown | | 72,219 | 72,219 | 72,219 | 50,190 | 0 | 555 | 0 | 555 | 0 | 72,219 | 0 | 0 | 0 | 1,188 | 12/26/2036. |
| 47232D FM 9 | JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37 | | 12/26/2018. | MBS Paydown | | 84,736 | 84,736 | 16,505 | 78,246 | 0 | 7,799 | 0 | 7,799 | 0 | 84,736 | 0 | 0 | 0 | 1,555 | 06/26/2037. |
| 47232D FM 9 | JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37 | | 12/26/2018. | Pass-Through Loss | | 0 | 1,064 | 207 | 0 | 0 | 0 | 0 | 0 | 0 | 923 | 0 | (923) | (923) | 0 | 06/26/2037. |
| 47232Q AA 1 | JMAC 2009-R2 1A SEQ CSTR 11-37 RE | | 12/26/2018. | MBS Paydown | | 191,301 | 191,301 | 185,920 | 175,154 | 0 | 2,954 | 0 | 2,954 | 0 | 191,301 | 0 | 0 | 0 | 5,737 | 11/26/2037. |

# 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 |
| 47232V AA 0 | JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37 | .. | 12/26/2018. | MBS Paydown | | 80,058 | 80,058 | 80,058 | 79,140 | 0 | 399 | 0 | 399 | 0 | 80,058 | 0 | 0 | 0 | 2,867 | 02/26/2037. |
| 47232V AD 4 | JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37 | .. | 12/26/2018. | Pass-Through Loss | | 0 | 23,867 | 6,566 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 02/26/2037. |
| 47232V AF 9 | JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37 | .. | 12/26/2018. | MBS Paydown | | 60,050 | 60,050 | 60,050 | 59,403 | 0 | 281 | 0 | 281 | 0 | 60,050 | 0 | 0 | 0 | 2,061 | 02/26/2037. |
| 47232V AJ 1 | JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37 | .. | 12/26/2018. | Pass-Through Loss | | 0 | 17,902 | 17,902 | 0 | 0 | (92) | 0 | (92) | 0 | 0 | 0 | 0 | 0 | 0 | 02/26/2037. |
| 47232V AW 2 | JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35 | .. | 08/26/2018. | MBS Paydown | | 225,107 | 225,107 | 206,071 | 201,593 | 0 | 23,514 | 0 | 23,514 | 0 | 225,107 | 0 | 0 | 0 | 2,963 | 09/26/2035. |
| 47232V AX 0 | JMAC 2009-R4 5A2 SUB SSUP CSTR 09/26/35 | .. | 12/26/2018. | MBS Paydown | | 92,802 | 92,802 | 37,688 | 58,230 | 0 | 15,334 | 0 | 15,334 | 0 | 92,802 | 0 | 0 | 0 | 2,848 | 09/26/2035. |
| 47232V AZ 5 | JMAC 2009-R4 5A4 SUB SSUP CSTR 09/26/35 | .. | 12/26/2018. | Pass-Through Loss | | 0 | 29,932 | 17,923 | 0 | 0 | 23 | 0 | 23 | 0 | 0 | 0 | 0 | 0 | 0 | 09/26/2035. |
| 47232V BG 6 | JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36 | .. | 12/26/2018. | MBS Paydown | | 264,708 | 264,708 | 216,832 | 230,246 | 0 | (3,608) | 0 | (3,608) | 0 | 264,708 | 0 | 0 | 0 | 3,507 | 11/26/2036. |
| 47232V BL 5 | JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36 | .. | 12/26/2018. | Pass-Through Loss | | 0 | 29,289 | 1,110 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11/26/2036. |
| 47232V BM 3 | JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36 | .. | 07/26/2018. | MBS Paydown | | 55,640 | 55,640 | 55,640 | 55,368 | 0 | 272 | 0 | 272 | 0 | 55,640 | 0 | 0 | 0 | 1,010 | 11/26/2036. |
| 47232V BN 1 | JMAC 2009-R4 8A2 SUB SSUP 5.50 11/26/36 | .. | 12/26/2018. | MBS Paydown | | 37,497 | 37,497 | 37,497 | 37,393 | 0 | 5 | 0 | 5 | 0 | 37,497 | 0 | 0 | 0 | 1,717 | 11/26/2036. |
| 47232V BQ 4 | JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36 | .. | 12/26/2018. | Pass-Through Loss | | 0 | 10,305 | 4,531 | 0 | 0 | 12 | 0 | 12 | 0 | (453) | 0 | 453 | 453 | 0 | 11/26/2036. |
| 47232V BY 7 | JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37 | .. | 12/26/2018. | MBS Paydown | | 116,195 | 116,195 | 28,000 | 105,448 | 0 | (1,311) | 0 | (1,311) | 0 | 116,195 | 0 | 0 | 0 | 1,615 | 11/26/2037. |
| 47232V BY 7 | JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37 | .. | 12/26/2018. | Pass-Through Loss | | 0 | 4,751 | 1,242 | 0 | 0 | 0 | 0 | 0 | 0 | 3,815 | 0 | (3,815) | (3,815) | 0 | 11/26/2037. |
| 47232V CB 6 | JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36 | .. | 12/26/2018. | MBS Paydown | | 91,827 | 91,827 | 91,827 | 91,453 | 0 | 44 | 0 | 44 | 0 | 91,827 | 0 | 0 | 0 | 3,252 | 07/26/2036. |
| 47232V CD 2 | JMAC 2009-R4 10A5 SUB SSUP 6.00 07/26/36 | .. | 12/26/2018. | Pass-Through Loss | | 0 | 30,399 | 23,489 | 0 | 0 | (5) | 0 | (5) | 0 | 0 | 0 | 0 | 0 | 0 | 07/26/2036. |
| 47232V CG 5 | JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37 | .. | 12/26/2018. | MBS Paydown | | 122,010 | 122,010 | 122,010 | 120,817 | 0 | 310 | 0 | 310 | 0 | 122,010 | 0 | 0 | 0 | 2,756 | 04/26/2037. |
| 47232V DR 0 | JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36 | .. | 12/26/2018. | MBS Paydown | | 76,518 | 76,518 | 76,518 | 74,542 | 0 | 659 | 0 | 659 | 0 | 76,518 | 0 | 0 | 0 | 1,988 | 04/26/2036. |
| 47232V DU 3 | JMAC 2009-R4 18A4 SUB SSUP 6.00 04/26/36 | .. | 12/26/2018. | Pass-Through Loss | | 0 | 8,384 | 2,313 | 0 | 0 | (5) | 0 | (5) | 0 | 0 | 0 | 0 | 0 | 0 | 04/26/2036. |
| 47232V DZ 2 | JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36 | .. | 12/26/2018. | MBS Paydown | | 81,706 | 81,706 | 81,706 | 80,476 | 0 | 6 | 0 | 6 | 0 | 81,706 | 0 | 0 | 0 | 2,512 | 03/26/2036. |
| 47232V EB 4 | JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36 | .. | 12/26/2018. | Pass-Through Loss | | 0 | 8,143 | 2,515 | 0 | 0 | (18) | 0 | (18) | 0 | (2,290) | 0 | 2,290 | 2,290 | 0 | 03/26/2036. |
| 47232V ED 0 | JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37 | .. | 12/26/2018. | MBS Paydown | | 83,309 | 83,309 | 83,980 | 83,079 | 0 | 44 | 0 | 44 | 0 | 83,309 | 0 | 0 | 0 | 2,389 | 03/26/2037. |
| 47232V EH 1 | JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37 | .. | 12/26/2018. | Pass-Through Loss | | 0 | 28,589 | 28,973 | 0 | 0 | (31) | 0 | (31) | 0 | 1,244 | 0 | (1,244) | (1,244) | 0 | 03/26/2037. |
| 47232V EK 4 | JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37 | .. | 12/26/2018. | MBS Paydown | | 97,147 | 97,147 | 98,602 | 96,838 | 0 | 58 | 0 | 58 | 0 | 97,147 | 0 | 0 | 0 | 2,887 | 04/26/2037. |
| 47232V EN 8 | JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37 | .. | 12/26/2018. | Pass-Through Loss | | 0 | 30,285 | 30,738 | 0 | 0 | (103) | 0 | (103) | 0 | 0 | 0 | 0 | 0 | 0 | 04/26/2037. |
| 47232V EY 4 | JMAC 2009-R4 24A3 SUB SSUP 5.50 2/26/36 | .. | 12/26/2018. | MBS Paydown | | 127,914 | 127,914 | 127,914 | 127,450 | 0 | 150 | 0 | 150 | 0 | 127,914 | 0 | 0 | 0 | 3,782 | 02/26/2036. |
| 47232V FA 5 | JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36 | .. | 12/26/2018. | Pass-Through Loss | | 0 | 59,917 | 59,917 | 0 | 0 | 128 | 0 | 128 | 0 | 0 | 0 | 0 | 0 | 0 | 02/26/2036. |
| 47232V FE 7 | JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36 | .. | 12/26/2018. | MBS Paydown | | 18,403 | 18,403 | 17,852 | 14,797 | 0 | (105) | 0 | (105) | 0 | 18,403 | 0 | 0 | 0 | 507 | 01/26/2036. |
| 47232V FE 7 | JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36 | .. | 12/26/2018. | Pass-Through Loss | | 0 | 4,886 | 4,740 | 0 | 0 | (219) | 0 | (219) | 0 | 0 | 0 | 0 | 0 | 0 | 01/26/2036. |
| 47232V FV 9 | JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47 | .. | 12/26/2018. | MBS Paydown | | 388,489 | 388,489 | 160,652 | 237,214 | 0 | 55,768 | 0 | 55,768 | 0 | 388,489 | 0 | 0 | 0 | 4,451 | 01/26/2047. |
| 47232V GF 3 | JMAC 2009-R4 31A5 SUB SSUP 5.75 2/26/36 | .. | 11/26/2018. | MBS Paydown | | 87,870 | 87,870 | 78,987 | 68,265 | 0 | 1,656 | 0 | 1,656 | 0 | 87,870 | 0 | 0 | 0 | 2,643 | 02/26/2036. |
| 47232V GG 1 | JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36 | .. | 12/26/2018. | Pass-Through Loss | | 0 | 26,991 | 20,640 | 0 | 0 | 211 | 0 | 211 | 0 | 4,936 | 0 | (4,936) | (4,936) | 0 | 02/26/2036. |
| 47232V GR 7 | JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47 | .. | 05/26/2018. | MBS Paydown | | 0 | 0 | 181 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 01/26/2047. |
| 47232V GR 7 | JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47 | .. | 05/26/2018. | Pass-Through Loss | | 0 | 13,961 | 700 | 0 | 0 | 13,715 | 0 | 13,715 | 0 | 13,961 | 0 | (13,961) | (13,961) | 112 | 01/26/2047. |
| 47232V GR 7 | JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47 | .. | 12/26/2018. | Pass-Through Loss | | 0 | 11,504 | 610 | 0 | 0 | 14,247 | 0 | 14,247 | 0 | (2,734) | 0 | 2,734 | 2,734 | 0 | 01/26/2047. |
| 47760Q AA 1 | JIMMY 2017-1A A2I ABS SNR 3.61 07/30/47 | .. | 10/30/2018. | MBS Paydown | | 26,715 | 26,715 | 26,666 | 0 | 0 | 0 | 0 | 0 | 0 | 26,715 | 0 | 0 | 0 | 482 | 07/30/2047. |
| 478115 AA 6 | JOHNS HOPKINS 5.25 07/01/2019 | .. | 12/13/2018. | Make Whole Call | | 423,015 | 418,000 | 417,707 | 417,958 | 0 | 42 | 0 | 42 | 0 | 418,000 | 0 | 0 | 0 | 36,835 | 07/01/2019. |
| 48244X AA 0 | KDAC 2017-1A A ABS SSNR 4.212 12/15/2042 | .. | 12/15/2018. | MBS Paydown | | 374,984 | 374,984 | 374,971 | 374,971 | 0 | 5 | 0 | 5 | 0 | 374,984 | 0 | 0 | 0 | 9,279 | 12/15/2042. |
| 48250V AL 1 | KKR 13 B2 CLO MEZ 4.105 01/16/2028 | .. | 03/12/2018. | Distribution | | 1,650,000 | 1,650,000 | 1,650,000 | 1,650,028 | 0 | (1) | 0 | (1) | 0 | 1,650,027 | 0 | (27) | (27) | 27,469 | 01/16/2028. |
| 48250W AB 1 | KKR 14 A1B CLO SSNR 3.06 07/15/2028 | .. | 08/23/2018. | Distribution | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,115 | 0 | (14) | 0 | (14) | 0 | 2,000,101 | 0 | (101) | (101) | 51,676 | 07/15/2028. |
| 48274L AG 6 | KVK 2014-1A A2R CLO SSNR 3.00 05/15/2026 | .. | 11/15/2018. | MBS Paydown | | 2,225,609 | 2,225,609 | 2,225,609 | 2,223,593 | 0 | 1,784 | 0 | 1,784 | 0 | 2,225,609 | 0 | 0 | 0 | 58,368 | 05/15/2026. |
| 48274L AG 6 | KVK 2014-1A A2R CLO SSNR 3.00 05/15/2026 | .. | 11/21/2018. | Distribution | | 1,524,391 | 1,524,391 | 1,524,391 | 1,523,010 | 0 | 705 | 0 | 705 | 0 | 1,523,483 | 0 | 908 | 908 | 46,494 | 05/15/2026. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP 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 |
| 48274L AH 4 | KVK 2014-1A BR CLO MEZ FLT 05/15/2026 | .. | 11/21/2018. | Distribution | | 3,000,000 | 3,000,000 | 3,000,000 | 2,997,413 | 0 | 623 | 0 | 623 | 0 | 2,998,036 | 0 | 1,964 | 1,964 | 117,148 | 05/15/2026. |
| 493268 AY 2 | KSLT 2000-B A2 ABS FLT 07/25/29 | .. | 10/25/2018. | MBS Paydown | | 28,212 | 28,212 | 22,852 | 28,212 | 0 | 0 | 0 | 0 | 0 | 28,212 | 0 | 0 | 0 | 366 | 07/25/2029. |
| 50543L AA 0 | LAFL 2016-1A A1 ABS SSNR 4.3 01/15/2042 | .. | 12/15/2018. | MBS Paydown | | 250,000 | 250,000 | 245,149 | 245,715 | 0 | 405 | 0 | 405 | 0 | 250,000 | 0 | 0 | 0 | 5,823 | 01/15/2042. |
| 523278 ZA 0 | LECTRUS CORP 8.00 PIK 12-31-17 | .. | 03/01/2018. | Private Placement | | 50,602 | 50,602 | 50,602 | 50,602 | 0 | 0 | 0 | 0 | 0 | 50,602 | 0 | 0 | 0 | 337 | 12/31/2017. |
| 523278 ZZ 5 | LECTRUS CORP 8.00 9/29/2017 | .. | 03/01/2018. | Private Placement | | 208,273 | 208,273 | 208,273 | 204,107 | 4,165 | 0 | 0 | 4,165 | 0 | 208,273 | 0 | 0 | 0 | 0 | 09/29/2017. |
| 52519S AD 5 | LABMH 2001-B A4 SEQ 5.27 9/15/18 | .. | 12/15/2018. | MBS Paydown | | 253,151 | 253,151 | 253,072 | 251,014 | 0 | 1,612 | 0 | 1,612 | 0 | 253,151 | 0 | 0 | 0 | 7,135 | 09/15/2018. |
| 52520M BS 1 | LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035 | .. | 11/25/2018. | Pass-Through Loss | | 0 | 2,902 | 2,089 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12/25/2035. |
| 52520M BS 1 | LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035 | .. | 12/25/2018. | MBS Paydown | | 164,054 | 164,054 | 118,119 | 107,287 | 0 | 1,043 | 0 | 1,043 | 0 | 164,054 | 0 | 0 | 0 | 2,270 | 12/25/2035. |
| 52521R AC 5 | LMT 2007-5 1A1 SEQ FLT 6/25/2037 | .. | 12/25/2018. | MBS Paydown | | 124,662 | 124,662 | 88,437 | 64,604 | 0 | (8,592) | 0 | (8,592) | 0 | 124,662 | 0 | 0 | 0 | 1,730 | 06/25/2037. |
| 52521R AC 5 | LMT 2007-5 1A1 SEQ FLT 6/25/2037 | .. | 12/25/2018. | Pass-Through Loss | | 0 | (3,284) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (722) | 0 | 722 | 722 | 0 | 06/25/2037. |
| 52522D AG 6 | LXS 2006-16N A321 SEQ SSNR FLT 11/25/46 | .. | 11/25/2018. | Pass-Through Loss | | 0 | 210,025 | 163,089 | 0 | 0 | 0 | 0 | 0 | 0 | 148,044 | 0 | (148,044) | (148,044) | 0 | 11/25/2046. |
| 52522D AG 6 | LXS 2006-16N A321 SEQ SSNR FLT 11/25/46 | .. | 12/25/2018. | MBS Paydown | | 1,912,918 | 1,912,918 | 1,485,422 | 1,518,720 | 0 | 87,992 | 0 | 87,992 | 0 | 1,912,918 | 0 | 0 | 0 | 19,405 | 11/25/2046. |
| 525241 AL 9 | LXS 2007-1 WF1 SEQ 7.00 01/25/2037 | .. | 08/25/2018. | Pass-Through Loss | | 0 | 16,447 | 11,428 | 0 | 0 | (2,048) | 0 | (2,048) | 0 | 5,849 | 0 | (5,849) | (5,849) | 0 | 01/25/2037. |
| 525241 AL 9 | LXS 2007-1 WF1 SEQ 7.00 01/25/2037 | .. | 12/25/2018. | MBS Paydown | | 36,998 | 36,998 | 23,921 | 25,025 | 0 | 8 | 0 | 8 | 0 | 36,998 | 0 | 0 | 0 | 960 | 01/25/2037. |
| 532621 AS 8 | LROCK 2014-2A B2R CLO MEZ 3.6472 04/26 | .. | 07/18/2018. | MBS Paydown | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 82,062 | 04/18/2026. |
| 542514 EV 2 | LBMLT 2004-1 M2 MEZ FLT 02/25/2034 | .. | 12/25/2018. | MBS Paydown | | 23,649 | 23,649 | 23,176 | 22,953 | 0 | 81 | 0 | 81 | 0 | 23,649 | 0 | 0 | 0 | 335 | 02/25/2034. |
| 543190 AA 0 | LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045 | .. | 04/19/2018. | Consent Fee | | 19,495 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 19,495 | 0 | 0 | 0 | 0 | 01/15/2045. |
| 543190 AA 0 | LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045 | .. | 12/15/2018. | MBS Paydown | | 1,971,953 | 1,971,953 | 1,949,919 | 1,952,672 | 0 | 2,931 | 0 | 2,931 | 0 | 1,971,953 | 0 | 0 | 0 | 31,762 | 01/15/2045. |
| 543190 AB 8 | LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45 | .. | 04/19/2018. | Consent Fee | | 3,150 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,150 | 0 | 0 | 0 | 0 | 01/15/2045. |
| 55312T AF 0 | MLCFC 2007-6 AM MEZ 5.526 03/12/2051 | .. | 12/12/2018. | MBS Paydown | | 461,758 | 461,758 | 465,654 | 461,986 | 0 | 33 | 0 | 33 | 0 | 461,758 | 0 | 0 | 0 | 16,690 | 03/12/2051. |
| 55819T AE 1 | MDPK 2016-20A B2 CLO MEZ 3.72 04/27/2027 | .. | 06/29/2018. | Distribution | | 1,550,000 | 1,550,000 | 1,550,000 | 1,550,000 | 0 | 0 | 0 | 0 | 0 | 1,550,000 | 0 | 0 | 0 | 38,760 | 04/27/2027. |
| 55953P AC 9 | MAGNE 2015-16A COMB CLO 01/18/2028 | .. | 02/02/2018. | Distribution | | 2,612,500 | 2,612,500 | 2,514,531 | 2,498,088 | 0 | 0 | 0 | 0 | 0 | 2,612,500 | 0 | 0 | 0 | (258,440) | 01/18/2028. |
| 55953P AC 9 | MAGNE 2015-16A COMB CLO 01/18/2028 | .. | 02/02/2018. | Exchanged | | 1,047,969 | 1,187,500 | 1,142,969 | 1,135,495 | 0 | 26,886 | 0 | 26,886 | 0 | 1,047,969 | 0 | 0 | 0 | 288,629 | 01/18/2028. |
| 55953P AE 5 | MAGNE 2015-16A SUB 0 01/18/28 | .. | 03/01/2018. | Distribution | | 278,884 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 278,884 | 0 | 0 | 0 | 0 | 01/18/2028. |
| 56576L AN 9 | MCLO 2015-8A A1C CLO SEQ SSNR 3.48 07/27 | .. | 09/18/2018. | Distribution | | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 1,500,000 | 0 | 0 | 0 | 47,850 | 07/18/2027. |
| 576433 GM 2 | MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033 | .. | 12/25/2018. | MBS Paydown | | 252,029 | 252,029 | 242,578 | 243,700 | 0 | 418 | 0 | 418 | 0 | 252,029 | 0 | 0 | 0 | 6,188 | 12/25/2033. |
| 576433 XA 9 | MARM 2005-1 3A1 PT SNR FLT 02/25/2035 | .. | 12/25/2018. | MBS Paydown | | 146,575 | 146,575 | 139,247 | 139,476 | 0 | 5,148 | 0 | 5,148 | 0 | 146,575 | 0 | 0 | 0 | 3,205 | 02/25/2035. |
| 576434 UH 5 | MALT 2004-9 A6 NAS STP 08/25/2034 | .. | 12/25/2018. | MBS Paydown | | 141,717 | 141,717 | 141,717 | 141,717 | 0 | 0 | 0 | 0 | 0 | 141,717 | 0 | 0 | 0 | 3,574 | 08/25/2034. |
| 57643L LC 8 | MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035 | .. | 12/25/2018. | MBS Paydown | | 344,135 | 344,135 | 343,705 | 336,936 | 0 | (511) | 0 | (511) | 0 | 344,135 | 0 | 0 | 0 | 7,111 | 11/25/2035. |
| 59020U ZE 8 | MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035 | .. | 12/25/2018. | MBS Paydown | | 1,026,841 | 1,026,841 | 957,209 | 978,550 | 0 | 19,343 | 0 | 19,343 | 0 | 1,026,841 | 0 | 0 | 0 | 11,453 | 08/25/2035. |
| 59111R AA 0 | METAL 2017-1 A ABS SSNR 4.581 10/15/2042 | .. | 12/15/2018. | MBS Paydown | | 179,433 | 179,433 | 179,433 | 179,432 | 0 | 0 | 0 | 0 | 0 | 179,433 | 0 | 0 | 0 | 4,452 | 10/15/2042. |
| 61125# AA 6 | MONROE CAP MGMT A-2 LIBOR+285 10/30/23 | .. | 03/28/2018. | Paydown | | 0 | 0 | 0 | 0 | 0 | (5,049) | 0 | (5,049) | 0 | 0 | 0 | 0 | 0 | (34,833) | 10/30/2023. |
| 61125# AA 6 | MONROE CAP MGMT A-2 LIBOR+285 10/30/23 | .. | 03/29/2018. | Consent Fee | | 42,418 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 42,418 | 0 | 0 | 0 | 0 | 10/30/2023. |
| 61125# AA 6 | MONROE CAP MGMT A-2 LIBOR+285 10/30/23 | .. | 12/31/2018. | Paydown | | 5,545,161 | 5,545,161 | 5,535,674 | 0 | 0 | 24,120 | 0 | 24,120 | 0 | 5,545,211 | 0 | (49) | (49) | 189,028 | 10/30/2023. |
| 61690P AM 3 | MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE | .. | 12/25/2018. | MBS Paydown | | 2,007,308 | 2,007,308 | 1,780,761 | 1,849,906 | 0 | 71,790 | 0 | 71,790 | 0 | 2,007,308 | 0 | 0 | 0 | 21,350 | 12/26/2046. |
| 61690P AM 3 | MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE | .. | 12/25/2018. | Pass-Through Loss | | 0 | 66,414 | 49,474 | 0 | 0 | 0 | 0 | 0 | 0 | 47,935 | 0 | (47,935) | (47,935) | 0 | 12/26/2046. |
| 61748H QJ 3 | MSM 2005-8SL A2B SEQ SNR FLT 11/25/2035 | .. | 12/25/2018. | MBS Paydown | | 112,221 | 112,221 | 103,664 | 107,037 | 0 | 1,557 | 0 | 1,557 | 0 | 112,221 | 0 | 0 | 0 | 1,271 | 11/25/2035. |
| 61749L BM 2 | MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36 | .. | 12/25/2018. | MBS Paydown | | 23,926 | 23,926 | 18,573 | 11,302 | 0 | (1,974) | 0 | (1,974) | 0 | 23,926 | 0 | 0 | 0 | 480 | 06/25/2036. |
| 61751D AE 4 | MSM 2006-17XS A3A SEQ STP 10/25/46 | .. | 12/25/2018. | MBS Paydown | | 386,089 | 386,089 | 330,750 | 172,075 | 0 | 3,195 | 0 | 3,195 | 0 | 386,089 | 0 | 0 | 0 | 5,160 | 10/25/2046. |
| 61751M AU 8 | MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047 | .. | 12/25/2018. | MBS Paydown | | 538,686 | 538,686 | 490,709 | 474,862 | 0 | 2,930 | 0 | 2,930 | 0 | 538,686 | 0 | 0 | 0 | 7,226 | 07/25/2047. |
| 61758M AA 5 | MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE | .. | 12/26/2018. | MBS Paydown | | 412,588 | 412,588 | 428,439 | 405,622 | 0 | (9,926) | 0 | (9,926) | 0 | 412,588 | 0 | 0 | 0 | 12,016 | 04/26/2036. |

# 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 | | | | | 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 |
| 62405Q AG 8 | MHAWK 2013-1A B2 CLO 3.612 01/20/2024 | .. | 07/20/2018. | MBS Paydown | | 2,000,000 | 2,000,000 | 1,998,000 | 1,999,301 | 0 | 699 | 0 | 699 | 0 | 2,000,000 | 0 | 0 | 0 | 54,180 | 01/20/2024. |
| 62405T AE 7 | MHAWK 2013-2A B CLO FLT 07/22/2024 | .. | 07/20/2018. | MBS Paydown | | 3,000,000 | 3,000,000 | 2,925,000 | 2,966,588 | 0 | 33,412 | 0 | 33,412 | 0 | 3,000,000 | 0 | 0 | 0 | 80,030 | 07/22/2024. |
| 629400 AA 0 | ERL 2015-1A A1 ABS SNR 2.707 2/19/2045 | .. | 12/24/2018. | Book Value Adjustment | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 21,667 | 0 | (21,667) | (21,667) | 0 | 02/19/2045. |
| 629400 AA 0 | ERL 2015-1A A1 ABS SNR 2.707 2/19/2045 | .. | 12/31/2018. | Book Value Adjustment | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (21,667) | 0 | 21,667 | 21,667 | 0 | 02/19/2045. |
| 629400 AB 8 | ERL 2015-1A A2 ABS SNR 3.585 02/19/204 | .. | 12/24/2018. | Book Value Adjustment | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 02/19/2045. |
| 629400 AD 4 | ERL 2016-1A A1 ABS SNR 3.968 3/46 | .. | 12/24/2018. | Book Value Adjustment | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 03/19/2046. |
| 629400 AE 2 | ERL 2016-1A A2 ABS SEQ SSNR 5.047 3/46 | .. | 12/24/2018. | Book Value Adjustment | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 03/19/2046. |
| 62946A AC 8 | NPRL 2017-1A A1 ABS SSNR 3.372 10/21/47 | .. | 12/20/2018. | MBS Paydown | | 336,119 | 336,119 | 336,116 | 336,116 | 0 | 0 | 0 | 0 | 0 | 336,119 | 0 | 0 | 0 | 6,230 | 10/21/2047. |
| 63939E AB 9 | NAVSL 2015-AA A2A ABS 2.65 12/15/2028 | .. | 12/15/2018. | MBS Paydown | | 1,056,135 | 1,056,135 | 1,055,746 | 1,055,942 | 0 | 73 | 0 | 73 | 0 | 1,056,135 | 0 | 0 | 0 | 15,397 | 12/15/2028. |
| 640270 AS 3 | NGCLO 2014-1A AFR CLO SSNR 3.00 08/28/26 | .. | 05/28/2018. | MBS Paydown | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 30,000 | 08/28/2026. |
| 643529 AC 4 | NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36 | .. | 12/25/2018. | MBS Paydown | | 85,490 | 85,490 | 56,851 | 37,019 | 0 | (406) | 0 | (406) | 0 | 85,490 | 0 | 0 | 0 | 1,093 | 10/25/2036. |
| 643529 AD 2 | NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36 | .. | 12/25/2018. | MBS Paydown | | 34,196 | 34,196 | 22,740 | 14,817 | 0 | (166) | 0 | (166) | 0 | 34,196 | 0 | 0 | 0 | 437 | 10/25/2036. |
| 64829T AA 9 | NZES 2018-FNT1 A ABS SSNR 3.61 05/25/23 | .. | 12/25/2018. | MBS Paydown | | 237,144 | 237,144 | 237,095 | 0 | 0 | 6 | 0 | 6 | 0 | 237,144 | 0 | 0 | 0 | 2,709 | 05/25/2023. |
| 64829T AB 7 | NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023 | .. | 12/25/2018. | MBS Paydown | | 395,240 | 395,240 | 395,208 | 0 | 0 | 4 | 0 | 4 | 0 | 395,240 | 0 | 0 | 0 | 4,891 | 05/25/2023. |
| 64829T AH 4 | NZES 2018-FNT2 A ABS SSNR 3.79 07/25/54 | .. | 12/25/2018. | MBS Paydown | | 120,617 | 120,617 | 120,583 | 0 | 0 | (10) | 0 | (10) | 0 | 120,617 | 0 | 0 | 0 | 956 | 07/25/2054. |
| 64829T AJ 0 | NZES 2018-FNT2 B ABS SNR 4.09 07/25/2054 | .. | 12/25/2018. | MBS Paydown | | 107,831 | 107,831 | 107,817 | 0 | 0 | (11) | 0 | (11) | 0 | 107,831 | 0 | 0 | 0 | 922 | 07/25/2054. |
| 651577 AE 8 | NMRK 2013-1A A3 CLO 2.43 06/02/2025 | .. | 06/02/2018. | MBS Paydown | | 505,032 | 505,032 | 498,214 | 503,403 | 0 | 1,160 | 0 | 1,160 | 0 | 505,032 | 0 | 0 | 0 | 5,188 | 06/02/2025. |
| 651577 AE 8 | NMRK 2013-1A A3 CLO 2.43 06/02/2025 | .. | 07/17/2018. | Distribution | | 634,601 | 634,601 | 626,034 | 632,554 | 0 | 896 | 0 | 896 | 0 | 632,981 | 0 | 1,621 | 1,621 | 9,638 | 06/02/2025. |
| 65157Q BG 0 | NMRK 2014-2A BFR CLO MEZ 3.669 06/30/26 | .. | 11/27/2018. | Distribution | | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 1,500,000 | 0 | 0 | 0 | 63,749 | 06/30/2026. |
| 65504L AC 1 | NOBLE HLDG INTL 4.90 08/01/2020 | C | 02/01/2018. | Cash Tender | | 328,223 | 321,000 | 295,320 | 307,850 | 0 | 384 | 0 | 384 | 0 | 308,234 | 0 | 12,766 | 12,766 | 15,087 | 08/01/2020. |
| 65535V MJ 4 | NAA 2005-AR3 1A1 SEQ SSNR FLT 07/25/2035 | .. | 12/25/2018. | MBS Paydown | | 75,730 | 75,730 | 62,950 | 64,099 | 0 | 3,548 | 0 | 3,548 | 0 | 75,730 | 0 | 0 | 0 | 868 | 07/25/2035. |
| 65535V NL 8 | NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035 | .. | 12/25/2018. | MBS Paydown | | 551,583 | 551,583 | 379,903 | 384,996 | 0 | 95,220 | 0 | 95,220 | 0 | 551,583 | 0 | 0 | 0 | 8,517 | 08/25/2035. |
| 65536H BW 7 | NHELI 2006-FM1 2A3 SEQ SNR FLT 11/25/35 | .. | 12/25/2018. | MBS Paydown | | 880,618 | 880,618 | 766,137 | 879,554 | 0 | 0 | 0 | 0 | 0 | 880,618 | 0 | 0 | 0 | 10,661 | 11/25/2035. |
| 65538P AA 6 | NAA 2007-1 1A1A SEQ STP 3/25/2047 | .. | 12/25/2018. | MBS Paydown | | 46,915 | 46,915 | 46,644 | 24,203 | 0 | 1,373 | 0 | 1,373 | 0 | 46,915 | 0 | 0 | 0 | 1,030 | 03/25/2047. |
| 65538P AA 6 | NAA 2007-1 1A1A SEQ STP 3/25/2047 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 16,969 | 16,871 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 03/25/2047. |
| 65539C AK 2 | NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE | .. | 12/26/2018. | MBS Paydown | | 159,060 | 159,060 | 131,772 | 140,380 | 0 | 11,793 | 0 | 11,793 | 0 | 159,060 | 0 | 0 | 0 | 4,607 | 12/26/2036. |
| 65539C AK 2 | NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE | .. | 12/26/2018. | Pass-Through Loss | | 0 | (8,454) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (15,724) | 0 | 15,724 | 15,724 | 0 | 12/26/2036. |
| 656569 AK 6 | NORTEL NETWORKS V/R 07/15/2011 | .. | 03/23/2018. | Distribution | | 35,506 | 0 | 0 | 0 | 0 | 35,506 | 0 | 35,506 | 0 | 35,506 | 0 | 0 | 0 | 0 | 07/15/2011. |
| 656569 AK 6 | NORTEL NETWORKS V/R 07/15/2011 | .. | 12/28/2018. | Distribution | | 40,049 | 1,500,000 | 1,297,500 | 0 | 0 | 40,049 | 0 | 40,049 | 0 | 40,049 | 0 | 0 | 0 | 13,213 | 07/15/2011. |
| 66859Q AF 2 | WOODS 2014-12A BR CLO MEZ FLT 09/15/2025 | .. | 06/15/2018. | MBS Paydown | | 1,600,000 | 1,600,000 | 1,600,000 | 1,600,000 | 0 | (0) | 0 | (0) | 0 | 1,600,000 | 0 | 0 | 0 | 28,792 | 09/15/2025. |
| 670444 ZZ 4 | NUSPIRE LLC L+6.50 11/08/2022 MD | .. | 06/19/2018. | Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 999,264 | 0 | 736 | 0 | 736 | 0 | 1,000,000 | 0 | 0 | 0 | 48,179 | 11/08/2022. |
| 67087T DE 8 | OAK 2002-A A3 ABS SEQ 6.03 05/15/24 | .. | 12/15/2018. | MBS Paydown | | 83,654 | 83,654 | 83,648 | 30,027 | 0 | 14,533 | 0 | 14,533 | 0 | 83,654 | 0 | 0 | 0 | 2,639 | 05/15/2024. |
| 67103Q AY 3 | OFSBS 2013-5A A2FR CLO MEZ 3.415 04/25 | .. | 10/17/2018. | MBS Paydown | | 800,042 | 800,042 | 800,042 | 798,464 | 0 | 754 | 0 | 754 | 0 | 800,042 | 0 | 0 | 0 | 24,593 | 04/17/2025. |
| 67104C AB 3 | OAKC 2013-8A B CLO MEZ FLT 04/20/2025 | .. | 07/20/2018. | MBS Paydown | | 2,000,000 | 2,000,000 | 2,000,800 | 2,000,637 | 0 | (637) | 0 | (637) | 0 | 2,000,000 | 0 | 0 | 0 | 52,595 | 04/20/2025. |
| 67107K AR 7 | OCP 2014-7A A1BR CLO SSNR 2.66 10/20/26 | .. | 09/06/2018. | Distribution | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,315 | 0 | (192) | 0 | (192) | 0 | 1,000,123 | 0 | (123) | (123) | 23,349 | 10/20/2026. |
| 67107K AT 3 | OCP 2014-7A A2BR CLO MEZ 3.29 10/20/2026 | .. | 09/06/2018. | Distribution | | 400,000 | 400,000 | 400,000 | 400,203 | 0 | (365) | 0 | (365) | 0 | 399,837 | 0 | 163 | 163 | 11,552 | 10/20/2026. |
| 67108B AU 9 | OZLMF 2012-2A A2BR CLO MEZ 3.24 10/30/27 | .. | 08/29/2018. | Distribution | | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,063 | 0 | 136 | 0 | 136 | 0 | 1,500,199 | 0 | (199) | (199) | 40,365 | 10/30/2027. |
| 67108L AQ 6 | OZLM 2014-6A A2BR CLO MEZ 3.61 04/17/26 | .. | 04/17/2018. | MBS Paydown | | 1,600,000 | 1,600,000 | 1,600,000 | 1,600,000 | 0 | 0 | 0 | 0 | 0 | 1,600,000 | 0 | 0 | 0 | 28,880 | 04/17/2026. |
| 67108W BA 6 | OZLM 2014-7A B2R CLO MEZ 4.36 07/17/2026 | .. | 07/17/2018. | MBS Paydown | | 850,000 | 850,000 | 850,000 | 850,000 | 0 | 0 | 0 | 0 | 0 | 850,000 | 0 | 0 | 0 | 27,795 | 07/17/2026. |
| 67401G AE 8 | OAKTA 2016-A B2 CLO MEZ 3.807 01/20/27 | .. | 03/15/2018. | Distribution | | 1,100,000 | 1,100,000 | 1,099,874 | 1,099,938 | 0 | 3 | 0 | 3 | 0 | 1,099,942 | 0 | 58 | 58 | 16,867 | 01/20/2027. |
| 67515E AL 0 | OCTR 2014-5A A3R CLO SSNR 3.14 10/13/26 | .. | 10/26/2018. | Distribution | | 2,000,000 | 2,000,000 | 2,000,000 | 1,999,992 | 0 | 3 | 0 | 3 | 0 | 1,999,995 | 0 | 5 | 5 | 65,068 | 10/13/2026. |
| 67551Y AA 5 | OCH-ZIFF FINANCE 4.50 11/20/2019 | .. | 05/05/2018. | Make Whole Call | | 8,188,624 | 8,000,000 | 7,953,360 | 7,740,000 | 241,151 | 3,211 | 0 | 244,362 | 0 | 7,984,362 | 0 | 15,638 | 15,638 | 353,624 | 11/20/2019. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP 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 |
| 67590J AS 2 | OCT18 2013-1A A2BR CLO MEZ 3.45 12/16/24 | | 04/19/2018. | Distribution | | 4,000,000 | 4,000,000 | 4,000,000 | 3,999,979 | 0 | 2 | 0 | 2 | 0 | 3,999,981 | 0 | 19 | 19 | 57,715 | 12/16/2024. |
| 679574 AG 8 | OLD DOMIN ELEC 6.21 B 12/01/2028 | | 12/01/2018. | Sinking Fund Redemption | | 83,333 | 83,333 | 83,333 | 83,332 | 0 | 0 | 0 | 0 | 0 | 83,333 | 0 | 0 | 0 | 5,175 | 12/01/2028. |
| 68268E AA 1 | OMFIT 2015-1A A ABS SEQ SNR 3.19 03/26 | | 12/18/2018. | MBS Paydown | | 2,819,652 | 2,819,652 | 2,818,756 | 2,819,498 | 0 | 117 | 0 | 117 | 0 | 2,819,652 | 0 | 0 | 0 | 47,228 | 03/18/2026. |
| 68268F AA 8 | OMFIT 2016-2A A ABS SSNR 4.10 03/20/2028 | | 12/18/2018. | MBS Paydown | | 2,227,021 | 2,227,021 | 2,226,640 | 2,226,879 | 0 | 124 | 0 | 124 | 0 | 2,227,021 | 0 | 0 | 0 | 55,936 | 03/20/2028. |
| 68286# AA 6 | FBI WESTCHESTER CTL A-1 3.61 07/05/2032 | | 12/01/2018. | Paydown | | 266,674 | 266,674 | 266,680 | 266,680 | 0 | (0) | 0 | (0) | 0 | 266,674 | 0 | 0 | 0 | 5,322 | 07/05/2032. |
| 69915V AC 4 | PARL 2015-1A A CLO SSNR FLT 07/20/2027 | | 01/20/2018. | MBS Paydown | | 1,500,000 | 1,500,000 | 1,448,906 | 1,466,939 | 0 | 33,061 | 0 | 33,061 | 0 | 1,500,000 | 0 | 0 | 0 | 11,016 | 07/20/2027. |
| 70807# AA 2 | PENNANT PARK SENIOR SECR RL L+225 05/23 | | 11/27/2018. | Paydown | | 4,260,317 | 4,260,317 | 4,238,279 | 0 | 0 | 22,039 | 0 | 22,039 | 0 | 4,260,317 | 0 | 0 | 0 | 17,481 | 05/02/2023. |
| 72703P AA 1 | PLNT 2018-1A A2I ABS SNR 4.262 09/05/48 | | 12/05/2018. | MBS Paydown | | 2,500 | 2,500 | 2,500 | 0 | 0 | 0 | 0 | 0 | 0 | 2,500 | 0 | 0 | 0 | 37 | 09/05/2048. |
| 73316Q AB 4 | POPLR 2006-D A2 SEQ FLT 11/25/2046 | | 11/25/2018. | MBS Paydown | | 204,893 | 204,893 | 192,344 | 204,893 | 0 | 0 | 0 | 0 | 0 | 204,893 | 0 | 0 | 0 | 1,960 | 11/25/2046. |
| 74041W AA 3 | PRETSL 11A A1 CDO SSNR FLT 09/24/2033 | | 06/24/2018. | MBS Paydown | | 1,622,643 | 1,622,643 | 1,429,954 | 1,442,870 | 0 | 179,773 | 0 | 179,773 | 0 | 1,622,643 | 0 | 0 | 0 | 28,813 | 09/24/2033. |
| 74042D AA 4 | PRETSL 20A A1 CDO SSNR FLT 03/22/2038 | C | 12/22/2018. | MBS Paydown | | 40,994 | 40,994 | 37,740 | 0 | 0 | 24 | 0 | 24 | 0 | 40,994 | 0 | 0 | 0 | 284 | 03/22/2038. |
| 74042M AA 4 | PRETSL 22A A1 CDO SSNR FLT 09/22/2036 | | 12/22/2018. | MBS Paydown | | 1,714,992 | 1,714,992 | 1,616,916 | 0 | 0 | 5,657 | 0 | 5,657 | 0 | 1,714,992 | 0 | 0 | 0 | 11,593 | 09/22/2036. |
| 74160M BN 1 | PRIME 2003-2 1A9 IO INV 10/25/2033 | | 12/25/2018. | MBS Paydown | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,226 | 10/25/2033. |
| 74332M AA 3 | PROG 2015-SFR2 A ABS SSNR 2.74 06/32 | | 06/12/2018. | MBS Paydown | | 1,780 | 1,780 | 1,760 | 1,768 | 0 | 10 | 0 | 10 | 0 | 1,780 | 0 | 0 | 0 | 12 | 06/12/2032. |
| 74332N AA 1 | PROG 2015-SFR3 A ABS SSNR 3.067 32 | | 08/12/2018. | MBS Paydown | | 378 | 378 | 378 | 378 | 0 | 0 | 0 | 0 | 0 | 378 | 0 | 0 | 0 | 8 | 11/12/2032. |
| 744320 AK 8 | PRUDENTIAL FIN VAR/8.875 06/15/2038 | | 04/16/2018. | Make Whole Call | | 5,052,271 | 5,000,000 | 6,112,500 | 5,122,509 | 0 | (73,246) | 0 | (73,246) | 0 | 5,049,263 | 0 | (49,263) | (49,263) | 201,420 | 06/15/2038. |
| 744593 AC 8 | STEER-IBM-Z2 6.415 06/01/18 | | 06/01/2018. | Maturity | | 192,666 | 192,666 | 181,378 | 186,078 | 0 | 6,588 | 0 | 6,588 | 0 | 192,666 | 0 | 0 | 0 | 6,180 | 06/01/2018. |
| 749239 AD 1 | RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046 | | 04/25/2018. | MBS Paydown | | 227,522 | 227,522 | 209,032 | 225,917 | 0 | 1,605 | 0 | 1,605 | 0 | 227,522 | 0 | 0 | 0 | 717 | 08/25/2046. |
| 74923G AC 7 | RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037 | | 11/25/2018. | Pass-Through Loss | | 0 | 8,117 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 01/25/2037. |
| 74923G AC 7 | RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037 | | 12/25/2018. | MBS Paydown | | 286,995 | 286,995 | 225,636 | 230,182 | 0 | (20,704) | 0 | (20,704) | 0 | 286,995 | 0 | 0 | 0 | 2,907 | 01/25/2037. |
| 74928X BB 6 | RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE | | 11/26/2018. | Pass-Through Loss | | 0 | 11,871 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (830) | 0 | 830 | 830 | 0 | 01/26/2036. |
| 74928X BB 6 | RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE | | 12/26/2018. | MBS Paydown | | 545,239 | 545,239 | 525,233 | 524,180 | 0 | 5,524 | 0 | 5,524 | 0 | 545,239 | 0 | 0 | 0 | 11,254 | 01/26/2036. |
| 74929C AB 2 | RBSSP 2010-2 1A2 MEZ FLT 10/26/2035 RE | | 12/25/2018. | MBS Paydown | | 1,023,418 | 1,023,418 | 1,005,153 | 999,662 | 0 | 5,551 | 0 | 5,551 | 0 | 1,023,418 | 0 | 0 | 0 | 28,506 | 10/26/2035. |
| 74929C AB 2 | RBSSP 2010-2 1A2 MEZ FLT 10/26/2035 RE | | 12/25/2018. | Pass-Through Loss | | 0 | 59,436 | 7,388 | 0 | 0 | 12 | 0 | 12 | 0 | 7,463 | 0 | (7,463) | (7,463) | 0 | 10/26/2035. |
| 74931T AG 0 | RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE | | 12/25/2018. | MBS Paydown | | 169,811 | 169,811 | 158,349 | 163,847 | 0 | 1,939 | 0 | 1,939 | 0 | 169,811 | 0 | 0 | 0 | 1,834 | 01/26/2036. |
| 74932H AC 4 | RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE | | 12/27/2018. | MBS Paydown | | 571,744 | 571,744 | 503,134 | 543,583 | 0 | 14,634 | 0 | 14,634 | 0 | 571,744 | 0 | 0 | 0 | 8,282 | 07/26/2033. |
| 74958W AC 0 | RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37 | | 12/25/2018. | MBS Paydown | | 108,873 | 108,873 | 60,456 | 40,340 | 0 | 11 | 0 | 11 | 0 | 108,873 | 0 | 0 | 0 | 1,899 | 02/25/2037. |
| 74958W AC 0 | RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37 | | 12/25/2018. | Pass-Through Loss | | 0 | 24,797 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 02/25/2037. |
| 75115B AC 3 | RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36 | | 12/25/2018. | MBS Paydown | | 400,956 | 400,956 | 344,894 | 323,956 | 0 | 5,310 | 0 | 5,310 | 0 | 400,956 | 0 | 0 | 0 | 11,910 | 07/25/2036. |
| 75115B AC 3 | RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36 | | 12/25/2018. | Pass-Through Loss | | 0 | 30,073 | 0 | 0 | 0 | (2,439) | 0 | (2,439) | 0 | (5,684) | 0 | 5,684 | 5,684 | 0 | 07/25/2036. |
| 75156V AD 7 | RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036 | | 10/25/2018. | Pass-Through Loss | | 0 | (65,356) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (53,064) | 0 | 53,064 | 53,064 | 0 | 05/25/2036. |
| 75156V AD 7 | RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036 | | 12/25/2018. | MBS Paydown | | 2,203,149 | 2,203,149 | 1,725,335 | 1,756,325 | 0 | 70,412 | 0 | 70,412 | 0 | 2,203,149 | 0 | 0 | 0 | 23,719 | 05/25/2036. |
| 75156V AD 7 | RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036 | | 12/31/2018. | Book Value Adjustment | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 53,064 | 0 | (53,064) | (53,064) | 0 | 05/25/2036. |
| 75156W AD 5 | RAMP 2006-RS4 A4 SEQ SNR FLT 07/25/2036 | | 12/25/2018. | MBS Paydown | | 1,149,642 | 1,149,642 | 1,016,549 | 680,949 | 0 | 6,484 | 0 | 6,484 | 0 | 1,149,642 | 0 | 0 | 0 | 14,411 | 07/25/2036. |
| 75970J AD 8 | RAMC 2007-1 AF1 SEQ 5.742 4/25/37 | | 12/25/2018. | MBS Paydown | | 12,915 | 12,915 | 12,915 | 5,793 | 0 | 13,488 | 0 | 13,488 | 0 | 12,915 | 0 | 0 | 0 | 434 | 04/25/2037. |
| 75970N BE 6 | RAMC 2005-3 AF4 SEQ 5.14 11/25/35 | | 12/25/2018. | MBS Paydown | | 35,063 | 35,063 | 35,063 | 34,569 | 494 | 0 | 0 | 494 | 0 | 35,063 | 0 | 0 | 0 | 1,651 | 11/25/2035. |
| 759950 FX 1 | RAMC 2005-4 A3 SEQ STP 2/25/36 | | 12/25/2018. | MBS Paydown | | 126,590 | 126,590 | 126,096 | 123,620 | 0 | 4,298 | 0 | 4,298 | 0 | 126,590 | 0 | 0 | 0 | 2,640 | 02/25/2036. |
| 76110V QL 5 | RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34 | | 12/25/2018. | MBS Paydown | | 2,547 | 2,547 | 2,547 | 30,666 | 0 | 79 | 0 | 79 | 0 | 2,547 | 0 | 0 | 0 | 60 | 06/25/2034. |
| 76110V RX 8 | RFMS2 2005-HS1 AI4 SEQ STP 9/25/35 | | 12/25/2018. | MBS Paydown | | 672,806 | 672,806 | 672,572 | 220,765 | 0 | 57,153 | 0 | 57,153 | 0 | 672,806 | 0 | 0 | 0 | 20,908 | 09/25/2035. |
| 761118 BU 1 | RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035 | | 12/25/2018. | MBS Paydown | | 514,154 | 514,154 | 433,731 | 425,619 | 0 | 5,339 | 0 | 5,339 | 0 | 514,154 | 0 | 0 | 0 | 8,683 | 07/25/2035. |
| 761118 BU 1 | RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035 | | 12/25/2018. | Pass-Through Loss | | 0 | 14,231 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (1,695) | 0 | 1,695 | 1,695 | 0 | 07/25/2035. |
| 761118 DV 7 | RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035 | | 12/25/2018. | MBS Paydown | | 159,735 | 159,735 | 133,763 | 115,084 | 0 | (12,371) | 0 | (12,371) | 0 | 159,735 | 0 | 0 | 0 | 1,734 | 08/25/2035. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 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 |
| 761118 DV 7 | RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 22,735 | 19,038 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 08/25/2035. |
| 761118 KH 0 | RALI 2005-QS15 2A SEQ 6.0 10/25/35 | .. | 12/25/2018. | MBS Paydown | | 36,960 | 36,960 | 33,957 | 27,193 | 0 | (1,363) | 0 | (1,363) | 0 | 36,960 | 0 | 0 | 0 | 989 | 10/25/2035. |
| 761118 KH 0 | RALI 2005-QS15 2A SEQ 6.0 10/25/35 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 11,940 | 11,087 | 0 | 0 | 365 | 0 | 365 | 0 | (138) | 0 | 138 | 138 | 0 | 10/25/2035. |
| 761118 UQ 9 | RALI 2006-QS2 1A9 SEQ 5.50 2/25/36 | .. | 12/25/2018. | MBS Paydown | | 59,178 | 59,178 | 59,141 | 42,425 | 0 | 88 | 0 | 88 | 0 | 59,178 | 0 | 0 | 0 | 1,773 | 02/25/2036. |
| 761118 UQ 9 | RALI 2006-QS2 1A9 SEQ 5.50 2/25/36 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 27,720 | 27,702 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 02/25/2036. |
| 76111X TF 0 | RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035 | .. | 12/25/2018. | MBS Paydown | | 184,668 | 184,668 | 180,876 | 181,944 | 0 | 1,519 | 0 | 1,519 | 0 | 184,668 | 0 | 0 | 0 | 4,439 | 03/25/2035. |
| 76112B HY 9 | RAMP 2005-RS1 AI6 NAS 4.713 1/25/35 | .. | 12/25/2018. | MBS Paydown | | 49,796 | 49,796 | 49,672 | 49,700 | 0 | 77 | 0 | 77 | 0 | 49,796 | 0 | 0 | 0 | 1,290 | 01/25/2035. |
| 76112B JS 0 | RAAC 2005-RP1 M3 MEZ SEQ FLT 07/25/2037 | .. | 12/25/2018. | MBS Paydown | | 590,446 | 590,446 | 571,257 | 586,088 | 0 | 770 | 0 | 770 | 0 | 590,446 | 0 | 0 | 0 | 14,714 | 07/25/2037. |
| 76112B NM 8 | GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035 | .. | 12/18/2018. | MBS Paydown | | 678,848 | 678,848 | 624,713 | 618,299 | 0 | 5,689 | 0 | 5,689 | 0 | 678,848 | 0 | 0 | 0 | 11,617 | 05/18/2035. |
| 76112B NM 8 | GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035 | .. | 12/18/2018. | Pass-Through Loss | | 0 | 29,006 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (9,585) | 0 | 9,585 | 9,585 | 0 | 05/18/2035. |
| 76117W AB 5 | RESOLUTE FOREST 5.875 05/15/2023 | .. | 01/12/2018. | Consent Fee | | 1,369 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,369 | 0 | 0 | 0 | 0 | 05/15/2023. |
| 77879R AB 2 | ROTOR 2011-1A A ABS SNR 5.75 06/15/46 | C | 12/15/2018. | MBS Paydown | | 1,160,187 | 1,160,187 | 1,136,984 | 0 | 0 | 20,057 | 0 | 20,057 | 0 | 1,160,187 | 0 | 0 | 0 | 24,685 | 06/15/2046. |
| 78355H JT 7 | RYDER SYSTEM INC MTN 2.50 03/01/2018 | .. | 02/07/2018. | Call | | 5,000,000 | 5,000,000 | 4,988,450 | 4,999,630 | 0 | 370 | 0 | 370 | 0 | 5,000,000 | 0 | 0 | 0 | 54,167 | 03/01/2018. |
| 784012 AA 4 | SCFET 2017-2A A ABS SNR 3.41 12/20/2023 | .. | 12/20/2018. | MBS Paydown | | 660,012 | 660,012 | 659,908 | 659,910 | 0 | 69 | 0 | 69 | 0 | 660,012 | 0 | 0 | 0 | 12,868 | 12/20/2023. |
| 78403D AE 0 | SBA TOWER TRUST 3.598 04/16/2018 | .. | 03/09/2018. | Call | | 1,250,000 | 1,250,000 | 1,250,000 | 1,250,000 | 0 | 0 | 0 | 0 | 0 | 1,250,000 | 0 | 0 | 0 | 11,244 | 04/15/2018. |
| 78410T AA 4 | SCFET 2017-1A A ABS SSNR 3.77 01/20/2023 | .. | 12/20/2018. | MBS Paydown | | 579,561 | 579,561 | 579,438 | 579,459 | 0 | 63 | 0 | 63 | 0 | 579,561 | 0 | 0 | 0 | 10,568 | 01/20/2023. |
| 78445M AB 6 | SLMA 2010-A 2A ABS FLT 5/16/44 | .. | 12/15/2018. | MBS Paydown | | 1,266,294 | 1,266,294 | 1,266,294 | 1,266,294 | 0 | 0 | 0 | 0 | 0 | 1,266,294 | 0 | 0 | 0 | 35,075 | 05/16/2044. |
| 78446D AB 5 | SLMA 2011-A A2 ABS 4.37 4/17/2028 | .. | 12/15/2018. | MBS Paydown | | 409,333 | 409,333 | 409,330 | 409,333 | 0 | 0 | 0 | 0 | 0 | 409,333 | 0 | 0 | 0 | 9,453 | 04/17/2028. |
| 78446V AB 5 | SLMA 2012-A A2 ABS 3.83 01/17/2045 | .. | 12/15/2018. | MBS Paydown | | 1,081,603 | 1,081,603 | 1,081,587 | 1,081,603 | 0 | 0 | 0 | 0 | 0 | 1,081,603 | 0 | 0 | 0 | 22,907 | 01/17/2045. |
| 78447F AB 9 | SLMA 2012-E A2A ABS SSNR 2.09 06/15/2045 | .. | 11/15/2018. | MBS Paydown | | 550,737 | 550,737 | 550,599 | 550,733 | 0 | 5 | 0 | 5 | 0 | 550,737 | 0 | 0 | 0 | 6,867 | 06/15/2045. |
| 78447R AB 3 | SLMA 2013-A A2A ABS 1.77 05/17/2027 | .. | 12/15/2018. | MBS Paydown | | 1,144,349 | 1,144,349 | 1,144,026 | 1,144,327 | 0 | 17 | 0 | 17 | 0 | 1,144,349 | 0 | 0 | 0 | 10,782 | 05/17/2027. |
| 78471D AA 5 | SCLP 2016-1A A ABS SSNR 3.26 08/25/2025 | .. | 12/25/2018. | MBS Paydown | | 642,573 | 642,573 | 642,503 | 642,519 | 0 | 22 | 0 | 22 | 0 | 642,573 | 0 | 0 | 0 | 10,792 | 08/25/2025. |
| 78471F AA 0 | SCLP 2016-3 A ABS SSNR 3.05 12/26/25 | .. | 12/25/2018. | MBS Paydown | | 638,306 | 638,306 | 638,293 | 638,301 | 0 | 3 | 0 | 3 | 0 | 638,306 | 0 | 0 | 0 | 10,157 | 12/26/2025. |
| 80306A AA 8 | SAPA 2018-1A A ABS SSNR 4.25 03/15/2040 | .. | 12/15/2018. | MBS Paydown | | 156,250 | 156,250 | 156,177 | 0 | 0 | (9) | 0 | (9) | 0 | 156,250 | 0 | 0 | 0 | 2,638 | 03/15/2040. |
| 813084 A* 1 | SEBRING 11.50 4/25/2018 | .. | 01/23/2018. | Book Value Adjustment | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,909 | 0 | (4,909) | (4,909) | 0 | 04/25/2018. |
| 813084 A* 1 | SEBRING 11.50 4/25/2018 | .. | 01/23/2018. | Book Value Adjustment | | 4,909 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,909 | 4,909 | 0 | 04/25/2018. |
| 813084 A* 1 | SEBRING 11.50 4/25/2018 | .. | 09/19/2018. | Paydown | | 70,557 | 70,557 | 67,298 | 32,036 | 0 | 0 | 0 | 0 | 0 | 70,557 | 0 | 0 | 0 | 0 | 04/25/2018. |
| 81378E AA 1 | SABR 2007-BR4 A2A SEQ FLT 05/25/2037 | .. | 12/25/2018. | MBS Paydown | | 125,982 | 125,982 | 80,934 | 77,816 | 0 | (3,124) | 0 | (3,124) | 0 | 125,982 | 0 | 0 | 0 | 1,301 | 05/25/2037. |
| 81441N AC 0 | SNMLT 2006-2A A3 SEQ SNR 6.31 10/25/2036 | .. | 12/25/2018. | MBS Paydown | | 1,539,120 | 1,539,120 | 1,548,740 | 1,544,551 | 0 | 761 | 0 | 761 | 0 | 1,539,120 | 0 | 0 | 0 | 48,246 | 10/25/2036. |
| 81788Y AA 1 | 767-3-25285 & 25392 TRUST 5.25 10/05/22 | .. | 12/05/2018. | Paydown | | 258,776 | 258,776 | 258,776 | 258,776 | 0 | 0 | 0 | 0 | 0 | 258,776 | 0 | 0 | 0 | 7,418 | 10/05/2022. |
| 81881Q AG 1 | SHACK 2013-3A C1 CLO FLT 04/15/2025 | .. | 01/15/2018. | MBS Paydown | | 1,350,000 | 1,350,000 | 1,319,625 | 1,338,029 | 0 | 11,971 | 0 | 11,971 | 0 | 1,350,000 | 0 | 0 | 0 | 14,867 | 04/15/2025. |
| 81881Q AN 6 | SHACK 2013-3A C2 CLO 4.48 04/15/2025 | .. | 01/15/2018. | MBS Paydown | | 1,500,000 | 1,500,000 | 1,466,250 | 1,486,602 | 0 | 13,398 | 0 | 13,398 | 0 | 1,500,000 | 0 | 0 | 0 | 16,800 | 04/15/2025. |
| 82652K AA 2 | SRFC 2017-1A A ABS SNR 2.91 03/20/34 | .. | 12/20/2018. | MBS Paydown | | 1,912,696 | 1,912,696 | 1,908,033 | 1,521,561 | 0 | 4,044 | 0 | 4,044 | 0 | 1,912,696 | 0 | 0 | 0 | 26,123 | 03/20/2034. |
| 83404J AA 4 | SCLP 2017-3 A ABS SSNR 2.77 05/25/2026 | .. | 12/25/2018. | MBS Paydown | | 530,379 | 530,379 | 527,700 | 0 | 0 | 1,578 | 0 | 1,578 | 0 | 530,379 | 0 | 0 | 0 | 7,016 | 05/25/2026. |
| 83405A AA 2 | SCLP 2017-1 A ABS SSNR 3.28 01/26/2026 | .. | 12/25/2018. | MBS Paydown | | 802,260 | 802,260 | 802,191 | 802,204 | 0 | 28 | 0 | 28 | 0 | 802,260 | 0 | 0 | 0 | 13,443 | 01/26/2026. |
| 83405Q AA 7 | SCLP 2017-6 A1 ABS SSNR 2.2 11/25/2026 | .. | 12/25/2018. | MBS Paydown | | 3,211,236 | 3,211,236 | 3,210,000 | 3,209,432 | 0 | 754 | 0 | 754 | 0 | 3,211,236 | 0 | 0 | 0 | 35,013 | 11/25/2026. |
| 83405R AA 5 | SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027 | .. | 12/25/2018. | MBS Paydown | | 2,578,788 | 2,578,788 | 2,578,621 | 0 | 0 | 107 | 0 | 107 | 0 | 2,578,788 | 0 | 0 | 0 | 33,146 | 02/25/2027. |
| 83546D AF 5 | SONIC 2018-1A A2 ABS SNR 4.026 02/20/48 | .. | 12/20/2018. | MBS Paydown | | 1,250 | 1,250 | 1,250 | 0 | 0 | 0 | 0 | 0 | 0 | 1,250 | 0 | 0 | 0 | 45 | 02/20/2048. |
| 83608G AJ 5 | SNDPT 2013-1A A2F CLO 3.388 04/26/2025 | .. | 01/26/2018. | MBS Paydown | | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 1,500,000 | 0 | 0 | 0 | 12,704 | 04/26/2025. |
| 83608G AL 0 | SNDPT 2013-1A A1F CLO 2.246 04/26/2025 | .. | 01/26/2018. | MBS Paydown | | 1,125,002 | 1,125,002 | 1,125,002 | 1,125,002 | 0 | 0 | 0 | 0 | 0 | 1,125,002 | 0 | 0 | 0 | 6,318 | 04/26/2025. |
| 83609W AE 0 | SNDPT 2015-3A A2 CLO SEQ SSNR 3.35 01/28 | .. | 06/19/2018. | Distribution | | 5,250,000 | 5,250,000 | 5,250,000 | 5,250,060 | 0 | (7) | 0 | (7) | 0 | 5,250,052 | 0 | (52) | (52) | 116,761 | 01/20/2028. |
| 83611M HM 3 | SVHE 2005-B M2 MEZ STP 5/25/2035 | .. | 12/25/2018. | MBS Paydown | | 216,907 | 216,907 | 118,485 | 57,738 | 0 | 62,347 | 0 | 62,347 | 0 | 216,907 | 0 | 0 | 0 | 6,927 | 05/25/2035. |

# 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 | | | | | 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 |
| 83611M HM 3 | SVHE 2005-B M2 MEZ STP 5/25/2035 | | 12/25/2018. | Pass-Through Loss | | 0 | 16,155 | 8,825 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 05/25/2035. |
| 84861C AA 3 | SPMF 2014-4A A1 ABS SNR 3.5014 01/20/45 | | 04/20/2018. | MBS Paydown | | 6,533 | 6,533 | 6,521 | 6,521 | 0 | 0 | 0 | 0 | 0 | 6,533 | 0 | 0 | 0 | 47 | 01/20/2045. |
| 84861C AC 9 | SPMF 2017-1A A ABS SSNR 4.36 12/01/2047 | | 12/20/2018. | MBS Paydown | | 19,878 | 19,878 | 19,980 | 0 | 0 | (18) | 0 | (18) | 0 | 19,878 | 0 | 0 | 0 | 299 | 12/20/2047. |
| 85022W AA 2 | SCFT 2016-AA A ABS SSNR 3.05 04/25/2029 | | 12/25/2018. | MBS Paydown | | 365,262 | 365,262 | 365,423 | 0 | 0 | (87) | 0 | (87) | 0 | 365,262 | 0 | 0 | 0 | 5,209 | 04/25/2029. |
| 85172L AA 4 | SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24 | | 12/15/2018. | MBS Paydown | | 5,989,994 | 5,989,994 | 5,978,301 | 5,986,500 | 0 | 2,865 | 0 | 2,865 | 0 | 5,989,994 | 0 | 0 | 0 | 107,043 | 11/15/2024. |
| 85172N AA 0 | SLFT 2016-AA A ABS SSNR 2.9 11/15/2029 | | 12/15/2018. | MBS Paydown | | 279,326 | 279,326 | 279,283 | 279,300 | 0 | (14) | 0 | (14) | 0 | 279,326 | 0 | 0 | 0 | 8,100 | 11/15/2029. |
| 85208H AA 1 | SPRTE 2017-1 A ABS SSNR 4.25 12/15/2037 | | 12/15/2018. | MBS Paydown | | 155,555 | 155,555 | 154,972 | 154,981 | 0 | (49) | 0 | (49) | 0 | 155,555 | 0 | 0 | 0 | 3,783 | 12/15/2037. |
| 85208N AA 8 | SPRINT SPECTRUM A-1 3.36 09/20/2021 | | 12/20/2018. | Sinking Fund Redemption | | 1,250,000 | 1,250,000 | 1,249,979 | 1,249,982 | 0 | 5 | 0 | 5 | 0 | 1,250,000 | 0 | 0 | 0 | 26,250 | 09/20/2021. |
| 86202* AA 3 | STONEHENGE CAP NC 2015-B-1 8.00 10/15/19 | | 10/15/2018. | Paydown | | 174,655 | 174,655 | 174,655 | 174,660 | 0 | (2) | 0 | (2) | 0 | 174,655 | 0 | 0 | 0 | 9,715 | 10/15/2019. |
| 86212V AA 2 | STR 2016-1A A1 ABS SNR 3.96 10/20/2046 | | 12/20/2018. | MBS Paydown | | 36,900 | 36,900 | 36,881 | 36,883 | 0 | 1 | 0 | 1 | 0 | 36,900 | 0 | 0 | 0 | 796 | 10/20/2046. |
| 86212V AD 6 | STR 2018-1A A1 ABS SSNR 3.96 10/20/2048 | | 12/20/2018. | MBS Paydown | | 10,331 | 10,331 | 10,328 | 0 | 0 | 0 | 0 | 0 | 0 | 10,331 | 0 | 0 | 0 | 49 | 10/20/2048. |
| 86212V AE 4 | STR 2018-1A A2 ABS SSNR 4.29 10/20/2048 | | 12/20/2018. | MBS Paydown | | 11,192 | 11,192 | 11,187 | 0 | 0 | 0 | 0 | 0 | 0 | 11,192 | 0 | 0 | 0 | 57 | 10/20/2048. |
| 863579 C3 0 | SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035 | | 12/25/2018. | MBS Paydown | | 483,551 | 483,551 | 424,435 | 417,235 | 0 | 32,463 | 0 | 32,463 | 0 | 483,551 | 0 | 0 | 0 | 6,419 | 11/25/2035. |
| 863579 C3 0 | SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035 | | 12/25/2018. | Pass-Through Loss | | 0 | 2,966 | 1,865 | 0 | 0 | 0 | 0 | 0 | 0 | 1,766 | 0 | (1,766) | (1,766) | 0 | 11/25/2035. |
| 863579 UL 0 | SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35 | | 12/25/2018. | MBS Paydown | | 553,704 | 553,704 | 449,432 | 417,232 | 0 | 15,057 | 0 | 15,057 | 0 | 553,704 | 0 | 0 | 0 | 10,829 | 07/25/2035. |
| 863579 UL 0 | SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35 | | 12/25/2018. | Pass-Through Loss | | 0 | (31,700) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,414 | 0 | (1,414) | (1,414) | 0 | 07/25/2035. |
| 863579 UU 0 | SARM 2005-15 4A1 PT SSNR FLT 07/25/2035 | | 12/25/2018. | MBS Paydown | | 196,220 | 196,220 | 172,732 | 166,831 | 0 | 844 | 0 | 844 | 0 | 196,220 | 0 | 0 | 0 | 3,823 | 07/25/2035. |
| 863579 UU 0 | SARM 2005-15 4A1 PT SSNR FLT 07/25/2035 | | 12/25/2018. | Pass-Through Loss | | 0 | 788 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (1,671) | 0 | 1,671 | 1,671 | 0 | 07/25/2035. |
| 863579 VW 5 | SARM 2005-17 5A2 SEQ SSNR CSTR 08/35 | | 12/25/2018. | MBS Paydown | | 61,774 | 61,774 | 43,188 | 39,693 | 0 | (3,185) | 0 | (3,185) | 0 | 61,774 | 0 | 0 | 0 | 496 | 08/25/2035. |
| 863579 VW 5 | SARM 2005-17 5A2 SEQ SSNR CSTR 08/35 | | 12/25/2018. | Pass-Through Loss | | 0 | 4,120 | 3,543 | 0 | 0 | 0 | 0 | 0 | 0 | (784) | 0 | 784 | 784 | 0 | 08/25/2035. |
| 863579 XR 4 | SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35 | | 12/25/2018. | MBS Paydown | | 566,210 | 566,210 | 506,899 | 505,215 | 0 | 12,472 | 0 | 12,472 | 0 | 566,210 | 0 | 0 | 0 | 10,514 | 09/25/2035. |
| 863579 XR 4 | SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35 | | 12/25/2018. | Pass-Through Loss | | 0 | 32,176 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 09/25/2035. |
| 863579 ZL 5 | SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035 | | 12/25/2018. | MBS Paydown | | 178,677 | 178,677 | 153,038 | 151,911 | 0 | (8,834) | 0 | (8,834) | 0 | 178,677 | 0 | 0 | 0 | 4,202 | 10/25/2035. |
| 863579 ZL 5 | SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035 | | 12/25/2018. | Pass-Through Loss | | 0 | (13,745) | 3,499 | 0 | 0 | 0 | 0 | 0 | 0 | 1,159 | 0 | (1,159) | (1,159) | 0 | 10/25/2035. |
| 863587 AE 1 | SAIL 2006-3 A5 SEQ FLT 06/25/2036 | | 12/25/2018. | MBS Paydown | | 703,384 | 703,384 | 569,569 | 636,895 | 0 | (1,439) | 0 | (1,439) | 0 | 703,384 | 0 | 0 | 0 | 6,769 | 06/25/2036. |
| 86358R DX 2 | SASC 2001-SB1 A5 SEQ 3.375 8/25/31 | | 12/25/2018. | MBS Paydown | | 26,610 | 26,610 | 24,049 | 24,877 | 0 | (93) | 0 | (93) | 0 | 26,610 | 0 | 0 | 0 | 531 | 08/25/2031. |
| 86359A MG 5 | SASC 2003-AL1 APO 4/25/31 | | 12/25/2018. | MBS Paydown | | 46,034 | 46,034 | 32,423 | 39,183 | 0 | 225 | 0 | 225 | 0 | 46,034 | 0 | 0 | 0 | 0 | 04/25/2031. |
| 86359A WT 6 | SASC 2003-AL2 APO 0.00 01/25/2031 | | 07/25/2018. | Pass-Through Loss | | 0 | 0 | 31 | 0 | 0 | 0 | 0 | 0 | 0 | 5 | 0 | (5) | (5) | 0 | 01/25/2031. |
| 86359A WT 6 | SASC 2003-AL2 APO 0.00 01/25/2031 | | 12/25/2018. | MBS Paydown | | 95,323 | 95,323 | 74,112 | 82,594 | 0 | 1,452 | 0 | 1,452 | 0 | 95,323 | 0 | 0 | 0 | 0 | 01/25/2031. |
| 86359A WT 6 | SASC 2003-AL2 APO 0.00 01/25/2031 | | 12/25/2018. | MBS Paydown | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (5) | 0 | 5 | 5 | 0 | 01/25/2031. |
| 86359B YF 2 | SARM 2004-10 4A SEQ SNR FLT 08/25/2034 | | 12/25/2018. | MBS Paydown | | 261,809 | 261,809 | 262,868 | 262,810 | 0 | (158) | 0 | (158) | 0 | 261,809 | 0 | 0 | 0 | 4,599 | 08/25/2034. |
| 863619 AB 8 | SASC 2007-OSI A2 SEQ FLT 06/25/2037 | | 09/25/2018. | MBS Paydown | | 196,017 | 196,017 | 185,236 | 196,017 | 0 | 0 | 0 | 0 | 0 | 196,017 | 0 | 0 | 0 | 823 | 06/25/2037. |
| 86934N AA 7 | SCML 2018-SBC7 A ABS SNR 4.72 05/25/2039 | | 11/27/2018. | MBS Paydown | | 51,819 | 51,819 | 51,819 | 0 | 0 | 0 | 0 | 0 | 0 | 51,819 | 0 | 0 | 0 | 0 | 05/25/2039. |
| 86934N AA 7 | SCML 2018-SBC7 A ABS SNR 4.72 05/25/2039 | | 12/25/2018. | MBS Paydown | | 54,860 | 54,860 | 54,857 | 0 | 0 | 394 | 0 | 394 | 0 | 54,860 | 0 | 0 | 0 | 437 | 05/25/2039. |
| 87159Q BE 7 | SYMP 2014-14A A3R CLO SSNR 2.98 07/14/26 | | 10/14/2018. | MBS Paydown | | 56,883 | 56,883 | 56,883 | 56,874 | 0 | (13) | 0 | (13) | 0 | 56,883 | 0 | 0 | 0 | 1,695 | 07/14/2026. |
| 87244B AA 6 | TGIF 2017-1A A2 ABS SNR 6.202 04/30/2047 | | 10/30/2018. | MBS Paydown | | 105,000 | 105,000 | 104,797 | 104,813 | 0 | 12 | 0 | 12 | 0 | 105,000 | 0 | 0 | 0 | 3,667 | 04/30/2047. |
| 87246Y AA 4 | TIAA ASSET MGMT 2.95 11/01/2019 | | 11/23/2018. | Make Whole Call | | 3,000,034 | 3,000,000 | 2,994,600 | 2,997,929 | 0 | 2,071 | 0 | 2,071 | 0 | 3,000,000 | 0 | 0 | 0 | 93,942 | 11/01/2019. |
| 87247U AW 3 | TICP 2014-3A B2R CLO MEZ 3.57 01/20/2027 | | 04/20/2018. | MBS Paydown | | 2,500,000 | 2,500,000 | 2,500,000 | 2,499,992 | 0 | 8 | 0 | 8 | 0 | 2,500,000 | 0 | 0 | 0 | 44,625 | 01/20/2027. |
| 87261N AG 5 | TMX FIN/TITLEMAX 8.50 09/15/2018 | | 06/15/2018. | Call | | 1,000,000 | 1,000,000 | 1,000,000 | 915,000 | 85,000 | 0 | 0 | 85,000 | 0 | 1,000,000 | 0 | 0 | 0 | 63,750 | 09/15/2018. |
| 87266H AA 6 | TFINS 2016-1A A CDO SNR FLT 01/20/2038 | | 07/20/2018. | MBS Paydown | | 192,116 | 192,116 | 172,424 | 175,427 | 0 | 15,361 | 0 | 15,361 | 0 | 192,116 | 0 | 0 | 0 | 2,897 | 01/20/2038. |
| 87266H AA 6 | TFINS 2016-1A A CDO SNR FLT 01/20/2038 | | 08/31/2018. | Distribution | | 1,690,850 | 1,690,850 | 1,517,538 | 1,543,964 | 0 | 2,106 | 0 | 2,106 | 0 | 1,544,740 | 0 | 146,110 | 146,110 | 61,228 | 01/20/2038. |

# 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 |
| 87266H AA 6 | TFINS 2016-1A A CDO SNR FLT 01/20/2038 | .. | 12/31/2018. | Book Value Adjustment | | 0 | 0 | 0 | 0 | 0 | 146,110 | 0 | 146,110 | 0 | 146,110 | 0 | (146,110) | (146,110) | 0 | 01/20/2038. |
| 87266X AA 1 | TRTX 2018-FL1 A CLO SSNR FLT 04/15/2035 | .. | 12/15/2018. | MBS Paydown | | 84,175 | 84,175 | 84,175 | 0 | 0 | 25 | 0 | 25 | 0 | 84,175 | 0 | 0 | 0 | 1,980 | 02/15/2035. |
| 87342R AA 2 | BELL 2016-1A A2I ABS SNR 3.832 05/25/46 | .. | 05/25/2018. | MBS Paydown | | 1,250 | 1,250 | 1,250 | 1,250 | 0 | 0 | 0 | 0 | 0 | 1,250 | 0 | 0 | 0 | 24 | 05/25/2046. |
| 87342R AA 2 | BELL 2016-1A A2I ABS SNR 3.832 05/25/46 | .. | 11/28/2018. | Distribution | | 492,500 | 492,500 | 492,500 | 492,500 | 0 | 0 | 0 | 0 | 0 | 492,500 | 0 | 0 | 0 | 18,892 | 05/25/2046. |
| 87342R AB 0 | BELL 2016-1A A2II ABS SNR 4.377 05/25/46 | .. | 05/25/2018. | MBS Paydown | | 3,750 | 3,750 | 3,826 | 1,250 | 0 | 0 | 0 | 0 | 0 | 3,750 | 0 | 0 | 0 | 82 | 05/25/2046. |
| 87342R AC 8 | BELL 2016-1A A23 ABS SNR 4.97 05/25/2046 | .. | 05/25/2018. | MBS Paydown | | 5,500 | 5,500 | 5,500 | 5,500 | 0 | 0 | 0 | 0 | 0 | 5,500 | 0 | 0 | 0 | 137 | 05/25/2046. |
| 874074 AA 5 | TAL 2017-1A A ABS SNR 4.50 04/21/2042 | .. | 12/20/2018. | MBS Paydown | | 206,107 | 206,107 | 208,607 | 208,416 | 0 | (248) | 0 | (248) | 0 | 206,107 | 0 | 0 | 0 | 5,084 | 04/20/2042. |
| 87407P AA 8 | TAL 2013-1A A ABS SNR 2.83 02/22/2038 | .. | 12/20/2018. | MBS Paydown | | 390,000 | 390,000 | 389,677 | 389,821 | 0 | 35 | 0 | 35 | 0 | 390,000 | 0 | 0 | 0 | 5,950 | 02/22/2038. |
| 87407P AE 0 | TAL 2013-2A A ABS 3.55 11/20/2038 | .. | 12/20/2018. | MBS Paydown | | 300,000 | 300,000 | 296,141 | 296,792 | 0 | 535 | 0 | 535 | 0 | 300,000 | 0 | 0 | 0 | 5,752 | 11/20/2038. |
| 87407P AP 5 | TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39 | .. | 12/20/2018. | MBS Paydown | | 73,212 | 73,212 | 73,066 | 0 | 0 | 33 | 0 | 33 | 0 | 73,212 | 0 | 0 | 0 | 1,395 | 05/20/2039. |
| 87407P AR 1 | TAL 2014-3A A ABS SNR 3.27 11/21/2039 | .. | 12/20/2018. | MBS Paydown | | 311,000 | 311,000 | 310,779 | 299,927 | 0 | 25 | 0 | 25 | 0 | 311,000 | 0 | 0 | 0 | 5,492 | 11/21/2039. |
| 881561 GQ 1 | TMTS 2004-15AL A1 SEQ SNR 5.6654 07/34 | .. | 12/25/2018. | MBS Paydown | | 365,206 | 365,206 | 358,358 | 365,206 | 0 | 0 | 0 | 0 | 0 | 365,206 | 0 | 0 | 0 | 5,455 | 07/25/2034. |
| 88156E AB 2 | TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38 | .. | 10/25/2018. | Pass-Through Loss | | 0 | (34) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 01/25/2038. |
| 88156E AB 2 | TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38 | .. | 12/25/2018. | MBS Paydown | | 327,952 | 327,952 | 279,935 | 291,163 | 0 | (21,246) | 0 | (21,246) | 0 | 327,952 | 0 | 0 | 0 | 3,748 | 01/25/2038. |
| 88159T AA 8 | TES 2017-2A A ABS SSNR 4.12 02/20/2048 | .. | 02/20/2018. | MBS Paydown | | 46,711 | 46,711 | 46,708 | 46,707 | 0 | (2) | 0 | (2) | 0 | 46,711 | 0 | 0 | 0 | 347 | 02/20/2048. |
| 88315F AA 9 | TMCL 2017-1A A ABS SNR 3.72 05/20/2042 | C | 12/20/2018. | MBS Paydown | | 80,760 | 80,760 | 81,088 | 0 | 0 | (36) | 0 | (36) | 0 | 80,760 | 0 | 0 | 0 | 1,513 | 05/20/2042. |
| 885220 KW 2 | TMST 2006-2 A2B SEQ SNR FLT 04/25/2036 | .. | 12/25/2018. | MBS Paydown | | 116,518 | 116,518 | 113,933 | 0 | 0 | 1,689 | 0 | 1,689 | 0 | 116,518 | 0 | 0 | 0 | 356 | 04/25/2036. |
| 886065 AA 9 | TBOLT 2018-A A ABS SSNR 4.147 07/15/2038 | .. | 12/15/2018. | MBS Paydown | | 17,857 | 17,857 | 17,857 | 0 | 0 | 0 | 0 | 0 | 0 | 17,857 | 0 | 0 | 0 | 214 | 09/15/2038. |
| 89412R AB 1 | TRAP 2003-5A A1B CDO MEZ FLT 07/15/2034 | .. | 07/15/2018. | MBS Paydown | | 1,692,651 | 1,692,651 | 1,366,816 | 1,408,577 | 0 | 232,524 | 0 | 232,524 | 0 | 1,692,651 | 0 | 0 | 0 | 38,144 | 07/15/2034. |
| 89412U AH 1 | TRAP 2004-6I A2 CDO SSNR FLT 11/16/2034 | .. | 11/16/2018. | MBS Paydown | | 1,127,674 | 1,127,674 | 1,122,036 | 0 | 0 | (111) | 0 | (111) | 0 | 1,127,674 | 0 | 0 | 0 | 21,041 | 11/16/2034. |
| 89656F AA 4 | TRL 2012-1A A1 ABS 2.266 01/15/43 | .. | 12/15/2018. | MBS Paydown | | 1,714,414 | 1,714,414 | 1,681,420 | 173,123 | 0 | (2,379) | 0 | (2,379) | 0 | 1,714,414 | 0 | 0 | 0 | 13,784 | 01/15/2043. |
| 89679H AA 3 | TCF 2017-1A A ABS SNR 3.52 06/20/2042 | .. | 12/20/2018. | MBS Paydown | | 248,548 | 248,548 | 248,325 | 0 | 0 | 24 | 0 | 24 | 0 | 248,548 | 0 | 0 | 0 | 4,761 | 06/20/2042. |
| 89690E AF 4 | TRMF 2017-1A A1 ABS SNR 2.709 08/15/2047 | .. | 12/15/2018. | MBS Paydown | | 487,366 | 487,366 | 481,582 | 0 | 0 | 1,215 | 0 | 1,215 | 0 | 487,366 | 0 | 0 | 0 | 5,700 | 08/15/2047. |
| 89708B AA 1 | TROPC 2006-5A A1L1 CDO SSNR FLT 07/15/36 | .. | 10/15/2018. | MBS Paydown | | 3,169,352 | 3,169,352 | 2,819,037 | 0 | 0 | 1,745 | 0 | 1,745 | 0 | 3,169,352 | 0 | 0 | 0 | 57,955 | 07/15/2036. |
| 898203 AA 2 | TFINS 2017-2A A1 CDO SSNR FLT 09/20/2039 | .. | 09/20/2018. | MBS Paydown | | 333,333 | 333,333 | 326,667 | 326,837 | 0 | 6,497 | 0 | 6,497 | 0 | 333,333 | 0 | 0 | 0 | 8,992 | 09/20/2039. |
| 898203 AB 0 | TFINS 2017-2A A2 CDO SSNR 3.58 09/20/39 | .. | 09/20/2018. | MBS Paydown | | 200,000 | 200,000 | 196,000 | 196,000 | 0 | 4,000 | 0 | 4,000 | 0 | 200,000 | 0 | 0 | 0 | 5,549 | 09/20/2039. |
| 898205 AA 7 | TFINS 2017-1A A1 CDO SSNR FLT 04/20/2038 | .. | 10/20/2018. | MBS Paydown | | 157,554 | 157,554 | 152,828 | 154,115 | 0 | 4,084 | 0 | 4,084 | 0 | 157,554 | 0 | 0 | 0 | 4,390 | 04/20/2038. |
| 898205 AB 5 | TFINS 2017-1A A2 CDO SSNR 4.24 04/20/38 | .. | 10/20/2018. | MBS Paydown | | 196,141 | 196,141 | 196,141 | 189,796 | 0 | 350 | 0 | 350 | 0 | 196,141 | 0 | 0 | 0 | 5,898 | 04/20/2038. |
| 89820U AB 0 | TFINS 2018-1A A2 CDO SSNR 4.05 03/30/39 | .. | 12/30/2018. | MBS Paydown | | 75,165 | 75,165 | 74,413 | 0 | 0 | 58 | 0 | 58 | 0 | 75,165 | 0 | 0 | 0 | 237 | 03/30/2039. |
| 90352W AA 2 | STEAM 2018-1 A1 ABS 3.783 04/25/48 | .. | 12/25/2018. | MBS Paydown | | 277,881 | 277,881 | 277,881 | 0 | 0 | (0) | 0 | (0) | 0 | 277,881 | 0 | 0 | 0 | 3,265 | 04/25/2048. |
| 92211M AC 7 | VDC 2018-1A A2 ABS SNR 4.072 02/16/2043 | .. | 12/15/2018. | MBS Paydown | | 12,500 | 12,500 | 12,500 | 0 | 0 | 0 | 0 | 0 | 0 | 12,500 | 0 | 0 | 0 | 232 | 02/16/2043. |
| 92257A AB 0 | VCC 2018-1 A ABS SSNR 3.59 04/25/2048 | .. | 12/25/2018. | MBS Paydown | | 989,187 | 989,187 | 988,851 | 0 | 0 | 100 | 0 | 100 | 0 | 989,187 | 0 | 0 | 0 | 16,293 | 04/25/2048. |
| 92331L AJ 9 | VENTR 2015-22A B1F CLO MEZ SEQ 4.25 1/28 | .. | 02/14/2018. | Distribution | | 2,100,000 | 2,100,000 | 2,100,000 | 2,100,000 | 0 | 0 | 0 | 0 | 0 | 2,100,000 | 0 | 0 | 0 | 29,502 | 01/15/2028. |
| 92343V DW 1 | VERIZON COMM INC 3.125 03/16/2022 | .. | 06/21/2018. | Exchanged | | 1,960,899 | 2,000,000 | 1,989,740 | 1,991,259 | 0 | 923 | 0 | 923 | 0 | 1,992,182 | 0 | (31,283) | (31,283) | 37,896 | 03/16/2022. |
| 92535V AA 0 | VBTOW 2016-2A A ABS SNR 5.193 10/15/2046 | .. | 12/15/2018. | MBS Paydown | | 10,314 | 10,314 | 10,313 | 10,314 | 0 | 0 | 0 | 0 | 0 | 10,314 | 0 | 0 | 0 | 300 | 10/15/2046. |
| 92557G AS 7 | VIBR 2013-2A A2BR CLO MEZ 3.2 07/24/2024 | .. | 07/24/2018. | MBS Paydown | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,041 | 0 | (41) | 0 | (41) | 0 | 3,000,000 | 0 | 0 | 0 | 72,000 | 07/24/2024. |
| 929227 7A 8 | WAMU 2003-S6 2A5 IO INV 7/25/2018 | .. | 07/25/2018. | MBS Paydown | | 0 | 0 | 2,110,021 | 0 | 0 | (490) | 0 | (490) | 0 | 0 | 0 | 0 | 0 | 1,852 | 07/25/2018. |
| 92922F 3N 6 | WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35 | .. | 12/25/2018. | MBS Paydown | | 443,943 | 443,943 | 421,052 | 423,250 | 0 | 4,646 | 0 | 4,646 | 0 | 443,943 | 0 | 0 | 0 | 8,531 | 10/25/2035. |
| 92925C CC 4 | WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46 | .. | 12/25/2018. | MBS Paydown | | 108,317 | 108,317 | 87,466 | 76,416 | 0 | 8,654 | 0 | 8,654 | 0 | 108,317 | 0 | 0 | 0 | 1,197 | 01/25/2046. |
| 92935V AE 8 | WFRBS 2011-C3 A3 SEQ 3.998 03/15/44 | .. | 12/15/2018. | MBS Paydown | | 4,842,027 | 4,842,027 | 4,881,319 | 4,843,473 | 0 | (1,555) | 0 | (1,555) | 0 | 4,842,027 | 0 | 0 | 0 | 65,267 | 03/15/2044. |
| 92990G AG 8 | WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37 | .. | 12/25/2018. | MBS Paydown | | 712,322 | 712,322 | 534,233 | 512,657 | 0 | 47,002 | 0 | 47,002 | 0 | 712,322 | 0 | 0 | 0 | 14,874 | 05/25/2037. |
| 92990G AG 8 | WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 139,212 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 05/25/2037. |

# 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 |
| 933636 AG 7 | WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37 | .. | 12/25/2018. | MBS Paydown | | 333,628 | 333,628 | 316,157 | 314,047 | 0 | 3,789 | 0 | 3,789 | 0 | 333,628 | 0 | 0 | 0 | 6,037 | 04/25/2037. |
| 933636 AG 7 | WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 9,852 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (7,668) | 0 | 7,668 | 7,668 | 0 | 04/25/2037. |
| 933636 AL 6 | WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36 | .. | 12/25/2018. | MBS Paydown | | 218,124 | 218,124 | 195,140 | 196,081 | 0 | (2,253) | 0 | (2,253) | 0 | 218,124 | 0 | 0 | 0 | 4,517 | 11/25/2036. |
| 933636 AL 6 | WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36 | .. | 12/25/2018. | Pass-Through Loss | | 0 | (4,454) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (5,608) | 0 | 5,608 | 5,608 | 0 | 11/25/2036. |
| 93363N AB 1 | WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36 | .. | 12/25/2018. | MBS Paydown | | 104,126 | 104,126 | 98,520 | 98,882 | 0 | 205 | 0 | 205 | 0 | 104,126 | 0 | 0 | 0 | 1,886 | 10/25/2036. |
| 93363N AB 1 | WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 1,603 | 1,334 | 0 | 0 | 0 | 0 | 0 | 0 | (85) | 0 | 85 | 85 | 0 | 10/25/2036. |
| 93364F AC 5 | WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37 | .. | 12/25/2018. | MBS Paydown | | 555,765 | 555,765 | 464,897 | 449,443 | 0 | 1,056 | 0 | 1,056 | 0 | 555,765 | 0 | 0 | 0 | 9,141 | 07/25/2037. |
| 93364F AC 5 | WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 110,179 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (25) | 0 | 25 | 25 | 0 | 07/25/2037. |
| 93934N AR 6 | WMALT 2006-5 2CB2 SEQ FLT 07/25/2036 | .. | 12/25/2018. | MBS Paydown | | 42,884 | 42,884 | 33,878 | 17,154 | 0 | 1,441 | 0 | 1,441 | 0 | 42,884 | 0 | 0 | 0 | 564 | 07/25/2036. |
| 93934N AR 6 | WMALT 2006-5 2CB2 SEQ FLT 07/25/2036 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 14,664 | 11,585 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 07/25/2036. |
| 94353W AA 3 | WAAV 2017-1A A ABS SSNR 3.844 11/15/2042 | .. | 12/15/2018. | MBS Paydown | | 230,700 | 230,700 | 230,699 | 230,699 | 0 | 0 | 0 | 0 | 0 | 230,700 | 0 | 0 | 0 | 4,801 | 11/15/2042. |
| 94945P AA 3 | WLKRG 2017-AA A ABS SNR 2.82 06/15/33 | .. | 12/15/2018. | MBS Paydown | | 1,037,307 | 1,037,307 | 1,036,281 | 1,036,277 | 0 | 112 | 0 | 112 | 0 | 1,037,307 | 0 | 0 | 0 | 15,595 | 06/15/2033. |
| 949773 AF 2 | WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037 | .. | 12/25/2018. | MBS Paydown | | 278,431 | 278,431 | 289,572 | 282,258 | 180 | (5,811) | 0 | (5,631) | 0 | 278,431 | 0 | 0 | 0 | 7,313 | 05/25/2037. |
| 949773 AF 2 | WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 28,311 | 0 | 0 | 18 | 0 | 0 | 18 | 0 | 0 | 0 | 0 | 0 | 0 | 05/25/2037. |
| 94982A AA 0 | WFMBS 2004-Y 1A1 SEQ SNR FLT 11/25/2034 | .. | 12/25/2018. | MBS Paydown | | 103,872 | 103,872 | 105,039 | 105,201 | 0 | (247) | 0 | (247) | 0 | 103,872 | 0 | 0 | 0 | 2,662 | 11/25/2034. |
| 94983G AA 6 | WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36 | .. | 12/25/2018. | MBS Paydown | | 285,361 | 285,361 | 285,010 | 237,358 | 0 | 20,462 | 0 | 20,462 | 0 | 285,361 | 0 | 0 | 0 | 5,493 | 03/25/2036. |
| 94983G AA 6 | WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36 | .. | 12/25/2018. | Pass-Through Loss | | 0 | 2,466 | 2,473 | 0 | 0 | 0 | 0 | 0 | 0 | 2,056 | 0 | (2,056) | (2,056) | 0 | 03/25/2036. |
| 95058X AA 6 | WEN 2015-1A A2I ABS SNR 3.371 06/15/2045 | .. | 01/19/2018. | Distribution | | 491,501 | 488,750 | 488,701 | 488,721 | 0 | 1 | 0 | 1 | 0 | 488,721 | 0 | 29 | 29 | 4,307 | 06/15/2045. |
| 95058X AB 4 | WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45 | .. | 12/15/2018. | MBS Paydown | | 20,000 | 20,000 | 20,236 | 0 | 0 | 0 | 0 | 0 | 0 | 20,000 | 0 | 0 | 0 | 510 | 06/15/2045. |
| 95058X AC 2 | WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45 | .. | 12/15/2018. | MBS Paydown | | 12,500 | 12,500 | 12,118 | 12,152 | 0 | 24 | 0 | 24 | 0 | 12,500 | 0 | 0 | 0 | 351 | 06/15/2045. |
| 95058X AE 8 | WEN 2018-1A A2II ABS SNR 3.884 03/15/48 | .. | 12/15/2018. | MBS Paydown | | 5,000 | 5,000 | 4,781 | 0 | 0 | 5 | 0 | 5 | 0 | 5,000 | 0 | 0 | 0 | 49 | 03/15/2048. |
| 96033B AA 2 | WESTR 2015-1A A ABS SNR 2.75 05/20/2027 | .. | 08/20/2018. | MBS Paydown | | 1,390,050 | 1,390,050 | 1,389,578 | 1,356,974 | 0 | 33,076 | 0 | 33,076 | 0 | 1,390,050 | 0 | 0 | 0 | 21,404 | 05/20/2027. |
| 96033D AA 8 | WESTR 2017-1A A ABS SSNR 3.05 12/20/2030 | .. | 03/20/2018. | MBS Paydown | | 0 | 0 | 0 | 0 | 0 | (293) | 0 | (293) | 0 | 0 | 0 | 0 | 0 | 0 | 12/20/2030. |
| 96033D AA 8 | WESTR 2017-1A A ABS SSNR 3.05 12/20/2030 | .. | 12/20/2018. | MBS Paydown | | 762,569 | 762,569 | 760,207 | 0 | 0 | 314 | 0 | 314 | 0 | 762,569 | 0 | 0 | 0 | 25,092 | 12/20/2030. |
| 96033L AA 0 | WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28 | .. | 12/20/2018. | MBS Paydown | | 1,838,154 | 1,838,154 | 1,835,712 | 1,835,328 | 0 | 701 | 0 | 701 | 0 | 1,838,154 | 0 | 0 | 0 | 31,070 | 07/20/2028. |
| 96033W AA 6 | WESTR 2018-1A A ABS SSNR 3.38 12/20/2031 | .. | 12/20/2018. | MBS Paydown | | 309,331 | 309,331 | 308,788 | 0 | 0 | 37 | 0 | 37 | 0 | 309,331 | 0 | 0 | 0 | 3,477 | 12/20/2031. |
| 96033W AB 4 | WESTR 2018-1A B ABS SNR 3.58 12/20/2031 | .. | 12/20/2018. | MBS Paydown | | 463,997 | 463,997 | 461,677 | 0 | 0 | 314 | 0 | 314 | 0 | 463,997 | 0 | 0 | 0 | 5,525 | 12/20/2031. |
| 97064E AA 6 | WESTF 2018-A A ABS SSNR 4.75 09/15/2043 | .. | 12/15/2018. | MBS Paydown | | 33,827 | 33,827 | 33,825 | 0 | 0 | 0 | 0 | 0 | 0 | 33,827 | 0 | 0 | 0 | 373 | 09/15/2043. |
| 98886M AC 8 | ZAIS1 2014-1A A2 CLO MEZ FLT 04/15/2026 | .. | 10/15/2018. | MBS Paydown | | 5,000,000 | 5,000,000 | 4,997,500 | 4,997,742 | 0 | 2,258 | 0 | 2,258 | 0 | 5,000,000 | 0 | 0 | 0 | 191,651 | 04/15/2026. |
| 98944P AB 3 | ZCAP 2018-1 A ABS SSNR 4.605 10/15/38 | .. | 12/15/2018. | MBS Paydown | | 45,000 | 45,000 | 44,333 | 0 | 0 | 19 | 0 | 19 | 0 | 45,000 | 0 | 0 | 0 | 265 | 10/15/2038. |
| G0014F AB 9 | AABS 2013-1 A ABS SNR 4.875 01/15/2038 | D | 05/15/2018. | MBS Paydown | | 2,681,906 | 2,681,906 | 2,678,132 | 2,682,698 | 0 | (792) | 0 | (792) | 0 | 2,681,906 | 0 | 0 | 0 | 52,357 | 01/15/2038. |
| G0620B AB 4 | ATLSS 2014-1 A ABS SNR 4.875 12/15/2039 | .. | 12/15/2018. | MBS Paydown | | 182,898 | 182,898 | 182,898 | 182,898 | 0 | 0 | 0 | 0 | 0 | 182,898 | 0 | 0 | 0 | 6,682 | 12/15/2039. |
| G4301U AF 1 | HAIL 2017-1 A ABS SSNR 4.00 11/15/37 | .. | 12/15/2018. | MBS Paydown | | 296,349 | 296,349 | 294,456 | 293,985 | 0 | 621 | 0 | 621 | 0 | 296,349 | 0 | 0 | 0 | 6,297 | 11/15/2037. |
| G7256K AB 0 | PROP 2017-1 A ABS SSNR 5.30 03/15/42 | .. | 12/15/2018. | MBS Paydown | | 231,337 | 231,337 | 231,199 | 230,783 | 0 | 50 | 0 | 50 | 0 | 231,337 | 0 | 0 | 0 | 6,696 | 03/15/2042. |
| P48877 AD 9 | SEACO 2014-1X A1 ABS SNR 3.19 07/17/2029 | D | 01/17/2018. | CS FIRST BOSTON | | 803,899 | 812,500 | 806,378 | 806,397 | 0 | 87 | 0 | 87 | 0 | 806,414 | 0 | (2,515) | (2,515) | 2,332 | 07/17/2029. |
| P48877 AD 9 | SEACO 2014-1X A1 ABS SNR 3.19 07/17/2029 | D | 01/17/2018. | MBS Paydown | | 10,417 | 10,417 | 10,338 | 10,338 | 0 | 9 | 0 | 9 | 0 | 10,417 | 0 | 0 | 0 | 0 | 07/17/2029. |
| G3600K AB 2 | FLOATEL INTL TL B LIBOR+500 06/13/2020 | D | 12/31/2018. | Book Value Adjustment | | 0 | 0 | 0 | 0 | 0 | 917,957 | 0 | 917,957 | 0 | 917,957 | 0 | (917,957) | (917,957) | 8,933 | 06/13/2020. |
| 3899999. Total - Bonds - Industrial and Miscellaneous | | | | | | 413,259,525 | 418,408,312 | 406,917,596 | 353,795,996 | 509,464 | 5,589,595 | 9,667 | 6,089,392 | 0 | 414,672,422 | 0 | (1,676,146) | (1,676,146) | 9,086,115 | XXX |
| **Bonds - Bank Loans** | | | | | | | | | | | | | | | | | | | | |
| 004222 ZZ 1 | ACCOMMODATIONS PLUS L+500 04/30/2024 AR | .. | 12/31/2018. | Paydown | | 4,303 | 4,303 | 4,217 | 0 | 0 | 86 | 0 | 86 | 0 | 4,303 | 0 | 0 | 0 | 144 | 04/30/2024. |
| 005055 ZZ 4 | ACCRUENT LLC TL L+475 07/28/2023 AR | .. | 09/06/2018. | Paydown | | 1,012,663 | 1,012,663 | 995,992 | 991,671 | 5,008 | 15,984 | 0 | 20,993 | 0 | 1,012,663 | 0 | 0 | 0 | 57,873 | 07/28/2023. |
| 005065 ZZ 3 | ACCRUENT LLC DDTL L+375 07/28/2023 AR | .. | 09/06/2018. | Paydown | | 1,453,006 | 1,453,006 | 1,443,831 | 1,437,909 | 5,921 | 9,176 | 0 | 15,097 | 0 | 1,453,006 | 0 | 0 | 0 | 82,924 | 07/28/2023. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 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 |
| 010555 ZZ 6 | ALCAMI HOLDINGS L+425 07/12/2025 AR | | 12/31/2018. | Paydown | | 1,172 | 1,172 | 1,140 | 0 | 0 | 32 | 0 | 32 | 0 | 1,172 | 0 | 0 | 0 | 32 | 07/12/2025. |
| 02368* AE 2 | AMERICAN ACADEMY TL L+625 12/15/2022 AR | | 11/16/2018. | Paydown | | 63,113 | 63,113 | 61,533 | 61,535 | 7 | 1,570 | 0 | 1,578 | 0 | 63,113 | 0 | 0 | 0 | 2,457 | 12/15/2022. |
| 02376C AX 3 | AMERICAN AIRLINES 1L B L+200 10/10/2021 | | 10/10/2018. | Paydown | | 5,155 | 5,155 | 5,142 | 0 | 0 | 19 | 0 | 19 | 0 | 5,155 | 0 | 0 | 0 | 0 | 10/10/2021. |
| 03765V AH 3 | PRIME SECURITY TL B 1L L+275 05/02/2022 | | 12/31/2018. | Paydown | | 2,025 | 2,025 | 1,996 | 0 | 0 | 23 | 0 | 23 | 0 | 2,025 | 0 | 0 | 0 | 2 | 05/02/2022. |
| 050222 ZZ 4 | AVETTA LLC TL L+525 04/10/2024 AR | | 12/31/2018. | Paydown | | 3,504 | 3,504 | 3,433 | 0 | 0 | 71 | 0 | 71 | 0 | 3,504 | 0 | 0 | 0 | 142 | 04/10/2024. |
| 05942# AA 4 | CLINICAL INNOVATIONS L+600 10/17/2023 AR | | 09/28/2018. | Paydown | | 9,375 | 9,375 | 9,163 | 9,161 | 5 | 209 | 0 | 214 | 0 | 9,375 | 0 | 0 | 0 | 367 | 10/17/2023. |
| 059888 ZZ 3 | BAKEMARK HOLDING 2TL L+525 08/14/2023 AR | | 12/31/2018. | Paydown | | 2,214 | 2,214 | 2,171 | 0 | 0 | 43 | 0 | 43 | 0 | 2,214 | 0 | 0 | 0 | 74 | 08/14/2023. |
| 07384D AB 8 | BELK INC TL B 1L L+475 12/10/2022 | | 11/01/2018. | Paydown | | 30,446 | 30,446 | 25,067 | 22,637 | 507 | 5,183 | 0 | 5,690 | 0 | 30,446 | 0 | 0 | 0 | 1,077 | 12/10/2022. |
| 12543K AM 6 | COMMUNITY HEALTH TL G L+275 12/31/2019 | | 05/02/2018. | GOLDMAN SACHS | | 495,390 | 499,133 | 475,424 | 481,653 | 0 | 2,966 | 0 | 2,966 | 0 | 484,619 | 0 | 10,771 | 10,771 | 10,279 | 12/31/2019. |
| 12702# AA 0 | BAKEMARK HOLDINGS TL L+525 08/17/2023 AR | | 12/31/2018. | Paydown | | 8,169 | 8,169 | 7,924 | 7,916 | 19 | 214 | 0 | 233 | 0 | 8,169 | 0 | 0 | 0 | 372 | 08/17/2023. |
| 16117L BS 7 | CHARTER COMM OPE TL B 1L L+200 04/30/25 | | 12/31/2018. | Paydown | | 2,519 | 2,519 | 2,493 | 0 | 0 | 26 | 0 | 26 | 0 | 2,519 | 0 | 0 | 0 | 5 | 04/30/2025. |
| 16384Y AF 4 | CHEMOURS TL B2 L+175 04/03/2025 | | 12/31/2018. | Paydown | | 1,005 | 1,005 | 1,001 | 0 | 0 | 4 | 0 | 4 | 0 | 1,005 | 0 | 0 | 0 | 1 | 04/03/2025. |
| 165555 ZZ 9 | CHESAPEAKE TL L+575 11/07/2023 AR | | 12/31/2018. | Paydown | | 34,169 | 34,169 | 33,792 | 33,792 | 0 | 377 | 0 | 377 | 0 | 34,169 | 0 | 0 | 0 | 2,050 | 11/07/2023. |
| 17121H AF 7 | CHRYSLER TL B 1L L+250 12/31/2018 | | 11/13/2018. | Distribution | | 400,000 | 400,000 | 401,000 | 401,340 | 0 | (1,301) | 0 | (1,301) | 0 | 400,039 | 0 | (39) | (39) | 14,221 | 12/31/2018. |
| 20049# AA 5 | COMMAND ALKON TL L+500 08/21/2023 AR | | 12/31/2018. | Paydown | | 12,500 | 12,500 | 12,327 | 12,298 | 35 | 167 | 0 | 202 | 0 | 12,500 | 0 | 0 | 0 | 539 | 08/21/2023. |
| 23361* AA 3 | DRB HOLDINGS TL L+575 10/06/2023 AR | | 12/31/2018. | Paydown | | 12,500 | 12,500 | 12,187 | 12,192 | 0 | 308 | 0 | 308 | 0 | 12,500 | 0 | 0 | 0 | 816 | 10/03/2023. |
| 23918Y AC 2 | DAVITA HEALTHCARE TL B 1L L+275 06/24/21 | | 12/31/2018. | Paydown | | 2,089 | 2,089 | 2,086 | 0 | 0 | (0) | 0 | (0) | 0 | 2,089 | 0 | 0 | 0 | 3 | 06/24/2021. |
| 24360@ AA 0 | DECOPAC INC L+4.25 09/26/2024 AR | | 12/31/2018. | Paydown | | 3,125 | 3,125 | 3,062 | 3,063 | 0 | 62 | 0 | 62 | 0 | 3,125 | 0 | 0 | 0 | 204 | 09/26/2024. |
| 24702N AX 8 | DELL INTL TL A2 L+175 09/07/2021 | | 10/31/2018. | Paydown | | 5,128 | 5,128 | 5,109 | 0 | 0 | 1 | 0 | 1 | 0 | 5,128 | 0 | 0 | 0 | 50 | 09/07/2021. |
| 24702N AZ 3 | DELL TL B L+200 09/07/2023 | | 10/31/2018. | Paydown | | 10,000 | 10,000 | 10,013 | 0 | 0 | (0) | 0 | (0) | 0 | 10,000 | 0 | 0 | 0 | 160 | 09/07/2023. |
| 26928B AJ 8 | EW SCRIPPS TL B L+200 10/02/2024 | | 12/31/2018. | Paydown | | 3,000 | 3,000 | 3,013 | 0 | 0 | 6 | 0 | 6 | 0 | 3,000 | 0 | 0 | 0 | 60 | 10/02/2024. |
| 29267Y AK 8 | ENERGIZER TL B L+200 06/30/2022 | | 10/01/2018. | Paydown | | 4,615 | 4,615 | 4,638 | 0 | 0 | (6) | 0 | (6) | 0 | 4,615 | 0 | 0 | 0 | 80 | 06/30/2022. |
| 30282# AA 0 | FWR HOLDING CORP L+600 08/25/2023 AR | | 12/28/2018. | Paydown | | 6,702 | 6,702 | 6,534 | 6,482 | 61 | 160 | 0 | 220 | 0 | 6,702 | 0 | 0 | 0 | 337 | 08/25/2023. |
| 30282# AB 8 | FWR HOLDING CORP DD L+600 08/25/2023 AR | | 12/28/2018. | Paydown | | 758 | 758 | 758 | 306 | 0 | 5 | 0 | 5 | 0 | 758 | 0 | 0 | 0 | 42 | 08/25/2025. |
| 315222 ZZ 5 | FERRARO FINE FOODS L+425 05/09/2024 AR | | 09/28/2018. | Paydown | | 1,078 | 1,078 | 1,056 | 0 | 0 | 22 | 0 | 22 | 0 | 1,078 | 0 | 0 | 0 | 18 | 05/09/2024. |
| 32007U BX 6 | FIRST DATA TL L+225 04/26/2024 | | 10/05/2018. | CITIGROUP | | 600,375 | 600,000 | 601,500 | 0 | 0 | 2,748 | 0 | 2,748 | 0 | 604,248 | 0 | (3,873) | (3,873) | 18,183 | 04/26/2024. |
| 35041@ AA 3 | FOUNDATION RISK TL L+475 11/10/2023 AR | | 12/31/2018. | Paydown | | 3,419 | 3,419 | 3,333 | 3,334 | 0 | 86 | 0 | 86 | 0 | 3,419 | 0 | 0 | 0 | 152 | 11/10/2023. |
| 35041@ AB 1 | FOUNDATION RISK 1L TL L+475 11/10/23 AR | | 12/31/2018. | Paydown | | 458 | 458 | 449 | 0 | 0 | 9 | 0 | 9 | 0 | 458 | 0 | 0 | 0 | 9 | 11/10/2023. |
| 35041@ AC 9 | FOUNDATION RISK 1L DD L+475 11/10/23 AR | | 12/31/2018. | Paydown | | 384 | 384 | 380 | 0 | 0 | 4 | 0 | 4 | 0 | 384 | 0 | 0 | 0 | 2 | 11/10/2023. |
| 35843# AA 1 | FRIEDRICH HOLDINGS L+700 02/07/2023 MD | | 12/31/2018. | Paydown | | 124,663 | 124,663 | 124,663 | 124,588 | 0 | 71 | 0 | 71 | 0 | 124,663 | 0 | 0 | 0 | 5,438 | 02/07/2023. |
| 35921# AA 6 | FRONTLINE TECH L+650 09/15/2023 AR | | 12/31/2018. | Paydown | | 10,451 | 10,451 | 9,913 | 9,912 | 17 | 522 | 0 | 539 | 0 | 10,451 | 0 | 0 | 0 | 586 | 09/15/2023. |
| 36850@ AB 9 | GEHL FOODS TL L+500 01/25/2024 AR | | 11/01/2018. | Paydown | | 9,375 | 9,375 | 9,103 | 0 | 0 | 272 | 0 | 272 | 0 | 9,375 | 0 | 0 | 0 | 320 | 01/25/2024. |
| 40406# AD 4 | HAI ACQUISITION TL L+500 11/01/2024 AR | | 12/31/2018. | Paydown | | 12,500 | 12,500 | 12,186 | 12,188 | 0 | 238 | 0 | 238 | 0 | 12,500 | 0 | 0 | 0 | 633 | 11/01/2024. |
| 41781@ AA 5 | HARVEY TOOLS TL L+475 10/12/2024 AR | | 12/31/2018. | Paydown | | 9,867 | 9,867 | 9,669 | 9,635 | 36 | 149 | 0 | 184 | 0 | 9,867 | 0 | 0 | 0 | 467 | 10/12/2024. |
| 41902@ AA 9 | SIGMA ELECTRIC A-2 L+475 10/31/2023 AR | | 12/31/2018. | Paydown | | 5,967 | 5,967 | 5,847 | 5,835 | 14 | 118 | 0 | 132 | 0 | 5,967 | 0 | 0 | 0 | 344 | 10/31/2023. |
| 43289D AE 3 | HILTON WORLDWIDE TL B2 1L L+175 10/25/23 | | 12/27/2018. | Paydown | | 140,380 | 140,380 | 138,954 | 0 | 0 | 1,428 | 0 | 1,428 | 0 | 140,380 | 0 | 0 | 0 | 118 | 10/25/2023. |
| 44903L AD 1 | HYGIENA TL L+400 04/30/2024 AR | | 12/31/2018. | Paydown | | 859 | 859 | 845 | 0 | 0 | 14 | 0 | 14 | 0 | 859 | 0 | 0 | 0 | 19 | 04/30/2024. |
| 450222 ZZ 0 | IMA CONSULTING TL L+400 12/13/2023 AR | | 03/29/2018. | Paydown | | 720 | 720 | 702 | 702 | 0 | 18 | 0 | 18 | 0 | 720 | 0 | 0 | 0 | 10 | 12/13/2023. |
| 450222 ZZ 0 | IMA CONSULTING TL L+400 12/13/2023 AR | | 06/15/2018. | Private Placement | | 284,690 | 287,388 | 280,150 | 280,203 | 0 | 489 | 0 | 489 | 0 | 280,692 | 0 | 3,998 | 3,998 | 8,695 | 12/13/2023. |
| 45259# AA 7 | IMPACT SALES TL L+650 06/27/2023 MD | | 12/31/2018. | Paydown | | 9,903 | 9,903 | 10,077 | 0 | 0 | (175) | 0 | (175) | 0 | 9,903 | 0 | 0 | 0 | 332 | 06/27/2023. |
| 453666 ZZ 5 | IMPACT SALES LLC L+700 12/30/2021 MD | | 03/30/2018. | Paydown | | 3,750 | 3,750 | 3,750 | 3,744 | 0 | 6 | 0 | 6 | 0 | 3,750 | 0 | 0 | 0 | 82 | 12/30/2021. |
| 453666 ZZ 5 | IMPACT SALES LLC L+700 12/30/2021 MD | | 06/27/2018. | Exchanged | | 1,507,350 | 1,481,250 | 1,481,250 | 1,478,971 | 0 | (64) | 0 | (64) | 0 | 1,478,907 | 0 | 28,443 | 28,443 | 65,106 | 12/30/2021. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 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 |
| 453667 ZZ 3 | IMPACT SALES LLC DD L+700 12/30/2021 MD | .. | 03/30/2018. | Paydown | | 172 | 172 | 172 | 170 | 0 | 2 | 0 | 2 | 0 | 172 | 0 | 0 | 0 | 4 | 12/30/2021. |
| 453667 ZZ 3 | IMPACT SALES LLC DD L+700 12/30/2021 MD | .. | 04/02/2018. | Commitment Fee | | 375 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 375 | 0 | 0 | 0 | 0 | 12/30/2021. |
| 453667 ZZ 3 | IMPACT SALES LLC DD L+700 12/30/2021 MD | .. | 05/15/2018. | Commitment Fee | | 3,938 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,938 | 0 | 0 | 0 | 0 | 12/30/2021. |
| 453667 ZZ 3 | IMPACT SALES LLC DD L+700 12/30/2021 MD | .. | 06/27/2018. | Exchanged | | 69,262 | 68,063 | 68,063 | 67,444 | 0 | 49 | 0 | 49 | 0 | 67,493 | 0 | 1,769 | 1,769 | 1,631 | 12/30/2021. |
| 46184# AA 5 | INVISION DIV LIBOR+900 6/30/2020 | .. | 12/31/2018. | Paydown | | 129,462 | 129,462 | 128,168 | 128,668 | 0 | 449 | 0 | 449 | 0 | 129,462 | 0 | 0 | 0 | 8,970 | 06/30/2020. |
| 480150 ZZ 7 | KEY SURGICAL TL L+475 06/01/2023 AR | .. | 12/31/2018. | Paydown | | 354 | 354 | 348 | 0 | 0 | 6 | 0 | 6 | 0 | 354 | 0 | 0 | 0 | 0 | 06/01/2023. |
| 50171@ AA 4 | LAI/OLG FINANCE TL 14.00 06/30/2020 | .. | 12/21/2018. | Call | | 1,110,056 | 1,110,056 | 1,109,886 | 1,098,645 | 11,848 | (437) | 0 | 11,411 | 0 | 1,110,056 | 0 | 0 | 0 | 77,256 | 06/30/2020. |
| 51783Q AP 3 | LAS VEGAS SANDS TL B 1L L+175 03/27/2025 | .. | 12/31/2018. | Paydown | | 2,513 | 2,513 | 2,446 | 0 | 0 | 9 | 0 | 9 | 0 | 2,513 | 0 | 0 | 0 | 3 | 03/27/2025. |
| 52327@ AA 3 | LECTRUS CORP TL 17% PIK 11/15/2017 | .. | 03/01/2018. | Private Placement | | 512,978 | 2,237,607 | 2,193,611 | 447,521 | 37,062 | 0 | 0 | 37,062 | 0 | 484,583 | 0 | 28,394 | 28,394 | 0 | 11/15/2017. |
| 57810J AC 2 | AMYNTA AGENCY 1L TL L+400 02/28/2025 AR | .. | 12/31/2018. | Paydown | | 789 | 789 | 789 | 0 | 0 | 0 | 0 | 0 | 0 | 789 | 0 | 0 | 0 | 1 | 02/28/2025. |
| 59511F AB 0 | MICRON TECH TL B 1L L+175 04/26/2022 | .. | 12/31/2018. | Paydown | | 3,719 | 3,719 | 3,706 | 0 | 0 | 20 | 0 | 20 | 0 | 3,719 | 0 | 0 | 0 | 0 | 04/26/2022. |
| 600343 ZZ 3 | MINISTRY BRANDS 1LDDTL L+400 12/02/22 AR | .. | 12/31/2018. | Paydown | | 30 | 30 | 30 | 0 | 0 | 0 | 0 | 0 | 0 | 30 | 0 | 0 | 0 | 0 | 12/02/2022. |
| 60367* AA 9 | MINISTRY BRANDS DDTL L+500 12/02/2022 AR | .. | 01/05/2018. | Commitment Fee | | 2,324 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,324 | 0 | 0 | 0 | 0 | 12/02/2022. |
| 60367* AA 9 | MINISTRY BRANDS DDTL L+500 12/02/2022 AR | .. | 02/12/2018. | Commitment Fee | | 1,477 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,477 | 0 | 0 | 0 | 0 | 12/02/2022. |
| 60367* AA 9 | MINISTRY BRANDS DDTL L+500 12/02/2022 AR | .. | 12/31/2018. | Paydown | | 7,300 | 7,300 | 7,300 | 4,293 | 178 | 92 | 0 | 270 | 0 | 7,300 | 0 | 0 | 0 | 340 | 12/02/2022. |
| 60367* AB 7 | MINISTRY BRANDS TL L+500 12/02/2022 AR | .. | 12/31/2018. | Paydown | | 687 | 687 | 680 | 0 | 0 | 7 | 0 | 7 | 0 | 687 | 0 | 0 | 0 | 19 | 12/02/2022. |
| 61506U AB 0 | MONTREIGN CASINO TL B L+825 01/24/2023 | .. | 12/31/2018. | Paydown | | 8,020 | 8,020 | 7,218 | 0 | 0 | 32 | 0 | 32 | 0 | 8,020 | 0 | 0 | 0 | 135 | 01/24/2023. |
| 62929# AA 2 | ACA COMPLIANCE TL L+550 02/01/2023 AR | .. | 12/31/2018. | Paydown | | 4,819 | 4,819 | 4,680 | 0 | 0 | 139 | 0 | 139 | 0 | 4,819 | 0 | 0 | 0 | 291 | 02/01/2023. |
| 62929# AB 0 | ACA COMPLIANCE DDTL L+550 02/01/2023 AR | .. | 12/31/2018. | Paydown | | 668 | 668 | 660 | 0 | 0 | 8 | 0 | 8 | 0 | 668 | 0 | 0 | 0 | 21 | 02/01/2023. |
| 62937N AW 7 | NRG ENERGY TL B L+225 06/30/2023 | .. | 12/31/2018. | Paydown | | 10,147 | 10,147 | 10,184 | 0 | 0 | (62) | 0 | (62) | 0 | 10,147 | 0 | 0 | 0 | 157 | 06/30/2023. |
| 636333 ZZ 2 | NATIONAL IPA TL L+550 09/19/2022 AR | .. | 05/23/2018. | Paydown | | 644,618 | 644,618 | 634,949 | 635,969 | 0 | 8,649 | 0 | 8,649 | 0 | 644,618 | 0 | 0 | 0 | 18,910 | 09/19/2022. |
| 660222 ZZ 6 | NSM INSURANCE DDTL L+450 05/04/2024 AR | .. | 12/31/2018. | Paydown | | 1,569 | 1,569 | 1,553 | 0 | 0 | 16 | 0 | 16 | 0 | 1,569 | 0 | 0 | 0 | 53 | 05/04/2024. |
| 660555 ZZ 9 | NSM INSURANCE TL L+450 05/04/2024 AR | .. | 12/31/2018. | Paydown | | 3,060 | 3,060 | 2,999 | 0 | 0 | 61 | 0 | 61 | 0 | 3,060 | 0 | 0 | 0 | 81 | 05/04/2024. |
| 661222 ZZ 5 | NSM SUB HOLDINGS DDTL L+450 10/03/22 AR | .. | 09/28/2018. | Paydown | | 13 | 13 | 13 | 0 | 0 | 0 | 0 | 0 | 0 | 13 | 0 | 0 | 0 | 0 | 10/03/2022. |
| 661555 ZZ 8 | NSM SUB HOLDINGS TL L+450 10/03/2022 AR | .. | 12/31/2018. | Paydown | | 579 | 579 | 570 | 0 | 0 | 9 | 0 | 9 | 0 | 579 | 0 | 0 | 0 | 18 | 10/03/2022. |
| 69398* AA 3 | PDI HOLDINGS TL L+475 08/25/2023 AR | .. | 10/01/2018. | Paydown | | 7,029 | 7,029 | 7,008 | 0 | 0 | 21 | 0 | 21 | 0 | 7,029 | 0 | 0 | 0 | 160 | 08/25/2023. |
| 69398* AB 1 | PDI HOLDINGS DDTL L+475 08/25/2023 AR | .. | 10/01/2018. | Paydown | | 776 | 776 | 771 | 0 | 0 | 6 | 0 | 6 | 0 | 776 | 0 | 0 | 0 | 7 | 08/25/2023. |
| 69406* AB 1 | PHNTM HOLDINGS L+525 06/18/2020 AR | .. | 12/31/2018. | Paydown | | 3,641 | 3,641 | 3,605 | 3,605 | 0 | 36 | 0 | 36 | 0 | 3,641 | 0 | 0 | 0 | 164 | 06/18/2020. |
| 70325E AC 4 | PATHWAY PARTNERS TL L+425 10/10/2024 AR | .. | 12/21/2018. | Paydown | | 435,184 | 435,184 | 430,832 | 419,704 | 10,168 | 5,311 | 0 | 15,479 | 0 | 435,184 | 0 | 0 | 0 | 22,624 | 10/10/2024. |
| 70325E AF 7 | PATHWAY PARTNERS DD L+425 10/10/2024 AR | .. | 05/25/2018. | Distribution | | 18,213 | 18,214 | 18,214 | 18,156 | 0 | 51 | 0 | 51 | 0 | 18,207 | 0 | 5 | 5 | 230 | 10/10/2024. |
| 70437Y AF 8 | PAYLESS INC A1-EXIT L+800 02/10/2022 | .. | 10/31/2018. | Paydown | | 3,730 | 3,730 | 3,730 | 3,693 | 36 | 2 | 0 | 37 | 0 | 3,730 | 0 | 0 | 0 | 147 | 02/10/2022. |
| 70437Y AG 6 | PAYLESS INC A2-EXIT L+900 08/10/2022 | .. | 10/31/2018. | Paydown | | 9,313 | 9,313 | 9,313 | 8,789 | 524 | 0 | 465 | 59 | 0 | 9,313 | 0 | 0 | 0 | 406 | 08/10/2022. |
| 704888 ZZ 2 | PDI HOLDINGS TL L+475 08/25/2023 AR | .. | 03/31/2018. | Paydown | | 5,096 | 5,096 | 5,006 | 4,998 | 10 | 44 | 0 | 55 | 0 | 5,096 | 0 | 0 | 0 | 40 | 08/25/2023. |
| 704888 ZZ 2 | PDI HOLDINGS TL L+475 08/25/2023 AR | .. | 04/11/2018. | Private Placement | | 1,014,089 | 1,014,089 | 996,252 | 994,629 | 2,063 | 877 | 0 | 2,939 | 0 | 997,525 | 0 | 16,564 | 16,564 | 24,228 | 08/25/2023. |
| 704899 ZZ 9 | PDI HOLDINGS DDTL L+475 08/25/2023 AR | .. | 03/31/2018. | Paydown | | 897 | 897 | 893 | 872 | 10 | 14 | 0 | 24 | 0 | 897 | 0 | 0 | 0 | 3 | 08/25/2023. |
| 704899 ZZ 9 | PDI HOLDINGS DDTL L+475 08/25/2023 AR | .. | 04/11/2018. | Private Placement | | 127,338 | 127,338 | 126,701 | 123,856 | 1,420 | 1,664 | 0 | 3,083 | 0 | 126,940 | 0 | 398 | 398 | 1,150 | 08/25/2023. |
| 71639# AA 4 | PETIQ TL L+525 01/16/2023 AR | .. | 10/01/2018. | Paydown | | 3,134 | 3,134 | 3,071 | 0 | 0 | 63 | 0 | 63 | 0 | 3,134 | 0 | 0 | 0 | 124 | 01/16/2023. |
| 71755V AB 5 | PA ENERGY TL B 1L L+125 04/04/2018 | .. | 08/07/2018. | Exchanged | | 711,219 | 713,221 | 645,465 | 531,349 | 0 | 139,078 | 0 | 139,078 | 0 | 670,427 | 0 | 40,792 | 40,792 | 37,820 | 04/04/2018. |
| 720555 ZZ 7 | POLYMER SOLUTIONS GRP L+625 07/31/22 MD | .. | 10/11/2018. | Paydown | | 20,899 | 20,899 | 20,899 | 0 | 0 | (0) | 0 | (0) | 0 | 20,899 | 0 | 0 | 0 | 793 | 07/31/2022. |
| 745555 ZZ 8 | PYRAMID MGMT TL L+675 07/15/2021 AR | .. | 12/31/2018. | Paydown | | 3,735 | 3,735 | 3,735 | 0 | 0 | 0 | 0 | 0 | 0 | 3,735 | 0 | 0 | 0 | 141 | 07/15/2021. |
| 745777 ZZ 8 | PYRAMID MGMT DDTL L+675 07/15/2021 AR | .. | 12/31/2018. | Paydown | | 107 | 107 | 107 | 0 | 0 | 0 | 0 | 0 | 0 | 107 | 0 | 0 | 0 | 2 | 07/15/2021. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 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 |
| 74966U AP 5 | ROYALTY PHARMA TL B6 1L L+200 04/17/2023 | .. | 12/31/2018. | Paydown | | 6,693 | 6,693 | 6,623 | 0 | 0 | 70 | 0 | 70 | 0 | 6,693 | 0 | 0 | 0 | 10 | 04/17/2023. |
| 750222 ZZ 7 | REVINT INTERMED DDTL L+450 12/13/2023 AR | .. | 12/31/2018. | Paydown | | 3,233 | 3,233 | 3,196 | 0 | 0 | 37 | 0 | 37 | 0 | 3,233 | 0 | 0 | 0 | 80 | 12/13/2023. |
| 750555 ZZ 0 | REVINT INTERMED TL L+400 12/13/2023 AR | .. | 06/15/2018. | Book Value Adjustment | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12/13/2023. |
| 750555 ZZ 0 | REVINT INTERMED TL L+400 12/13/2023 AR | .. | 12/31/2018. | Paydown | | 2,161 | 2,161 | 2,110 | 0 | 0 | 20 | 0 | 20 | 0 | 2,161 | 0 | 0 | 0 | 42 | 12/13/2023. |
| 78249L AB 6 | RUSSELL INVEST TL B 1L L+325 06/01/2023 | .. | 06/12/2018. | Consent Fee | | 9,825 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,825 | 0 | 0 | 0 | 0 | 04/14/2023. |
| 78249L AB 6 | RUSSELL INVEST TL B 1L L+325 06/01/2023 | .. | 06/29/2018. | Paydown | | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 04/14/2023. |
| 78249L AB 6 | RUSSELL INVEST TL B 1L L+325 06/01/2023 | .. | 07/25/2018. | WELLS FARGO BROKERAGE | | 600,750 | 600,000 | 564,000 | 580,626 | 0 | 1,736 | 0 | 1,736 | 0 | 579,652 | 0 | 21,098 | 21,098 | 20,275 | 04/14/2023. |
| 78249L AB 6 | RUSSELL INVEST TL B 1L L+325 06/01/2023 | .. | 08/07/2018. | WELLS FARGO BROKERAGE | | 600,750 | 600,000 | 564,000 | 580,626 | 0 | 2,155 | 0 | 2,155 | 0 | 579,652 | 0 | 21,098 | 21,098 | 20,275 | 04/14/2023. |
| 78249L AB 6 | RUSSELL INVEST TL B 1L L+325 06/01/2023 | .. | 08/24/2018. | WELLS FARGO BROKERAGE | | 300,375 | 300,000 | 282,000 | 290,313 | 0 | 1,140 | 0 | 1,140 | 0 | 289,925 | 0 | 10,450 | 10,450 | 12,575 | 04/14/2023. |
| 78249L AB 6 | RUSSELL INVEST TL B 1L L+325 06/01/2023 | .. | 12/31/2018. | Paydown | | 13,370 | 13,370 | 12,631 | 11,587 | 0 | 442 | 0 | 442 | 0 | 13,370 | 0 | 0 | 0 | 325 | 04/14/2023. |
| 78411E AC 2 | SPECIALTYCARE INC TL 1L L+425 09/05/23AR | .. | 10/03/2018. | Paydown | | 6,251 | 6,251 | 6,094 | 6,100 | 0 | 151 | 0 | 151 | 0 | 6,251 | 0 | 0 | 0 | 139 | 09/05/2023. |
| 81683U AN 7 | SEMINOLE TRIBE TL B 1L L+175 07/06/2024 | .. | 12/31/2018. | Paydown | | 3,030 | 3,030 | 3,001 | 0 | 0 | 29 | 0 | 29 | 0 | 3,030 | 0 | 0 | 0 | 5 | 07/06/2024. |
| 817555 ZZ 1 | SFE INTERMEDIATE TL L+475 07/31/2024 AR | .. | 12/31/2018. | Paydown | | 313 | 313 | 306 | 0 | 0 | 6 | 0 | 6 | 0 | 313 | 0 | 0 | 0 | 6 | 07/31/2024. |
| 825333 ZZ 3 | SUNK ROCK A-1 L+475 10/31/2023 AR | .. | 12/31/2018. | Paydown | | 3,393 | 3,393 | 3,325 | 3,319 | 7 | 67 | 0 | 74 | 0 | 3,393 | 0 | 0 | 0 | 191 | 10/31/2023. |
| 841222 ZZ 8 | SPECTRA FINANCE L+450 04/02/2023 AR | .. | 12/31/2018. | Paydown | | 4,030 | 4,030 | 3,949 | 0 | 0 | 81 | 0 | 81 | 0 | 4,030 | 0 | 0 | 0 | 172 | 04/02/2023. |
| 84650H AC 3 | SPAREFOOT TL L+425 04/06/2023 AR | .. | 12/31/2018. | Paydown | | 1,081 | 1,081 | 1,065 | 0 | 0 | 9 | 0 | 9 | 0 | 1,081 | 0 | 0 | 0 | 42 | 04/06/2023. |
| 84650H AD 1 | SPAREFOOT 1L TL L+425 04/13/2024 AR | .. | 12/31/2018. | Paydown | | 206 | 206 | 203 | 0 | 0 | 3 | 0 | 3 | 0 | 206 | 0 | 0 | 0 | 3 | 04/13/2024. |
| 850777 ZZ 9 | SUNSHINE SUB TL L+475 05/18/2023 AR | .. | 12/31/2018. | Paydown | | 2,794 | 2,794 | 2,738 | 0 | 0 | 56 | 0 | 56 | 0 | 2,794 | 0 | 0 | 0 | 94 | 05/18/2023. |
| 866100 ZZ 6 | SUMMIT COMPANIES L+625 09/01/2022 MD | .. | 12/31/2018. | Paydown | | 25,000 | 25,000 | 24,999 | 23,330 | 0 | (11) | 0 | (11) | 0 | 25,000 | 0 | 0 | 0 | 931 | 09/01/2022. |
| 866105 ZZ 5 | SUMMIT COMPANIES DD L+625 09/01/2022 MD | .. | 12/31/2018. | Paydown | | 133 | 133 | 133 | 0 | 0 | 0 | 0 | 0 | 0 | 133 | 0 | 0 | 0 | 2 | 09/01/2022. |
| 87239P AD 6 | VISTRA OPERATION TL B1 1L L+200 08/04/23 | .. | 12/31/2018. | Paydown | | 2,545 | 2,545 | 2,500 | 0 | 0 | 45 | 0 | 45 | 0 | 2,545 | 0 | 0 | 0 | 5 | 08/04/2023. |
| 875666 ZZ 5 | THE DWYER GROUP TL L+550 05/21/2024 AR | .. | 12/31/2018. | Paydown | | 2,011 | 2,011 | 1,966 | 0 | 0 | 45 | 0 | 45 | 0 | 2,011 | 0 | 0 | 0 | 72 | 05/21/2024. |
| 875888 ZZ 5 | THE DWYER GROUP DDTL L+550 05/21/2024 AR | .. | 12/31/2018. | Paydown | | 345 | 345 | 341 | 0 | 0 | 4 | 0 | 4 | 0 | 345 | 0 | 0 | 0 | 10 | 05/21/2024. |
| 88084@ AB 8 | TERSERA TL L+525 03/30/2023 AR | .. | 12/31/2018. | Paydown | | 274 | 274 | 271 | 0 | 0 | 3 | 0 | 3 | 0 | 274 | 0 | 0 | 0 | 7 | 03/30/2023. |
| 88084@ AC 6 | TERSERA 2L TL L+525 03/30/2023 AR | .. | 12/31/2018. | Paydown | | 131 | 131 | 129 | 0 | 0 | 2 | 0 | 2 | 0 | 131 | 0 | 0 | 0 | 3 | 03/30/2023. |
| 88233F AK 6 | VISTRA OPERATION TL B3 1L L+200 12/01/25 | .. | 12/31/2018. | Paydown | | 2,506 | 2,506 | 2,475 | 0 | 0 | 31 | 0 | 31 | 0 | 2,506 | 0 | 0 | 0 | 3 | 12/01/2025. |
| 89705D AD 4 | TRONOX FINANCE TL B 1L L+300 09/22/2024 | .. | 12/31/2018. | Paydown | | 703 | 703 | 698 | 0 | 0 | 5 | 0 | 5 | 0 | 703 | 0 | 0 | 0 | 2 | 09/22/2024. |
| 89705D AE 2 | TRONOX BLOCKED TL B 1L L+300 09/22/2024 | .. | 12/31/2018. | Paydown | | 305 | 305 | 302 | 0 | 0 | 2 | 0 | 2 | 0 | 305 | 0 | 0 | 0 | 1 | 09/22/2024. |
| 903555 ZZ 6 | UROLOGY MGMT TL L+500 08/31/2024 AR | .. | 12/31/2018. | Paydown | | 580 | 580 | 565 | 0 | 0 | 15 | 0 | 15 | 0 | 580 | 0 | 0 | 0 | 14 | 08/31/2024. |
| 909319 AA 3 | UNITED AIR 2013-1 A 4.30 08/15/2025 | .. | 08/15/2018. | Sinking Fund Redemption | | 49,836 | 49,836 | 49,836 | 49,836 | 0 | 0 | 0 | 0 | 0 | 49,836 | 0 | 0 | 0 | 1,607 | 08/15/2025. |
| 91830@ AD 5 | VLS BUYER TL L+600 10/17/2023 AR | .. | 10/01/2018. | Paydown | | 9,735 | 9,735 | 9,488 | 9,483 | 8 | 243 | 0 | 252 | 0 | 9,735 | 0 | 0 | 0 | 419 | 10/17/2023. |
| 91830@ AF 0 | VLS BUYER DDTL L+600 10/17/2023 AR | .. | 10/01/2018. | Paydown | | 597 | 597 | 589 | 0 | 0 | 7 | 0 | 7 | 0 | 597 | 0 | 0 | 0 | 8 | 10/17/2023. |
| 92565E AB 9 | VICI PROPERTIES TL L+225 12/15/2024 | .. | 02/06/2018. | Paydown | | 45,455 | 45,455 | 45,625 | 0 | 0 | (170) | 0 | (170) | 0 | 45,455 | 0 | 0 | 0 | 170 | 12/15/2024. |
| 92565E AB 9 | VICI PROPERTIES TL L+225 12/15/2024 | .. | 10/02/2018. | CITIGROUP | | 600,750 | 600,000 | 602,250 | 0 | 0 | 1,143 | 0 | 1,143 | 0 | 603,393 | 0 | (2,643) | (2,643) | 17,525 | 12/15/2024. |
| 92840@ AC 3 | VISTAPHARM TL L+600 12/21/2021 AR | .. | 12/31/2018. | Paydown | | 8,679 | 8,679 | 8,505 | 6,806 | 0 | 137 | 0 | 137 | 0 | 8,679 | 0 | 0 | 0 | 358 | 12/21/2021. |
| 928432 A* 4 | VISUAL EDGE TECHNOLOGY L+575 08/31/23 AR | .. | 12/31/2018. | Paydown | | 9,028 | 9,028 | 8,844 | 8,831 | 18 | 135 | 0 | 153 | 0 | 9,028 | 0 | 0 | 0 | 420 | 08/31/2023. |
| 928432 A@ 2 | VISUAL EDGE TECH DD L+575 08/31/2023 AR | .. | 12/31/2018. | Paydown | | 8,802 | 8,802 | 8,656 | 3,067 | 1 | 158 | 0 | 159 | 0 | 8,802 | 0 | 0 | 0 | 294 | 08/31/2023. |
| 958102 AJ 4 | WESTERN DIGITAL 7.375 04/01/2023 | .. | 03/01/2018. | Make Whole Call | | 5,653,752 | 5,200,000 | 5,261,406 | 5,242,486 | 0 | (1,949) | 0 | (1,949) | 0 | 5,240,538 | 0 | (40,538) | (40,538) | 613,544 | 04/01/2023. |
| 98158# AB 6 | WORLDWIDE FACILITIES L+425 04/26/2024 AR | .. | 12/31/2018. | Paydown | | 927 | 927 | 917 | 0 | 0 | 9 | 0 | 9 | 0 | 927 | 0 | 0 | 0 | 25 | 04/26/2024. |
| 98158# AC 4 | WORLDWIDE FACILITIES DD L+425 04/26/24AR | .. | 12/31/2018. | Paydown | | 222 | 222 | 222 | 0 | 0 | 0 | 0 | 0 | 0 | 222 | 0 | 0 | 0 | 4 | 04/26/2024. |
| 98215# AA 9 | WRENCH GROUP TL L+450 12/15/2024 AR | .. | 12/31/2018. | Paydown | | 2,111 | 2,111 | 2,079 | 2,079 | 0 | 32 | 0 | 32 | 0 | 2,111 | 0 | 0 | 0 | 88 | 12/15/2024. |
| 98215# AB 7 | WRENCH GROUP DDTL L+450 12/15/2024 AR | .. | 12/31/2018. | Paydown | | 615 | 615 | 610 | 0 | 0 | 5 | 0 | 5 | 0 | 615 | 0 | 0 | 0 | 22 | 12/15/2024. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP 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 |
| 983666 ZZ 4 | XEBEC GLOBAL L+550 02/09/2024 MD | | 12/31/2018. | Paydown | | 12,598 | 12,598 | 12,598 | 0 | 0 | (0) | 0 | (0) | 0 | 12,598 | 0 | 0 | 0 | 476 | 02/09/2024. |
| G3600K AB 2 | FLOATEL INTL TL B LIBOR+500 06/13/2020 | D | 10/26/2018. | Paydown | | 1,599,722 | 1,599,722 | 1,244,929 | 681,765 | 0 | 0 | 0 | 0 | 0 | 681,765 | 0 | 917,957 | 917,957 | 86,032 | 06/13/2020. |
| L2968E AB 8 | ENDO INTL B 1L L+425 04/12/2024 | | 12/31/2018. | Paydown | | 12,000 | 12,000 | 11,940 | 11,940 | 0 | 60 | 0 | 60 | 0 | 12,000 | 0 | 0 | 0 | 453 | 04/12/2024. |
| 8299999. Total - Bonds - Bank Loans | | | | | | 20,805,772 | 22,036,858 | 21,440,616 | 17,415,625 | 74,982 | 203,511 | 465 | 278,029 | 0 | 19,297,377 | 0 | 1,054,643 | 1,054,643 | 1,247,482 | XXX |
| 8399997. Total - Bonds - Part 4 | | | | | | 630,371,831 | 638,264,616 | 638,590,702 | 558,890,982 | 586,234 | 3,706,268 | 10,132 | 4,282,370 | 0 | 627,755,559 | 0 | 1,899,272 | 1,899,272 | 15,574,664 | XXX |
| 8399998. Total - Bonds - Summary Item from Part 5 | | | | | | 93,316,524 | 93,336,235 | 92,937,221 | 0 | 0 | 442,129 | 0 | 442,129 | 0 | 93,375,039 | 0 | (58,515) | (58,515) | 1,832,700 | XXX |
| 8399999. Total - Bonds | | | | | | 723,688,355 | 731,600,851 | 731,527,923 | 558,890,982 | 586,234 | 4,148,397 | 10,132 | 4,724,499 | 0 | 721,130,598 | 0 | 1,840,757 | 1,840,757 | 17,407,364 | XXX |
| **Preferred Stocks - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 045488 ZZ 9 | ASSURERX HEALTH INC 8.00% D | | 03/08/2018. | Distribution | | 815,599 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 815,599 | 815,599 | 0 | XXX |
| 172967 59 8 | CITIGROUP INC 6.50 SERIES T C15 | | 03/09/2018. | Distribution | | 37,998 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 37,998 | 37,998 | 0 | XXX |
| 172967 57 2 | CITIGROUP INC AA 8.125 | | 03/09/2018. | Distribution | | 3,666 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,666 | 3,666 | 0 | XXX |
| 172967 55 6 | CITIGROUP INC F 8.50 | | 03/09/2018. | Distribution | | 3,823 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,823 | 3,823 | 0 | XXX |
| 46625H HA 1 | JPMORGAN CHASE & CO 7.90 4/29/2049 | | 10/30/2018. | Partial Call | | 1,696,000 | 1,696,000.00 | 1,708,720 | 1,719,320 | (22,713) | (607) | 0 | (23,320) | 0 | 1,696,000 | 0 | 0 | 0 | 175,736 | XXX |
| 49460Z ZZ 8 | KINETIC SOCIAL LLC CONV SERIES B-1 | | 01/01/2018. | Write off security | 6,049,822.000 | 0 | 0.00 | 510,000 | 0 | 1 | 0 | 0 | 1 | 0 | 1 | 0 | (1) | (1) | 0 | XXX |
| 65557C AM 5 | NORDEA BANK AB 5.50 (COCO) | C | 06/04/2018. | HSBC SECURITIES | | 2,000,000 | 2,000,000.00 | 2,000,000 | 2,052,500 | (56,440) | 130 | 0 | (56,310) | 0 | 1,996,190 | 0 | 3,810 | 3,810 | 77,306 | XXX |
| 949746 87 9 | WELLS FARGO CO J 8.00 | | 09/17/2018. | Call | 54,279.000 | 1,356,975 | 0.00 | 1,536,810 | 1,389,542 | 147,267 | 0 | 0 | 147,267 | 0 | 1,536,810 | 0 | (179,835) | (179,835) | 81,419 | XXX |
| 8499999. Total - Preferred Stocks - Industrial and Miscellaneous | | | | | | 5,914,061 | XXX | 5,755,530 | 5,161,362 | 68,115 | (477) | 0 | 67,638 | 0 | 5,229,000 | 0 | 685,061 | 685,061 | 334,460 | XXX |
| 8999997. Total - Preferred Stocks - Part 4 | | | | | | 5,914,061 | XXX | 5,755,530 | 5,161,362 | 68,115 | (477) | 0 | 67,638 | 0 | 5,229,000 | 0 | 685,061 | 685,061 | 334,460 | XXX |
| 8999998. Total - Preferred Stocks - Summary Item from Part 5 | | | | | | 2,000,000 | XXX | 2,015,000 | 0 | 0 | (15,000) | 0 | (15,000) | 0 | 2,000,000 | 0 | 0 | 0 | 36,673 | XXX |
| 8999999. Total - Preferred Stocks | | | | | | 7,914,061 | XXX | 7,770,530 | 5,161,362 | 68,115 | (15,477) | 0 | 52,638 | 0 | 7,229,000 | 0 | 685,061 | 685,061 | 371,133 | XXX |
| **Common Stocks - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 001747 AE 4 | AMMC CLO 2012-11A SUB 0 10/30/23 | | 04/30/2018. | Distribution of Funds | | 173 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 173 | 0 | 0 | 0 | 0 | XXX |
| 001747 AE 4 | AMMC CLO 2012-11A SUB 0 10/30/23 | | 07/31/2018. | Distribution of Funds | | 561 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 561 | 0 | 0 | 0 | 0 | XXX |
| 001747 AE 4 | AMMC CLO 2012-11A SUB 0 10/30/23 | | 10/31/2018. | Distribution of Funds | | 26 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 26 | 0 | 0 | 0 | 0 | XXX |
| 00175N AC 2 | AMMC CLO 2014-15A SUB 0 12/09/26 | | 03/31/2018. | Distribution of Funds | | 11,466 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,466 | 0 | 0 | 0 | 0 | XXX |
| 00175N AC 2 | AMMC CLO 2014-15A SUB 0 12/09/26 | | 06/30/2018. | Distribution of Funds | | 20,638 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20,638 | 0 | 0 | 0 | 0 | XXX |
| 00175N AC 2 | AMMC CLO 2014-15A SUB 0 12/09/26 | | 09/30/2018. | Distribution of Funds | | 14,852 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 14,852 | 0 | 0 | 0 | 0 | XXX |
| 00175N AC 2 | AMMC CLO 2014-15A SUB 0 12/09/26 | | 12/31/2018. | Distribution of Funds | | 102,241 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 102,241 | 0 | 0 | 0 | 0 | XXX |
| 00176K AC 7 | AMMC CLO 2015-16A SUB 0 04/14/27 | | 01/31/2018. | Distribution of Funds | | 1,773 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,773 | 0 | 0 | 0 | 0 | XXX |
| 00176K AC 7 | AMMC CLO 2015-16A SUB 0 04/14/27 | | 04/30/2018. | Distribution of Funds | | 6,567 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,567 | 0 | 0 | 0 | 0 | XXX |
| 00176K AC 7 | AMMC CLO 2015-16A SUB 0 04/14/27 | | 07/31/2018. | Distribution of Funds | | 18 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18 | 0 | 0 | 0 | 0 | XXX |
| 00176K AC 7 | AMMC CLO 2015-16A SUB 0 04/14/27 | | 10/31/2018. | Distribution of Funds | | 4,045 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,045 | 0 | 0 | 0 | 0 | XXX |
| 00176M AC 3 | AMMC CLO 2015-17A SUB 0 11/15/27 | | 03/31/2018. | Distribution of Funds | | 5,056,930 | XXX | 0 | 0 | 0 | 5,056,930 | 0 | 5,056,930 | 0 | 5,056,930 | 0 | 0 | 0 | 647,379 | XXX |
| 00176M AC 3 | AMMC CLO 2015-17A SUB 0 11/15/27 | | 08/15/2018. | Distribution | | 0 | XXX | 5,589,000 | 5,086,800 | (29,870) | (5,056,930) | 0 | (5,086,800) | 0 | 0 | 0 | (0) | (0) | 0 | XXX |
| 00177C AC 4 | AMMC CLO 2017-20A SUB 0 04/17/29 | | 01/31/2018. | Distribution of Funds | | 50,618 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 50,618 | 0 | 0 | 0 | 0 | XXX |
| 00177C AC 4 | AMMC CLO 2017-20A SUB 0 04/17/29 | | 04/30/2018. | Distribution of Funds | | 40,988 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 40,988 | 0 | 0 | 0 | 0 | XXX |
| 09075E 10 0 | BIOVERATIV INC-W/I | | 03/08/2018. | Merger | 1,750.000 | 183,750 | XXX | 83,961 | 0 | (10,399) | 0 | 0 | (10,399) | 0 | 83,961 | 0 | 99,789 | 99,789 | 0 | XXX |
| 12673A 10 8 | CYS INVESTMENTS INC | | 04/27/2018. | FRIEDMAN BILLINGS RAMSEY | 95,000.000 | 685,295 | XXX | 969,046 | 762,850 | (7,600) | 0 | 0 | (7,600) | 0 | 755,250 | 0 | (69,955) | (69,955) | 20,629 | XXX |
| 12673A 10 8 | CYS INVESTMENTS INC | | 04/30/2018. | SANDLER & O'NEIL PARTNERS | 103,000.000 | 745,497 | XXX | 975,060 | 827,090 | (8,240) | 0 | 0 | (8,240) | 0 | 818,850 | 0 | (73,353) | (73,353) | 8,149 | XXX |
| 12673A 10 8 | CYS INVESTMENTS INC | | 05/07/2018. | SANDLER & O'NEIL PARTNERS | 77,000.000 | 568,555 | XXX | 638,548 | 618,310 | (6,160) | 0 | 0 | (6,160) | 0 | 612,150 | 0 | (43,595) | (43,595) | 17,735 | XXX |
| 12673A 10 8 | CYS INVESTMENTS INC | | 05/08/2018. | SANDLER & O'NEIL PARTNERS | 77,000.000 | 561,656 | XXX | 619,061 | 618,310 | (6,160) | 0 | 0 | (6,160) | 0 | 612,150 | 0 | (50,494) | (50,494) | 24,131 | XXX |
| 12673A 10 8 | CYS INVESTMENTS INC | | 05/10/2018. | SANDLER & O'NEIL PARTNERS | 12,000.000 | 88,078 | XXX | 96,446 | 96,360 | (960) | 0 | 0 | (960) | 0 | 95,400 | 0 | (7,322) | (7,322) | 2,734 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP 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 |
| 12673A 10 8 | CYS INVESTMENTS INC | .. | 05/11/2018. | SANDLER & O'NEIL PARTNERS | 1,800.000 | 13,211 | XXX | 14,467 | 14,454 | (144) | 0 | 0 | (144) | 0 | 14,310 | 0 | (1,099) | (1,099) | 410 | XXX |
| 12673A 10 8 | CYS INVESTMENTS INC | .. | 07/18/2018. | CORNERSTONE MACRO | 15,300.000 | 115,296 | XXX | 122,969 | 122,859 | (1,224) | 0 | 0 | (1,224) | 0 | 121,635 | 0 | (6,339) | (6,339) | 6,852 | XXX |
| 12673A 10 8 | CYS INVESTMENTS INC | .. | 07/19/2018. | CORNERSTONE MACRO | 57,400.000 | 434,449 | XXX | 461,335 | 460,922 | (4,592) | 0 | 0 | (4,592) | 0 | 456,330 | 0 | (21,881) | (21,881) | 25,706 | XXX |
| 12673A 10 8 | CYS INVESTMENTS INC | .. | 07/20/2018. | CORNERSTONE MACRO | 78,000.000 | 589,438 | XXX | 626,902 | 626,340 | (6,240) | 0 | 0 | (6,240) | 0 | 620,100 | 0 | (30,662) | (30,662) | 41,311 | XXX |
| 12673A 10 8 | CYS INVESTMENTS INC | .. | 08/01/2018. | Merger | 449,500.000 | 3,304,050 | XXX | 3,536,120 | 3,609,485 | (83,461) | 0 | 0 | (83,461) | 0 | 3,526,024 | 0 | (221,975) | (221,975) | 238,067 | XXX |
| 17275R 10 2 | CISCO SYSTEMS INC | .. | 09/28/2018. | RBC CAPITAL MARKETS | 100,000.000 | 4,853,617 | XXX | 2,047,600 | 3,830,000 | (1,782,400) | 0 | 0 | (1,782,400) | 0 | 2,047,600 | 0 | 2,806,017 | 2,806,017 | 95,000 | XXX |
| 24703L 10 3 | DELL TECHNOLOGIES-CL V | .. | 07/16/2018. | CORNERSTONE MACRO | 1,788.000 | 169,813 | XXX | 84,394 | 145,329 | (60,935) | 0 | 0 | (60,935) | 0 | 84,394 | 0 | 85,419 | 85,419 | 0 | XXX |
| 24703L 10 3 | DELL TECHNOLOGIES-CL V | .. | 08/30/2018. | ISI GROUP | 17,717.000 | 1,702,711 | XXX | 836,242 | 1,440,038 | (603,795) | 0 | 0 | (603,795) | 0 | 836,242 | 0 | 866,468 | 866,468 | 0 | XXX |
| 267475 10 1 | DYCOM INDUSTRIES INC | .. | 01/17/2018. | STRATEGAS RESEARCH | 10,000.000 | 1,173,992 | XXX | 754,440 | 1,114,300 | (359,860) | 0 | 0 | (359,860) | 0 | 754,440 | 0 | 419,552 | 419,552 | 0 | XXX |
| 29278N 10 3 | ENERGY TRANSFER PARTNERS LP | .. | 10/19/2018. | Exchanged | 34,000.000 | 740,710 | XXX | 583,971 | 609,280 | (25,309) | 0 | 0 | (25,309) | 0 | 583,971 | 0 | 156,740 | 156,740 | 57,630 | XXX |
| 320666 ZZ 6 | FIRST MARINER BANK | .. | 03/01/2018. | Stock Merger 442496105 | 62,500.000 | 1,896,175 | XXX | 1,250,000 | 2,285,800 | (1,035,800) | 0 | 0 | (1,035,800) | 0 | 1,250,000 | 0 | 646,175 | 646,175 | 0 | XXX |
| 48251W 10 4 | KKR & CO INC CLASS A | .. | 05/03/2018. | ISI GROUP | 81,000.000 | 1,809,936 | XXX | 1,770,644 | 1,705,860 | (550,800) | 0 | 0 | (550,800) | 0 | 1,155,060 | 0 | 654,876 | 654,876 | 13,689 | XXX |
| 522111 ZB 2 | LECTRUS CORP WARRANTS | .. | 03/01/2018. | Private Placement | 17,481.000 | 0 | XXX | 6,667 | 175 | 0 | 0 | 0 | 0 | 0 | 175 | 0 | (175) | (175) | 0 | XXX |
| 55378A 10 5 | MTGE INVESTMENT CORP | .. | 05/03/2018. | STRATEGAS RESEARCH | 356,325.000 | 6,903,495 | XXX | 6,659,827 | 6,592,013 | (1,339,782) | 0 | 0 | (1,339,782) | 0 | 5,252,231 | 0 | 1,651,264 | 1,651,264 | 0 | XXX |
| 55616P 10 4 | MACY'S INC | .. | 05/18/2018. | RBC CAPITAL MARKETS | 50,000.000 | 1,698,798 | XXX | 1,121,460 | 1,259,500 | (138,040) | 0 | 0 | (138,040) | 0 | 1,121,460 | 0 | 577,338 | 577,338 | 37,750 | XXX |
| 55616P 10 4 | MACY'S INC | .. | 06/05/2018. | ISI GROUP | 70,000.000 | 2,761,247 | XXX | 1,507,668 | 1,763,300 | (255,632) | 0 | 0 | (255,632) | 0 | 1,507,668 | 0 | 1,253,579 | 1,253,579 | 71,059 | XXX |
| 682143 10 2 | OMEROS CORP | .. | 02/21/2018. | CANTOR FITZGERALD & CO | 53,927.000 | 574,967 | XXX | 689,078 | 1,047,802 | (358,724) | 0 | 0 | (358,724) | 0 | 689,078 | 0 | (114,111) | (114,111) | 0 | XXX |
| 682143 10 2 | OMEROS CORP | .. | 02/22/2018. | CANTOR FITZGERALD & CO | 96,000.000 | 892,261 | XXX | 1,135,696 | 1,865,280 | (729,584) | 0 | 0 | (729,584) | 0 | 1,135,696 | 0 | (243,435) | (243,435) | 0 | XXX |
| 69290R 10 4 | PDVWIRELESS INC | .. | 11/28/2018. | FRIEDMAN BILLINGS RAMSEY | 1,340.000 | 61,556 | XXX | 53,600 | 43,014 | 10,586 | 0 | 0 | 10,586 | 0 | 53,600 | 0 | 7,956 | 7,956 | 0 | XXX |
| 69290R 10 4 | PDVWIRELESS INC | .. | 11/29/2018. | FRIEDMAN BILLINGS RAMSEY | 8,300.000 | 380,420 | XXX | 332,000 | 266,430 | 65,570 | 0 | 0 | 65,570 | 0 | 332,000 | 0 | 48,420 | 48,420 | 0 | XXX |
| 76117W 10 9 | RESOLUTE FOREST PRODUCTS | .. | 01/02/2018. | ISI GROUP | 7,027.000 | 79,564 | XXX | 63,852 | 77,648 | (44,411) | 0 | 0 | (44,411) | 0 | 33,238 | 0 | 46,326 | 46,326 | 0 | XXX |
| 76117W 10 9 | RESOLUTE FOREST PRODUCTS | .. | 01/03/2018. | ISI GROUP | 8,000.000 | 90,504 | XXX | 72,358 | 88,400 | (50,560) | 0 | 0 | (50,560) | 0 | 37,840 | 0 | 52,664 | 52,664 | 0 | XXX |
| 76117W 10 9 | RESOLUTE FOREST PRODUCTS | .. | 01/04/2018. | ISI GROUP | 19,000.000 | 213,791 | XXX | 157,658 | 209,950 | (120,080) | 0 | 0 | (120,080) | 0 | 89,870 | 0 | 123,921 | 123,921 | 0 | XXX |
| 76117W 10 9 | RESOLUTE FOREST PRODUCTS | .. | 01/05/2018. | ISI GROUP | 7,000.000 | 78,164 | XXX | 53,295 | 77,350 | (44,240) | 0 | 0 | (44,240) | 0 | 33,110 | 0 | 45,054 | 45,054 | 0 | XXX |
| 76117W 10 9 | RESOLUTE FOREST PRODUCTS | .. | 01/08/2018. | ISI GROUP | 13,000.000 | 143,934 | XXX | 97,543 | 143,650 | (82,160) | 0 | 0 | (82,160) | 0 | 61,490 | 0 | 82,444 | 82,444 | 0 | XXX |
| 76117W 10 9 | RESOLUTE FOREST PRODUCTS | .. | 01/09/2018. | ISI GROUP | 4,180.000 | 46,338 | XXX | 30,568 | 46,189 | (26,418) | 0 | 0 | (26,418) | 0 | 19,771 | 0 | 26,567 | 26,567 | 0 | XXX |
| 76117W 10 9 | RESOLUTE FOREST PRODUCTS | .. | 01/10/2018. | ISI GROUP | 15,777.000 | 175,502 | XXX | 108,588 | 174,336 | (99,711) | 0 | 0 | (99,711) | 0 | 74,625 | 0 | 100,877 | 100,877 | 0 | XXX |
| 76150W 10 7 | REVERSE MORTGAGE INVESTMENT | .. | 10/02/2018. | Private Placement | 41,000.000 | 520,700 | XXX | 615,000 | 276,750 | (58,630) | 0 | 0 | (58,630) | 0 | 218,120 | 0 | 302,580 | 302,580 | 10,250 | XXX |
| 81617J 30 1 | SELECT ENERGY SERVICES INC-A | .. | 01/24/2018. | FRIEDMAN BILLINGS RAMSEY | 358.000 | 7,517 | XXX | 5,012 | 6,530 | (1,518) | 0 | 0 | (1,518) | 0 | 5,012 | 0 | 2,505 | 2,505 | 0 | XXX |
| 81617J 40 0 | SELECT ENERGY SERVICES INC CL A | .. | 02/15/2018. | Exchanged | 150,000.000 | 1,822,500 | XXX | 3,000,000 | 2,736,000 | (913,500) | 0 | 0 | (913,500) | 0 | 1,822,500 | 0 | 0 | 0 | 0 | XXX |
| 81617J 60 8 | SELECT ENERGY SERVICES INC CL A-2 | .. | 04/02/2018. | Exchanged | 162,042.000 | 2,651,007 | XXX | 2,651,007 | 2,955,646 | (304,639) | 0 | 0 | (304,639) | 0 | 2,651,007 | 0 | 0 | 0 | 0 | XXX |
| 88606X 10 0 | TBOLT 2018-A G ABS SUB 0 07/15/2038 | .. | 10/31/2018. | Distribution of Funds | | 38,388 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 38,388 | 0 | 0 | 0 | 0 | XXX |
| 896047 50 3 | TRIBUNE MEDIA CO - A | .. | 12/03/2018. | BERNSTEIN | 141,553.000 | 6,257,764 | XXX | 5,761,629 | 6,011,756 | (250,127) | 0 | 0 | (250,127) | 0 | 5,761,629 | 0 | 496,136 | 496,136 | 86,183 | XXX |
| 90187B 40 8 | TWO HARBORS INVESTMENT CORP | .. | 08/14/2018. | CORNERSTONE MACRO | 17,157.000 | 262,696 | XXX | 304,760 | 278,973 | (39,212) | 0 | 0 | (39,212) | 0 | 239,760 | 0 | 22,936 | 22,936 | 11,436 | XXX |
| 90187B 40 8 | TWO HARBORS INVESTMENT CORP | .. | 08/15/2018. | CORNERSTONE MACRO | 30,000.000 | 461,400 | XXX | 526,113 | 487,800 | (68,565) | 0 | 0 | (68,565) | 0 | 419,235 | 0 | 42,165 | 42,165 | 30,611 | XXX |
| 90187B 40 8 | TWO HARBORS INVESTMENT CORP | .. | 08/16/2018. | CORNERSTONE MACRO | 30,000.000 | 464,757 | XXX | 494,400 | 487,800 | (68,565) | 0 | 0 | (68,565) | 0 | 419,235 | 0 | 45,522 | 45,522 | 9,899 | XXX |
| 90187B 40 8 | TWO HARBORS INVESTMENT CORP | .. | 08/17/2018. | CORNERSTONE MACRO | 30,000.000 | 466,578 | XXX | 469,558 | 151,917 | (21,353) | 0 | 0 | (21,353) | 0 | 450,747 | 0 | 15,831 | 15,831 | 13,755 | XXX |
| 90187B 40 8 | TWO HARBORS INVESTMENT CORP | .. | 08/20/2018. | CORNERSTONE MACRO | 30,000.000 | 467,454 | XXX | 465,000 | 0 | 0 | 0 | 0 | 0 | 0 | 465,000 | 0 | 2,454 | 2,454 | 20,232 | XXX |
| 90187B 40 8 | TWO HARBORS INVESTMENT CORP | .. | 08/21/2018. | CORNERSTONE MACRO | 30,000.000 | 468,975 | XXX | 465,000 | 0 | 0 | 0 | 0 | 0 | 0 | 465,000 | 0 | 3,975 | 3,975 | 20,232 | XXX |
| 90187B 40 8 | TWO HARBORS INVESTMENT CORP | .. | 08/22/2018. | CORNERSTONE MACRO | 30,000.000 | 465,822 | XXX | 465,000 | 0 | 0 | 0 | 0 | 0 | 0 | 465,000 | 0 | 822 | 822 | 20,232 | XXX |
| 90187B 40 8 | TWO HARBORS INVESTMENT CORP | .. | 08/23/2018. | CORNERSTONE MACRO | 30,000.000 | 464,784 | XXX | 465,000 | 0 | 0 | 0 | 0 | 0 | 0 | 465,000 | 0 | (216) | (216) | 20,232 | XXX |
| 90187B 40 8 | TWO HARBORS INVESTMENT CORP | .. | 08/24/2018. | CORNERSTONE MACRO | 30,000.000 | 463,800 | XXX | 465,000 | 0 | 0 | 0 | 0 | 0 | 0 | 465,000 | 0 | (1,200) | (1,200) | 20,232 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP 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 |
| 90187B 40 8 | TWO HARBORS INVESTMENT CORP | .. | 08/27/2018. | ISI GROUP | 26,000.000 | 404,804 | XXX | 403,000 | 0 | 0 | 0 | 0 | 0 | 0 | 403,000 | 0 | 1,804 | 1,804 | 17,535 | XXX |
| 90187B 40 8 | TWO HARBORS INVESTMENT CORP | .. | 08/28/2018. | ISI GROUP | 21,000.000 | 326,550 | XXX | 325,500 | 0 | 0 | 0 | 0 | 0 | 0 | 325,500 | 0 | 1,050 | 1,050 | 14,163 | XXX |
| 90187B 40 8 | TWO HARBORS INVESTMENT CORP | .. | 08/29/2018. | CORNERSTONE MACRO | 31,457.000 | 489,203 | XXX | 487,584 | 0 | 0 | 0 | 0 | 0 | 0 | 487,584 | 0 | 1,620 | 1,620 | 21,215 | XXX |
| G5480U 15 3 | LIBERTY GLOBAL PLC LILAC SERIES C | D | 01/02/2018. | Exchanged | 125,000.000 | 2,673,750 | XXX | 2,555,936 | 2,486,250 | 69,686 | 0 | 0 | 69,686 | 0 | 2,555,936 | 0 | 117,814 | 117,814 | 0 | XXX |
| G5785G 10 7 | MALLINCKRODT PLC | D | 09/28/2018. | STIFEL NICOLAUS | 64,000.000 | 1,873,044 | XXX | 4,461,772 | 1,443,840 | 0 | 0 | 0 | 0 | 0 | 1,443,840 | 0 | 429,204 | 429,204 | 0 | XXX |
| G5960L 10 3 | MEDTRONIC PLC | D | 09/28/2018. | STIFEL NICOLAUS | 85,000.000 | 8,361,205 | XXX | 2,685,326 | 6,863,750 | (4,178,425) | 0 | 0 | (4,178,425) | 0 | 2,685,326 | 0 | 5,675,880 | 5,675,880 | 163,200 | XXX |
| G81276 10 0 | SIGNET JEWELERS LTD | .. | 08/30/2018. | ISI GROUP | 15,000.000 | 1,026,981 | XXX | 540,542 | 0 | 0 | 0 | 0 | 0 | 0 | 540,542 | 0 | 486,440 | 486,440 | 8,965 | XXX |
| 9099999. | Total - Common Stocks - Industrial and Miscellaneous | | | | | 69,487,346 | XXX | 60,762,201 | 61,816,434 | (13,631,983) | 0 | 0 | (13,631,983) | 0 | 52,972,973 | 0 | 16,514,373 | 16,514,373 | 1,796,603 | XXX |
| **Common Stocks - Parent, Subsidiaries and Affiliates** | | | | | | | | | | | | | | | | | | | | |
| 02553Z ZA 0 | AMERICAN EMPIRE SURPLUS LINES INSURANCE CO | .. | 12/21/2018. | Return of Capital Distribution | | 40,000,000 | XXX | 40,000,000 | 40,000,000 | 0 | 0 | 0 | 0 | 0 | 40,000,000 | 0 | 0 | 0 | 0 | XXX |
| 9199999. | Total - Common Stocks - Parent, Subsidiaries and Affiliates | | | | | 40,000,000 | XXX | 40,000,000 | 40,000,000 | 0 | 0 | 0 | 0 | 0 | 40,000,000 | 0 | 0 | 0 | 0 | XXX |
| 9799997. | Total - Common Stocks - Part 4 | | | | | 109,487,346 | XXX | 100,762,201 | 101,816,434 | (13,631,983) | 0 | 0 | (13,631,983) | 0 | 92,972,973 | 0 | 16,514,373 | 16,514,373 | 1,796,603 | XXX |
| 9799998 | Total - Common Stocks - Summary Item from Part 5 | | | | | 35,560,861 | XXX | 30,055,049 | 0 | 0 | 0 | 0 | 0 | 0 | 30,055,049 | 0 | 5,505,812 | 5,505,812 | 830,490 | XXX |
| 9799999. | Total - Common Stocks | | | | | 145,048,206 | XXX | 130,817,250 | 101,816,434 | (13,631,983) | 0 | 0 | (13,631,983) | 0 | 123,028,021 | 0 | 22,020,185 | 22,020,185 | 2,627,093 | XXX |
| 9899999. | Total - Preferred and Common Stocks | | | | | 152,962,268 | XXX | 138,587,779 | 106,977,797 | (13,563,868) | (15,477) | 0 | (13,579,345) | 0 | 130,257,022 | 0 | 22,705,246 | 22,705,246 | 2,998,227 | XXX |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | 876,650,623 | XXX | 870,115,702 | 665,868,779 | (12,977,634) | 4,132,920 | 10,132 | (8,854,847) | 0 | 851,387,619 | 0 | 24,546,003 | 24,546,003 | 20,405,590 | 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 - U.S. Government** | | | | | | | | | | | | | | | | | | | | |
| 912828 N2 2 | US TREASURY N/B 1.25 12/15/2018 | .. | 01/16/2018 | CITIGROUP | 12/15/2018 | Maturity | 132,000 | 131,314 | 132,000 | 132,000 | 0 | 686 | 0 | 686 | 0 | 0 | 0 | 0 | 1,650 | 150 |
| 0599999. | Total - Bonds - U.S. Government | | | | | | 132,000 | 131,314 | 132,000 | 132,000 | 0 | 686 | 0 | 686 | 0 | 0 | 0 | 0 | 1,650 | 150 |
| **Bonds - U.S. States, Territories and Possessions** | | | | | | | | | | | | | | | | | | | | |
| 60412A MT 7 | MINNESOTA ST PREREFUND F 4.00 08/01/2018 | .. | 04/03/2018 | NON-BROKER | 08/01/2018 | Maturity | 50,000 | 50,196 | 50,000 | 50,000 | 0 | (196) | 0 | (196) | 0 | 0 | 0 | 0 | 1,000 | 344 |
| 60412A NF 6 | MINNESOTA ST UNREFUND F 4.00 08/01/2018 | .. | 04/03/2018 | NON-BROKER | 08/01/2018 | Maturity | 2,785,000 | 2,795,890 | 2,785,000 | 2,785,000 | 0 | (10,890) | 0 | (10,890) | 0 | 0 | 0 | 0 | 55,700 | 19,186 |
| 1799999. | Total - Bonds - U.S. States, Territories & Possessions | | | | | | 2,835,000 | 2,846,086 | 2,835,000 | 2,835,000 | 0 | (11,086) | 0 | (11,086) | 0 | 0 | 0 | 0 | 56,700 | 19,530 |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | | | | | | | | | | | | | |
| 342816 J8 9 | FL ST PWR AGY PREF A 5.25 10/01/2020 | .. | 02/22/2018 | Payment on Intercompany Balance | 10/01/2018 | Call | 2,985,000 | 3,057,327 | 2,985,000 | 2,985,000 | 0 | (72,327) | 0 | (72,327) | 0 | 0 | 0 | 0 | 156,713 | 61,379 |
| 342816 L4 5 | FL MUNI PWR-A-UNRE 5.25 10/01/2020 | .. | 02/22/2018 | Payment on Intercompany Balance | 10/01/2018 | Call | 615,000 | 627,749 | 615,000 | 615,000 | 0 | (12,749) | 0 | (12,749) | 0 | 0 | 0 | 0 | 32,288 | 12,646 |
| 649883 H6 5 | NY MTGE AGY REF194 3.50 10/01/2035 | .. | 02/22/2018 | Payment on Intercompany Balance | 03/30/2018 | Partial Call | 245,000 | 252,480 | 245,000 | 245,000 | 0 | (7,480) | 0 | (7,480) | 0 | 0 | 0 | 0 | 451 | 3,359 |
| 649883 H6 5 | NY MTGE AGY REF194 3.50 10/01/2035 | .. | 02/22/2018 | Payment on Intercompany Balance | 08/30/2018 | Partial Call | 100,000 | 103,053 | 100,000 | 100,000 | 0 | (3,053) | 0 | (3,053) | 0 | 0 | 0 | 0 | 2,004 | 1,371 |
| 649883 H6 5 | NY MTGE AGY REF194 3.50 10/01/2035 | .. | 02/22/2018 | Payment on Intercompany Balance | 10/01/2018 | Partial Call | 65,000 | 66,984 | 65,000 | 65,000 | 0 | (1,984) | 0 | (1,984) | 0 | 0 | 0 | 0 | 3,566 | 891 |
| 64988R CM 2 | NY STATE MTG AGY REV 3.45 10/1/18 | .. | 02/22/2018 | Payment on Intercompany Balance | 08/30/2018 | Distribution | 1,090,000 | 1,096,006 | 1,090,000 | 1,090,854 | 0 | (5,152) | 0 | (5,152) | 0 | 0 | (854) | (854) | 34,367 | 14,729 |
| 3199999. | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | | 5,100,000 | 5,203,599 | 5,100,000 | 5,100,854 | 0 | (102,745) | 0 | (102,745) | 0 | 0 | (854) | (854) | 229,389 | 94,374 |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 088555 ZD 2 | BIDTELLECT 10 CONV 9/8/2018 | .. | 02/09/2018 | Private Placement | 07/16/2018 | Exchanged | 234,559 | 234,559 | 234,559 | 234,559 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 088555 ZD 2 | BIDTELLECT 10 CONV 9/8/2018 | .. | 03/28/2018 | Private Placement | 07/16/2018 | Exchanged | 2,869 | 2,869 | 2,869 | 2,869 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,251 | 0 |
| 114536 AA 3 | BROOKSTONE HOLDING PIK 10.00 07/07/21 | .. | 06/30/2018 | Capitalized Interest | 10/29/2018 | Distribution | 8,048 | 944 | 8,048 | 944 | 0 | 0 | 0 | 0 | 0 | 0 | 7,104 | 7,104 | 5,727 | 0 |
| 202795 GX 2 | COMMONWLTH EDISON 6.95 07/15/2018 | .. | 02/22/2018 | Payment on Intercompany Balance | 07/15/2018 | Maturity | 1,000,000 | 1,017,161 | 1,000,000 | 1,000,000 | 0 | (17,161) | 0 | (17,161) | 0 | 0 | 0 | 0 | 173,750 | 7,143 |
| 227170 AG 2 | CRNN 2014-2A A ABS SNR 3.27 11/18/2029 | C | 01/09/2018 | WELLS FARGO BROKERAGE SERVICES. | 01/17/2018 | CS FIRST BOSTON | 1,314,815 | 1,308,241 | 1,305,093 | 1,308,290 | 0 | 49 | 0 | 49 | 0 | 0 | (3,197) | (3,197) | 11,102 | 2,747 |
| 28618X AA 0 | ERL 2015-1A A1 ABS SNR 2.707 02/19/2045 | .. | 02/23/2018 | CS FIRST BOSTON | 12/24/2018 | Exchanged | 2,172,716 | 2,153,959 | 2,155,593 | 2,157,817 | 0 | 7,627 | 0 | 7,627 | 0 | 0 | (2,224) | (2,224) | 46,540 | 1,307 |
| 28618X AA 0 | ERL 2015-1A A1 ABS SNR 2.707 02/19/2045 | .. | 02/23/2018 | CS FIRST BOSTON | 03/19/2018 | MBS Paydown | 56,389 | 55,903 | 56,389 | 56,389 | 0 | 15 | 0 | 15 | 0 | 0 | 0 | 0 | 127 | 34 |
| 28618X AA 0 | ERL 2015-1A A1 ABS SNR 2.707 02/19/2045 | .. | 02/23/2018 | CS FIRST BOSTON | 04/19/2018 | MBS Paydown | 56,133 | 55,648 | 56,133 | 56,133 | 0 | 34 | 0 | 34 | 0 | 0 | 0 | 0 | 189 | 34 |
| 28618X AA 0 | ERL 2015-1A A1 ABS SNR 2.707 02/19/2045 | .. | 02/23/2018 | CS FIRST BOSTON | 05/19/2018 | MBS Paydown | 55,916 | 55,434 | 55,916 | 55,916 | 0 | 54 | 0 | 54 | 0 | 0 | 0 | 0 | 314 | 34 |
| 28618X AA 0 | ERL 2015-1A A1 ABS SNR 2.707 02/19/2045 | .. | 02/23/2018 | CS FIRST BOSTON | 06/19/2018 | MBS Paydown | 55,991 | 55,508 | 55,991 | 55,991 | 0 | 74 | 0 | 74 | 0 | 0 | 0 | 0 | 441 | 34 |
| 28618X AA 0 | ERL 2015-1A A1 ABS SNR 2.707 02/19/2045 | .. | 02/23/2018 | CS FIRST BOSTON | 07/19/2018 | MBS Paydown | 55,241 | 54,765 | 55,241 | 55,241 | 0 | 92 | 0 | 92 | 0 | 0 | 0 | 0 | 560 | 33 |
| 28618X AA 0 | ERL 2015-1A A1 ABS SNR 2.707 02/19/2045 | .. | 02/23/2018 | CS FIRST BOSTON | 08/19/2018 | MBS Paydown | 55,055 | 54,580 | 55,055 | 55,055 | 0 | 112 | 0 | 112 | 0 | 0 | 0 | 0 | 682 | 33 |
| 28618X AA 0 | ERL 2015-1A A1 ABS SNR 2.707 02/19/2045 | .. | 02/23/2018 | CS FIRST BOSTON | 09/19/2018 | MBS Paydown | 54,962 | 54,488 | 54,962 | 54,962 | 0 | 131 | 0 | 131 | 0 | 0 | 0 | 0 | 805 | 33 |
| 28618X AA 0 | ERL 2015-1A A1 ABS SNR 2.707 02/19/2045 | .. | 02/23/2018 | CS FIRST BOSTON | 10/19/2018 | MBS Paydown | 55,041 | 54,566 | 55,041 | 55,041 | 0 | 151 | 0 | 151 | 0 | 0 | 0 | 0 | 930 | 33 |
| 28618X AA 0 | ERL 2015-1A A1 ABS SNR 2.707 02/19/2045 | .. | 02/23/2018 | CS FIRST BOSTON | 11/19/2018 | MBS Paydown | 54,929 | 54,455 | 54,929 | 54,929 | 0 | 170 | 0 | 170 | 0 | 0 | 0 | 0 | 1,052 | 33 |
| 28618X AA 0 | ERL 2015-1A A1 ABS SNR 2.707 02/19/2045 | .. | 02/23/2018 | CS FIRST BOSTON | 12/19/2018 | MBS Paydown | 55,556 | 55,077 | 55,556 | 55,556 | 0 | 192 | 0 | 192 | 0 | 0 | 0 | 0 | 1,190 | 33 |
| 28618X AA 0 | ERL 2015-1A A1 ABS SNR 2.707 02/19/2045 | .. | 03/27/2018 | CS FIRST BOSTON | 12/24/2018 | Exchanged | 2,263,245 | 2,238,580 | 2,223,742 | 2,243,186 | 0 | 9,163 | 0 | 9,163 | 0 | 0 | (19,443) | (19,443) | 50,147 | 1,702 |
| 28618X AA 0 | ERL 2015-1A A1 ABS SNR 2.707 02/19/2045 | .. | 03/27/2018 | CS FIRST BOSTON | 04/19/2018 | MBS Paydown | 58,472 | 57,834 | 58,472 | 58,472 | 0 | 18 | 0 | 18 | 0 | 0 | 0 | 0 | 196 | 44 |
| 28618X AA 0 | ERL 2015-1A A1 ABS SNR 2.707 02/19/2045 | .. | 03/27/2018 | CS FIRST BOSTON | 05/19/2018 | MBS Paydown | 58,246 | 57,611 | 58,246 | 58,246 | 0 | 44 | 0 | 44 | 0 | 0 | 0 | 0 | 325 | 44 |
| 28618X AA 0 | ERL 2015-1A A1 ABS SNR 2.707 02/19/2045 | .. | 03/27/2018 | CS FIRST BOSTON | 06/19/2018 | MBS Paydown | 58,324 | 57,689 | 58,324 | 58,324 | 0 | 71 | 0 | 71 | 0 | 0 | 0 | 0 | 456 | 44 |
| 28618X AA 0 | ERL 2015-1A A1 ABS SNR 2.707 02/19/2045 | .. | 03/27/2018 | CS FIRST BOSTON | 07/19/2018 | MBS Paydown | 57,543 | 56,916 | 57,543 | 57,543 | 0 | 96 | 0 | 96 | 0 | 0 | 0 | 0 | 578 | 43 |
| 28618X AA 0 | ERL 2015-1A A1 ABS SNR 2.707 02/19/2045 | .. | 03/27/2018 | CS FIRST BOSTON | 08/19/2018 | MBS Paydown | 57,349 | 56,724 | 57,349 | 57,349 | 0 | 122 | 0 | 122 | 0 | 0 | 0 | 0 | 704 | 43 |
| 28618X AA 0 | ERL 2015-1A A1 ABS SNR 2.707 02/19/2045 | .. | 03/27/2018 | CS FIRST BOSTON | 09/19/2018 | MBS Paydown | 57,252 | 56,628 | 57,252 | 57,252 | 0 | 148 | 0 | 148 | 0 | 0 | 0 | 0 | 830 | 43 |

# 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 |
| 28618X AA 0 | ERL 2015-1A A1 ABS SNR 2.707 02/19/2045 | .. | 03/27/2018 | CS FIRST BOSTON | 10/19/2018 | MBS Paydown | 57,335 | 56,710 | 57,335 | 57,335 | 0 | 175 | 0 | 175 | 0 | 0 | 0 | 0 | 959 | 43 |
| 28618X AA 0 | ERL 2015-1A A1 ABS SNR 2.707 02/19/2045 | .. | 03/27/2018 | CS FIRST BOSTON | 11/19/2018 | MBS Paydown | 57,218 | 56,594 | 57,218 | 57,218 | 0 | 201 | 0 | 201 | 0 | 0 | 0 | 0 | 1,085 | 43 |
| 28618X AA 0 | ERL 2015-1A A1 ABS SNR 2.707 02/19/2045 | .. | 03/27/2018 | CS FIRST BOSTON | 12/19/2018 | MBS Paydown | 57,871 | 57,240 | 57,871 | 57,871 | 0 | 230 | 0 | 230 | 0 | 0 | 0 | 0 | 1,226 | 44 |
| 28618X AD 4 | ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46 | .. | 02/22/2018 | Payment on Intercompany Balance | 12/24/2018 | Exchanged | 936,749 | 940,624 | 946,267 | 939,998 | 0 | (1,204) | 0 | (1,204) | 0 | 0 | 6,269 | 6,269 | 31,491 | 310 |
| 28618X AD 4 | ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46 | .. | 02/22/2018 | Payment on Intercompany Balance | 03/19/2018 | MBS Paydown | 16,654 | 16,723 | 16,654 | 16,654 | 0 | (2) | 0 | (2) | 0 | 0 | 0 | 0 | 55 | 6 |
| 28618X AD 4 | ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46 | .. | 02/22/2018 | Payment on Intercompany Balance | 04/19/2018 | MBS Paydown | 16,737 | 16,806 | 16,737 | 16,737 | 0 | (4) | 0 | (4) | 0 | 0 | 0 | 0 | 111 | 6 |
| 28618X AD 4 | ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46 | .. | 02/22/2018 | Payment on Intercompany Balance | 05/19/2018 | MBS Paydown | 16,628 | 16,697 | 16,628 | 16,628 | 0 | (6) | 0 | (6) | 0 | 0 | 0 | 0 | 165 | 6 |
| 28618X AD 4 | ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46 | .. | 02/22/2018 | Payment on Intercompany Balance | 06/19/2018 | MBS Paydown | 16,695 | 16,764 | 16,695 | 16,695 | 0 | (8) | 0 | (8) | 0 | 0 | 0 | 0 | 221 | 6 |
| 28618X AD 4 | ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46 | .. | 02/22/2018 | Payment on Intercompany Balance | 07/19/2018 | MBS Paydown | 16,625 | 16,694 | 16,625 | 16,625 | 0 | (10) | 0 | (10) | 0 | 0 | 0 | 0 | 275 | 6 |
| 28618X AD 4 | ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46 | .. | 02/22/2018 | Payment on Intercompany Balance | 08/19/2018 | MBS Paydown | 17,133 | 17,203 | 17,133 | 17,133 | 0 | (13) | 0 | (13) | 0 | 0 | 0 | 0 | 340 | 6 |
| 28618X AD 4 | ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46 | .. | 02/22/2018 | Payment on Intercompany Balance | 09/19/2018 | MBS Paydown | 9,158 | 9,196 | 9,158 | 9,158 | 0 | 22 | 0 | 22 | 0 | 0 | 0 | 0 | 212 | 3 |
| 28618X AD 4 | ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46 | .. | 02/22/2018 | Payment on Intercompany Balance | 10/19/2018 | MBS Paydown | 23,258 | 23,354 | 23,258 | 23,258 | 0 | (52) | 0 | (52) | 0 | 0 | 0 | 0 | 615 | 8 |
| 28618X AD 4 | ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46 | .. | 02/22/2018 | Payment on Intercompany Balance | 11/19/2018 | MBS Paydown | 17,284 | 17,356 | 17,284 | 17,284 | 0 | (20) | 0 | (20) | 0 | 0 | 0 | 0 | 514 | 6 |
| 28618X AD 4 | ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46 | .. | 02/22/2018 | Payment on Intercompany Balance | 12/19/2018 | MBS Paydown | 17,598 | 17,670 | 17,598 | 17,598 | 0 | (22) | 0 | (22) | 0 | 0 | 0 | 0 | 582 | 6 |
| 28618X AE 2 | ERL 2016-1A A2 ABS SEQ SNR 5.047 03/46 | .. | 02/22/2018 | Payment on Intercompany Balance | 12/24/2018 | Exchanged | 3,250,000 | 3,365,400 | 3,400,244 | 3,348,005 | 0 | (17,395) | 0 | (17,395) | 0 | 0 | 52,240 | 52,240 | 138,968 | 1,367 |
| 28851Q AA 1 | ECLO 2017-1A A CLO SSNR FLT 07/15/27 | .. | 05/30/2018 | Payment on Intercompany Balance | 08/28/2018 | Distribution | 2,000,000 | 2,008,330 | 2,000,000 | 2,009,769 | 0 | 1,439 | 0 | 1,439 | 0 | 0 | (9,769) | (9,769) | 32,346 | 10,869 |
| 40442L AB 1 | H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49 | .. | 02/22/2018 | Payment on Intercompany Balance | 10/03/2018 | Distribution | 459,676 | 450,175 | 459,676 | 449,104 | 0 | 2,434 | 0 | 2,434 | 0 | 0 | 10,571 | 10,571 | 10,659 | 1,199 |
| 40442L AB 1 | H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49 | .. | 02/22/2018 | Payment on Intercompany Balance | 02/24/2018 | MBS Paydown | 69 | 67 | 69 | 69 | 0 | (17) | 0 | (17) | 0 | 0 | 0 | 0 | 0 | 0 |
| 40442L AB 1 | H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49 | .. | 02/22/2018 | Payment on Intercompany Balance | 03/24/2018 | MBS Paydown | 449,929 | 440,630 | 449,929 | 449,929 | 0 | 9,293 | 0 | 9,293 | 0 | 0 | 0 | 0 | 2,514 | 1,173 |
| 40442L AB 1 | H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49 | .. | 02/22/2018 | Payment on Intercompany Balance | 04/24/2018 | MBS Paydown | 4,103 | 4,019 | 4,103 | 4,103 | 0 | (2,301) | 0 | (2,301) | 0 | 0 | 0 | 0 | 34 | 11 |
| 40442L AB 1 | H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49 | .. | 02/22/2018 | Payment on Intercompany Balance | 05/24/2018 | MBS Paydown | 108 | 106 | 108 | 108 | 0 | (3,122) | 0 | (3,122) | 0 | 0 | 0 | 0 | 1 | 0 |
| 40442L AB 1 | H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49 | .. | 02/22/2018 | Payment on Intercompany Balance | 06/24/2018 | MBS Paydown | 408,230 | 399,793 | 408,230 | 408,230 | 0 | 8,757 | 0 | 8,757 | 0 | 0 | 0 | 0 | 5,703 | 1,064 |
| 40442L AB 1 | H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49 | .. | 02/22/2018 | Payment on Intercompany Balance | 07/24/2018 | MBS Paydown | 227,000 | 222,308 | 227,000 | 227,000 | 0 | 6,410 | 0 | 6,410 | 0 | 0 | 0 | 0 | 3,805 | 592 |
| 40442L AB 1 | H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49 | .. | 02/22/2018 | Payment on Intercompany Balance | 08/24/2018 | MBS Paydown | 97 | 95 | 97 | 97 | 0 | (2) | 0 | (2) | 0 | 0 | 0 | 0 | 2 | 0 |
| 40442L AB 1 | H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49 | .. | 02/22/2018 | Payment on Intercompany Balance | 09/24/2018 | MBS Paydown | 98 | 96 | 98 | 98 | 0 | (2) | 0 | (2) | 0 | 0 | 0 | 0 | 2 | 0 |
| 46185J AA 6 | IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037 | .. | 01/26/2018 | JP MORGAN SECURITIES INC | 03/17/2018 | MBS Paydown | 21,531 | 21,531 | 21,531 | 21,531 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 50 | 0 |
| 46185J AA 6 | IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037 | .. | 01/26/2018 | JP MORGAN SECURITIES INC | 07/17/2018 | MBS Paydown | 2,830 | 2,830 | 2,830 | 2,830 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 27 | 0 |
| 46185J AA 6 | IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037 | .. | 01/26/2018 | JP MORGAN SECURITIES INC | 10/17/2018 | MBS Paydown | 8,529 | 8,529 | 8,529 | 8,529 | 0 | 5 | 0 | 5 | 0 | 0 | 0 | 0 | 142 | 0 |
| 46185J AA 6 | IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037 | .. | 01/26/2018 | JP MORGAN SECURITIES INC | 12/17/2018 | MBS Paydown | 11,566 | 11,566 | 11,566 | 11,566 | 0 | 7 | 0 | 7 | 0 | 0 | 0 | 0 | 223 | 0 |
| 46185J AA 6 | IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037 | .. | 01/26/2018 | JP MORGAN SECURITIES INC | 12/17/2018 | WELLS FARGO BROKERAGE SERVICES | 4,455,544 | 4,455,544 | 4,366,433 | 4,456,862 | 0 | 1,304 | 0 | 1,304 | 0 | 0 | (90,429) | (90,429) | 85,850 | 0 |
| 46185J AA 6 | IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037 | .. | 05/30/2018 | Payment on Intercompany Balance | 07/17/2018 | MBS Paydown | 943 | 945 | 943 | 943 | 0 | (2) | 0 | (2) | 0 | 0 | 0 | 0 | 9 | 1 |
| 46185J AA 6 | IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037 | .. | 05/30/2018 | Payment on Intercompany Balance | 10/17/2018 | MBS Paydown | 2,843 | 2,848 | 2,843 | 2,843 | 0 | (5) | 0 | (5) | 0 | 0 | 0 | 0 | 47 | 3 |
| 46185J AA 6 | IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037 | .. | 05/30/2018 | Payment on Intercompany Balance | 12/17/2018 | MBS Paydown | 3,855 | 3,861 | 3,855 | 3,855 | 0 | (6) | 0 | (6) | 0 | 0 | 0 | 0 | 74 | 4 |
| 46185J AA 6 | IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037 | .. | 05/30/2018 | Payment on Intercompany Balance | 12/17/2018 | WELLS FARGO BROKERAGE SERVICES | 1,485,181 | 1,487,558 | 1,455,478 | 1,486,929 | 0 | (629) | 0 | (629) | 0 | 0 | (31,451) | (31,451) | 44,565 | 1,405 |
| 46618G AE 1 | JFINR 2015-4A BF CLO MEZ 3.6 04/22/2020 | .. | 02/22/2018 | Payment on Intercompany Balance | 02/26/2018 | Distribution | 330,426 | 330,440 | 330,426 | 330,440 | 0 | 0 | 0 | 0 | 0 | 0 | (15) | (15) | 1,123 | 991 |
| 47421M AE 3 | JEFFM 2015-1A A2 CLO SEQ SSNR 3.62 07/27 | .. | 02/22/2018 | Payment on Intercompany Balance | 09/27/2018 | Distribution | 2,000,000 | 2,005,205 | 2,000,000 | 2,005,205 | 0 | 0 | 0 | 0 | 0 | 0 | (5,205) | (5,205) | 49,674 | 6,436 |
| 62405T AA 5 | MHAWK 2013-2A A1 CLO FLT 07/22/2024 | .. | 02/22/2018 | Payment on Intercompany Balance | 04/20/2018 | MBS Paydown | 297,516 | 297,498 | 297,516 | 297,516 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,112 | 792 |
| 62405T AA 5 | MHAWK 2013-2A A1 CLO FLT 07/22/2024 | .. | 02/22/2018 | Payment on Intercompany Balance | 07/20/2018 | MBS Paydown | 1,409,664 | 1,409,579 | 1,409,664 | 1,409,560 | 0 | 0 | 0 | 0 | 0 | 0 | 104 | 104 | 22,547 | 3,753 |
| 67107F AQ 0 | OZLM 2014-8A A1BR CLO SSNR 2.74 10/17/26 | .. | 02/22/2018 | Payment on Intercompany Balance | 11/15/2018 | Distribution | 2,000,000 | 1,971,962 | 2,000,000 | 1,981,260 | 0 | 9,298 | 0 | 9,298 | 0 | 0 | 18,740 | 18,740 | 45,362 | 5,328 |

# 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 |
| 74041U AB 5 | PRETSL14A A2 CDO SSNR FLT 06/24/34 | .. | 03/06/2018 | GUGGENHEIM CAPITAL MARKET | 03/24/2018 | MBS Paydown | 3,500,000 | 3,500,000 | 3,500,000 | 3,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,826 | 14,975 |
| 74041U AE 9 | PRETSL 14A B1 CDO MEZ FLT 06/24/2034 | .. | 03/06/2018 | GUGGENHEIM CAPITAL MARKET | 03/24/2018 | MBS Paydown | 10,500,000 | 10,500,000 | 10,500,000 | 10,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 81,374 | 64,729 |
| 74041U AH 2 | PRETSL 14A C CDO MEZ FLT 06/24/2034 | .. | 03/06/2018 | GUGGENHEIM CAPITAL MARKET | 03/24/2018 | MBS Paydown | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 19,558 | 15,557 |
| 74041W AC 9 | PRETSL 11A B1 CDO MEZ FLT 09/24/2033 | .. | 05/11/2018 | SANDLER & O'NEIL PARTNERS | 06/24/2018 | MBS Paydown | 7,500,000 | 7,500,000 | 7,500,000 | 7,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 71,615 | 39,349 |
| 74041W AD 7 | PRETSL 11A B2 CDO MEZ FLT 09/24/2033 | .. | 05/11/2018 | SANDLER & O'NEIL PARTNERS | 06/24/2018 | MBS Paydown | 900,000 | 900,000 | 900,000 | 900,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,594 | 4,722 |
| 74041W AE 5 | PRETSL 11A B3 CDO MEZ FLT 09/24/2033 | .. | 05/11/2018 | SANDLER & O'NEIL PARTNERS | 06/24/2018 | MBS Paydown | 5,460,000 | 5,460,000 | 5,460,000 | 5,460,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 52,136 | 28,646 |
| 87342R AA 2 | BELL 2016-1A A2I ABS SNR 3.832 05/25/46 | .. | 02/22/2018 | Payment on Intercompany Balance | 11/28/2018 | Distribution | 985,000 | 992,151 | 985,000 | 992,169 | 0 | 0 | 0 | 0 | 0 | 0 | (7,169) | (7,169) | 38,198 | 9,122 |
| 87342R AA 2 | BELL 2016-1A A2I ABS SNR 3.832 05/25/46 | .. | 02/22/2018 | Payment on Intercompany Balance | 05/25/2018 | MBS Paydown | 2,500 | 2,518 | 2,500 | 2,500 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 48 | 23 |
| 89412L AA 6 | TRPE 2005-1A A11 CDO SSNR FLT 11/10/35 | .. | 01/17/2018 | CS FIRST BOSTON | 02/10/2018 | MBS Paydown | 27,783 | 26,767 | 27,783 | 27,783 | 0 | (2,598) | 0 | (2,598) | 0 | 0 | 0 | 0 | 126 | 94 |
| 89412L AA 6 | TRPE 2005-1A A11 CDO SSNR FLT 11/10/35 | .. | 01/17/2018 | CS FIRST BOSTON | 05/10/2018 | MBS Paydown | 148,029 | 142,617 | 148,029 | 148,029 | 0 | 1,719 | 0 | 1,719 | 0 | 0 | 0 | 0 | 1,102 | 501 |
| 89412L AA 6 | TRPE 2005-1A A11 CDO SSNR FLT 11/10/35 | .. | 01/17/2018 | CS FIRST BOSTON | 08/10/2018 | MBS Paydown | 8,132,575 | 7,835,228 | 8,132,575 | 8,132,575 | 0 | 304,654 | 0 | 304,654 | 0 | 0 | 0 | 0 | 76,976 | 27,512 |
| 89412L AA 6 | TRPE 2005-1A A11 CDO SSNR FLT 11/10/35 | .. | 03/20/2018 | GUGGENHEIM CAPITAL MARKET | 05/10/2018 | MBS Paydown | 148,029 | 144,143 | 148,029 | 148,029 | 0 | 642 | 0 | 642 | 0 | 0 | 0 | 0 | 1,099 | 334 |
| 89412L AA 6 | TRPE 2005-1A A11 CDO SSNR FLT 11/10/35 | .. | 03/20/2018 | GUGGENHEIM CAPITAL MARKET | 08/10/2018 | MBS Paydown | 8,132,575 | 7,919,095 | 8,132,575 | 8,132,575 | 0 | 216,724 | 0 | 216,724 | 0 | 0 | 0 | 0 | 155,612 | 18,375 |
| 92343V DW 1 | VERIZON COMM INC 3.125 03/16/2022 | .. | 02/22/2018 | Payment on Intercompany Balance | 06/21/2018 | Exchanged | 500,000 | 496,776 | 490,225 | 497,029 | 0 | 254 | 0 | 254 | 0 | 0 | (6,805) | (6,805) | 21,782 | 6,771 |
| 961548 AS 3 | WESTVACO CORP 7.50 06/15/2027 | .. | 02/22/2018 | Payment on Intercompany Balance | 06/15/2018 | Sinking Fund Redemption | 50,000 | 52,163 | 50,000 | 50,000 | 0 | (2,163) | 0 | (2,163) | 0 | 0 | 0 | 0 | 1,875 | 698 |
| 3899999. Total - Bonds - Industrial and Miscellaneous | | | | | | | 75,991,826 | 75,502,141 | 75,956,650 | 76,037,329 | 0 | 535,188 | 0 | 535,188 | 0 | 0 | (80,679) | (80,679) | 1,339,509 | 280,385 |
| **Bonds - Bank Loans** | | | | | | | | | | | | | | | | | | | | |
| 26928B AH 2 | EW SCRIPPS TL B L+225 10/02/2024 | .. | 01/09/2018 | SCOTIA CAPITAL | 03/29/2018 | Paydown | 1,000 | 1,005 | 1,000 | 1,000 | 0 | 2 | 0 | 2 | 0 | 0 | 0 | 0 | 7 | 0 |
| 26928B AH 2 | EW SCRIPPS TL B L+225 10/02/2024 | .. | 01/09/2018 | SCOTIA CAPITAL | 04/03/2018 | Private Placement | 398,000 | 399,990 | 399,743 | 400,856 | 0 | 859 | 0 | 859 | 0 | 0 | (1,113) | (1,113) | 3,063 | 0 |
| 450555 ZZ 3 | IMA CONSULTING DDTL L+400 12/13/2023 AR | .. | 02/21/2018 | Private Placement | 06/15/2018 | Private Placement | 194,473 | 192,042 | 192,647 | 192,090 | 0 | 48 | 0 | 48 | 0 | 0 | 557 | 557 | 3,743 | 0 |
| 453667 ZZ 3 | IMPACT SALES LLC DD L+700 12/30/2021 MD | .. | 04/02/2018 | Private Placement | 06/27/2018 | Exchanged | 37,500 | 37,500 | 38,161 | 37,145 | 0 | 20 | 0 | 20 | 0 | 0 | 1,016 | 1,016 | 481 | 0 |
| 453667 ZZ 3 | IMPACT SALES LLC DD L+700 12/30/2021 MD | .. | 05/15/2018 | Private Placement | 06/27/2018 | Exchanged | 393,750 | 393,750 | 400,688 | 389,864 | 0 | 52 | 0 | 52 | 0 | 0 | 10,824 | 10,824 | 6,088 | 0 |
| 50171@ AA 4 | LAI/OLG FINANCE TL 14.00 06/30/2020 | .. | 06/30/2018 | Capitalized Interest | 12/21/2018 | Call | 8,303 | 8,147 | 8,303 | 8,303 | 0 | 156 | 0 | 156 | 0 | 0 | 0 | 0 | 75,096 | 0 |
| 579999 ZZ 9 | MAVIS TIRE SUPPLY TL L+525 10/31/2021 AR | .. | 01/08/2018 | Private Placement | 03/20/2018 | Paydown | 381,726 | 372,944 | 381,726 | 381,726 | 0 | 8,782 | 0 | 8,782 | 0 | 0 | 0 | 0 | 5,150 | 0 |
| 58943P AN 2 | MEREDITH CORP TL B L+300 01/18/2025 | .. | 01/19/2018 | RBC CAPITAL MARKETS | 06/29/2018 | Paydown | 1,000 | 998 | 1,000 | 1,000 | 0 | (0) | 0 | (0) | 0 | 0 | 0 | 0 | 18 | 0 |
| 58943P AN 2 | MEREDITH CORP TL B L+300 01/18/2025 | .. | 01/19/2018 | RBC CAPITAL MARKETS | 08/31/2018 | Paydown | 22,222 | 22,167 | 22,222 | 22,222 | 0 | 56 | 0 | 56 | 0 | 0 | 0 | 0 | 606 | 0 |
| 58943P AN 2 | MEREDITH CORP TL B L+300 01/18/2025 | .. | 01/19/2018 | RBC CAPITAL MARKETS | 09/28/2018 | Paydown | 22,222 | 22,167 | 22,222 | 22,222 | 0 | 58 | 0 | 58 | 0 | 0 | 0 | 0 | 694 | 0 |
| 58943P AN 2 | MEREDITH CORP TL B L+300 01/18/2025 | .. | 01/19/2018 | RBC CAPITAL MARKETS | 10/26/2018 | Paydown | 354,556 | 353,669 | 354,556 | 354,556 | 0 | 887 | 0 | 887 | 0 | 0 | 0 | 0 | 12,521 | 0 |
| 605024 AN 8 | MISSION BROADCASTING B2 L+250 01/17/2024 | .. | 01/05/2018 | CITIGROUP | 03/30/2018 | Paydown | 281 | 282 | 281 | 281 | 0 | (0) | 0 | (0) | 0 | 0 | 0 | 0 | 1 | 0 |
| 605024 AN 8 | MISSION BROADCASTING B2 L+250 01/17/2024 | .. | 01/05/2018 | CITIGROUP | 07/02/2018 | Paydown | 281 | 282 | 281 | 281 | 0 | (0) | 0 | (0) | 0 | 0 | 0 | 0 | 2,860 | 0 |
| 605024 AN 8 | MISSION BROADCASTING B2 L+250 01/17/2024 | .. | 01/05/2018 | CITIGROUP | 10/01/2018 | Paydown | 281 | 282 | 281 | 281 | 0 | (1) | 0 | (1) | 0 | 0 | 0 | 0 | 0 | 0 |
| 605024 AN 8 | MISSION BROADCASTING B2 L+250 01/17/2024 | .. | 01/05/2018 | CITIGROUP | 10/04/2018 | WELLS FARGO BROKERAGE SERVICES | 110,998 | 111,553 | 111,414 | 110,932 | 0 | (624) | 0 | (624) | 0 | 0 | 482 | 482 | 389 | 0 |
| 65336R AR 9 | NEXSTAR BROADCAST TL B2 L+250 01/17/2024 | .. | 01/05/2018 | CITIGROUP | 03/01/2018 | Paydown | 9,714 | 9,763 | 9,714 | 9,714 | 0 | (49) | 0 | (49) | 0 | 0 | 0 | 0 | 20,552 | 0 |
| 65336R AR 9 | NEXSTAR BROADCAST TL B2 L+250 01/17/2024 | .. | 01/05/2018 | CITIGROUP | 06/01/2018 | Paydown | 9,714 | 9,763 | 9,714 | 9,714 | 0 | (3) | 0 | (3) | 0 | 0 | 0 | 0 | 138 | 0 |
| 65336R AR 9 | NEXSTAR BROADCAST TL B2 L+250 01/17/2024 | .. | 01/05/2018 | CITIGROUP | 07/02/2018 | Paydown | 24,285 | 24,407 | 24,285 | 24,285 | 0 | (122) | 0 | (122) | 0 | 0 | 0 | 0 | 439 | 0 |
| 65336R AR 9 | NEXSTAR BROADCAST TL B2 L+250 01/17/2024 | .. | 01/05/2018 | CITIGROUP | 08/01/2018 | Paydown | 17,000 | 17,085 | 17,000 | 17,000 | 0 | (86) | 0 | (86) | 0 | 0 | 0 | 0 | 372 | 0 |
| 65336R AR 9 | NEXSTAR BROADCAST TL B2 L+250 01/17/2024 | .. | 01/05/2018 | CITIGROUP | 09/04/2018 | Paydown | 24,285 | 24,407 | 24,285 | 24,285 | 0 | (123) | 0 | (123) | 0 | 0 | 0 | 0 | 628 | 0 |
| 65336R AR 9 | NEXSTAR BROADCAST TL B2 L+250 01/17/2024 | .. | 01/05/2018 | CITIGROUP | 10/01/2018 | Paydown | 26,714 | 26,848 | 26,714 | 26,714 | 0 | (135) | 0 | (135) | 0 | 0 | 0 | 0 | 102 | 0 |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP 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 |
| 65336R AR 9 | NEXSTAR BROADCAST TL B2 L+250 01/17/2024... | .. | 01/05/2018 | CITIGROUP | 10/04/2018 | WELLS FARGO BROKERAGE SERVICES... | 766,732 | 770,565 | 769,607 | 769,958 | 0 | (648) | 0 | (648) | 0 | 0 | (351) | (351) | 2,561 | 0 |
| 70325E AC 4 | PATHWAY PARTNERS TL L+425 10/10/2024 AR.... | .. | 05/25/2018 | Exchanged | 06/29/2018 | Paydown | 429 | 429 | 429 | 429 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11 | 0 |
| 70325E AC 4 | PATHWAY PARTNERS TL L+425 10/10/2024 AR.... | .. | 05/25/2018 | Exchanged | 09/28/2018 | Paydown | 429 | 429 | 429 | 429 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17 | 0 |
| 70325E AC 4 | PATHWAY PARTNERS TL L+425 10/10/2024 AR.... | .. | 05/25/2018 | Exchanged | 12/21/2018 | Paydown | 169,939 | 169,922 | 169,939 | 169,939 | 0 | 17 | 0 | 17 | 0 | 0 | 0 | 0 | 11,148 | 0 |
| 70325E AF 7 | PATHWAY PARTNERS DD L+425 10/10/2024 AR... | .. | 01/19/2018 | Private Placement | 05/25/2018 | Distribution | 11,953 | 11,953 | 11,952 | 11,951 | 0 | (3) | 0 | (3) | 0 | 0 | 1 | 1 | 133 | 0 |
| 70325E AF 7 | PATHWAY PARTNERS DD L+425 10/10/2024 AR... | .. | 01/30/2018 | Private Placement | 05/25/2018 | Distribution | 13,235 | 13,235 | 13,234 | 13,233 | 0 | (2) | 0 | (2) | 0 | 0 | 1 | 1 | 156 | 0 |
| 70325E AF 7 | PATHWAY PARTNERS DD L+425 10/10/2024 AR... | .. | 02/05/2018 | Private Placement | 05/25/2018 | Distribution | 6,066 | 6,066 | 6,066 | 6,067 | 0 | 1 | 0 | 1 | 0 | 0 | (1) | (1) | 72 | 0 |
| 70325E AF 7 | PATHWAY PARTNERS DD L+425 10/10/2024 AR... | .. | 02/06/2018 | Private Placement | 05/25/2018 | Distribution | 11,397 | 11,397 | 11,396 | 11,398 | 0 | 1 | 0 | 1 | 0 | 0 | (2) | (2) | 135 | 0 |
| 70325E AF 7 | PATHWAY PARTNERS DD L+425 10/10/2024 AR... | .. | 02/20/2018 | Private Placement | 05/25/2018 | Distribution | 4,096 | 4,096 | 4,095 | 4,095 | 0 | (0) | 0 | (0) | 0 | 0 | (0) | (0) | 50 | 0 |
| 70325E AF 7 | PATHWAY PARTNERS DD L+425 10/10/2024 AR... | .. | 02/22/2018 | Private Placement | 05/25/2018 | Distribution | 9,476 | 9,476 | 9,475 | 9,475 | 0 | (1) | 0 | (1) | 0 | 0 | (0) | (0) | 117 | 0 |
| 70325E AF 7 | PATHWAY PARTNERS DD L+425 10/10/2024 AR... | .. | 03/01/2018 | Private Placement | 05/25/2018 | Distribution | 5,882 | 5,882 | 5,882 | 5,881 | 0 | (1) | 0 | (1) | 0 | 0 | 0 | 0 | 70 | 0 |
| 70325E AF 7 | PATHWAY PARTNERS DD L+425 10/10/2024 AR... | .. | 03/06/2018 | Private Placement | 05/25/2018 | Distribution | 18,197 | 18,197 | 18,195 | 18,195 | 0 | (2) | 0 | (2) | 0 | 0 | 1 | 1 | 218 | 0 |
| 70325E AF 7 | PATHWAY PARTNERS DD L+425 10/10/2024 AR... | .. | 03/12/2018 | Private Placement | 05/25/2018 | Distribution | 12,868 | 12,868 | 12,866 | 12,866 | 0 | (1) | 0 | (1) | 0 | 0 | (0) | (0) | 155 | 0 |
| 70325E AF 7 | PATHWAY PARTNERS DD L+425 10/10/2024 AR... | .. | 03/27/2018 | Private Placement | 05/25/2018 | Distribution | 5,944 | 5,944 | 5,943 | 5,944 | 0 | (0) | 0 | (0) | 0 | 0 | (0) | (0) | 72 | 0 |
| 70325E AF 7 | PATHWAY PARTNERS DD L+425 10/10/2024 AR... | .. | 04/09/2018 | Private Placement | 05/25/2018 | Distribution | 6,275 | 6,275 | 6,274 | 6,274 | 0 | (0) | 0 | (0) | 0 | 0 | (1) | (1) | 54 | 0 |
| 70325E AF 7 | PATHWAY PARTNERS DD L+425 10/10/2024 AR... | .. | 04/13/2018 | Private Placement | 05/25/2018 | Distribution | 31,262 | 31,262 | 31,259 | 31,262 | 0 | (0) | 0 | (0) | 0 | 0 | (3) | (3) | 222 | 0 |
| 70325E AF 7 | PATHWAY PARTNERS DD L+425 10/10/2024 AR... | .. | 04/17/2018 | Private Placement | 05/25/2018 | Distribution | 4,902 | 4,902 | 4,901 | 4,902 | 0 | (0) | 0 | (0) | 0 | 0 | (0) | (0) | 27 | 0 |
| 70325E AF 7 | PATHWAY PARTNERS DD L+425 10/10/2024 AR... | .. | 04/27/2018 | Private Placement | 05/25/2018 | Distribution | 4,902 | 4,902 | 4,901 | 4,902 | 0 | 0 | 0 | 0 | 0 | 0 | (0) | (0) | 8 | 0 |
| 70325E AF 7 | PATHWAY PARTNERS DD L+425 10/10/2024 AR... | .. | 04/30/2018 | Private Placement | 05/25/2018 | Distribution | 4,902 | 4,902 | 4,901 | 4,901 | 0 | (1) | 0 | (1) | 0 | 0 | 0 | 0 | 2 | 0 |
| 70325E AF 7 | PATHWAY PARTNERS DD L+425 10/10/2024 AR... | .. | 05/15/2018 | Private Placement | 05/25/2018 | Distribution | 1,225 | 1,225 | 1,225 | 1,225 | 0 | (0) | 0 | (0) | 0 | 0 | (0) | (0) | 0 | 0 |
| 70325E AF 7 | PATHWAY PARTNERS DD L+425 10/10/2024 AR... | .. | 06/01/2018 | Private Placement | 06/29/2018 | Paydown | 12 | 12 | 12 | 12 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 70325E AF 7 | PATHWAY PARTNERS DD L+425 10/10/2024 AR... | .. | 06/01/2018 | Private Placement | 09/28/2018 | Paydown | 12 | 12 | 12 | 12 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 70325E AF 7 | PATHWAY PARTNERS DD L+425 10/10/2024 AR... | .. | 06/01/2018 | Private Placement | 12/21/2018 | Paydown | 4,633 | 4,633 | 4,633 | 4,633 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 136 | 0 |
| 70325E AF 7 | PATHWAY PARTNERS DD L+425 10/10/2024 AR... | .. | 06/12/2018 | Private Placement | 06/29/2018 | Paydown | 11 | 11 | 11 | 11 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 70325E AF 7 | PATHWAY PARTNERS DD L+425 10/10/2024 AR... | .. | 06/12/2018 | Private Placement | 09/28/2018 | Paydown | 11 | 11 | 11 | 11 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 70325E AF 7 | PATHWAY PARTNERS DD L+425 10/10/2024 AR... | .. | 06/12/2018 | Private Placement | 12/21/2018 | Paydown | 4,390 | 4,390 | 4,390 | 4,390 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 128 | 0 |
| 70325E AF 7 | PATHWAY PARTNERS DD L+425 10/10/2024 AR... | .. | 06/29/2018 | Private Placement | 09/28/2018 | Paydown | 22 | 22 | 22 | 22 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 70325E AF 7 | PATHWAY PARTNERS DD L+425 10/10/2024 AR... | .. | 06/29/2018 | Private Placement | 12/21/2018 | Paydown | 8,838 | 8,838 | 8,838 | 8,838 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 328 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR.... | .. | 06/29/2018 | Private Placement | 09/28/2018 | Paydown | 79 | 79 | 79 | 79 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR.... | .. | 06/29/2018 | Private Placement | 12/21/2018 | Paydown | 31,282 | 31,282 | 31,282 | 31,282 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 488 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR.... | .. | 07/10/2018 | Private Placement | 09/28/2018 | Paydown | 35 | 35 | 35 | 35 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR.... | .. | 07/10/2018 | Private Placement | 12/21/2018 | Paydown | 14,064 | 14,064 | 14,064 | 14,064 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 219 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR.... | .. | 07/16/2018 | Private Placement | 09/28/2018 | Paydown | 22 | 22 | 22 | 22 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR.... | .. | 07/16/2018 | Private Placement | 12/21/2018 | Paydown | 8,679 | 8,679 | 8,679 | 8,679 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 135 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR.... | .. | 07/23/2018 | Private Placement | 09/28/2018 | Paydown | 15 | 15 | 15 | 15 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR.... | .. | 07/23/2018 | Private Placement | 12/21/2018 | Paydown | 6,108 | 6,108 | 6,108 | 6,108 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 95 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR.... | .. | 08/02/2018 | Private Placement | 09/28/2018 | Paydown | 6 | 6 | 6 | 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR.... | .. | 08/02/2018 | Private Placement | 12/21/2018 | Paydown | 2,411 | 2,411 | 2,411 | 2,411 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 38 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR.... | .. | 08/06/2018 | Private Placement | 09/28/2018 | Paydown | 28 | 28 | 28 | 28 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP 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 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 08/06/2018 | Private Placement | 12/21/2018 | Paydown | 11,211 | 11,211 | 11,211 | 11,211 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 175 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 08/13/2018 | Private Placement | 09/28/2018 | Paydown | 13 | 13 | 13 | 13 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 08/13/2018 | Private Placement | 12/21/2018 | Paydown | 5,063 | 5,063 | 5,063 | 5,063 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 79 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 08/20/2018 | Private Placement | 09/28/2018 | Paydown | 14 | 14 | 14 | 14 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 08/20/2018 | Private Placement | 12/21/2018 | Paydown | 5,625 | 5,625 | 5,625 | 5,625 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 88 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 08/31/2018 | Private Placement | 09/28/2018 | Paydown | 58 | 58 | 58 | 58 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 08/31/2018 | Private Placement | 12/21/2018 | Paydown | 23,024 | 23,024 | 23,024 | 23,024 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 359 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 09/04/2018 | Private Placement | 09/28/2018 | Paydown | 18 | 18 | 18 | 18 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 09/04/2018 | Private Placement | 12/21/2018 | Paydown | 7,032 | 7,032 | 7,032 | 7,032 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 110 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 09/11/2018 | Private Placement | 09/28/2018 | Paydown | 13 | 13 | 13 | 13 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 09/11/2018 | Private Placement | 12/21/2018 | Paydown | 5,063 | 5,063 | 5,063 | 5,063 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 79 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 09/14/2018 | Private Placement | 09/28/2018 | Paydown | 15 | 15 | 15 | 15 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 09/14/2018 | Private Placement | 12/21/2018 | Paydown | 5,786 | 5,786 | 5,786 | 5,786 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 90 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 09/28/2018 | Private Placement | 12/21/2018 | Paydown | 92,650 | 92,650 | 92,650 | 92,650 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,439 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 10/02/2018 | Private Placement | 12/21/2018 | Paydown | 9,346 | 9,346 | 9,346 | 9,346 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 145 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 10/19/2018 | Private Placement | 12/21/2018 | Paydown | 7,412 | 7,412 | 7,412 | 7,412 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 113 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 10/29/2018 | Private Placement | 12/21/2018 | Paydown | 3,525 | 3,525 | 3,525 | 3,525 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 53 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 11/05/2018 | Private Placement | 12/21/2018 | Paydown | 16,919 | 16,919 | 16,919 | 16,919 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 221 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 11/06/2018 | Private Placement | 12/21/2018 | Paydown | 2,014 | 2,014 | 2,014 | 2,014 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 25 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 11/14/2018 | Private Placement | 12/21/2018 | Paydown | 4,512 | 4,512 | 4,512 | 4,512 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 38 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 11/16/2018 | Private Placement | 12/21/2018 | Paydown | 3,444 | 3,444 | 3,444 | 3,444 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 26 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 11/27/2018 | Private Placement | 12/21/2018 | Paydown | 5,801 | 5,801 | 5,801 | 5,801 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 12/03/2018 | Private Placement | 12/21/2018 | Paydown | 21,753 | 21,753 | 21,753 | 21,753 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 12/05/2018 | Private Placement | 12/21/2018 | Paydown | 4,641 | 4,641 | 4,641 | 4,641 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 12/12/2018 | Private Placement | 12/21/2018 | Paydown | 11,279 | 11,279 | 11,279 | 11,279 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 12/14/2018 | Private Placement | 12/21/2018 | Paydown | 18,706 | 18,706 | 18,706 | 18,706 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 70325E AH 3 | PATHWAY PARTNERS 2L L+425 10/10/2024 AR | .. | 12/18/2018 | Private Placement | 12/21/2018 | Paydown | 17,487 | 17,487 | 17,487 | 17,487 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,184 | 0 |
| 704899 ZZ 9 | PDI HOLDINGS DDTL L+475 08/25/2023 AR | .. | 01/08/2018 | Private Placement | 03/31/2018 | Paydown | 257 | 256 | 257 | 257 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 |
| 704899 ZZ 9 | PDI HOLDINGS DDTL L+475 08/25/2023 AR | .. | 01/08/2018 | Private Placement | 04/11/2018 | Private Placement | 102,323 | 101,811 | 102,323 | 102,012 | 0 | 201 | 0 | 201 | 0 | 0 | 312 | 312 | 4,173 | 0 |
| 78249L AB 6 | RUSSELL INVEST TL B 1L L+325 06/01/2023 | .. | 06/11/2018 | BARCLAYS CAPITAL | 06/11/2018 | BARCLAYS CAPITAL | 750,000 | 742,875 | 750,000 | 742,876 | 0 | 0 | 0 | 0 | 0 | 0 | 7,124 | 7,124 | 0 | 0 |
| 84546S AP 8 | SOUTHWESTERN ENERGY TL L+250 12/14/2020 | .. | 03/27/2018 | CS FIRST BOSTON | 04/26/2018 | Paydown | 3,000,000 | 2,988,750 | 3,000,000 | 3,000,000 | 0 | 11,250 | 0 | 11,250 | 0 | 0 | 0 | 0 | 5,866 | 0 |
| 866105 ZZ 5 | SUMMIT COMPANIES DD L+625 09/01/2022 MD | .. | 01/04/2018 | Private Placement | 07/09/2018 | Exchanged | 331,667 | 331,667 | 331,465 | 331,466 | 0 | (201) | 0 | (201) | 0 | 0 | (1) | (1) | 13,606 | 0 |
| 866105 ZZ 5 | SUMMIT COMPANIES DD L+625 09/01/2022 MD | .. | 01/04/2018 | Private Placement | 04/02/2018 | Paydown | 833 | 833 | 833 | 833 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17 | 0 |
| 866105 ZZ 5 | SUMMIT COMPANIES DD L+625 09/01/2022 MD | .. | 01/04/2018 | Private Placement | 07/02/2018 | Paydown | 833 | 833 | 833 | 833 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 34 | 0 |
| BL2625 18 6 | ENERGIZER HOLDINGS TL B L+225 06/21/2025 | .. | 06/22/2018 | JP MORGAN SECURITIES INC | 09/12/2018 | JP MORGAN SECURITIES INC | 600,000 | 597,000 | 603,750 | 597,010 | 0 | 10 | 0 | 10 | 0 | 0 | 6,740 | 6,740 | 0 | 0 |
| G9368P AY 0 | VIRGIN MEDIA TL K L+250 01/15/2026 | .. | 01/11/2018 | BARCLAYS CAPITAL | 09/14/2018 | BNP PARIBAS | 200,000 | 200,750 | 200,250 | 200,676 | 0 | (74) | 0 | (74) | 0 | 0 | (426) | (426) | 2,220 | 0 |
| G9368P AY 0 | VIRGIN MEDIA TL K L+250 01/15/2026 | .. | 01/11/2018 | BARCLAYS CAPITAL | 09/14/2018 | Private Placement | 400,000 | 401,500 | 400,500 | 401,355 | 0 | (145) | 0 | (145) | 0 | 0 | (855) | (855) | 11,576 | 0 |
| G9368P AY 0 | VIRGIN MEDIA TL K L+250 01/15/2026 | .. | 01/11/2018 | SCOTIA CAPITAL | 09/14/2018 | BNP PARIBAS | 200,000 | 200,875 | 200,250 | 200,829 | 0 | (46) | 0 | (46) | 0 | 0 | (579) | (579) | 9,403 | 0 |
| G9368P AY 0 | VIRGIN MEDIA TL K L+250 01/15/2026 | .. | 01/11/2018 | SCOTIA CAPITAL | 09/12/2018 | Private Placement | 200,000 | 200,875 | 200,125 | 200,830 | 0 | (45) | 0 | (45) | 0 | 0 | (705) | (705) | 4,571 | 0 |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP 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 |
| 8299999. Total - Bonds - Bank Loans | | | | | | | 9,277,409 | 9,254,081 | 9,292,874 | 9,269,856 | 0 | 20,085 | 0 | 20,085 | 0 | 0 | 23,019 | 23,019 | 205,452 | 0 |
| 8399998. Total - Bonds | | | | | | | 93,336,235 | 92,937,221 | 93,316,524 | 93,375,039 | 0 | 442,129 | 0 | 442,129 | 0 | 0 | (58,515) | (58,515) | 1,832,700 | 394,439 |
| **Preferred Stocks - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 060505 DR 2 | BANK OF AMER CRP 8.00 12/29/2049 | .. | 02/22/2018 | Payment on Intercompany Balance | 07/30/2018 | Call | 640,000.000 | 644,800 | 640,000 | 640,000 | 0 | (4,800) | 0 | (4,800) | 0 | 0 | 0 | 0 | 36,673 | 2,207 |
| 060505 DR 2 | BANK OF AMER CRP 8.00 12/29/2049 | .. | 02/22/2018 | Payment on Intercompany Balance | 04/30/2018 | Partial Call | 1,360,000.000 | 1,370,200 | 1,360,000 | 1,360,000 | 0 | (10,200) | 0 | (10,200) | 0 | 0 | 0 | 0 | 0 | 4,689 |
| 8499999. Total - Preferred Stocks - Industrial and Miscellaneous | | | | | | | 2,015,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | (15,000) | 0 | (15,000) | 0 | 0 | 0 | 0 | 36,673 | 6,896 |
| 8999998. Total - Preferred Stocks | | | | | | | 2,015,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | (15,000) | 0 | (15,000) | 0 | 0 | 0 | 0 | 36,673 | 6,896 |
| **Common Stocks - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 00176N AH 0 | AMMC 2018-22I CLO SUB 0 04/25/31 | .. | 03/08/2018 | MITSUBISHI | 03/08/2018 | Distribution | 1,906,800.000 | 1,554,042 | 1,554,042 | 1,554,042 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12673A 10 8 | CYS INVESTMENTS INC | .. | 02/22/2018 | Payment on Intercompany Balance | 08/01/2018 | Merger | 252,500.000 | 1,628,625 | 1,856,001 | 1,628,625 | 0 | 0 | 0 | 0 | 0 | 0 | 227,376 | 227,376 | 133,731 | 0 |
| 24703L 10 3 | DELL TECHNOLOGIES-CL V | .. | 01/30/2018 | ISI GROUP | 07/13/2018 | CORNERSTONE MACRO | 6,500.000 | 459,042 | 616,345 | 459,042 | 0 | 0 | 0 | 0 | 0 | 0 | 157,304 | 157,304 | 0 | 0 |
| 24703L 10 3 | DELL TECHNOLOGIES-CL V | .. | 01/30/2018 | ISI GROUP | 07/16/2018 | CORNERSTONE MACRO | 1,833.000 | 129,450 | 174,087 | 129,450 | 0 | 0 | 0 | 0 | 0 | 0 | 44,637 | 44,637 | 0 | 0 |
| 24703L 10 3 | DELL TECHNOLOGIES-CL V | .. | 01/31/2018 | STIFEL NICOLAUS | 07/13/2018 | CORNERSTONE MACRO | 7,000.000 | 496,982 | 663,757 | 496,982 | 0 | 0 | 0 | 0 | 0 | 0 | 166,775 | 166,775 | 0 | 0 |
| 24703L 10 3 | DELL TECHNOLOGIES-CL V | .. | 02/01/2018 | STIFEL NICOLAUS | 07/13/2018 | CORNERSTONE MACRO | 5,000.000 | 358,106 | 474,112 | 358,106 | 0 | 0 | 0 | 0 | 0 | 0 | 116,006 | 116,006 | 0 | 0 |
| 24703L 10 3 | DELL TECHNOLOGIES-CL V | .. | 02/22/2018 | Payment on Intercompany Balance | 07/16/2018 | CORNERSTONE MACRO | 1,671.000 | 116,836 | 158,701 | 116,836 | 0 | 0 | 0 | 0 | 0 | 0 | 41,865 | 41,865 | 0 | 0 |
| 26885B 10 0 | EQM MIDSTREAM PARTNERS LP VE | .. | 10/29/2018 | VE CAPITAL TRANSACTION | 11/12/2018 | VE CAPITAL TRANSACTION | 1,500.000 | 68,023 | 70,850 | 68,023 | 0 | 0 | 0 | 0 | 0 | 0 | 2,828 | 2,828 | 0 | 0 |
| 26885B 10 0 | EQM MIDSTREAM PARTNERS LP VE | .. | 10/31/2018 | VE CAPITAL TRANSACTION | 11/12/2018 | VE CAPITAL TRANSACTION | 1,000.000 | 45,856 | 47,234 | 45,856 | 0 | 0 | 0 | 0 | 0 | 0 | 1,378 | 1,378 | 2,788 | 0 |
| 55378A 10 5 | MTGE INVESTMENT CORP | .. | 02/22/2018 | Payment on Intercompany Balance | 05/03/2018 | STRATEGAS RESEARCH | 29,095.000 | 510,617 | 563,691 | 510,617 | 0 | 0 | 0 | 0 | 0 | 0 | 53,074 | 53,074 | 370,873 | 0 |
| 81617J 40 0 | SELECT ENERGY SERVICES INC CL A | .. | 04/02/2018 | Exchanged | 04/10/2018 | Exchanged | 162,042.000 | 2,651,007 | 2,651,007 | 2,651,007 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 82481R 10 6 | SHIRE PLC-ADR | .. | 01/31/2018 | FRIEDMAN BILLINGS RAMSEY | 09/27/2018 | STIFEL NICOLAUS | 20,000.000 | 2,815,432 | 3,628,653 | 2,815,432 | 0 | 0 | 0 | 0 | 0 | 0 | 813,221 | 813,221 | 17,874 | 0 |
| 82481R 10 6 | SHIRE PLC-ADR | .. | 01/31/2018 | STIFEL NICOLAUS | 09/27/2018 | STIFEL NICOLAUS | 5,000.000 | 710,221 | 907,163 | 710,221 | 0 | 0 | 0 | 0 | 0 | 0 | 196,943 | 196,943 | 4,469 | 0 |
| 82481R 10 6 | SHIRE PLC-ADR | .. | 02/02/2018 | FRIEDMAN BILLINGS RAMSEY | 09/28/2018 | STIFEL NICOLAUS | 25,000.000 | 3,498,085 | 4,522,824 | 3,498,085 | 0 | 0 | 0 | 0 | 0 | 0 | 1,024,739 | 1,024,739 | 22,343 | 0 |
| 82481R 10 6 | SHIRE PLC-ADR | .. | 02/05/2018 | CANTOR FITZGERALD & CO | 10/01/2018 | STIFEL NICOLAUS | 10,000.000 | 1,328,961 | 1,783,994 | 1,328,961 | 0 | 0 | 0 | 0 | 0 | 0 | 455,033 | 455,033 | 7,150 | 0 |
| 82481R 10 6 | SHIRE PLC-ADR | .. | 02/05/2018 | RAYMOND JAMES & ASSOCIATES | 09/28/2018 | STIFEL NICOLAUS | 12,500.000 | 1,694,410 | 2,261,412 | 1,694,410 | 0 | 0 | 0 | 0 | 0 | 0 | 567,002 | 567,002 | 6,703 | 0 |
| 82481R 10 6 | SHIRE PLC-ADR | .. | 02/05/2018 | RAYMOND JAMES & ASSOCIATES | 10/01/2018 | STIFEL NICOLAUS | 2,500.000 | 338,882 | 445,998 | 338,882 | 0 | 0 | 0 | 0 | 0 | 0 | 107,116 | 107,116 | 10,724 | 0 |
| 82481R 10 6 | SHIRE PLC-ADR | .. | 02/07/2018 | CANTOR FITZGERALD & CO | 10/01/2018 | STIFEL NICOLAUS | 2,500.000 | 330,830 | 445,998 | 330,830 | 0 | 0 | 0 | 0 | 0 | 0 | 115,168 | 115,168 | 1,787 | 0 |
| 82481R 10 6 | SHIRE PLC-ADR | .. | 02/08/2018 | CANTOR FITZGERALD & CO | 10/01/2018 | STIFEL NICOLAUS | 7,500.000 | 960,856 | 1,337,995 | 960,856 | 0 | 0 | 0 | 0 | 0 | 0 | 377,140 | 377,140 | 5,362 | 0 |
| 82481R 10 6 | SHIRE PLC-ADR | .. | 02/09/2018 | CANTOR FITZGERALD & CO | 10/01/2018 | STIFEL NICOLAUS | 2,500.000 | 317,045 | 445,998 | 317,045 | 0 | 0 | 0 | 0 | 0 | 0 | 128,953 | 128,953 | 16,487 | 0 |
| 896047 50 3 | TRIBUNE MEDIA CO - A | .. | 03/07/2018 | CORNERSTONE MACRO | 12/03/2018 | BERNSTEIN | 13,269.000 | 551,353 | 586,595 | 551,353 | 0 | 0 | 0 | 0 | 0 | 0 | 35,241 | 35,241 | 8,079 | 0 |
| 896047 50 3 | TRIBUNE MEDIA CO - A | .. | 03/09/2018 | CORNERSTONE MACRO | 12/03/2018 | BERNSTEIN | 13,150.000 | 546,288 | 581,334 | 546,288 | 0 | 0 | 0 | 0 | 0 | 0 | 35,046 | 35,046 | 8,006 | 0 |
| 896047 50 3 | TRIBUNE MEDIA CO - A | .. | 03/14/2018 | CORNERSTONE MACRO | 12/03/2018 | BERNSTEIN | 2,655.000 | 109,890 | 117,372 | 109,890 | 0 | 0 | 0 | 0 | 0 | 0 | 7,482 | 7,482 | 1,616 | 0 |
| 896047 50 3 | TRIBUNE MEDIA CO - A | .. | 03/15/2018 | CORNERSTONE MACRO | 12/03/2018 | BERNSTEIN | 10,000.000 | 412,956 | 442,079 | 412,956 | 0 | 0 | 0 | 0 | 0 | 0 | 29,123 | 29,123 | 6,088 | 0 |
| 896047 50 3 | TRIBUNE MEDIA CO - A | .. | 03/16/2018 | CORNERSTONE MACRO | 12/03/2018 | BERNSTEIN | 75,000.000 | 3,096,450 | 3,315,594 | 3,096,450 | 0 | 0 | 0 | 0 | 0 | 0 | 219,144 | 219,144 | 45,663 | 0 |
| 896047 50 3 | TRIBUNE MEDIA CO - A | .. | 03/19/2018 | CORNERSTONE MACRO | 12/03/2018 | BERNSTEIN | 50,000.000 | 2,056,865 | 2,210,396 | 2,056,865 | 0 | 0 | 0 | 0 | 0 | 0 | 153,531 | 153,531 | 30,442 | 0 |
| 896047 50 3 | TRIBUNE MEDIA CO - A | .. | 03/20/2018 | CORNERSTONE MACRO | 12/03/2018 | BERNSTEIN | 50,000.000 | 2,052,535 | 2,210,396 | 2,052,535 | 0 | 0 | 0 | 0 | 0 | 0 | 157,861 | 157,861 | 119,349 | 0 |
| G81276 10 0 | SIGNET JEWELERS LTD | .. | 02/06/2018 | RBC CAPITAL MARKETS | 06/08/2018 | STRATEGAS RESEARCH | 12,500.000 | 621,811 | 691,500 | 621,811 | 0 | 0 | 0 | 0 | 0 | 0 | 69,689 | 69,689 | 4,625 | 0 |
| G81276 10 0 | SIGNET JEWELERS LTD | .. | 02/09/2018 | RBC CAPITAL MARKETS | 06/21/2018 | ISI GROUP | 7,500.000 | 356,156 | 453,404 | 356,156 | 0 | 0 | 0 | 0 | 0 | 0 | 97,248 | 97,248 | 2,775 | 0 |
| G81276 10 0 | SIGNET JEWELERS LTD | .. | 02/09/2018 | RBC CAPITAL MARKETS | 08/30/2018 | ISI GROUP | 5,000.000 | 237,437 | 342,327 | 237,437 | 0 | 0 | 0 | 0 | 0 | 0 | 104,890 | 104,890 | 3,558 | 0 |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP 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 |
| 9099999. | Total - Common Stocks - Industrial and Miscellaneous | | | | | | | 30,055,049 | 35,560,861 | 30,055,049 | 0 | 0 | 0 | 0 | 0 | 0 | 5,505,812 | 5,505,812 | 830,490 | 0 |
| 9799998. | Total - Common Stocks | | | | | | | 30,055,049 | 35,560,861 | 30,055,049 | 0 | 0 | 0 | 0 | 0 | 0 | 5,505,812 | 5,505,812 | 830,490 | 0 |
| 9899999. | Total - Preferred and Common Stocks | | | | | | | 32,070,049 | 37,560,861 | 32,055,049 | 0 | (15,000) | 0 | (15,000) | 0 | 0 | 5,505,812 | 5,505,812 | 867,163 | 6,896 |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | | | 125,007,269 | 130,877,385 | 125,430,087 | 0 | 427,129 | 0 | 427,129 | 0 | 0 | 5,447,298 | 5,447,298 | 2,699,863 | 401,335 |

# SCHEDULE D - PART 6 - SECTION 1

## Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Stock of Such Company Owned by Insurer on Statement Date | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 |
| CUSIP Identification | Description<br>Name of Subsidiary, Controlled or Affiliated Company | Foreign | NAIC Company Code | ID Number | NAIC Valuation Method | Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock? | Total Amount of Such Intangible Assets | Book/Adjusted Carrying Value | Nonadmitted Amount | Number of Shares | % of Outstanding |
| **Common Stocks - U.S. Property and Casualty Insurer** | | | | | | | | | | | |
| 02553@ 10 5 | American Empire Insurance Company | | 37990 | 31-0973761 | 8bi | NO | 0 | 21,349,677 | 0 | 1,000.000 | 100.0 |
| 02553Z ZA 0 | American Empire Surplus Lines Insurance Company | | 35351 | 31-0912199 | 8bi | NO | 0 | 122,079,219 | 0 | 10,000.000 | 100.0 |
| 38982@ 10 0 | Great American Alliance Insurance Company | | 26832 | 95-1542353 | 8bi | NO | 0 | 28,484,315 | 0 | 900.000 | 100.0 |
| 38983@ 10 9 | Great American Assurance Company | | 26344 | 15-6020948 | 8bi | NO | 0 | 18,793,458 | 0 | 15,000.000 | 100.0 |
| 38984@ 10 8 | Great American E&S Insurance Company | | 37532 | 31-0954439 | 8bi | NO | 0 | 48,883,576 | 0 | 10,000.000 | 100.0 |
| 38985* 10 9 | Great American Security Insurance Company | | 31135 | 31-1209419 | 8bi | NO | 0 | 15,743,784 | 0 | 24,000.000 | 100.0 |
| 38986@ 10 6 | Great American Spirit Insurance Company | | 33723 | 31-1237970 | 8bi | NO | 0 | 17,333,960 | 0 | 24,000.000 | 100.0 |
| 38990# 10 8 | Great American Fidelity Insurance Company | | 41858 | 31-1036473 | 8bi | NO | 0 | 49,076,815 | 0 | 2,500.000 | 100.0 |
| 38985# 10 5 | Great American Insurance Company of New York | | 22136 | 13-5539046 | 8bi | NO | 0 | 100,246,261 | 0 | 200,000.000 | 100.0 |
| 38986* 10 8 | Great American Protection Insurance Company | | 38580 | 31-1288778 | 8bi | NO | 0 | 21,032,462 | 0 | 24,000.000 | 100.0 |
| 38986# 10 4 | Great American Contemporary Insurance Company | | 10646 | 36-4079497 | 8bi | NO | 0 | 10,894,376 | 0 | 300.000 | 100.0 |
| 38983Z ZZ 9 | Great American Casualty Insurance Company | | 39896 | 61-0983091 | 8bi | NO | 0 | 11,297,564 | 0 | 10,000.000 | 100.0 |
| 1199999. Total - Common Stocks - U.S. Property and Casualty Insurer | | | | | | | 0 | 465,215,466 | 0 | XXX | XXX |
| **Common Stocks - Alien Insurer** | | | | | | | | | | | |
| P2826# 10 7 | El Aguila Compania de Seguros, Class I | D | None | | 8biv | NO | 0 | 8,270,383 | 0 | 2,326,711.000 | 100.0 |
| G4794# 10 1 | Insurance (GB) Limited | D | None | | 8biv | NO | 0 | 2,705,505 | 2,705,505 | 17,714,285.000 | 100.0 |
| 1499999. Total - Common Stocks - Alien Insurer | | | | | | | 0 | 10,975,888 | 2,705,505 | XXX | XXX |
| **Common Stocks - Other Affiliates** | | | | | | | | | | | |
| 02961# 10 9 | American Signature Underwriters, Inc. | | None | 31-1463075 | 8biii | NO | 0 | 1,000 | 1,000 | 1,000.000 | 100.0 |
| 11483* 10 3 | Brothers Property Corporation | | None | 59-2840291 | 8biii | NO | 0 | 218,674 | 218,674 | 80.000 | 100.0 |
| 22729* 10 4 | Crop Managers Insurance Agency, Inc. | | None | 31-1277904 | 8biii | NO | 0 | 1,000 | 1,000 | 1,000.000 | 100.0 |
| 24817@ 10 1 | Dempsey & Siders Agency, Inc. | | None | 31-0589001 | 8biii | NO | 0 | 630,441 | 630,441 | 343.000 | 100.0 |
| 27951# 10 8 | Eden Park Insurance Brokers, Inc. | | None | 31-1341668 | 8biii | NO | 0 | 844,256 | 844,256 | 1,000.000 | 100.0 |
| 30957* 10 0 | Farmers Crop Insurance Alliance, Inc. | | None | 39-1404033 | 8biii | NO | 0 | 22,535 | 22,535 | 500.000 | 100.0 |
| 30244# 10 9 | FCIA Management Company, Inc. | | None | 13-3628555 | 8biii | NO | 0 | 113,299 | 113,299 | 158.000 | 100.0 |
| 36145# 10 6 | GAI Warranty Company | | None | 31-1753938 | 8biii | NO | 0 | 5,153,649 | 0 | 850.000 | 100.0 |
| 37939@ 10 6 | Global Premier Finance Company | | None | 61-1329718 | 8biii | NO | 0 | 177,169 | 177,169 | 1,000.000 | 100.0 |
| 38990* 10 2 | Great American Agency of Texas, Inc. | | None | 74-2693636 | 8biii | NO | 0 | 1,000 | 1,000 | 1,000.000 | 100.0 |
| 38990@ 10 0 | Great American Insurance Agency, Inc. | | None | 31-1652643 | 8biii | NO | 0 | 829,381 | 829,381 | 1,000.000 | 100.0 |
| 38987@ 10 5 | Great American Lloyd's, Inc. | | None | 31-1073664 | 8biii | NO | 0 | 1,000 | 1,000 | 1,000.000 | 100.0 |
| 38987# 10 3 | Great American Management Services, Inc. | | None | 31-0856644 | 8biii | NO | 0 | 29,697 | 29,697 | 100.000 | 100.0 |
| 38988@ 10 4 | Great American Re Inc. | | None | 31-0918893 | 8biii | NO | 0 | 710 | 710 | 600.000 | 100.0 |
| 38988Z ZZ 4 | Great American Underwriters Insurance Company | | None | 83-1694393 | 8biii | NO | 0 | 10,000,000 | 0 | 900.000 | 100.0 |
| 49309@ 10 3 | Key Largo Group, Inc. | | None | 59-1263251 | 8biii | NO | 0 | 32,125 | 32,125 | 27,465.000 | 100.0 |
| C7078# 10 5 | PLLS Canada Insurance Brokers Class A | C | None | 87-1850814 | 8biii | NO | 0 | 154,869 | 154,869 | 49.000 | 49.0 |
| C7078# 11 3 | PLLS Canada Insurance Brokers Class A2 | C | None | 87-1850814 | 8biii | NO | 0 | 154,869 | 154,869 | 49.000 | 49.0 |
| 74315# 10 1 | Professional Risk Brokers, Inc. | | None | 31-1293064 | 8biii | NO | 0 | 7,734,628 | 7,734,628 | 1,000.000 | 100.0 |
| 1799999. Total - Common Stocks - Other Affiliates | | | | | | | 0 | 26,100,302 | 10,946,653 | XXX | XXX |

# SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Stock of Such Company Owned by Insurer on Statement Date | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 |
| CUSIP Identification | Description<br>Name of Subsidiary, Controlled or Affiliated Company | Foreign | NAIC Company Code | ID Number | NAIC Valuation Method | Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock? | Total Amount of Such Intangible Assets | Book/Adjusted Carrying Value | Nonadmitted Amount | Number of Shares | % of Outstanding |
| 1899999. Total - Common Stocks | | | | | | | 0 | 502,291,656 | 13,652,158 | XXX | XXX |
| 1999999. Total - Preferred and Common Stock | | | | | | | 0 | 502,291,656 | 13,652,158 | XXX | XXX |

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....1,698,108,332.
2. Total amount of intangible assets nonadmitted $.....0.



# SCHEDULE D - PART 6 - SECTION 2

| 1 | 2 | 3 | 4 | Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date | |
|---|---|---|---|---|---|
| | | | | 5 | 6 |
| CUSIP Identification | Name of Lower-Tier Company | Name of Company Listed in Section 1 Which Controls Lower-Tier Company | Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1 | Number of Shares | % of Outstanding |
| **Common Stocks** | | | | | |
| | American Empire Underwriters, Inc. | American Empire Insurance Company | 0 | 5,000.000 | 100.0 |
| | Brothers Pennsylvanian Corporation | Brothers Property Corporation | 0 | 1,000.000 | 100.0 |
| | Brothers Property Management Corporation | Brothers Property Corporation | 0 | 100.000 | 100.0 |
| | GAI Warranty Company of Florida | GAI Warranty Company | 0 | 1,000.000 | 100.0 |
| 0299999. Total - Common Stock | | | 0 | XXX | XXX |
| 0399999. Total - Preferred and Common Stock | | | 0 | XXX | XXX |

# SCHEDULE DA - PART 1

## Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

| 1 | Codes | | 4 | 5 | 6 | 7 | Change in Book/Adjusted Carrying Value | | | | 12 | 13 | Interest | | | | | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | | | 14 | 15 | 16 | 17 | 18 | 19 | |
| Description | Code | Foreign | Date Acquired | Name of Vendor | Maturity Date | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Par Value | Actual Cost | Amount Due and Accrued December 31 of Current Year on Bond Not in Default | Nonadmitted Due and Accrued | Rate of | Effective Rate of | When Paid | Amount Received During Year | Paid for Accrued Interest |
| **U.S. Government Bonds - Issuer Obligations** | | | | | | | | | | | | | | | | | | | |
| TREASURY BILL 01/08/19 | | .. | 11/26/2018. | TORONTO DOMINION BANK, LONDON | 01/08/2019. | 99,956 | 0 | 271 | 0 | 0 | 100,000 | 99,685 | 0 | 0 | 0.00 | 0.00 | MAT... | 0 | 0 |
| 0199999. U.S. Government Bonds - Issuer Obligations | | | | | | 99,956 | 0 | 271 | 0 | 0 | 100,000 | 99,685 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 0599999. Total - U.S. Government Bonds | | | | | | 99,956 | 0 | 271 | 0 | 0 | 100,000 | 99,685 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| **All Other Government Bonds - Issuer Obligations** | | | | | | | | | | | | | | | | | | | |
| MAS BILL 01/11/19 84 | | B | 10/16/2018. | THE HONGKONG AND SHANGHAI BKG CORP LTD | 01/11/2019. | 263,141 | 0 | 1,036 | 0 | 1,524 | 360,000 | 260,581 | 0 | 0 | 0.00 | 0.00 | MAT... | 0 | 0 |
| MAS BILL 01/25/19 84 | | B | 10/30/2018. | THE HONGKONG AND SHANGHAI BKG CORP LTD | 01/25/2019. | 3,197,718 | 0 | 10,154 | 0 | 38,728 | 4,378,000 | 3,148,836 | 0 | 0 | 0.00 | 0.00 | MAT... | 0 | 0 |
| MAS BILL 02/08/19 84 | | B | 11/13/2018. | THE HONGKONG AND SHANGHAI BKG CORP LTD | 02/08/2019. | 118,966 | 0 | 292 | 0 | 1,237 | 163,000 | 117,438 | 0 | 0 | 0.00 | 0.00 | MAT... | 0 | 0 |
| MAS BILL 03/15/19 84 | | B | 12/18/2018. | THE HONGKONG AND SHANGHAI BKG CORP LTD | 03/15/2019. | 189,365 | 0 | 118 | 0 | 530 | 260,000 | 188,717 | 0 | 0 | 0.00 | 0.00 | MAT... | 0 | 0 |
| MAS BILL 03/22/19 84 | | B | 12/26/2018. | THE HONGKONG AND SHANGHAI BKG CORP LTD | 03/22/2019. | 47,307 | 0 | 11 | 0 | 152 | 65,000 | 47,143 | 0 | 0 | 0.00 | 0.00 | MAT... | 0 | 0 |
| 0699999. All Other Government Bonds - Issuer Obligations | | | | | | 3,816,496 | 0 | 11,611 | 0 | 42,171 | 5,226,000 | 3,762,714 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 1099999. Total - All Other Government Bonds | | | | | | 3,816,496 | 0 | 11,611 | 0 | 42,171 | 5,226,000 | 3,762,714 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| **Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | |
| ELIZON 2018-1/ELLINGTON L+225 10/25/2019 | | .. | 10/26/2018. | Private Placement | 10/25/2019. | 8,690,933 | 0 | (10,896) | 0 | 0 | 8,701,829 | 8,701,829 | 8,572 | 0 | 5.07 | 5.20 | MON.. | 40,170 | 0 |
| HC2 STATION GROUP INC 8.50 08/06/2019 | | .. | 08/07/2018. | Private Placement | 08/06/2019. | 13,823,596 | 0 | 119,499 | 0 | 0 | 14,000,000 | 13,704,097 | 479,260 | 0 | 8.50 | 10.85 | MAT... | 0 | 0 |
| MIDCAP XXXVII L+300 6/28/2019 | | .. | 06/30/2018. | Private Placement | 06/28/2019. | 30,006,298 | 0 | 6,298 | 0 | 0 | 30,000,000 | 30,000,000 | 75,175 | 0 | 5.31 | 5.39 | MON.. | 1,244,017 | 0 |
| MIDCAP XXXI B LIBOR+375 09/27/2019 | | .. | 12/20/2018. | Private Placement | 09/27/2019. | 17,929,972 | 0 | (1,102) | 0 | 0 | 17,931,073 | 17,931,073 | 37,178 | 0 | 6.22 | 6.42 | MON.. | 0 | 0 |
| MIDCAP XXXI LIBOR+250 06/28/2019 | | .. | 06/30/2018. | Private Placement | 06/28/2019. | 23,374,356 | 0 | (8,003) | 0 | 0 | 23,382,401 | 23,382,401 | 53,072 | 0 | 4.81 | 5.03 | MON.. | 2,548,642 | 0 |
| NRZ MORTGAGE L+225 8/12/2019 | | .. | 08/13/2018. | Private Placement | 08/12/2019. | 13,602,641 | 0 | (2,997) | 0 | 0 | 13,605,639 | 13,605,639 | 7,205 | 0 | 4.70 | 4.84 | MON.. | 245,104 | 0 |
| RDS II (BRIDGE INV FREMF) L+235 03/29/19 | | .. | 05/08/2018. | Private Placement | 03/29/2019. | 14,229,619 | 0 | (6,853) | 0 | 0 | 14,236,473 | 14,236,473 | 47,950 | 0 | 4.66 | 5.41 | MON.. | 489,878 | 0 |
| 3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 121,657,416 | 0 | 95,946 | 0 | 0 | 121,857,414 | 121,561,512 | 708,413 | 0 | XXX | XXX | XXX | 4,567,811 | 0 |
| 3899999. Total - Industrial & Miscellaneous (Unaffiliated) | | | | | | 121,657,416 | 0 | 95,946 | 0 | 0 | 121,857,414 | 121,561,512 | 708,413 | 0 | XXX | XXX | XXX | 4,567,811 | 0 |
| **Total Bonds** | | | | | | | | | | | | | | | | | | | |
| 7799999. Subtotals - Issuer Obligations | | | | | | 125,573,867 | 0 | 107,828 | 0 | 42,171 | 127,183,414 | 125,423,911 | 708,413 | 0 | XXX | XXX | XXX | 4,567,811 | 0 |
| 8399999. Subtotals - Bonds | | | | | | 125,573,867 | 0 | 107,828 | 0 | 42,171 | 127,183,414 | 125,423,911 | 708,413 | 0 | XXX | XXX | XXX | 4,567,811 | 0 |
| 9199999. Total - Short-Term Investments | | | | | | 125,573,867 | 0 | 107,828 | 0 | 42,171 | XXX | 125,423,911 | 708,413 | 0 | XXX | XXX | XXX | 4,567,811 | 0 |

# 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 Undiscounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Undiscounted 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) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Forwards - Hedging Effective** | | | | | | | | | | | | | | | | | | | | | | |
| 1.36490 CAD / 1 USD | Canadian Dollar Exposure | N/A | Currency | Fifth Third Bank ... QFROUN1UWUYU0DVIWD51 | 12/28/2018 | 03/29/2019 | 1 | 70,000,000 | 1.3649 | 0 | 0 | 0 | 745,215 | | 745,215 | 0 | 745,215 | 0 | 0 | 171,464 | | 1.00 |
| 1219999999. Total-Forwards-Hedging Effective | | | | | | | | | | 0 | 0 | 0 | 745,215 | XXX | 745,215 | 0 | 745,215 | 0 | 0 | 171,464 | XXX | XXX |
| 1269999999. Total-Forwards | | | | | | | | | | 0 | 0 | 0 | 745,215 | XXX | 745,215 | 0 | 745,215 | 0 | 0 | 171,464 | XXX | XXX |
| 1399999999. Total-Hedging Effective | | | | | | | | | | 0 | 0 | 0 | 745,215 | XXX | 745,215 | 0 | 745,215 | 0 | 0 | 171,464 | XXX | XXX |
| 1449999999. TOTAL | | | | | | | | | | 0 | 0 | 0 | 745,215 | XXX | 745,215 | 0 | 745,215 | 0 | 0 | 171,464 | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 2

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | 24 | 25 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, or Central Counterparty Clearinghouse | Trade Date | Date of Maturity or Expiration | Termination Date | Indicate Exercise, Expiration, Maturity or Sale | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Consideration Received (Paid) on Termination | Current Year Income | Book/Adjusted Carrying Value | Code | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Gain (Loss) on Termination Recognized | Adjustment to Carrying Value of Hedged Item | Gain (Loss) on Termination - Deferred | Hedge Effectiveness at Inception and at Termination (b) |
| **Forwards - Hedging Effective** | | | | | | | | | | | | | | | | | | | | | | | | |
| 1.25800 CAD / 1 USD | Canadian Dollar Exposure | N/A | Currency | Fifth Third Bank . QFROUN1UWUYU0DVIWD51 | 12/29/2017. | 03/29/2018. | 03/29/2018. | Maturity .. | 1 | 121,500,000 | 1.2870 | 0 | 0 | 2,176,282 | 0 | 0 | | 0 | (72,650) | 0 | 2,176,282 | 0 | 0 | 1.00 |
| 1.28940 CAD / 1 USD | Canadian Dollar Exposure | N/A | Currency | Fifth Third Bank . QFROUN1UWUYU0DVIWD51 | 03/29/2018. | 06/29/2018. | 06/28/2018. | Sale | 1 | 90,000,000 | 1.3270 | 0 | 0 | 1,977,752 | 0 | 0 | | 0 | 0 | 0 | 1,977,752 | 0 | 0 | 1.00 |
| 1.32900 CAD / 1 USD | Canadian Dollar Exposure | N/A | Currency | Fifth Third Bank . QFROUN1UWUYU0DVIWD51 | 06/28/2018. | 09/28/2018. | 09/27/2018. | Sale | 1 | 90,000,000 | 1.3031 | 0 | 0 | (1,345,983) | 0 | 0 | | 0 | 0 | 0 | (1,345,983) | 0 | 0 | 1.00 |
| 1.30730 CAD / 1 USD | Canadian Dollar Exposure | N/A | Currency | Fifth Third Bank . QFROUN1UWUYU0DVIWD51 | 09/27/2018. | 12/28/2018. | 12/28/2018. | Maturity .. | 1 | 70,000,000 | 1.3636 | 0 | 0 | 2,210,773 | 0 | 0 | | 0 | 0 | 0 | 2,210,773 | 0 | 0 | 1.00 |
| 1219999999. Total-Forwards-Hedging Effective | | | | | | | | | | | | 0 | 0 | 5,018,824 | 0 | 0 | XXX | 0 | (72,650) | 0 | 5,018,824 | 0 | 0 | XXX |
| 1269999999. Total-Forwards | | | | | | | | | | | | 0 | 0 | 5,018,824 | 0 | 0 | XXX | 0 | (72,650) | 0 | 5,018,824 | 0 | 0 | XXX |
| 1399999999. Total-Hedging Effective | | | | | | | | | | | | 0 | 0 | 5,018,824 | 0 | 0 | XXX | 0 | (72,650) | 0 | 5,018,824 | 0 | 0 | XXX |
| 1449999999. TOTAL | | | | | | | | | | | | 0 | 0 | 5,018,824 | 0 | 0 | XXX | 0 | (72,650) | 0 | 5,018,824 | 0 | 0 | XXX |

# 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 |
| **Over-the-Counter NAIC 6 Designation** | | | | | | | | | | | |
| Fifth Third Bank QFROUN1UWUYU0DVIWD51... | Y | N | 0 | 745,215 | 0 | 745,215 | 745,215 | 0 | 745,215 | 171,464 | 171,464 |
| 0799999999. Total NAIC 6 Designation | | | 0 | 745,215 | 0 | 745,215 | 745,215 | 0 | 745,215 | 171,464 | 171,464 |
| 0999999999. Gross Totals | | | 0 | 745,215 | 0 | 745,215 | 745,215 | 0 | 745,215 | 171,464 | 171,464 |
| 1. Offset per SSAP No. 64 | | | | 0 | 0 | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | 745,215 | 0 | | | | | | |

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

# 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** | | | | | | | |
| The Bank of New York Mellon | New York, New York | | 0.85 | 2,429 | 0 | 1,266,641 | XXX |
| Bank of America | Miami, Florida | | 0.00 | 0 | 0 | 1,517,738 | XXX |
| Bank of America | Singapore | | 0.78 | 8,290 | 0 | 2,851,856 | XXX |
| BB&T | Crestview Hills, Kentucky | | 0.00 | 0 | 0 | 1,971,613 | XXX |
| DBS Bank Ltd | Singapore | | 1.74 | 9,323 | 0 | 10,393,475 | XXX |
| The Bank of Guam | Hagatna, Guam | | 0.25 | 1 | 61 | 51,196 | XXX |
| Certificate of Deposit .25% 12/27/19 | | | 0.00 | 0 | 0 | 0 | XXX |
| The Centreville National Bank | Stevensville, Maryland | | 0.00 | 0 | 0 | 518,929 | XXX |
| First Bank | St. Thomas, Virgin Islands | | 0.70 | 3,525 | 108 | 507,025 | XXX |
| Certificate of Deposit .70% 12-20-19 | | | 0.00 | 0 | 0 | 0 | XXX |
| Huntington National Bank | Columbus, Ohio | | 0.00 | 0 | 0 | 4,999,523 | XXX |
| JP Morgan Chase | Indianapolis, Indiana | | 0.28 | 187 | 0 | 75,381 | XXX |
| Keybank | Albany, New York | | 0.00 | 0 | 0 | 4,999,936 | XXX |
| Laconia Savings Bank | Whitefield, New Hampshire | | 0.00 | 0 | 0 | 313,020 | XXX |
| The Northern Trust Company / O'Hare | Schaumburg, Illinois | | 0.00 | 0 | 0 | 1,749,251 | XXX |
| PNC Bank | Pittsburgh, Pennsylvania | | 0.00 | 0 | 0 | (41,116,587) | XXX |
| Northrim Bank | Anchorage, Alaska | | 0.65 | 74 | 46 | 37,020 | XXX |
| Certificate of Deposit .20% 10-22-19 | | | 0.00 | 0 | 0 | 0 | XXX |
| Oversea-Chinese Banking Corporation | Singapore | | 1.03 | 8,933 | 0 | 9,373,809 | XXX |
| Royal Bank of Canada | Toronto, Canada | | 0.50 | 491,049 | 0 | 15,102,408 | XXX |
| RBC Dexia Investor Services Trust | Toronto, Canada | | 0.00 | 0 | 0 | 1,249,772 | XXX |
| Sumitomo Mitsui Banking Corporation | Singapore | | 1.74 | 159,843 | 14,549 | 14,325,865 | XXX |
| US Bank | Miami, Florida | | 0.00 | 0 | 0 | 0 | XXX |
| Wells Fargo Bank | Los Angeles, California | | 0.00 | 0 | 0 | 1,204,532 | XXX |
| 0199999. Total - Open Depositories | | XXX | XXX | 683,653 | 14,765 | 31,392,402 | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 683,653 | 14,765 | 31,392,402 | XXX |
| 0499999. Cash in Company's Office | | XXX | XXX | XXX | XXX | 1,463 | XXX |
| 0599999. Total Cash | | XXX | XXX | 683,653 | 14,765 | 31,393,864 | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | 46,722,274 | 4. April | 40,470,135 | 7. July | 55,989,617 | 10. October | 78,888,863 |
| 2. February | 50,516,051 | 5. May | 38,983,512 | 8. August | 16,285,428 | 11. November | 55,432,667 |
| 3. March | 30,472,331 | 6. June | 3,278,894 | 9. September | 64,736,756 | 12. December | 31,393,864 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due & 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 | | 12/31/2018 | 2.300 | | 97,822,155 | 0 | 4,329,562 |
| 60934N 10 4 | Federated Government Obligation Fund Institutional Shares | | 12/31/2018 | 2.260 | | 10,472,060 | 0 | 175,411 |
| 69351J 19 9 | PNC Treasury Money Market (A) | | 12/31/2018 | 1.917 | | 52,909,285 | 0 | 736,091 |
| 8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO | | | | | | 161,203,500 | 0 | 5,241,064 |
| 8899999. Total - Cash Equivalents | | | | | | 161,203,500 | 0 | 5,241,064 |

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| States, Etc. | 1 Type of Deposit | 2 Purpose of Deposit | Deposits for the Benefit of All Policyholders | | All Other Special Deposits | |
|---|---|---|---|---|---|---|
| | | | 3 Book/Adjusting Carrying Value | 4 Fair Value | 5 Book/Adjusting Carrying Value | 6 Fair Value |
| 1. Alabama AL | B | PROPERTY AND CASUALTY | 0 | 0 | 150,852 | 148,664 |
| 2. Alaska AK | C | PAYABLE IF DESIRED | 0 | 0 | 37,020 | 37,020 |
| 3. Arizona AZ | | | 0 | 0 | 0 | 0 |
| 4. Arkansas AR | B | PROPERTY AND CASUALTY | 0 | 0 | 207,467 | 213,000 |
| 5. California CA | B | PROPERTY AND CASUALTY AND WORKERS' COMPENSATION | 0 | 0 | 101,759,332 | 102,990,195 |
| 6. Colorado CO | | | 0 | 0 | 0 | 0 |
| 7. Connecticut CT | | | 0 | 0 | 0 | 0 |
| 8. Delaware DE | B | PROPERTY AND CASUALTY | 0 | 0 | 138,741 | 135,499 |
| 9. District of Columbia DC | | | 0 | 0 | 0 | 0 |
| 10. Florida FL | | | 0 | 0 | 0 | 0 |
| 11. Georgia GA | B | PROPERTY AND CASUALTY | 0 | 0 | 59,461 | 58,071 |
| 12. Hawaii HI | | | 0 | 0 | 0 | 0 |
| 13. Idaho ID | B | PROPERTY AND CASUALTY | 0 | 0 | 1,619,688 | 1,606,677 |
| 14. Illinois IL | | | 0 | 0 | 0 | 0 |
| 15. Indiana IN | ST | PROPERTY AND CASUALTY | 0 | 0 | 75,381 | 75,381 |
| 16. Iowa IA | | | 0 | 0 | 0 | 0 |
| 17. Kansas KS | | | 0 | 0 | 0 | 0 |
| 18. Kentucky KY | | | 0 | 0 | 0 | 0 |
| 19. Louisiana LA | | | 0 | 0 | 0 | 0 |
| 20. Maine ME | | | 0 | 0 | 0 | 0 |
| 21. Maryland MD | | | 0 | 0 | 0 | 0 |
| 22. Massachusetts MA | B | PROPERTY AND CASUALTY | 0 | 0 | 148,651 | 145,177 |
| 23. Michigan MI | | | 0 | 0 | 0 | 0 |
| 24. Minnesota MN | | | 0 | 0 | 0 | 0 |
| 25. Mississippi MS | | | 0 | 0 | 0 | 0 |
| 26. Missouri MO | | | 0 | 0 | 0 | 0 |
| 27. Montana MT | B | PROPERTY AND CASUALTY | 0 | 0 | 30,170 | 29,733 |
| 28. Nebraska NE | | | 0 | 0 | 0 | 0 |
| 29. Nevada NV | B | PROPERTY AND CASUALTY | 0 | 0 | 304,019 | 298,819 |
| 30. New Hampshire NH | B | PROPERTY AND CASUALTY | 0 | 0 | 2,318,093 | 2,268,871 |
| 31. New Jersey NJ | | | 0 | 0 | 0 | 0 |
| 32. New Mexico NM | B | PROPERTY AND CASUALTY | 0 | 0 | 684,526 | 680,784 |
| 33. New York NY | B | PROPERTY AND CASUALTY | 0 | 0 | 2,687,361 | 2,682,224 |
| 34. North Carolina NC | B | PROPERTY AND CASUALTY | 0 | 0 | 1,206,815 | 1,189,313 |
| 35. North Dakota ND | | | 0 | 0 | 0 | 0 |
| 36. Ohio OH | B | PROPERTY AND CASUALTY | 3,319,468 | 3,408,000 | 0 | 0 |
| 37. Oklahoma OK | | | 0 | 0 | 0 | 0 |
| 38. Oregon OR | B | PROPERTY AND CASUALTY AND WORKERS' COMPENSATION | 0 | 0 | 5,947,343 | 6,063,640 |
| 39. Pennsylvania PA | | | 0 | 0 | 0 | 0 |
| 40. Rhode Island RI | | | 0 | 0 | 0 | 0 |
| 41. South Carolina SC | B | PROPERTY AND CASUALTY AND SURETY | 0 | 0 | 322,852 | 322,235 |
| 42. South Dakota SD | | | 0 | 0 | 0 | 0 |
| 43. Tennessee TN | | | 0 | 0 | 0 | 0 |
| 44. Texas TX | | | 0 | 0 | 0 | 0 |
| 45. Utah UT | | | 0 | 0 | 0 | 0 |
| 46. Vermont VT | | | 0 | 0 | 0 | 0 |
| 47. Virginia VA | B | PROPERTY AND CASUALTY | 0 | 0 | 250,733 | 249,779 |
| 48. Washington WA | | | 0 | 0 | 0 | 0 |
| 49. West Virginia WV | | | 0 | 0 | 0 | 0 |
| 50. Wisconsin WI | | | 0 | 0 | 0 | 0 |
| 51. Wyoming WY | | | 0 | 0 | 0 | 0 |
| 52. American Samoa AS | | | 0 | 0 | 0 | 0 |
| 53. Guam GU | C | PROPERTY AND CASUALTY | 0 | 0 | 51,196 | 51,196 |
| 54. Puerto Rico PR | | | 0 | 0 | 0 | 0 |
| 55. US Virgin Islands VI | C | PROPERTY AND CASUALTY | 0 | 0 | 507,025 | 507,025 |
| 56. Northern Mariana Islands MP | | | 0 | 0 | 0 | 0 |
| 57. Canada CAN | B | PROPERTY AND CASUALTY | 0 | 0 | 128,900,383 | 129,655,700 |
| 58. Aggregate Alien and Other OT | XXX | XXX | 0 | 0 | 1,332,406 | 1,329,859 |
| 59. Total | XXX | XXX | 3,319,468 | 3,408,000 | 248,739,514 | 250,738,861 |
| **DETAILS OF WRITE-INS** | | | | | | |
| 5801. US AIRCRAFT INS GROUP | B | PROPERTY AND CASUALTY | 0 | 0 | 292,104 | 291,546 |
| 5802. US DEPT OF LABOR | B | PROPERTY AND CASUALTY | 0 | 0 | 1,040,302 | 1,038,313 |
| 5803. | | | 0 | 0 | 0 | 0 |
| 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 | 1,332,406 | 1,329,859 |

# 2018 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK


| | | | |
|---|---|---|---|
| Assets | 2 | Schedule P–Part 2H–Section 2–Other Liability–Claims–Made | 58 |
| Cash Flow | 5 | Schedule P–Part 2I–Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft) | 59 |
| Exhibit of Capital Gains (Losses) | 12 | Schedule P–Part 2J–Auto Physical Damage | 59 |
| Exhibit of Net Investment Income | 12 | Schedule P–Part 2K–Fidelity, Surety | 59 |
| Exhibit of Nonadmitted Assets | 13 | Schedule P–Part 2L–Other (Including Credit, Accident and Health) | 59 |
| Exhibit of Premiums and Losses (State Page) | 19 | Schedule P–Part 2M–International | 59 |
| Five-Year Historical Data | 17 | Schedule P–Part 2N–Reinsurance – Nonproportional Assumed Property | 60 |
| General Interrogatories | 15 | Schedule P–Part 2O–Reinsurance – Nonproportional Assumed Liability | 60 |
| Jurat Page | 1 | Schedule P–Part 2P–Reinsurance – Nonproportional Assumed Financial Lines | 60 |
| Liabilities, Surplus and Other Funds | 3 | Schedule P–Part 2R–Section 1–Products Liability–Occurrence | 61 |
| Notes To Financial Statements | 14 | Schedule P–Part 2R–Section 2–Products Liability–Claims-Made | 61 |
| Overflow Page For Write-ins | 100 | Schedule P–Part 2S–Financial Guaranty/Mortgage Guaranty | 61 |
| Schedule A–Part 1 | E01 | Schedule P–Part 2T–Warranty | 61 |
| Schedule A–Part 2 | E02 | Schedule P–Part 3A–Homeowners/Farmowners | 62 |
| Schedule A–Part 3 | E03 | Schedule P–Part 3B–Private Passenger Auto Liability/Medical | 62 |
| Schedule A–Verification Between Years | SI02 | Schedule P–Part 3C–Commercial Auto/Truck Liability/Medical | 62 |
| Schedule B–Part 1 | E04 | Schedule P–Part 3D–Workers' Compensation (Excluding Excess Workers Compensation) | 62 |
| Schedule B–Part 2 | E05 | Schedule P–Part 3E–Commercial Multiple Peril | 62 |
| Schedule B–Part 3 | E06 | Schedule P–Part 3F–Section 1 –Medical Professional Liability–Occurrence | 63 |
| Schedule B–Verification Between Years | SI02 | Schedule P–Part 3F–Section 2–Medical Professional Liability–Claims-Made | 63 |
| Schedule BA–Part 1 | E07 | Schedule P–Part 3G–Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery) | 63 |
| Schedule BA–Part 2 | E08 | Schedule P–Part 3H–Section 1–Other Liability–Occurrence | 63 |
| Schedule BA–Part 3 | E09 | Schedule P–Part 3H–Section 2–Other Liability–Claims-Made | 63 |
| Schedule BA–Verification Between Years | SI03 | Schedule P–Part 3I–Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft) | 64 |
| Schedule D–Part 1 | E10 | Schedule P–Part 3J–Auto Physical Damage | 64 |
| Schedule D–Part 1A–Section 1 | SI05 | Schedule P–Part 3K–Fidelity/Surety | 64 |
| Schedule D–Part 1A–Section 2 | SI08 | Schedule P–Part 3L–Other (Including Credit, Accident and Health) | 64 |
| Schedule D–Part 2–Section 1 | E11 | Schedule P–Part 3M–International | 64 |
| Schedule D–Part 2–Section 2 | E12 | Schedule P–Part 3N–Reinsurance – Nonproportional Assumed Property | 65 |
| Schedule D–Part 3 | E13 | Schedule P–Part 3O–Reinsurance – Nonproportional Assumed Liability | 65 |
| Schedule D–Part 4 | E14 | Schedule P–Part 3P–Reinsurance – Nonproportional Assumed Financial Lines | 65 |
| Schedule D–Part 5 | E15 | Schedule P–Part 3R–Section 1–Products Liability–Occurrence | 66 |
| Schedule D–Part 6–Section 1 | E16 | Schedule P–Part 3R–Section 2–Products Liability–Claims-Made | 66 |
| Schedule D–Part 6–Section 2 | E16 | Schedule P–Part 3S–Financial Guaranty/Mortgage Guaranty | 66 |
| Schedule D–Summary By Country | SI04 | Schedule P–Part 3T–Warranty | 66 |
| Schedule D–Verification Between Years | SI03 | Schedule P–Part 4A–Homeowners/Farmowners | 67 |
| Schedule DA–Part 1 | E17 | Schedule P–Part 4B–Private Passenger Auto Liability/Medical | 67 |
| Schedule DA–Verification Between Years | SI10 | Schedule P–Part 4C–Commercial Auto/Truck Liability/Medical | 67 |
| Schedule DB–Part A–Section 1 | E18 | Schedule P–Part 4D–Workers' Compensation (Excluding Excess Workers Compensation) | 67 |
| Schedule DB–Part A–Section 2 | E19 | Schedule P–Part 4E–Commercial Multiple Peril | 67 |
| Schedule DB–Part A–Verification Between Years | SI11 | Schedule P–Part 4F–Section 1–Medical Professional Liability–Occurrence | 68 |
| Schedule DB–Part B–Section 1 | E20 | Schedule P–Part 4F–Section 2–Medical Professional Liability–Claims-Made | 68 |
| Schedule DB–Part B–Section 2 | E21 | Schedule P–Part 4G–Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery) | 68 |
| Schedule DB–Part B–Verification Between Years | SI11 | Schedule P–Part 4H–Section 1–Other Liability–Occurrence | 68 |
| Schedule DB–Part C–Section 1 | SI12 | Schedule P–Part 4H–Section 2–Other Liability–Claims-Made | 68 |
| Schedule DB–Part C–Section 2 | SI13 | Schedule P–Part 4I–Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft) | 69 |
| Schedule DB–Part D-Section 1 | E22 | Schedule P–Part 4J–Auto Physical Damage | 69 |
| Schedule DB–Part D-Section 2 | E23 | Schedule P–Part 4K–Fidelity/Surety | 69 |
| Schedule DB–Verification | SI14 | Schedule P–Part 4L–Other (Including Credit, Accident and Health) | 69 |
| Schedule DL–Part 1 | E24 | Schedule P–Part 4M–International | 69 |
| Schedule DL–Part 2 | E25 | Schedule P–Part 4N–Reinsurance – Nonproportional Assumed Property | 70 |
| Schedule E–Part 1–Cash | E26 | Schedule P–Part 4O–Reinsurance – Nonproportional Assumed Liability | 70 |
| Schedule E–Part 2–Cash Equivalents | E27 | Schedule P–Part 4P–Reinsurance – Nonproportional Assumed Financial Lines | 70 |
| Schedule E–Verification Between Years | SI15 | Schedule P–Part 4R–Section 1–Products Liability–Occurrence | 71 |
| Schedule E–Part 3–Special Deposits | E28 | Schedule P–Part 4R–Section 2–Products Liability–Claims-Made | 71 |
| Schedule F–Part 1 | 20 | Schedule P–Part 4S–Financial Guaranty/Mortgage Guaranty | 71 |
| Schedule F–Part 2 | 21 | Schedule P–Part 4T–Warranty | 71 |
| Schedule F–Part 3 | 22 | Schedule P–Part 5A–Homeowners/Farmowners | 72 |
| Schedule F–Part 4 | 27 | Schedule P–Part 5B–Private Passenger Auto Liability/Medical | 73 |
| Schedule F–Part 5 | 28 | Schedule P–Part 5C–Commercial Auto/Truck Liability/Medical | 74 |
| Schedule F–Part 6 | 29 | Schedule P–Part 5D–Workers' Compensation (Excluding Excess Workers Compensation) | 75 |
| Schedule H–Accident and Health Exhibit–Part 1 | 30 | Schedule P–Part 5E–Commercial Multiple Peril | 76 |
| Schedule H–Part 2, Part 3 and Part 4 | 31 | Schedule P–Part 5F–Medical Professional Liability–Claims-Made | 78 |
| Schedule H–Part 5–Health Claims | 32 | Schedule P–Part 5F–Medical Professional Liability–Occurrence | 77 |
| Schedule P–Part 1–Summary | 33 | Schedule P–Part 5H–Other Liability–Claims-Made | 80 |
| Schedule P–Part 1A–Homeowners/Farmowners | 35 | Schedule P–Part 5H–Other Liability–Occurrence | 79 |
| Schedule P–Part 1B–Private Passenger Auto Liability/Medical | 36 | Schedule P–Part 5R–Products Liability–Claims-Made | 82 |
| Schedule P–Part 1C–Commercial Auto/Truck Liability/Medical | 37 | Schedule P–Part 5R–Products Liability–Occurrence | 81 |
| Schedule P–Part 1D–Workers' Compensation (Excluding Excess Workers Compensation) | 38 | Schedule P–Part 5T–Warranty | 83 |
| Schedule P–Part 1E–Commercial Multiple Peril | 39 | Schedule P–Part 6C–Commercial Auto/Truck Liability/Medical | 84 |
| Schedule P–Part 1F–Section 1–Medical Professional Liability–Occurrence | 40 | Schedule P–Part 6D–Workers' Compensation (Excluding Excess Workers Compensation) | 84 |
| Schedule P–Part 1F–Section 2–Medical Professional Liability–Claims-Made | 41 | Schedule P–Part 6E–Commercial Multiple Peril | 85 |
| Schedule P–Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery) | 42 | Schedule P–Part 6H–Other Liability–Claims-Made | 86 |
| Schedule P–Part 1H–Section 1–Other Liability–Occurrence | 43 | Schedule P–Part 6H–Other Liability–Occurrence | 85 |
| Schedule P–Part 1H–Section 2–Other Liability–Claims-Made | 44 | Schedule P–Part 6M–International | 86 |
| Schedule P–Part 1I–Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft) | 45 | Schedule P–Part 6N–Reinsurance – Nonproportional Assumed Property | 87 |
| Schedule P–Part 1J–Auto Physical Damage | 46 | Schedule P–Part 6O–Reinsurance – Nonproportional Assumed Liability | 87 |
| Schedule P–Part 1K–Fidelity/Surety | 47 | Schedule P–Part 6R–Products Liability–Claims-Made | 88 |
| Schedule P–Part 1L–Other (Including Credit, Accident and Health) | 48 | Schedule P–Part 6R–Products Liability–Occurrence | 88 |
| Schedule P-Part 1M-International | 49 | Schedule P–Part 7A–Primary Loss Sensitive Contracts | 89 |
| Schedule P–Part 1N–Reinsurance – Nonproportional Assumed Property | 50 | Schedule P–Part 7B–Reinsurance Loss Sensitive Contracts | 91 |
| Schedule P–Part 1O–Reinsurance – Nonproportional Assumed Liability | 51 | Schedule P Interrogatories | 93 |
| Schedule P–Part 1P–Reinsurance – Nonproportional Assumed Financial Lines | 52 | Schedule T–Exhibit of Premiums Written | 94 |
| Schedule P–Part 1R–Section 1–Products Liability–Occurrence | 53 | Schedule T–Part 2–Interstate Compact | 95 |
| Schedule P–Part 1R–Section 2–Products Liability–Claims–Made | 54 | Schedule Y–Information Concerning Activities of Insurer Members of a Holding Company Group | 96 |
| Schedule P–Part 1S–Financial Guaranty/Mortgage Guaranty | 55 | Schedule Y–Detail of Insurance Holding Company System | 97 |
| Schedule P–Part 1T–Warranty | 56 | Schedule Y–Part 2–Summary of Insurer's Transactions With Any Affiliates | 98 |
| Schedule P–Part 2, Part 3 and Part 4 - Summary | 34 | Statement of Income | 4 |
| Schedule P–Part 2A–Homeowners/Farmowners | 57 | Summary Investment Schedule | SI01 |
| Schedule P–Part 2B–Private Passenger Auto Liability/Medical | 57 | Supplemental Exhibits and Schedules Interrogatories | 99 |
| Schedule P–Part 2C–Commercial Auto/Truck Liability/Medical | 57 | Underwriting and Investment Exhibit Part 1 | 6 |
| Schedule P–Part 2D–Workers' Compensation (Excluding Excess Workers Compensation) | 57 | Underwriting and Investment Exhibit Part 1A | 7 |
| Schedule P–Part 2E–Commercial Multiple Peril | 57 | Underwriting and Investment Exhibit Part 1B | 8 |
| Schedule P–Part 2F–Section 1–Medical Professional Liability–Occurrence | 58 | Underwriting and Investment Exhibit Part 2 | 9 |
| Schedule P–Part 2F–Section 2–Medical Professional Liability–Claims–Made | 58 | Underwriting and Investment Exhibit Part 2A | 10 |
| Schedule P–Part 2G–Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery) | 58 | Underwriting and Investment Exhibit Part 3 | 11 |
| Schedule P–Part 2H–Section 1–Other Liability–Occurrence | 58 | | |